

\$1,691,351,868



FannieMae®

**Guaranteed Pass-Through Certificates
Fannie Mae Trust 2013-20**

The Certificates

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

Payments to Certificateholders

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

- interest accrued on the balance of your certificate (except in the case of the accrual classes), and

- principal to the extent available for payment on your class.

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust assets will be divided into fifteen groups.

- Group 1, Group 2, Group 3, Group 4, Group 5, Group 7, Group 8, Group 9, Group 11, Group 12, Group 13, Group 14 and Group 15 will consist of Fannie Mae MBS.
- Group 6 will consist of Fannie Mae MBS and Fannie Mae Stripped MBS.
- Group 10 will consist of Fannie Mae MBS, Fannie Mae Stripped MBS, and an underlying REMIC Certificate backed by Fannie Mae MBS.

The mortgage loans underlying the Fannie Mae MBS and Fannie Mae Stripped MBS are first lien, single-family, fixed rate loans. The mortgage loans underlying the Group 1 MBS and Group 14 MBS have loan-to-value ratios in excess of 125%.

Tax Treatment

- Group 1 and Group 14 will together be treated as a grantor trust for tax purposes.
- Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8, Group 9, Group 10, Group 11, Group 12, Group 13 and Group 15 will together be treated as a REMIC for tax purposes.

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
DN	1	\$ 20,904,433	PT	2.00%	FIX	3136ACTH4	March 2033
DL	1	20,000,000	PT	4.00	FIX	3136ACTJ0	March 2033
DI	1	6,101,899(2)	NTL	3.50	FIX/IO	3136ACTK7	March 2033
KA	2	34,025,600	PAC	1.50	FIX	3136ACTL5	May 2041
FK	2	14,582,400	PAC	(3)	FLT	3136ACTM3	May 2041
SK	2	14,582,400(2)	NTL	(3)	INV/IO	3136ACTN1	May 2041
KV(4)	2	2,120,000	PAC/AD	3.00	FIX	3136ACTP6	June 2025
KZ(4)	2	4,811,000	PAC	3.00	FIX/Z	3136ACTQ4	March 2043
KD	2	2,254,416	PAC	3.00	FIX	3136ACTR2	March 2043
FJ	2	7,704,000	SUP	(3)	FLT	3136ACTS0	March 2043
SJ	2	5,136,000	SUP	(3)	INV	3136ACTT8	March 2043
KF	2	11,772,235	PT	(3)	FLT	3136ACTU5	March 2043
KS	2	11,772,235(2)	NTL	(3)	INV/IO	3136ACTV3	March 2043
AE	3	25,000,000	SEQ	1.65	FIX	3136ACTW1	March 2032
AI	3	11,250,000(2)	NTL	3.00	FIX/IO	3136ACTX9	March 2032
AL	3	2,288,334	SEQ	3.00	FIX	3136ACTY7	March 2033
BP	4	194,182,556	PAC	1.50	FIX	3136ACTZ4	March 2043
IP	4	121,364,097(2)	NTL	4.00	FIX/IO	3136ACUA7	March 2043
FC	4	60,721,954	SUP	(3)	FLT	3136ACUB5	March 2043
SC	4	15,180,489	SUP	(3)	INV	3136ACUC3	March 2043

(Table continued on next page)

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The KB, CA, CG, SD, ZG, YA, YC, JZ and JP Classes are the RCR classes. For a more detailed description of the RCR classes, see Schedule 1 attached to this prospectus supplement and "Description of the Certificates—Combination and Recombination—RCR Certificates" in the REMIC prospectus.

Because the mortgage loans underlying the Group 1 MBS and Group 14 MBS have loan-to-value ratios in excess of 125%, the Group 1 Classes and Group 14 Classes are not eligible assets for a REMIC. See "Certain Additional Federal Income Tax Consequences" in this prospectus supplement and "Material Federal Income Tax Consequences—Special Tax Attributes" in the MBS Prospectus.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be February 28, 2013.

Carefully consider the risk factors starting on page S-13 of this prospectus supplement and starting on page 13 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.

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

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

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

J.P. Morgan

February 25, 2013

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
DP	5	\$132,859,278	PAC	1.50%	FIX	3136ACUD1	March 2043
IE	5	83,037,048(2)	NTL	4.00	FIX/IO	3136ACUE9	March 2043
DF	5	39,214,825	SUP	(3)	FLT	3136ACUF6	March 2043
DS	5	9,803,707	SUP	(3)	INV	3136ACUG4	March 2043
FH	6	20,000,000	PAC/AD	(3)	FLT	3136ACUH2	November 2042
TH	6	20,000,000(2)	NTL	(3)	INV/IO	3136ACUJ8	November 2042
NF	6	58,929,711	PAC/AD	(3)	FLT	3136ACUK5	November 2042
SH	6	78,929,711(2)	NTL	(3)	INV/IO	3136ACUL3	November 2042
HP	6	87,699,680	PAC/AD	1.75	FIX	3136ACUM1	November 2042
HZ	6	1,443,754	PAC	4.00	FIX/Z	3136ACUN9	March 2043
HF	6	40,210,974	SUP	(3)	FLT	3136ACUP4	March 2043
HS	6	15,079,114	SUP	(3)	INV	3136ACUQ2	March 2043
GL	7	50,000,000	PT	1.50	FIX	3136ACUR0	March 2028
GI	7	25,000,000(2)	NTL	3.00	FIX/IO	3136ACUS8	March 2028
CD(4)	8	57,852,267	PAC	2.00	FIX	3136ACUT6	January 2043
FM(4)	8	7,231,533	PAC	(3)	FLT	3136ACUU3	January 2043
SM(4)	8	7,231,533(2)	NTL	(3)	INV/IO	3136ACUV1	January 2043
CL	8	1,000,000	PAC	2.50	FIX	3136ACUW9	March 2043
CK	8	16,535,000	SCH	2.50	FIX	3136ACUX7	March 2043
MF(4)	8	11,606,232	SUP	(3)	FLT	3136ACUY5	March 2043
MS(4)	8	11,606,232	SUP	(3)	INV	3136ACUZ2	March 2043
CF	8	15,118,752	PT	(3)	FLT	3136ACVA6	March 2043
CS	8	15,118,752(2)	NTL	(3)	INV/IO	3136ACVB4	March 2043
IX	9	14,363,550(2)	NTL	4.00	FIX/IO	3136ACVC2	March 2043
CY	9	100,000,000	PAC/AD	2.00	FIX	3136ACVD0	March 2043
IY	9	37,500,000(2)	NTL	4.00	FIX/IO	3136ACVE8	March 2043
CZ	9	14,908,406	SUP	3.50	FIX/Z	3136ACVF5	March 2043
H	10	75,000,000	SC/PT	1.50	FIX	3136ACVG3	March 2043
HM	10	94,000,000	SC/PT	1.50	FIX	3136ACVH1	March 2043
FE	11	29,364,600	PT	(3)	FLT	3136ACVJ7	March 2043
SE(4)	11	29,364,600(2)	NTL	(3)	INV/IO	3136ACVK4	March 2043
TP	11	100,000,000	PAC/AD	2.70	FIX	3136ACVL2	March 2043
QF	11	26,666,666	PAC/AD	(3)	FLT	3136ACVM0	March 2043
QS(4)	11	26,666,666(2)	NTL	(3)	INV/IO	3136ACVN8	March 2043
ZW(4)	11	128,024	PAC/AD	3.50	FIX/Z	3136ACVP3	March 2043
ZE(4)	11	20,028,310	SUP	3.50	FIX/Z	3136ACVQ1	March 2043
HB	12	15,000,000	PT	1.80	FIX	3136ACVR9	March 2033
IH	12	6,000,000(2)	NTL	3.00	FIX/IO	3136ACVS7	March 2033
YB(4)	13	45,869,600	PAC/AD	1.50	FIX	3136ACVT5	March 2042
YF(4)	13	19,658,400	PAC/AD	(3)	FLT	3136ACVU2	March 2042
YS(4)	13	19,658,400(2)	NTL	(3)	INV/IO	3136ACVV0	March 2042
YL	13	5,160,000	PAC/AD	3.00	FIX	3136ACVW8	March 2043
YT	13	6,371,000	PAC/AD	3.00	FIX	3136ACVX6	March 2043
YZ	13	12,941,000	SUP	3.00	FIX/Z	3136ACVY4	March 2043
FY	13	15,000,000	PT	(3)	FLT	3136ACVZ1	March 2043
SY	13	15,000,000(2)	NTL	(3)	INV/IO	3136ACWA5	March 2043

(Table continued on next page)

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
MB	14	\$ 1,000,000	PT	2.00%	FIX	3136ACWB3	March 2033
MA	14	49,460,310	PT	2.50	FIX	3136ACWC1	March 2033
MC	14	21,090,471	PT	4.00	FIX	3136ACWD9	March 2033
MI	14	1,546,561(2)	NTL	3.00	FIX/IO	3136ACWE7	March 2033
JB(4)	15	32,813,000	PAC/AD	1.75	FIX	3136ACWF4	November 2042
JI(4)	15	16,406,500(2)	NTL	3.50	FIX/IO	3136ACWG2	November 2042
PZ(4)	15	316,000	PAC/AD	3.50	FIX/Z	3136ACWH0	March 2043
ZJ(4)	15	9,701,605	SUP	3.50	FIX/Z	3136ACWJ6	March 2043
R	2-13, 15	0	NPR	0	NPR	3136ACWK3	March 2043
RL	2-13, 15	0	NPR	0	NPR	3136ACWL1	March 2043
(1) See "Description of the Certificates—Class Definitions and Abbreviations" in the REMIC prospectus.		(2) Notional principal balances. These classes are interest only classes. See page S-10 for a description of how their notional principal balances are calculated.					
		(3) Based on LIBOR.					
		(4) Exchangeable classes.					

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AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated August 1, 2012 (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 6 or Group 10 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”);
- if you are purchasing a Group 6 or Group 10 Class or the R or RL Class, our Prospectus for Fannie Mae Guaranteed MBS Pass-Through Securities (Mega Certificates) dated February 1, 2012 (the “Mega Prospectus”);
- if you are purchasing a Group 10 Class or the R or RL Class, the disclosure document relating to the underlying REMIC certificate (the “Underlying REMIC Disclosure Document”); 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 Mega Prospectus and the Underlying REMIC Disclosure Document are incorporated by reference in this prospectus supplement. This means that we are disclosing information in those documents by referring you to them. Those documents are considered part of this prospectus supplement, so you should read this prospectus supplement, and any applicable supplements or amendments, together with those documents.

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

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

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

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

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

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of February 1, 2013. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.

Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS
	Group 6 SMBS
7	Group 7 MBS
8	Group 8 MBS
9	Group 9 MBS
10	Group 10 MBS
	Group 10 SMBS
	Class 2010-46-PO REMIC Certificate
11	Group 11 MBS
12	Group 12 MBS
13	Group 13 MBS
14	Group 14 MBS
15	Group 15 MBS

Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8, Group 9, Group 10, Group 11, Group 12, Group 13, Group 14 and Group 15 MBS

Characteristics of the Trust MBS

	Approximate Principal Balance	Pass- Through Rate	Range of Weighted Average Coupons or WACs (annual percentages)	Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)
Group 1 MBS	\$ 40,904,433	3.50%	3.75% to 6.00%	181 to 240
Group 2 MBS	\$ 63,519,719	3.50%	3.75% to 6.00%	241 to 360
	\$ 18,885,932	3.50%	3.75% to 6.00%	241 to 360
Group 3 MBS	\$ 27,288,334	3.00%	3.25% to 5.50%	181 to 240
Group 4 MBS	\$270,084,999	4.00%	4.25% to 6.50%	241 to 360
Group 5 MBS	\$181,877,810	4.00%	4.25% to 6.50%	241 to 360
Group 6 MBS	\$ 46,366,331*	4.50%	4.75% to 7.00%	241 to 360
	\$ 9,793,139**	4.50%	4.75% to 7.00%	241 to 360
Group 7 MBS	\$ 50,000,000	3.00%	3.25% to 5.50%	121 to 180
Group 8 MBS	\$120,950,016	3.00%	3.25% to 5.50%	241 to 360
Group 9 MBS	\$114,908,406	4.00%	4.25% to 6.50%	241 to 360
Group 10 MBS	\$ 21,123,356***	5.00%	5.25% to 7.50%	241 to 360
Group 11 MBS	\$176,187,600	4.00%	4.25% to 6.50%	241 to 360
Group 12 MBS	\$ 15,000,000	3.00%	3.25% to 5.50%	181 to 240
Group 13 MBS	\$105,000,000	3.50%	3.75% to 6.00%	241 to 360
Group 14 MBS	\$ 71,550,781	3.00%	3.25% to 5.50%	181 to 240
Group 15 MBS	\$ 42,830,605	3.50%	3.75% to 6.00%	241 to 360

* These MBS are backed by pools of mortgage loans held in Fannie Mae Mega Trust Number 190400.

** These MBS are backed by pools of mortgage loans held in Fannie Mae Mega Trust Number 190404.

*** These MBS are backed by pools of mortgage loans held in Fannie Mae Mega Trust Number 190377.

Assumed Characteristics of the Underlying Mortgage Loans

	Principal Balance	Original Term to Maturity (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Interest Rate
Group 1 MBS	\$ 40,904,433	240	238	1	4.100%
Group 2 MBS	\$ 63,519,719	360	357	2	3.965%
	\$ 18,885,932	360	332	2	4.033%
Group 3 MBS	\$ 27,288,334	240	238	2	3.784%
Group 4 MBS	\$270,084,999	360	335	20	4.446%
Group 5 MBS	\$181,877,810	360	329	26	4.454%
Group 6 MBS	\$ 46,366,331	360	310	42	4.933%
	\$ 9,793,139	360	318	35	4.959%
Group 7 MBS	\$ 50,000,000	180	171	9	3.417%
Group 8 MBS	\$120,950,016	360	359	0	3.523%
Group 9 MBS	\$114,908,406	360	331	25	4.465%
Group 10 MBS	\$ 21,123,356	360	265	86	5.682%
Group 11 MBS	\$176,187,600	360	344	9	4.507%
Group 12 MBS	\$ 15,000,000	240	238	2	3.517%
Group 13 MBS	\$105,000,000	360	353	4	3.969%
Group 14 MBS	\$ 71,550,781	240	237	3	3.698%
Group 15 MBS	\$ 42,830,605	360	353	6	4.094%

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, and may differ significantly. See “Risk Factors—Risks Relating to Yield and Prepayment—*Yield—Yields on and weighted average lives of the certificates are affected by actual characteristics of the mortgage loans backing the series trust assets*” in the REMIC Prospectus.

Each of the mortgage loans underlying the Group 1 MBS and the Group 14 MBS has a loan-to-value ratio greater than 125%.

Group 6 and Group 10 SMBS

Characteristics of the SMBS

	<u>Principal or Notional Principal Balance</u>	<u>Pass- Through Rate</u>	<u>SMBS Trust and Class Designation</u>
Group 6 SMBS	\$104,770,112†	0.00%	400-1
	\$ 87,977,174*	4.50%	400-2
	\$ 62,433,651†	0.00%	404-1
	\$ 54,408,452*	4.50%	404-2
Group 10 SMBS	\$ 91,278,364†	0.00%	397-1
	\$ 29,576,643*	5.00%	397-2
	\$ 49,287,834†	0.00%	377-1

† Principal balances. These are principal only SMBS certificates.

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

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 6 SMBS	\$104,770,112	360	310	42	4.933%
	\$ 87,977,174	360	310	42	4.933%
	\$ 62,433,651	360	318	35	4.959%
	\$ 54,408,452	360	318	35	4.959%
Group 10 SMBS	\$ 91,278,364	360	309	45	5.467%
	\$ 29,576,643	360	309	45	5.467%
	\$ 49,287,834	360	265	86	5.682%

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, and may differ significantly. See “Risk Factors—Risks Relating to Yield and Prepayment—*Yield—Yields on the SMBS certificates are affected by actual characteristics of the related mortgage loans*” in the SMBS Prospectus.

Group 10 Underlying REMIC Certificate

Exhibit A describes the underlying REMIC certificate in Group 10, including certain information about the related mortgage loans. To learn more about the underlying REMIC certificate, you should obtain from us the current class factor and the related disclosure document as described on page S-3.

Settlement Date

We expect to issue the certificates on February 28, 2013.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

Fed Book-Entry

All classes of certificates other than the R and RL Classes

Physical

R and RL Classes

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

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

Class	Initial Interest Rate	Maximum Interest Rate	Minimum Interest Rate	Formula for Calculation of Interest Rate(1)
FK	0.50200%	6.50000%	0.30%	LIBOR + 30 basis points
SK	5.99800%	6.20000%	0.00%	6.20% – LIBOR
FJ	1.15200%	5.00000%	0.95%	LIBOR + 95 basis points
SJ	5.77200%	6.07500%	0.00%	6.075% – (1.5 × LIBOR)
KF	0.55200%	6.50000%	0.35%	LIBOR + 35 basis points
KS	5.94800%	6.15000%	0.00%	6.15% – LIBOR
FC	1.20270%	5.00000%	1.00%	LIBOR + 100 basis points
SC	15.18920%	16.00000%	0.00%	16% – (4 × LIBOR)
DF	1.20270%	5.00000%	1.00%	LIBOR + 100 basis points
DS	15.18920%	16.00000%	0.00%	16% – (4 × LIBOR)
FH	0.50270%	6.50000%	0.30%	LIBOR + 30 basis points
TH	0.02000%	0.02000%	0.00%	6.20% – LIBOR
NF	0.52270%	6.50000%	0.32%	LIBOR + 32 basis points
SH	5.97730%	6.18000%	0.00%	6.18% – LIBOR
HF	1.15270%	5.50000%	0.95%	LIBOR + 95 basis points
HS	11.59279%	12.13333%	0.00%	12.13333% – (2.66666689 × LIBOR)
FM	0.55200%	6.50000%	0.35%	LIBOR + 35 basis points
SM	5.94800%	6.15000%	0.00%	6.15% – LIBOR
MF	1.15200%	5.00000%	0.95%	LIBOR + 95 basis points
MS	3.84800%	4.05000%	0.00%	4.05% – LIBOR
CF	0.55200%	6.50000%	0.35%	LIBOR + 35 basis points
CS	5.94800%	6.15000%	0.00%	6.15% – LIBOR
FE	0.54820%	6.50000%	0.35%	LIBOR + 35 basis points
SE	5.95180%	6.15000%	0.00%	6.15% – LIBOR
QF	0.54820%	6.50000%	0.35%	LIBOR + 35 basis points
QS	5.95180%	6.15000%	0.00%	6.15% – LIBOR
YF	0.50370%	6.50000%	0.30%	LIBOR + 30 basis points
YS	5.99630%	6.20000%	0.00%	6.20% – LIBOR
FY	0.60370%	6.50000%	0.40%	LIBOR + 40 basis points
SY	5.89630%	6.10000%	0.00%	6.10% – LIBOR
SD	5.95180%	6.15000%	0.00%	6.15% – LIBOR

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

Notional Classes

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

Class

DI	14.9174516122%	of the <i>sum</i> of the DN and DL Classes
SK	100%	of the FK Class
KS	100%	of the KF Class
AI	45%	of the AE Class
IP	62.4999997425%	of the BP Class
IE	62.4999994355%	of the DP Class
TH	100%	of the FH Class
SH	100%	of the <i>sum</i> of the FH and NF Classes
GI	50%	of the GL Class
SM	100%	of the FM Class
CS	100%	of the CF Class
IX	12.4999993473%	of the <i>sum</i> of the CY and CZ Classes
IY	37.5%	of the CY Class
SE	100%	of the FE Class
QS	100%	of the QF Class
IH	40%	of the HB Class
YS	100%	of the YF Class
SY	100%	of the FY Class
MI	2.1614872380%	of the <i>sum</i> of the MB, MA and MC Classes
JI	50%	of the JB Class
SD	100%	of the <i>sum</i> of the FE and QF Classes

Distributions of Principal

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

Weighted Average Lives (years)*

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>236%</u>	<u>500%</u>	<u>700%</u>
DN, DL and DI	12.0	8.1	5.7	3.5	2.8

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>141%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1200%</u>
KA, FK and SK	15.5	6.3	5.6	5.6	5.6	5.6	3.5	2.7	2.3	1.9
KV	6.5	6.5	6.5	6.5	6.5	6.5	5.4	4.4	3.6	2.9
KZ	25.9	17.4	17.3	17.3	17.3	17.3	10.1	7.3	5.7	4.1
KD	27.0	15.2	10.7	3.2	3.2	3.2	1.9	1.5	1.3	1.0
FJ and SJ	28.7	22.1	19.7	17.9	8.6	3.0	1.2	0.9	0.8	0.6
KF and KS	19.3	10.5	9.5	8.9	7.2	6.2	3.6	2.8	2.3	1.8
KB	25.9	17.4	17.3	17.3	17.3	17.3	9.8	7.0	5.4	3.9

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>250%</u>	<u>362%</u>	<u>500%</u>	<u>700%</u>	<u>1100%</u>
AE and AI	11.1	7.1	4.5	3.6	2.9	2.3	1.7
AL	19.5	18.2	14.8	12.1	9.5	7.0	4.4

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>112%</u>	<u>230%</u>	<u>275%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1200%</u>
BP and IP	16.3	6.4	6.1	6.1	6.1	3.6	2.5	1.8	1.2
FC and SC	28.0	18.6	17.4	4.9	2.1	0.7	0.5	0.4	0.3

<u>Group 5 Classes</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>112%</u>	<u>230%</u>	<u>266%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1200%</u>
DP and IE	16.5	6.4	6.1	6.1	6.1	3.4	2.3	1.7	1.1
DF and DS	28.1	18.5	17.3	4.4	2.0	0.6	0.4	0.3	0.2

Group 6 Classes	PSA Prepayment Assumption								
	0%	100%	112%	215%	250%	500%	700%	900%	1300%
FH, TH, NF, SH and HP	16.9	6.3	6.0	6.0	6.0	3.2	2.2	1.6	0.8
HZ	26.4	22.3	22.3	22.3	22.3	14.2	10.0	7.3	3.9
HF and HS	28.3	18.2	17.0	4.8	2.0	0.5	0.3	0.2	0.1

<u>Group 7 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>250%</u>	<u>387%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
GL and GI	8.5	6.0	4.3	3.4	2.5	1.9	1.3

<u>Group 8 Classes</u>	<u>PSA Prepayment Assumption</u>										
	<u>0%</u>	<u>80%</u>	<u>100%</u>	<u>175%</u>	<u>190%</u>	<u>225%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1300%</u>
CD, FM, SM and CA ...	14.0	6.7	6.7	6.7	6.7	6.7	6.7	4.7	3.6	3.0	2.3
CL	24.3	23.4	23.4	23.4	23.4	23.4	23.4	15.7	11.2	8.4	5.2
CK	25.0	13.9	9.8	2.8	2.8	2.8	2.8	2.4	2.0	1.7	1.4
MF, MS and CG	28.3	23.3	21.7	14.4	12.6	9.1	3.4	1.6	1.3	1.1	0.8
CF and CS	19.0	11.6	10.6	7.9	7.5	6.8	5.5	3.8	2.9	2.4	1.9

<u>Group 9 Classes</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>171%</u>	<u>218%</u>	<u>253%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1200%</u>
IX	19.6	9.7	7.1	5.9	5.2	2.7	1.8	1.3	0.8
CY and IY	15.6	6.9	5.7	5.7	5.7	3.0	2.1	1.5	1.0
CZ	27.7	20.1	15.9	7.0	1.8	0.3	0.2	0.2	0.1

<u>Group 10 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>250%</u>	<u>436%</u>	<u>600%</u>	<u>800%</u>	<u>1000%</u>	<u>1300%</u>
H and HM	20.1	9.1	5.1	3.1	2.2	1.5	1.1	0.7

<u>Group 11 Classes</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>165%</u>	<u>215%</u>	<u>250%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1200%</u>
FE and SE	19.6	10.3	7.8	6.5	5.8	3.2	2.4	1.9	1.4
TP, QF and QS	15.4	7.3	6.3	6.3	6.3	3.6	2.6	2.1	1.6
ZW	27.4	27.4	27.4	27.4	27.4	19.3	13.9	10.4	6.9
ZE	27.6	20.6	16.9	7.5	2.4	0.7	0.5	0.4	0.3
SD	17.6	8.9	7.1	6.4	6.0	3.4	2.5	2.0	1.5
ZG	27.6	20.7	17.1	7.7	2.8	0.9	0.6	0.5	0.3

<u>Group 12 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>250%</u>	<u>360%</u>	<u>500%</u>	<u>700%</u>	<u>1100%</u>
HB and IH	11.8	8.0	5.4	4.3	3.4	2.7	1.9

<u>Group 13 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>160%</u>	<u>215%</u>	<u>250%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1200%</u>
YB, YF, YS, YA and YC	13.8	6.1	5.9	5.9	5.9	5.9	3.6	2.8	2.3	1.8
YL	23.7	19.5	19.5	19.5	19.5	19.5	11.0	7.8	5.9	4.1
YT	24.5	12.1	6.7	3.2	3.2	3.2	1.6	1.3	1.1	0.9
YZ	27.7	21.0	19.1	17.4	7.5	2.7	1.0	0.7	0.6	0.5
FY and SY	19.3	10.5	9.4	8.2	6.8	6.1	3.5	2.7	2.2	1.7

<u>Group 14 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>236%</u>	<u>500%</u>	<u>700%</u>
MB, MA, MC and MI	11.8	7.9	5.5	3.4	2.6

<u>Group 15 Classes</u>	<u>PSA Prepayment Assumption</u>										
	<u>0%</u>	<u>100%</u>	<u>163%</u>	<u>335%</u>	<u>370%</u>	<u>500%</u>	<u>700%</u>	<u>1000%</u>	<u>1400%</u>	<u>1800%</u>	<u>2700%</u>
JB, JI and JP	12.5	5.9	4.8	4.8	4.8	3.8	2.9	2.1	1.6	1.3	0.8
PZ	21.7	19.1	19.1	19.1	19.1	14.9	10.7	7.0	4.2	1.8	1.1
ZJ	26.1	19.0	15.4	3.7	2.1	1.3	0.9	0.7	0.5	0.4	0.3
JZ	26.0	19.1	15.7	4.4	3.0	2.0	1.3	0.9	0.6	0.4	0.3

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

ADDITIONAL RISK FACTORS

In the future we may be unable to establish LIBOR on the basis of the BBA Method. On September 28, 2012, Britain's Financial Services Authority recommended that the BBA be removed from its rate-setting responsibility and proposed additional reforms in connection with the determination of LIBOR. If in the future the BBA is no longer calculating the interest settlement rate for one-month U.S. dollar deposits, or if for any other reason we are unable to establish LIBOR on the basis of the BBA Method on any index determination date, we will establish LIBOR based on the LIBO Method as described under "Description of the Certificates—Distributions on Certificates—Interest Distributions—Indices for Floating Rate Classes and Inverse Floating Rate Classes" in the REMIC Prospectus. We can provide no assurance as to which entity or entities will assume responsibility for setting the applicable rates in the future. In addition, we can provide no assurance that LIBOR for any distribution date accurately represents the offered rate applicable to loans in U.S. dollars for a one-month period between leading European banks or that LIBOR's prominence as a benchmark interest rate will be preserved.

Mortgage loans with loan-to-value ratios greater than 125% may have different prepayment and default characteristics than conforming mortgage loans generally.

The Group 1 MBS and Group 14 MBS are backed by mortgage loans with loan-to-value ratios greater than 125% (a "very high LTV loan"). Although information is limited regarding the default and prepayment rates for very high LTV loans, it is possible that loans of this type may experience rates of default and voluntary prepayment that differ from otherwise comparable loans with lower loan-to-value ratios.

Very high LTV loans may be eligible for refinancing under the federal Home Affordable Refinancing Program ("HARP") and our Refi Plus program. Moreover, our mortgage seller/servicers are permitted to solicit refinancings of very high LTV loans even if the related seller/servicers are not soliciting refinancings from borrowers more generally, so long as they are also soliciting eligible borrowers whose mortgage loans are owned or guaranteed by Freddie Mac. If very high LTV loans are refinanced, the weighted average life of your certificates may be reduced and, in the case of interest only certificates, as well as certain other classes of certificates purchased at a premium, your yield may be adversely affected.

In addition, very high LTV loans may already have been refinanced. A refinanced very high LTV loan is likely to have a lower interest rate than the predecessor loan, which may enable the related borrower to continue to make monthly principal and interest payments. In that case, the weighted average life of your certificates may be extended and, in the case of principal only certificates, as well as certain other classes of certificates purchased at a discount, your yield may be adversely affected.

In general, very high LTV loans may be viewed as posing a greater risk of default than loans with lower loan-to-value ratios because borrowers may decide that it is not in their economic interest to continue making monthly payments. To the extent the very high LTV loans go into default, the weighted average life of your certificates may be reduced and, in the case of interest only certificates, as well as certain other classes of certificates purchased at a premium, your yield may be adversely affected. See "Description of the Certificates—The Trust MBS" 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 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 February 1, 2013 (the “Issue Date”). We will issue the Guaranteed Pass-Through Certificates (the “Trust Certificates”) pursuant to that trust agreement and supplement. We will issue the Combinable and Recombinable Trust Certificates (the “RCR Certificates” and, together with the Trust 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 Trust 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 Trust Certificates and RCR Certificates.

The assets of the Trust will include:

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

The SMBS represent beneficial ownership interests in certain interest and principal distributions on mortgage loans underlying certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates.

The Group 10 Underlying REMIC Certificate evidences direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS and the Fannie Mae Guaranteed Mortgage Pass-Through Certificates backing the SMBS, 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 portion of the Trust that consists of the Group 1 MBS and Group 14 MBS will be treated as a grantor trust for tax purposes (the “Grantor Trust”). The portion of the Trust other than the Group 1 MBS and Group 14 MBS will include the “Lower Tier REMIC” and the “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 Trust Certificates other than the Group 1 Classes and Group 14 Classes and the R and RL Classes are collectively referred to as the “Regular Classes” or “Regular Certificates,” and the R and RL Classes are collectively referred to as the “Residual Classes” or “Residual Certificates.”

<u>REMIC Designation</u>	<u>Assets</u>	<u>Regular Interests</u>	<u>Residual Interest</u>
Lower Tier REMIC	Trust MBS (other than the Group 1 MBS and Group 14 MBS), SMBS and Group 10 Underlying REMIC Certificate	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 Trust Certificates other than the Group 1 Classes and Group 14 Classes and the R and RL Classes	R

Fannie Mae Guaranty. For a description of our guaranties of the Certificates, the MBS, the SMBS and the Group 10 Underlying REMIC Certificate, see the applicable discussions appearing under the heading “Fannie Mae Guaranty” in the REMIC Prospectus, the MBS Prospectus, the SMBS Prospectus and the Underlying REMIC Disclosure Document. Our guaranties are not backed by the full faith and credit of the United States.

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

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

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

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

Trust Agreement Amendments. The Trust Agreement provides that any amendment to the Trust Agreement that requires the consent of holders of the Group 1 Classes or Group 14 Classes will require the consent of all holders of the Group 1 Classes or Group 14 Classes, as applicable. For a description of the required level of Certificateholder consent for amendments to the Trust Agreement affecting Classes other than the Group 1 and Group 14 Classes, see “The Trust Documents—Amendment” in the REMIC 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 20 years in the case of the Group 1 MBS, Group 3 MBS, Group 12 MBS and Group 14 MBS; up to 30 years in the case of the Group 2 MBS, Group 4 MBS, Group 5 MBS, Group 6 MBS, Group 8 MBS, Group 9 MBS, Group 10 MBS, Group 11 MBS, Group 13 MBS and Group 15 MBS; and up to 15 years in the case of the Group 7 MBS.

In addition, each Mortgage Loan underlying the Group 1 MBS and Group 14 MBS is a very high LTV loan with a loan-to-value ratio greater than 125%. Borrowers may be eligible to refinance very high LTV loans if we purchased those loans on or before May 31, 2009. For a description of very high LTV loans, see “The Mortgage Loans—High Loan-to-Value Mortgage Loans” in the MBS Prospectus dated February 1, 2012. See also “Additional Risk Factors—*Mortgage loans with loan-to-value ratios greater than 125% may have different prepayment and default characteristics than conforming mortgage loans generally*” in this prospectus supplement.

Furthermore, the pools of mortgage loans backing the Group 8 MBS and Group 15 MBS have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Special Feature Mortgage Loans—*Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits*” in the MBS Prospectus dated 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. For additional information about the particular pools underlying the Group 8 MBS and Group 15 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*Refinancing—“Jumbo-conforming” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in the MBS Prospectus dated February 1, 2012.

For additional information, see “Summary—Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8, Group 9, Group 10, Group 11, Group 12, Group 13, Group 14 and Group 15 MBS—Characteristics of the Trust MBS” in this prospectus supplement and “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

The SMBS

The general characteristics of the SMBS are described in the SMBS Prospectus. The SMBS provide that certain principal and interest 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 6 and Group 10 SMBS—Characteristics of the SMBS” in this prospectus supplement, and “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

The Group 10 Underlying REMIC Certificate

The Group 10 Underlying REMIC Certificate represents beneficial ownership interests in the related Underlying REMIC Trust. The assets of that trust consist of MBS (or beneficial ownership interests in MBS) having the general characteristics set forth in the MBS Prospectus. Each MBS evidences beneficial ownership interests in a pool of conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties, as described under “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

Distributions on the Group 10 Underlying REMIC Certificate will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Group 10 Underlying REMIC Certificate are described in the Underlying REMIC Disclosure Document. See Exhibit A for certain additional information about the Group 10 Underlying REMIC Certificate. Exhibit A is provided in lieu of a Final Data Statement with respect to the Group 10 Underlying REMIC Certificate.

For further information about the Group 10 Underlying REMIC Certificate, telephone us at 1-800-237-8627. Additional information about the Group 10 Underlying REMIC Certificate is also available at <https://mbsdisclosure.fanniemae.com/PoolTalk2/index.html>. There may have been material changes in facts and circumstances since the date we prepared the Underlying REMIC Disclosure Document. These may include changes in prepayment speeds, prevailing interest rates and other economic factors. As a result, the usefulness of the information set forth in that document may be limited.

Distributions of Interest

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

The Floating Rate and Inverse Floating Rate Classes will bear interest at interest rates based on LIBOR. We currently establish LIBOR on the basis of the “BBA Method.” See “Additional Risk Factors—*In the future we may be unable to establish LIBOR on the basis of the BBA Method*” in this prospectus supplement.

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

<u>Delay Classes</u>	<u>No-Delay Classes</u>
Fixed Rate Classes and the FC, SC, DF, DS, HF and HS Classes	Floating Rate and Inverse Floating Rate Classes other than the FC, SC, DF, DS, HF and HS Classes

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

Accrual Classes. The KZ, HZ, CZ, ZW, ZE, YZ, PZ, ZJ, ZG and JZ 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 Principal” below.

Distributions of Principal

On the Distribution Date in each month, we will make payments of principal on the Classes of Trust Certificates as described below. Following any exchange of Trust Certificates for RCR Certificates, we will apply principal payments from the exchanged Trust Certificates to the corresponding RCR Certificates on a pro rata basis.

- *Group 1*

The Group 1 Principal Distribution Amount to DN and DL, pro rata, until retired. } Pass-Through Classes

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

- *Group 2*

The KZ Accrual Amount to KV until retired, and thereafter to KZ.

} Accretion
Directed
Class and
Accrual Class

The Group 2 Cash Flow Distribution Amount as follows:

— 85.7142867544% as follows:

first, to Aggregate Group I to its Planned Balance;

second, to KD to its Planned Balance;

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

fourth, to KD until retired; and

fifth, to Aggregate Group I to zero, and

— 14.2857132456% to KF until retired.

} PAC Group
and Class

} Support
Classes

} PAC Class
and Group

} Pass-Through
Class

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

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

“Aggregate Group I” consists of the KA, FK, KV and KZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I as follows:

first, to KA and FK, pro rata, until retired; and

second, to KV and KZ, 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 3*

The Group 3 Principal Distribution Amount to AE and AL, in that order, until retired.

} Sequential
Pay Classes

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

- *Group 4*

The Group 4 Principal Distribution Amount in the following priority:

1. To BP to its Planned Balance.

} PAC Class

2. To FC and SC, pro rata, until retired.

} Support
Classes

3. To BP until retired.

} PAC Class

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

- *Group 5*

The Group 5 Principal Distribution Amount in the following priority:

1. To DP to its Planned Balance.

} PAC Class

2. To DF and DS, pro rata, until retired.

} Support
Classes

3. To DP until retired. } PAC Class

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

- *Group 6*

The HZ Accrual Amount to FH, NF and HP pro rata, until retired, and thereafter to HZ. } Accretion
Directed
Classes and
Accrual Class

The Group 6 Cash Flow Distribution Amount in the following priority:

1. To Aggregate Group II to its Planned Balance. } PAC Group

2. To HF and HS, pro rata, until retired. } Support
Classes

3. To Aggregate Group II to zero. } PAC Group

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

The “Group 6 Cash Flow Distribution Amount” is the *sum* of the principal then paid on the Group 6 MBS and the Group 6 SMBS.

“Aggregate Group II” consists of the FH, NF, HP and HZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II as follows:

first, to FH, NF and HP, pro rata until retired; and

second, to HZ until retired.

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

- *Group 7*

The Group 7 Principal Distribution Amount to GL until retired. } Pass-Through
Class

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

- *Group 8*

The Group 8 Principal Distribution Amount as follows:

— 87.5% as follows:

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

second, to CK to its Scheduled Balance; } Scheduled
Class

third, to MF and MS, pro rata, until retired; } Support
Classes

fourth, to CK until retired; and } Scheduled
Class

fifth, to Aggregate Group III to zero, and } PAC Group

— 12.5% to CF until retired. } Pass-Through
Class

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

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

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

second, to CL until retired.

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

- *Group 9*

The CZ Accrual Amount to CY to its Planned Balance, and thereafter to CZ.

} Accretion
Directed/PAC
Class and
Accrual Class

The Group 9 Cash Flow Distribution Amount in the following priority:

1. To CY to its Planned Balance.

} PAC Class

2. To CZ until retired.

} Support Class

3. To CY until retired.

} PAC Class

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

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

- *Group 10*

The Group 10 Principal Distribution Amount to H and HM, pro rata, until retired.

} Structured
Collateral/
Pass-Through
Classes

The “Group 10 Principal Distribution Amount” is the *sum* of the principal then paid on the Group 10 MBS, the Group 10 SMBS and the Group 10 Underlying REMIC Certificate.

- *Group 11*

The ZW Accrual Amount to TP and QF, pro rata, until retired, and thereafter to ZW.

} Accretion
Directed
Classes and
Accrual Class

The ZE Accrual Amount to Aggregate Group IV to its Planned Balance, and thereafter to ZE.

} Accretion
Directed/PAC
Group and
Accrual Class

The Group 11 Cash Flow Distribution Amount as follows:

— 16.6666666667% to FE until retired, and

} Pass-Through
Class

— 83.3333333333% as follows:

first, to Aggregate Group IV to its Planned Balance;

} PAC Group

second, to ZE until retired; and

} Support Class

third, to Aggregate Group IV to zero.

} PAC Group

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

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

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

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

first, to TP and QF, pro rata, until retired; and

second, to ZW until retired.

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

- *Group 12*

The Group 12 Principal Distribution Amount to HB until retired.

} Pass-Through
Class

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

- *Group 13*

The YZ Accrual Amount in the following priority:

1. To Aggregate Group V to its Planned Balance.

2. To YT to its Planned Balance.

3. Thereafter to YZ.

} Accretion
Directed/PAC
Group and
Class

} Accrual Class

The Group 13 Cash Flow Distribution Amount as follows:

— 85.7142857143% as follows:

first, to Aggregate Group V to its Planned Balance;

second, to YT to its Planned Balance;

third, to YZ until retired;

fourth, to YT until retired; and

fifth, to Aggregate Group V to zero, and

— 14.2857142857% to FY until retired.

} PAC Group
and Class

} Support Class

} PAC Class
and Group

} Pass-Through
Class

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

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

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

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

second, to YL until retired.

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

- *Group 14*

The Group 14 Principal Distribution Amount to MB, MA and MC, pro rata, until retired.

} Pass-Through
Classes

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

- *Group 15*

The PZ Accrual Amount to JB until retired, and thereafter to PZ.

} Accretion
Directed
Class and
Accrual Class

The ZJ Accrual Amount to Aggregate Group VI to its Planned Balance, and thereafter to ZJ.

} Accretion
Directed/PAC
Group and
Accrual Class

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

1. To Aggregate Group VI to its Planned Balance.

} PAC Group

2. To ZJ until retired.

} Support Class

3. To Aggregate Group VI to zero.

} PAC Group

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

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

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

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

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

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Group 10 Underlying REMIC 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 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8, Group 9, Group 10, Group 11, Group 12, Group 13, Group 14 and Group 15 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 6 and Group 10 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 February 28, 2013; and
- each Distribution Date occurs on the 25th day of a month.

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

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

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

<u>Groups and Classes</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 125% and 250% PSA	Between 125% and 250% PSA
KD Class Planned Balances	Between 141% and 250% PSA	Between 141% and 252% PSA
BP Class Planned Balances	Between 112% and 275% PSA	Between 112% and 275% PSA
DP Class Planned Balances	Between 112% and 266% PSA	Between 112% and 266% PSA
Aggregate Group II Planned Balances	Between 112% and 250% PSA	Between 112% and 250% PSA
Aggregate Group III Planned Balances	Between 80% and 300% PSA	Between 80% and 300% PSA
CK Class Scheduled Balances	Between 175% and 225% PSA	Between 175% and 350% PSA
CY Class Planned Balances	Between 171% and 253% PSA	(1)
Aggregate Group IV Planned Balances	Between 165% and 250% PSA	Between 165% and 250% PSA
Aggregate Group V Planned Balances	Between 125% and 250% PSA	Between 125% and 250% PSA
YT Class Planned Balances	Between 160% and 250% PSA	Between 160% and 250% PSA
Aggregate Group VI Planned Balances	Between 163% and 370% PSA	Between 163% and 370% PSA

(1) The Planned Balances for the CY Class have been structured between 171% and 253% PSA, but only hold between 171% and 252% PSA.

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	KA, FK, KV and KZ
Aggregate Group II	FH, NF, HP and HZ
Aggregate Group III	CD, FM and CL
Aggregate Group IV	TP, QF and ZW
Aggregate Group V	YB, YF and YL
Aggregate Group VI	JB and PZ

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 Scheduled 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 Aggregate Groups and the applicable Classes to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.
- The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. As a result, the actual Effective Ranges will likely differ from the Initial Effective Ranges specified above. For the same reason, the Aggregate Groups and the applicable 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.

Yield Tables

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

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

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

We cannot assure you that

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

In addition, it is unlikely that the Index will correspond to the levels shown here. Furthermore, because some of the Mortgage Loans are likely to have remaining terms to maturity shorter or longer

than those assumed and interest rates higher or lower than those assumed, the principal payments on the Certificates are likely to differ from those assumed. This would be the case even if all Mortgage Loans prepay at the indicated constant percentages of PSA. Moreover, it is unlikely that

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

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

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

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

- the interest rates for the Inverse Floating Rate Classes for the initial Interest Accrual Period are the rates listed in the table under “Summary—Interest Rates” in this prospectus supplement and for each following Interest Accrual Period will be based on the specified 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>
SK	23.437500000%
SJ	95.437500000%
KS	25.500000000%
SC	109.000000000%
DS	108.750000000%
TH	0.046875000%
SH	17.875000000%
HS	105.500000000%
SM	18.437500000%
MS	92.625000000%
CS	17.375000000%
SE	21.500000000%
QS	21.812500000%
YS	23.562500000%
SY	23.781250000%
SD	21.648726562%

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

LIBOR	PSA Prepayment Assumption									
	50%	100%	125%	141%	200%	250%	500%	700%	900%	1200%
0.100%	19.0%	13.8%	11.2%	11.2%	11.2%	11.2%	(4.4)%	(18.6)%	(32.1)%	(50.5)%
0.202%	18.4%	13.2%	10.6%	10.6%	10.6%	10.6%	(5.1)%	(19.4)%	(33.0)%	(51.4)%
2.202%	7.9%	1.8%	(1.1)%	(1.1)%	(1.1)%	(1.1)%	(20.3)%	(36.3)%	(51.2)%	(70.6)%
4.202%	(4.5)%	(12.2)%	(15.6)%	(15.6)%	(15.6)%	(15.6)%	(39.7)%	(58.3)%	(74.7)%	(95.2)%
6.200%	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption									
	50%	100%	125%	141%	200%	250%	500%	700%	900%	1200%
0.100%	6.4%	6.4%	6.4%	6.5%	6.8%	7.8%	10.1%	11.3%	12.4%	13.9%
0.202%	6.2%	6.2%	6.3%	6.3%	6.7%	7.7%	10.0%	11.2%	12.3%	13.7%
2.202%	3.1%	3.1%	3.1%	3.2%	3.5%	4.6%	6.9%	8.2%	9.3%	10.9%
4.050%	0.2%	0.2%	0.3%	0.3%	0.6%	1.7%	4.2%	5.5%	6.6%	8.2%

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

LIBOR	50%	100%	125%	141%	200%	250%	500%	700%	900%	1200%
0.100%	19.7%	17.0%	15.7%	14.9%	11.8%	9.1%	(4.8)%	(16.4)%	(28.4)%	(47.3)%
0.202%	19.2%	16.6%	15.3%	14.4%	11.3%	8.6%	(5.3)%	(16.9)%	(29.0)%	(48.0)%
2.202%	10.2%	7.5%	6.2%	5.3%	2.1%	(0.7)%	(15.3)%	(27.6)%	(40.6)%	(61.3)%
4.202%	0.3%	(2.4)%	(3.8)%	(4.7)%	(8.1)%	(10.9)%	(26.0)%	(39.1)%	(53.3)%	(76.7)%
6.150%	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	112%	230%	275%	500%	700%	900%	1200%
0.1000%	14.6%	14.5%	14.4%	12.4%	10.3%	2.0%	(4.5)%	(11.0)%	(21.1)%
0.2027%	14.2%	14.1%	14.0%	12.1%	9.9%	1.7%	(4.8)%	(11.3)%	(21.3)%
2.2027%	6.5%	6.4%	6.4%	4.8%	2.5%	(5.0)%	(11.0)%	(17.0)%	(26.2)%
4.0000%	(0.4)%	(0.5)%	(0.5)%	(1.6)%	(3.9)%	(11.0)%	(16.5)%	(22.0)%	(30.6)%

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	112%	230%	266%	500%	700%	900%	1200%
0.1000%	14.6%	14.5%	14.5%	12.3%	10.2%	(0.3)%	(9.3)%	(18.7)%	(33.4)%
0.2027%	14.2%	14.1%	14.1%	11.9%	9.8%	(0.7)%	(9.6)%	(19.0)%	(33.6)%
2.2027%	6.5%	6.4%	6.4%	4.6%	2.5%	(7.2)%	(15.4)%	(24.0)%	(37.5)%
4.0000%	(0.4)%	(0.4)%	(0.5)%	(1.8)%	(4.0)%	(13.0)%	(20.6)%	(28.5)%	(41.0)%

**Sensitivity of the TH 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>112%</u>	<u>215%</u>	<u>250%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1300%</u>
6.18% and below	37.8%	32.2%	30.9%	30.9%	30.9%	15.1%	(3.7)%	(26.5)%	(87.8)%
6.19%	12.9%	7.2%	6.2%	6.2%	6.2%	(12.3)%	(31.8)%	(54.7)%	*
6.20%	*	*	*	*	*	*	*	*	*

**Sensitivity of the SH 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>112%</u>	<u>215%</u>	<u>250%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1300%</u>
0.1000%	27.5%	21.9%	20.7%	20.7%	20.7%	3.9%	(15.0)%	(37.7)%	(97.7)%
0.2027%	26.9%	21.2%	20.0%	20.0%	20.0%	3.2%	(15.8)%	(38.5)%	(98.3)%
2.2027%	13.8%	8.1%	7.1%	7.1%	7.1%	(11.3)%	(30.8)%	(53.6)%	*
4.2027%	(0.7)%	(6.5)%	(7.2)%	(7.2)%	(7.2)%	(28.1)%	(48.7)%	(72.2)%	*
6.1800% and above . . .	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>112%</u>	<u>215%</u>	<u>250%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1300%</u>
0.1000%	11.4%	11.3%	11.3%	10.0%	8.5%	0.2%	(6.8)%	(14.5)%	(32.6)%
0.2027%	11.1%	11.0%	11.0%	9.7%	8.3%	(0.0)%	(7.0)%	(14.7)%	(32.7)%
2.2027%	5.9%	5.8%	5.8%	4.7%	3.3%	(4.4)%	(10.9)%	(18.0)%	(34.7)%
4.5500%	(0.2)%	(0.3)%	(0.3)%	(1.1)%	(2.5)%	(9.5)%	(15.4)%	(21.8)%	(37.0)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>										
	<u>50%</u>	<u>80%</u>	<u>100%</u>	<u>175%</u>	<u>190%</u>	<u>225%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1300%</u>
0.100%	26.0%	23.2%	23.2%	23.2%	23.2%	23.2%	23.2%	17.0%	8.6%	(0.5)%	(19.2)%
0.202%	25.4%	22.5%	22.5%	22.5%	22.5%	22.5%	22.5%	16.3%	7.7%	(1.4)%	(20.2)%
2.202%	12.0%	8.9%	8.9%	8.9%	8.9%	8.9%	8.9%	0.6%	(9.7)%	(20.5)%	(41.8)%
4.202%	(3.1)%	(6.2)%	(6.2)%	(6.2)%	(6.2)%	(6.2)%	(6.2)%	(17.8)%	(30.9)%	(44.1)%	(69.1)%
6.150%	*	*	*	*	*	*	*	*	*	*	*

**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>80%</u>	<u>100%</u>	<u>175%</u>	<u>190%</u>	<u>225%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1300%</u>
0.100%	4.5%	4.5%	4.5%	4.7%	4.8%	5.1%	6.5%	9.0%	10.5%	11.8%	13.8%
0.202%	4.4%	4.4%	4.4%	4.6%	4.7%	5.0%	6.4%	8.9%	10.4%	11.7%	13.7%
2.202%	2.2%	2.3%	2.3%	2.5%	2.6%	2.9%	4.3%	6.8%	8.4%	9.6%	11.7%
4.050%	0.3%	0.3%	0.4%	0.6%	0.6%	0.9%	2.4%	4.9%	6.5%	7.7%	9.9%

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

LIBOR		PSA Prepayment Assumption										
		50%	80%	100%	175%	190%	225%	300%	500%	700%	900%	1300%
0.100%	.....	32.6%	31.2%	30.2%	26.7%	26.0%	24.3%	20.7%	10.9%	1.0%	(9.1)%	(29.6)%
0.202%	.....	31.9%	30.5%	29.5%	26.0%	25.3%	23.6%	20.0%	10.2%	0.2%	(10.0)%	(30.6)%
2.202%	.....	18.8%	17.3%	16.3%	12.5%	11.7%	9.9%	6.0%	(4.6)%	(15.6)%	(26.9)%	(50.0)%
4.202%	.....	5.3%	3.7%	2.6%	(1.5)%	(2.3)%	(4.2)%	(8.4)%	(20.1)%	(32.3)%	(45.3)%	(72.7)%
6.150%	.....	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	165%	215%	250%	500%	700%	900%	1200%
0.1000%	24.5%	21.6%	17.7%	14.7%	12.6%	(3.3)%	(16.9)%	(31.6)%	(56.1)%
0.1982%	24.0%	21.0%	17.2%	14.2%	12.1%	(3.8)%	(17.5)%	(32.2)%	(56.7)%
2.1982%	13.5%	10.6%	6.7%	3.7%	1.5%	(14.5)%	(28.4)%	(43.4)%	(68.9)%
4.1982%	2.2%	(0.7)%	(4.6)%	(7.6)%	(9.7)%	(25.7)%	(39.8)%	(55.3)%	(82.3)%
6.1500%	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>50%</u>	<u>100%</u>	<u>165%</u>	<u>215%</u>	<u>250%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1200%</u>
0.1000%	21.7%	17.7%	14.2%	14.2%	14.2%	(0.0)%	(13.7)%	(28.6)%	(53.2)%
0.1982%	21.2%	17.1%	13.7%	13.7%	13.7%	(0.6)%	(14.3)%	(29.2)%	(53.9)%
2.1982%	10.3%	6.0%	2.9%	2.9%	2.9%	(12.6)%	(27.0)%	(42.8)%	(68.8)%
4.1982%	(2.2)%	(6.6)%	(8.8)%	(8.8)%	(8.8)%	(26.0)%	(41.9)%	(59.1)%	(87.0)%
6.1500%	*	*	*	*	*	*	*	*	*

**Sensitivity of the YS 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>160%</u>	<u>215%</u>	<u>250%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1200%</u>
0.1000%	17.9%	13.0%	12.1%	12.1%	12.1%	12.1%	(3.0)%	(17.4)%	(31.9)%	(52.5)%
0.2037%	17.4%	12.4%	11.6%	11.6%	11.6%	11.6%	(3.7)%	(18.1)%	(32.7)%	(53.4)%
2.2037%	6.7%	1.1%	0.4%	0.4%	0.4%	0.4%	(17.9)%	(34.1)%	(50.0)%	(71.8)%
4.2037%	(6.1)%	(12.4)%	(13.0)%	(13.0)%	(13.0)%	(13.0)%	(35.8)%	(54.6)%	(72.2)%	(95.4)%
6.2000%	*	*	*	*	*	*	*	*	*	*

**Sensitivity of the SY 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>160%</u>	<u>215%</u>	<u>250%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1200%</u>
0.1000%	21.3%	18.6%	17.3%	15.3%	12.3%	10.4%	(4.1)%	(16.2)%	(29.0)%	(49.5)%
0.2037%	20.8%	18.1%	16.8%	14.8%	11.8%	9.9%	(4.6)%	(16.8)%	(29.6)%	(50.1)%
2.2037%	11.3%	8.5%	7.1%	5.1%	2.0%	0.0%	(14.9)%	(27.7)%	(41.3)%	(63.4)%
4.2037%	0.8%	(2.0)%	(3.4)%	(5.4)%	(8.6)%	(10.7)%	(26.0)%	(39.4)%	(54.0)%	(78.6)%
6.1000%	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	165%	215%	250%	500%	700%	900%	1200%
0.1000%	23.2%	19.8%	16.1%	14.5%	13.4%	(1.7)%	(15.4)%	(30.2)%	(54.8)%
0.1982%	22.7%	19.3%	15.6%	13.9%	12.9%	(2.3)%	(16.0)%	(30.8)%	(55.4)%
2.1982%	12.1%	8.7%	5.1%	3.3%	2.2%	(13.6)%	(27.8)%	(43.2)%	(68.9)%
4.1982%	0.5%	(2.8)%	(6.2)%	(8.1)%	(9.3)%	(25.9)%	(40.6)%	(56.6)%	(83.9)%
6.1500%	*	*	*	*	*	*	*	*	*

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

Class	% PSA
DI	241%
AI	273%
IP	409%
IE	407%
GI	264%
IX	376%
IY	397%
IH	308%
MI	229%
JI	658%

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:

Class	Price*
DI	19.37500%
AI	12.75000%
IP	17.31250%
IE	16.78125%
GI	12.50000%
IX	14.25000%
IY	15.25000%
IH	14.06250%
MI	16.62500%
JI	10.50000%

* 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 DI Class to Prepayments

PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>236%</u>	<u>500%</u>	<u>700%</u>
Pre-Tax Yields to Maturity . . .	9.8%	7.3%	0.3%	(14.0)%	(25.5)%

Sensitivity of the AI Class to Prepayments

PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>250%</u>	<u>362%</u>	<u>500%</u>	<u>1100%</u>
Pre-Tax Yields to Maturity . . .	15.1%	12.0%	1.7%	(6.8)%	(17.6)%	(60.6)%

Sensitivity of the IP Class to Prepayments

PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>112%</u>	<u>230%</u>	<u>275%</u>	<u>500%</u>	<u>700%</u>	<u>1200%</u>
Pre-Tax Yields to Maturity . . .	14.4%	8.6%	7.6%	7.6%	7.6%	(6.4)%	(21.9)%	(71.0)%

Sensitivity of the IE Class to Prepayments

PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>112%</u>	<u>230%</u>	<u>266%</u>	<u>500%</u>	<u>700%</u>	<u>1200%</u>
Pre-Tax Yields to Maturity . . .	15.1%	9.4%	8.3%	8.3%	8.3%	(6.8)%	(23.1)%	(75.3)%

Sensitivity of the GI Class to Prepayments

PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>250%</u>	<u>387%</u>	<u>600%</u>	<u>1200%</u>
Pre-Tax Yields to Maturity . . .	12.1%	9.3%	0.8%	(7.3)%	(20.6)%	(65.2)%

Sensitivity of the IX Class to Prepayments

PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>171%</u>	<u>218%</u>	<u>253%</u>	<u>500%</u>	<u>700%</u>	<u>1200%</u>
Pre-Tax Yields to Maturity . . .	23.2%	19.8%	14.9%	11.6%	9.1%	(9.5)%	(26.1)%	(77.8)%

Sensitivity of the IY Class to Prepayments

PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>171%</u>	<u>218%</u>	<u>253%</u>	<u>500%</u>	<u>700%</u>	<u>1200%</u>
Pre-Tax Yields to Maturity . . .	18.7%	14.0%	9.5%	9.5%	9.4%	(7.9)%	(24.4)%	(76.3)%

Sensitivity of the IH Class to Prepayments

PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>250%</u>	<u>360%</u>	<u>500%</u>	<u>1100%</u>
Pre-Tax Yields to Maturity . . .	13.5%	10.9%	3.1%	(2.8)%	(10.5)%	(46.7)%

Sensitivity of the MI Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>236%</u>	<u>500%</u>	<u>700%</u>
Pre-Tax Yields to Maturity . . .	9.5%	6.9%	(0.4)%	(15.3)%	(27.3)%

Sensitivity of the JI Class to Prepayments

	PSA Prepayment Assumption										
	<u>50%</u>	<u>100%</u>	<u>163%</u>	<u>335%</u>	<u>370%</u>	<u>500%</u>	<u>700%</u>	<u>1000%</u>	<u>1400%</u>	<u>1800%</u>	<u>2700%</u>
Pre-Tax Yields to Maturity . . .	25.5%	20.7%	15.5%	15.5%	15.5%	9.3%	(2.6)%	(22.4)%	(51.0)%	(82.0)%	*

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions, and
- the priority sequences of distributions of principal of the Classes (other than the Group 1, Group 7, Group 10, Group 12 and Group 14 Classes).

See “—Distributions of Principal” above.

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

Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	240 months	240 months	6.00%
Group 2 MBS	360 months	360 months	6.00%
Group 3 MBS	240 months	240 months	5.50%
Group 4 MBS	360 months	360 months	6.50%
Group 5 MBS	360 months	360 months	6.50%
Group 6 MBS	360 months	360 months	7.00%
Group 6 SMBS	360 months	360 months	7.00%
Group 7 MBS	180 months	180 months	5.50%
Group 8 MBS	360 months	360 months	5.50%
Group 9 MBS	360 months	360 months	6.50%
Group 10 MBS	360 months	360 months	7.50%
Group 10 SMBS	360 months	360 months	7.50%
Group 10 Underlying REMIC Certificate	360 months	326 months	7.50%
Group 11 MBS	360 months	360 months	6.50%
Group 12 MBS	240 months	240 months	5.50%
Group 13 MBS	360 months	360 months	6.00%
Group 14 MBS	240 months	240 months	5.50%
Group 15 MBS	360 months	360 months	6.00%

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	DN, DL and DI† Classes				
	PSA Prepayment Assumption				
	0%	100%	236%	500%	700%
Initial Percent	100	100	100	100	100
February 2014	97	95	93	89	86
February 2015	94	88	82	69	60
February 2016	91	80	68	47	34
February 2017	88	72	56	32	19
February 2018	85	64	46	21	11
February 2019	81	58	37	14	6
February 2020	77	51	30	9	3
February 2021	73	45	24	6	2
February 2022	69	40	19	4	1
February 2023	65	34	15	3	1
February 2024	60	30	12	2	*
February 2025	55	25	9	1	*
February 2026	49	21	7	1	*
February 2027	43	17	5	*	*
February 2028	37	14	4	*	*
February 2029	31	10	3	*	*
February 2030	24	7	2	*	*
February 2031	16	5	1	*	*
February 2032	8	2	*	*	*
February 2033	0	0	0	0	0
Weighted Average Life (years)**	12.0	8.1	5.7	3.5	2.8

Date	KA, FK and SK† Classes										KV Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	141%	200%	250%	500%	700%	900%	1200%	0%	100%	125%	141%	200%	250%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2014	98	95	94	94	94	94	94	94	94	94	93	93	93	93	93	93	93	93	93	93
February 2015	96	87	85	85	85	85	85	73	60	41	86	86	86	86	86	86	86	86	86	86
February 2016	94	76	72	72	72	72	56	36	20	2	79	79	79	79	79	79	79	79	79	79
February 2017	92	66	61	61	61	61	34	14	1	0	71	71	71	71	71	71	71	71	71	0
February 2018	90	57	51	51	51	51	19	2	0	0	63	63	63	63	63	63	63	63	0	0
February 2019	88	49	41	41	41	41	8	0	0	0	55	55	55	55	55	55	55	0	0	0
February 2020	85	41	33	33	33	33	1	0	0	0	47	47	47	47	47	47	47	0	0	0
February 2021	82	33	25	25	25	25	0	0	0	0	39	39	39	39	39	39	0	0	0	0
February 2022	79	26	18	18	18	18	0	0	0	0	30	30	30	30	30	30	0	0	0	0
February 2023	76	20	12	12	12	12	0	0	0	0	21	21	21	21	21	21	0	0	0	0
February 2024	73	14	7	7	7	7	0	0	0	0	11	11	11	11	11	11	0	0	0	0
February 2025	70	8	4	4	4	4	0	0	0	0	2	2	2	2	2	2	0	0	0	0
February 2026	66	3	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2027	62	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2028	58	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2029	54	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2030	49	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031	44	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2032	39	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2033	33	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034	27	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	21	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	14	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2037	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.5	6.3	5.6	5.6	5.6	5.6	3.5	2.7	2.3	1.9	6.5	6.5	6.5	6.5	6.5	6.5	5.4	4.4	3.6	2.9

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

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

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

Date	KZ Class										KD Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	141%	200%	250%	500%	700%	900%	1200%	0%	100%	125%	141%	200%	250%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2014	103	103	103	103	103	103	103	103	103	103	100	100	100	100	92	92	92	92	92	92
February 2015	106	106	106	106	106	106	106	106	106	106	100	100	100	100	73	73	73	60	0	0
February 2016	109	109	109	109	109	109	109	109	109	109	100	100	100	100	50	50	50	0	0	0
February 2017	113	113	113	113	113	113	113	113	113	44	100	100	100	31	31	31	0	0	0	0
February 2018	116	116	116	116	116	116	116	70	12	100	100	100	100	17	17	17	0	0	0	0
February 2019	120	120	120	120	120	120	120	92	31	3	100	100	100	6	6	6	0	0	0	0
February 2020	123	123	123	123	123	123	123	52	14	1	100	100	100	0	0	0	0	0	0	0
February 2021	127	127	127	127	127	127	105	29	6	*	100	100	100	0	0	0	0	0	0	0
February 2022	131	131	131	131	131	131	71	17	3	*	100	100	92	0	0	0	0	0	0	0
February 2023	135	135	135	135	135	135	48	9	1	*	100	100	73	0	0	0	0	0	0	0
February 2024	139	139	139	139	139	139	33	5	1	*	100	100	45	0	0	0	0	0	0	0
February 2025	143	143	143	143	143	143	22	3	*	*	100	100	11	0	0	0	0	0	0	0
February 2026	144	144	144	144	144	144	15	2	*	*	100	100	0	0	0	0	0	0	0	0
February 2027	144	122	119	119	119	119	10	1	*	*	100	100	0	0	0	0	0	0	0	0
February 2028	144	96	96	96	96	96	7	*	*	*	100	57	0	0	0	0	0	0	0	0
February 2029	144	77	77	77	77	77	4	*	*	*	100	6	0	0	0	0	0	0	0	0
February 2030	144	62	62	62	62	62	3	*	*	*	100	0	0	0	0	0	0	0	0	0
February 2031	144	49	49	49	49	49	2	*	*	*	0	100	0	0	0	0	0	0	0	0
February 2032	144	39	39	39	39	39	1	*	*	*	0	100	0	0	0	0	0	0	0	0
February 2033	144	30	30	30	30	30	1	*	*	*	0	100	0	0	0	0	0	0	0	0
February 2034	144	23	23	23	23	23	*	*	*	*	0	100	0	0	0	0	0	0	0	0
February 2035	144	18	18	18	18	18	*	*	*	*	0	100	0	0	0	0	0	0	0	0
February 2036	144	13	13	13	13	13	*	*	*	*	0	100	0	0	0	0	0	0	0	0
February 2037	144	10	10	10	10	10	*	*	*	*	0	100	0	0	0	0	0	0	0	0
February 2038	142	7	7	7	7	7	*	*	*	*	0	100	0	0	0	0	0	0	0	0
February 2039	61	4	4	4	4	4	*	*	*	*	0	100	0	0	0	0	0	0	0	0
February 2040	3	3	3	3	3	3	*	*	*	*	0	42	0	0	0	0	0	0	0	0
February 2041	1	1	1	1	1	1	*	*	*	*	0	0	0	0	0	0	0	0	0	0
February 2042	*	*	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	25.9	17.4	17.3	17.3	17.3	17.3	10.1	7.3	5.7	4.1	27.0	15.2	10.7	3.2	3.2	3.2	1.9	1.5	1.3	1.0

Date	FJ and SJ Classes										KF and KS† Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	141%	200%	250%	500%	700%	900%	1200%	0%	100%	125%	141%	200%	250%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2014	100	100	100	100	95	90	67	48	29	*	99	96	96	96	95	94	90	86	83	78
February 2015	100	100	100	100	83	68	0	0	0	0	97	91	89	88	85	83	70	60	51	38
February 2016	100	100	100	100	68	43	0	0	0	0	96	84	81	79	74	69	48	35	23	11
February 2017	100	100	100	100	58	24	0	0	0	0	95	77	73	71	63	57	33	20	11	3
February 2018	100	100	100	100	50	12	0	0	0	0	93	71	66	64	54	48	23	11	5	1
February 2019	100	100	100	100	45	5	0	0	0	0	91	65	60	57	47	39	15	6	2	*
February 2020	100	100	100	100	42	1	0	0	0	0	90	59	54	51	40	33	10	4	1	*
February 2021	100	100	100	99	40	*	0	0	0	0	88	54	48	45	34	27	7	2	*	*
February 2022	100	100	100	97	39	*	0	0	0	0	86	49	43	40	29	22	5	1	*	*
February 2023	100	100	100	94	36	*	0	0	0	0	84	45	39	35	25	18	3	1	*	*
February 2024	100	100	100	89	34	*	0	0	0	0	81	41	35	31	21	15	2	*	*	*
February 2025	100	100	100	84	31	*	0	0	0	0	79	37	31	27	18	12	1	*	*	*
February 2026	100	100	95	78	28	*	0	0	0	0	77	33	27	24	15	10	1	*	*	*
February 2027	100	100	88	71	25	*	0	0	0	0	74	30	24	21	13	8	1	*	*	*
February 2028	100	100	81	65	22	*	0	0	0	0	71	27	21	18	11	7	*	*	*	*
February 2029	100	100	73	59	20	*	0	0	0	0	68	24	19	16	9	5	*	*	*	0
February 2030	100	92	66	52	17	*	0	0	0	0	65	21	16	14	7	4	*	*	*	0
February 2031	100	83	59	46	15	*	0	0	0	0	61	18	14	12	6	3	*	*	*	0
February 2032	100	74	52	40	13	*	0	0	0	0	58	16	12	10	5	3	*	*	*	0
February 2033	100	65	45	35	11	*	0	0	0	0	54	14	10	8	4	2	*	*	*	0
February 2034	100	56	39	30	9	*	0	0	0	0	50	12	9	7	3	2	*	*	*	0
February 2035	100	48	33	25	7	*	0	0	0	0	46	10	7	6	3	1	*	*	*	0
February 2036	100	40	27	20	6	*	0	0	0	0	41	8	6	5	2	1	*	*	*	0
February 2037	100	33	22	16	4	*	0	0	0	0	36	7	5	4	1	1	*	*	0	0
February 2038	100	26	17	12	3	*	0	0	0	0	31	5	3	3	1	*	*	*	0	0
February 2039	100	19	12	9	2	*	0	0	0	0	26	4	3	2	1	*	*	*	0	0
February 2040	100	13	8	6	2	*	0	0	0	0	20	2	2	1	*	*	*	*	0	0
February 2041	74	7	5	3	1	*	0	0	0	0	14	1	1	1	*	*	*	*	0	0
February 2042	38	3	2	1	*	*	0	0	0	0	7	1	*	*	*	*	*	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	28.7	22.1	19.7	17.9	8.6	3.0	1.2	0.9	0.8	0.6	19.3	10.5	9.5	8.9	7.2	6.2	3.6	2.8	2.3	1.8

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	KB Class									
	PSA Prepayment Assumption									
	0%	100%	125%	141%	200%	250%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100
February 2014	100	100	100	100	100	100	100	100	100	100
February 2015	100	100	100	100	100	100	100	100	100	100
February 2016	100	100	100	100	100	100	100	100	100	100
February 2017	100	100	100	100	100	100	100	100	100	30
February 2018	100	100	100	100	100	100	100	100	48	8
February 2019	100	100	100	100	100	100	100	64	22	2
February 2020	100	100	100	100	100	100	100	36	10	1
February 2021	100	100	100	100	100	100	73	20	4	*
February 2022	100	100	100	100	100	100	49	11	2	*
February 2023	100	100	100	100	100	100	33	6	1	*
February 2024	100	100	100	100	100	100	23	4	*	*
February 2025	100	100	100	100	100	100	15	2	*	*
February 2026	100	100	100	100	100	100	10	1	*	*
February 2027	100	85	82	82	82	82	7	1	*	*
February 2028	100	67	67	67	67	67	5	*	*	*
February 2029	100	54	54	54	54	54	3	*	*	*
February 2030	100	43	43	43	43	43	2	*	*	*
February 2031	100	34	34	34	34	34	1	*	*	0
February 2032	100	27	27	27	27	27	1	*	*	0
February 2033	100	21	21	21	21	21	1	*	*	0
February 2034	100	16	16	16	16	16	*	*	*	0
February 2035	100	12	12	12	12	12	*	*	*	0
February 2036	100	9	9	9	9	9	*	*	*	0
February 2037	100	7	7	7	7	7	*	*	*	0
February 2038	98	5	5	5	5	5	*	*	*	0
February 2039	42	3	3	3	3	3	*	*	0	0
February 2040	2	2	2	2	2	2	*	*	0	0
February 2041	1	1	1	1	1	1	*	*	0	0
February 2042	*	*	*	*	*	*	*	*	0	0
February 2043	0	0	0	0	0	0	0	0	0	0
Weighted Average										
Life (years)**	25.9	17.4	17.3	17.3	17.3	17.3	9.8	7.0	5.4	3.9

Date	AE and AI† Classes							AL Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	250%	362%	500%	700%	1100%	0%	100%	250%	362%	500%	700%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2014	97	94	92	90	87	84	76	100	100	100	100	100	100	100
February 2015	94	87	78	72	65	54	36	100	100	100	100	100	100	100
February 2016	90	77	62	52	41	27	6	100	100	100	100	100	100	100
February 2017	87	69	49	37	24	11	0	100	100	100	100	100	100	53
February 2018	83	60	38	25	13	2	0	100	100	100	100	100	100	17
February 2019	79	53	29	16	6	0	0	100	100	100	100	100	66	6
February 2020	74	46	21	10	1	0	0	100	100	100	100	100	36	2
February 2021	70	39	15	5	0	0	0	100	100	100	100	70	20	1
February 2022	65	33	10	1	0	0	0	100	100	100	100	46	11	*
February 2023	60	28	6	0	0	0	0	100	100	100	79	30	6	*
February 2024	55	23	3	0	0	0	0	100	100	100	57	19	3	*
February 2025	49	18	0	0	0	0	0	100	100	98	40	12	2	*
February 2026	43	13	0	0	0	0	0	100	100	74	28	7	1	*
February 2027	37	9	0	0	0	0	0	100	100	55	19	5	*	*
February 2028	30	5	0	0	0	0	0	100	100	39	13	3	*	*
February 2029	23	2	0	0	0	0	0	100	100	27	8	2	*	*
February 2030	16	0	0	0	0	0	0	100	86	17	5	1	*	*
February 2031	8	0	0	0	0	0	0	100	53	10	2	*	*	*
February 2032	0	0	0	0	0	0	0	96	23	4	1	*	*	0
February 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)**	11.1	7.1	4.5	3.6	2.9	2.3	1.7	19.5	18.2	14.8	12.1	9.5	7.0	4.4

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	BP and IP† Classes									FC and SC Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	112%	230%	275%	500%	700%	900%	1200%	0%	100%	112%	230%	275%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2014	98	90	89	89	89	89	86	72	49	100	100	100	78	70	29	0	0	0
February 2015	97	80	78	78	78	69	49	32	14	100	100	100	59	44	0	0	0	0
February 2016	95	71	68	68	68	47	28	15	4	100	100	100	44	25	0	0	0	0
February 2017	93	62	59	59	59	32	16	7	1	100	100	100	34	13	0	0	0	0
February 2018	91	53	50	50	50	22	9	3	*	100	100	100	27	5	0	0	0	0
February 2019	89	46	42	42	42	15	5	1	*	100	100	100	23	1	0	0	0	0
February 2020	87	38	34	34	34	10	3	1	*	100	100	100	21	0	0	0	0	0
February 2021	84	32	28	28	28	7	2	*	*	100	100	99	20	0	0	0	0	0
February 2022	82	25	22	22	22	5	1	*	*	100	100	96	19	0	0	0	0	0
February 2023	79	19	18	18	18	3	1	*	*	100	100	92	17	0	0	0	0	0
February 2024	76	15	15	15	15	2	*	*	*	100	98	87	15	0	0	0	0	0
February 2025	73	12	12	12	12	1	*	*	*	100	92	81	14	0	0	0	0	0
February 2026	69	9	9	9	9	1	*	*	*	100	86	75	12	0	0	0	0	0
February 2027	66	7	7	7	7	1	*	*	*	100	79	69	10	0	0	0	0	0
February 2028	62	6	6	6	6	*	*	*	0	100	72	63	9	0	0	0	0	0
February 2029	58	5	5	5	5	*	*	*	0	100	65	56	8	0	0	0	0	0
February 2030	53	4	4	4	4	*	*	*	0	100	59	50	7	0	0	0	0	0
February 2031	49	3	3	3	3	*	*	*	0	100	52	44	5	0	0	0	0	0
February 2032	44	2	2	2	2	*	*	*	0	100	45	39	4	0	0	0	0	0
February 2033	38	2	2	2	2	*	*	*	0	100	39	33	4	0	0	0	0	0
February 2034	33	1	1	1	1	*	*	*	0	100	33	28	3	0	0	0	0	0
February 2035	27	1	1	1	1	*	*	*	0	100	28	23	2	0	0	0	0	0
February 2036	20	1	1	1	1	*	*	0	0	100	22	18	2	0	0	0	0	0
February 2037	13	*	*	*	*	*	*	0	0	100	17	14	1	0	0	0	0	0
February 2038	6	*	*	*	*	*	*	0	0	100	12	10	1	0	0	0	0	0
February 2039	*	*	*	*	*	*	*	0	0	94	8	6	*	0	0	0	0	0
February 2040	*	*	*	*	*	*	*	0	0	73	4	3	*	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	26	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	16.3	6.4	6.1	6.1	6.1	3.6	2.5	1.8	1.2	28.0	18.6	17.4	4.9	2.1	0.7	0.5	0.4	0.3

Date	DP and IE† Classes									DF and DS Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	112%	230%	266%	500%	700%	900%	1200%	0%	100%	112%	230%	266%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2014	98	89	89	89	89	89	79	63	39	100	100	100	75	67	17	0	0	0
February 2015	97	79	78	78	78	65	45	28	11	100	100	100	55	42	0	0	0	0
February 2016	95	70	68	68	68	44	25	13	3	100	100	100	41	24	0	0	0	0
February 2017	93	61	58	58	58	30	14	6	1	100	100	100	30	12	0	0	0	0
February 2018	91	53	50	50	50	21	8	3	*	100	100	100	24	5	0	0	0	0
February 2019	89	46	42	42	42	14	5	1	*	100	100	100	20	1	0	0	0	0
February 2020	87	38	34	34	34	10	3	1	*	100	100	100	18	*	0	0	0	0
February 2021	84	32	28	28	28	7	1	*	*	100	100	99	17	*	0	0	0	0
February 2022	82	25	23	23	23	4	1	*	*	100	100	96	16	*	0	0	0	0
February 2023	79	20	18	18	18	3	*	*	*	100	100	92	14	*	0	0	0	0
February 2024	76	15	15	15	15	2	*	*	*	100	98	87	13	*	0	0	0	0
February 2025	73	12	12	12	12	1	*	*	*	100	92	81	12	*	0	0	0	0
February 2026	70	10	10	10	10	1	*	*	*	100	86	75	10	*	0	0	0	0
February 2027	66	8	8	8	8	1	*	*	*	100	79	69	9	*	0	0	0	0
February 2028	62	6	6	6	6	*	*	*	0	100	72	62	8	*	0	0	0	0
February 2029	58	5	5	5	5	*	*	*	0	100	65	56	7	*	0	0	0	0
February 2030	54	4	4	4	4	*	*	*	0	100	58	50	5	*	0	0	0	0
February 2031	49	3	3	3	3	*	*	*	0	100	51	44	5	*	0	0	0	0
February 2032	45	2	2	2	2	*	*	*	0	100	45	38	4	*	0	0	0	0
February 2033	39	2	2	2	2	*	*	*	0	100	38	32	3	*	0	0	0	0
February 2034	34	1	1	1	1	*	*	*	0	100	32	27	2	*	0	0	0	0
February 2035	28	1	1	1	1	*	*	*	0	100	26	22	2	*	0	0	0	0
February 2036	21	1	1	1	1	*	*	0	0	100	21	17	1	*	0	0	0	0
February 2037	15	*	*	*	*	*	*	0	0	100	16	13	1	*	0	0	0	0
February 2038	7	*	*	*	*	*	*	0	0	100	11	9	1	*	0	0	0	0
February 2039	*	*	*	*	*	*	*	0	0	99	6	5	*	*	0	0	0	0
February 2040	*	*	*	*	*	*	*	0	0	76	2	1	*	*	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	53	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	27	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	16.5	6.4	6.1	6.1	6.1	3.4	2.3	1.7	1.1	28.1	18.5	17.3	4.4	2.0	0.6	0.4	0.3	0.2

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	FH, TH†, NF, SH† and HP Classes									HZ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	112%	215%	250%	500%	700%	900%	1300%	0%	100%	112%	215%	250%	500%	700%	900%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2014	99	89	89	89	89	89	75	60	28	104	104	104	104	104	104	104	104	104
February 2015	97	80	78	78	78	62	42	26	5	108	108	108	108	108	108	108	108	108
February 2016	96	70	68	68	68	42	24	11	*	113	113	113	113	113	113	113	113	113
February 2017	94	62	59	59	59	28	13	4	0	117	117	117	117	117	117	117	117	33
February 2018	92	54	50	50	50	19	7	1	0	122	122	122	122	122	122	122	122	7
February 2019	90	46	42	42	42	13	3	*	0	127	127	127	127	127	127	127	127	2
February 2020	88	39	35	35	35	8	1	0	0	132	132	132	132	132	132	132	57	*
February 2021	86	32	29	29	29	5	*	0	0	138	138	138	138	138	138	138	25	*
February 2022	83	26	23	23	23	3	0	0	0	143	143	143	143	143	143	90	11	*
February 2023	81	20	19	19	19	2	0	0	0	149	149	149	149	149	149	50	5	*
February 2024	78	15	15	15	15	1	0	0	0	155	155	155	155	155	155	28	2	*
February 2025	75	12	12	12	12	0	0	0	0	161	161	161	161	161	148	15	1	*
February 2026	72	9	9	9	9	0	0	0	0	168	168	168	168	168	98	9	*	*
February 2027	68	7	7	7	7	0	0	0	0	175	175	175	175	175	65	5	*	*
February 2028	64	5	5	5	5	0	0	0	0	182	182	182	182	182	43	3	*	*
February 2029	61	4	4	4	4	0	0	0	0	189	189	189	189	189	28	1	*	0
February 2030	56	3	3	3	3	0	0	0	0	197	197	197	197	197	18	1	*	0
February 2031	52	1	1	1	1	0	0	0	0	205	205	205	205	205	11	*	*	0
February 2032	47	1	1	1	1	0	0	0	0	214	214	214	214	214	7	*	*	0
February 2033	42	0	0	0	0	0	0	0	0	222	214	214	214	214	4	*	*	0
February 2034	36	0	0	0	0	0	0	0	0	231	155	155	155	155	3	*	*	0
February 2035	30	0	0	0	0	0	0	0	0	241	108	108	108	108	2	*	*	0
February 2036	24	0	0	0	0	0	0	0	0	251	71	71	71	71	1	*	*	0
February 2037	17	0	0	0	0	0	0	0	0	261	42	42	42	42	*	*	*	0
February 2038	10	0	0	0	0	0	0	0	0	271	18	18	18	18	*	*	*	0
February 2039	2	0	0	0	0	0	0	0	0	282	2	2	2	2	*	*	0	0
February 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	16.9	6.3	6.0	6.0	6.0	3.2	2.2	1.6	0.8	26.4	22.3	22.3	22.3	22.3	14.2	10.0	7.3	3.9

Date	HF and HS Classes								
	PSA Prepayment Assumption								
	0%	100%	112%	215%	250%	500%	700%	900%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100
February 2014	100	100	100	76	67	8	0	0	0
February 2015	100	100	100	57	43	0	0	0	0
February 2016	100	100	100	43	25	0	0	0	0
February 2017	100	100	100	33	13	0	0	0	0
February 2018	100	100	100	26	5	0	0	0	0
February 2019	100	100	100	22	1	0	0	0	0
February 2020	100	100	100	20	*	0	0	0	0
February 2021	100	100	99	19	*	0	0	0	0
February 2022	100	100	96	18	*	0	0	0	0
February 2023	100	100	92	17	*	0	0	0	0
February 2024	100	99	87	15	*	0	0	0	0
February 2025	100	93	81	14	*	0	0	0	0
February 2026	100	87	75	12	*	0	0	0	0
February 2027	100	79	69	10	*	0	0	0	0
February 2028	100	72	62	9	*	0	0	0	0
February 2029	100	65	55	8	*	0	0	0	0
February 2030	100	58	49	7	*	0	0	0	0
February 2031	100	50	42	5	*	0	0	0	0
February 2032	100	43	36	4	*	0	0	0	0
February 2033	100	36	30	4	*	0	0	0	0
February 2034	100	29	24	3	*	0	0	0	0
February 2035	100	23	19	2	*	0	0	0	0
February 2036	100	17	14	1	*	0	0	0	0
February 2037	100	11	9	1	*	0	0	0	0
February 2038	100	5	4	*	*	0	0	0	0
February 2039	100	1	1	*	*	0	0	0	0
February 2040	87	0	0	0	0	0	0	0	0
February 2041	60	0	0	0	0	0	0	0	0
February 2042	31	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0
Weighted Average									
Life (years)**	28.3	18.2	17.0	4.8	2.0	0.5	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.
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

GL and GI† Classes							
Date	PSA Prepayment Assumption						
	0%	100%	250%	387%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100
February 2014	96	92	87	83	77	71	59
February 2015	91	81	71	62	49	38	19
February 2016	86	71	56	44	29	18	5
February 2017	81	62	44	31	17	9	1
February 2018	75	54	34	22	10	4	*
February 2019	69	46	27	15	6	2	*
February 2020	63	38	20	11	3	1	*
February 2021	57	32	15	7	2	*	*
February 2022	50	25	11	5	1	*	*
February 2023	43	20	8	3	1	*	*
February 2024	35	14	5	2	*	*	*
February 2025	27	9	3	1	*	*	*
February 2026	19	5	1	*	*	*	*
February 2027	10	1	*	*	*	*	0
February 2028	0	0	0	0	0	0	0
Weighted Average Life (years)**	8.5	6.0	4.3	3.4	2.5	1.9	1.3

CD, FM, SM† and CA Classes											
Date	PSA Prepayment Assumption										
	0%	80%	100%	175%	190%	225%	300%	500%	700%	900%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2014	98	95	95	95	95	95	95	95	95	95	95
February 2015	95	87	87	87	87	87	87	87	87	87	64
February 2016	93	77	77	77	77	77	77	77	60	42	15
February 2017	90	68	68	68	68	68	68	55	33	18	2
February 2018	88	58	58	58	58	58	58	37	18	7	0
February 2019	85	50	50	50	50	50	50	25	10	2	0
February 2020	82	41	41	41	41	41	41	16	5	*	0
February 2021	79	34	34	34	34	34	34	11	2	0	0
February 2022	75	26	26	26	26	26	26	7	*	0	0
February 2023	72	21	21	21	21	21	21	4	0	0	0
February 2024	68	16	16	16	16	16	16	2	0	0	0
February 2025	64	12	12	12	12	12	12	1	0	0	0
February 2026	60	9	9	9	9	9	9	*	0	0	0
February 2027	55	7	7	7	7	7	7	0	0	0	0
February 2028	50	5	5	5	5	5	5	0	0	0	0
February 2029	45	4	4	4	4	4	4	0	0	0	0
February 2030	40	2	2	2	2	2	2	0	0	0	0
February 2031	35	2	2	2	2	2	2	0	0	0	0
February 2032	29	1	1	1	1	1	1	0	0	0	0
February 2033	22	*	*	*	*	*	*	0	0	0	0
February 2034	16	0	0	0	0	0	0	0	0	0	0
February 2035	9	0	0	0	0	0	0	0	0	0	0
February 2036	2	0	0	0	0	0	0	0	0	0	0
February 2037	0	0	0	0	0	0	0	0	0	0	0
February 2038	0	0	0	0	0	0	0	0	0	0	0
February 2039	0	0	0	0	0	0	0	0	0	0	0
February 2040	0	0	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.0	6.7	6.7	6.7	6.7	6.7	6.7	4.7	3.6	3.0	2.3

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

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

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

CL Class											
Date	PSA Prepayment Assumption										
	0%	80%	100%	175%	190%	225%	300%	500%	700%	900%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2014	100	100	100	100	100	100	100	100	100	100	100
February 2015	100	100	100	100	100	100	100	100	100	100	100
February 2016	100	100	100	100	100	100	100	100	100	100	100
February 2017	100	100	100	100	100	100	100	100	100	100	100
February 2018	100	100	100	100	100	100	100	100	100	100	48
February 2019	100	100	100	100	100	100	100	100	100	100	10
February 2020	100	100	100	100	100	100	100	100	100	100	2
February 2021	100	100	100	100	100	100	100	100	100	51	*
February 2022	100	100	100	100	100	100	100	100	100	23	*
February 2023	100	100	100	100	100	100	100	100	72	10	*
February 2024	100	100	100	100	100	100	100	100	41	4	*
February 2025	100	100	100	100	100	100	100	100	23	2	*
February 2026	100	100	100	100	100	100	100	100	13	1	*
February 2027	100	100	100	100	100	100	100	75	7	*	*
February 2028	100	100	100	100	100	100	100	50	4	*	*
February 2029	100	100	100	100	100	100	100	33	2	*	*
February 2030	100	100	100	100	100	100	100	22	1	*	0
February 2031	100	100	100	100	100	100	100	14	1	*	0
February 2032	100	100	100	100	100	100	100	9	*	*	0
February 2033	100	100	100	100	100	100	100	6	*	*	0
February 2034	100	87	87	87	87	87	87	4	*	*	0
February 2035	100	64	64	64	64	64	64	2	*	*	0
February 2036	100	47	47	47	47	47	47	2	*	*	0
February 2037	33	33	33	33	33	33	33	1	*	*	0
February 2038	23	23	23	23	23	23	23	1	*	*	0
February 2039	15	15	15	15	15	15	15	*	*	*	0
February 2040	10	10	10	10	10	10	10	*	*	*	0
February 2041	5	5	5	5	5	5	5	*	*	*	0
February 2042	2	2	2	2	2	2	2	*	*	*	0
February 2043	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	24.3	23.4	23.4	23.4	23.4	23.4	23.4	15.7	11.2	8.4	5.2

CK Class											
Date	PSA Prepayment Assumption										
	0%	80%	100%	175%	190%	225%	300%	500%	700%	900%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2014	100	100	98	92	92	92	92	92	92	92	92
February 2015	100	100	94	71	71	71	71	71	63	10	0
February 2016	100	100	88	43	43	43	43	15	0	0	0
February 2017	100	100	82	20	20	20	20	0	0	0	0
February 2018	100	100	78	1	1	1	1	0	0	0	0
February 2019	100	100	74	0	0	0	0	0	0	0	0
February 2020	100	100	71	0	0	0	0	0	0	0	0
February 2021	100	100	69	0	0	0	0	0	0	0	0
February 2022	100	99	66	0	0	0	0	0	0	0	0
February 2023	100	94	60	0	0	0	0	0	0	0	0
February 2024	100	86	52	0	0	0	0	0	0	0	0
February 2025	100	76	41	0	0	0	0	0	0	0	0
February 2026	100	64	30	0	0	0	0	0	0	0	0
February 2027	100	51	17	0	0	0	0	0	0	0	0
February 2028	100	37	5	0	0	0	0	0	0	0	0
February 2029	100	23	0	0	0	0	0	0	0	0	0
February 2030	100	9	0	0	0	0	0	0	0	0	0
February 2031	100	0	0	0	0	0	0	0	0	0	0
February 2032	100	0	0	0	0	0	0	0	0	0	0
February 2033	100	0	0	0	0	0	0	0	0	0	0
February 2034	100	0	0	0	0	0	0	0	0	0	0
February 2035	100	0	0	0	0	0	0	0	0	0	0
February 2036	100	0	0	0	0	0	0	0	0	0	0
February 2037	80	0	0	0	0	0	0	0	0	0	0
February 2038	48	0	0	0	0	0	0	0	0	0	0
February 2039	15	0	0	0	0	0	0	0	0	0	0
February 2040	0	0	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	25.0	13.9	9.8	2.8	2.8	2.8	2.8	2.4	2.0	1.7	1.4

* 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.

MF, MS and CG Classes											
Date	PSA Prepayment Assumption										
	0%	80%	100%	175%	190%	225%	300%	500%	700%	900%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2014	100	100	100	100	99	97	93	81	69	57	32
February 2015	100	100	100	100	97	89	74	33	0	0	0
February 2016	100	100	100	100	94	80	51	0	0	0	0
February 2017	100	100	100	100	92	73	35	0	0	0	0
February 2018	100	100	100	100	90	68	25	0	0	0	0
February 2019	100	100	100	91	80	56	12	0	0	0	0
February 2020	100	100	100	84	72	48	3	0	0	0	0
February 2021	100	100	100	79	68	43	*	0	0	0	0
February 2022	100	100	100	76	64	40	*	0	0	0	0
February 2023	100	100	100	71	60	37	*	0	0	0	0
February 2024	100	100	100	66	55	33	*	0	0	0	0
February 2025	100	100	100	60	50	30	*	0	0	0	0
February 2026	100	100	100	55	45	27	*	0	0	0	0
February 2027	100	100	100	49	40	23	*	0	0	0	0
February 2028	100	100	100	43	35	20	*	0	0	0	0
February 2029	100	100	94	38	31	17	*	0	0	0	0
February 2030	100	100	85	33	27	15	*	0	0	0	0
February 2031	100	96	76	29	23	12	*	0	0	0	0
February 2032	100	87	68	25	19	10	*	0	0	0	0
February 2033	100	77	60	21	16	9	*	0	0	0	0
February 2034	100	68	52	17	13	7	*	0	0	0	0
February 2035	100	58	44	14	11	6	*	0	0	0	0
February 2036	100	50	37	12	9	4	*	0	0	0	0
February 2037	100	41	31	9	7	3	*	0	0	0	0
February 2038	100	34	25	7	5	3	*	0	0	0	0
February 2039	100	26	19	5	4	2	*	0	0	0	0
February 2040	85	19	13	4	3	1	*	0	0	0	0
February 2041	58	12	8	2	2	1	*	0	0	0	0
February 2042	30	6	4	1	1	*	*	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.3	23.3	21.7	14.4	12.6	9.1	3.4	1.6	1.3	1.1	0.8

CF and CS† Classes												IX† Class									
Date	PSA Prepayment Assumption											PSA Prepayment Assumption									
	0%	80%	100%	175%	190%	225%	300%	500%	700%	900%	1300%	0%	100%	171%	218%	253%	500%	700%	900%	1200%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
February 2014	99	97	97	96	96	95	94	92	89	86	81	99	92	88	86	84	69	58	47	29	
February 2015	97	92	91	88	87	85	82	73	64	56	41	98	85	78	73	70	48	33	21	8	
February 2016	96	86	84	77	76	73	66	51	38	26	10	96	78	68	62	58	33	19	9	2	
February 2017	94	80	77	68	66	62	53	35	21	12	2	95	72	60	53	48	22	11	4	1	
February 2018	92	74	71	59	57	52	43	24	12	5	*	94	66	52	45	40	15	6	2	*	
February 2019	91	69	65	51	49	44	34	16	7	2	*	92	60	46	38	33	10	3	1	*	
February 2020	89	64	59	45	42	37	27	11	4	1	*	90	55	40	32	27	7	2	*	*	
February 2021	87	59	54	39	36	31	22	8	2	*	*	89	50	35	27	22	5	1	*	*	
February 2022	85	55	49	34	31	26	17	5	1	*	*	87	46	30	23	18	3	1	*	*	
February 2023	83	50	45	29	27	22	14	3	1	*	*	85	41	26	19	15	2	*	*	*	
February 2024	80	46	41	25	23	18	11	2	*	*	*	83	37	23	16	12	1	*	*	*	
February 2025	78	42	37	22	20	15	9	2	*	*	*	80	34	19	13	10	1	*	*	*	
February 2026	75	39	33	19	17	13	7	1	*	*	*	78	30	17	11	8	1	*	*	*	
February 2027	72	35	30	16	14	10	5	1	*	*	0	75	27	14	9	6	*	*	*	*	
February 2028	69	32	27	14	12	9	4	*	*	*	0	73	24	12	7	5	*	*	*	0	
February 2029	66	29	24	12	10	7	3	*	*	*	0	70	21	10	6	4	*	*	*	0	
February 2030	63	26	21	10	8	6	2	*	*	*	0	66	19	8	5	3	*	*	*	0	
February 2031	60	23	19	8	7	5	2	*	*	*	0	63	16	7	4	3	*	*	*	0	
February 2032	56	20	16	7	6	4	1	*	*	*	0	59	14	6	3	2	*	*	*	0	
February 2033	52	18	14	6	5	3	1	*	*	*	0	56	12	5	2	2	*	*	*	0	
February 2034	48	16	12	5	4	2	1	*	*	*	0	52	10	4	2	1	*	*	*	0	
February 2035	44	13	10	4	3	2	1	*	*	*	0	47	8	3	1	1	*	*	*	0	
February 2036	40	11	9	3	2	1	*	*	*	*	0	43	6	2	1	1	*	*	*	0	
February 2037	35	9	7	2	2	1	*	*	*	0	0	38	5	2	1	*	*	*	0	0	
February 2038	30	8	6	2	1	1	*	*	*	0	0	32	3	1	*	*	*	*	0	0	
February 2039	24	6	4	1	1	1	*	*	*	0	0	27	2	1	*	*	*	*	0	0	
February 2040	19	4	3	1	1	*	*	*	*	0	0	21	1	*	*	*	*	*	0	0	
February 2041	13	3	2	1	*	*	*	*	*	0	0	14	0	0	0	0	0	0	0	0	
February 2042	7	1	1	*	*	*	*	*	*	0	0	7	0	0	0	0	0	0	0	0	
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																					
Life (years)**	19.0	11.6	10.6	7.9	7.5	6.8	5.5	3.8	2.9	2.4	1.9	19.6	9.7	7.1	5.9	5.2	2.7	1.8	1.3	0.8	

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

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

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

Date	CY and IV† Classes									CZ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	171%	218%	253%	500%	700%	900%	1200%	0%	100%	171%	218%	253%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2014	98	91	87	87	87	80	67	53	34	104	104	100	80	64	0	0	0	0
February 2015	96	82	74	74	74	55	38	24	9	107	107	100	64	37	0	0	0	0
February 2016	94	73	63	63	63	38	22	11	3	111	111	100	53	19	0	0	0	0
February 2017	92	65	54	54	54	26	12	5	1	115	115	100	45	8	0	0	0	0
February 2018	90	58	45	45	45	18	7	2	*	119	119	100	41	2	0	0	0	0
February 2019	87	51	38	38	38	12	4	1	*	123	123	100	39	0	0	0	0	0
February 2020	85	44	31	31	31	8	2	*	*	128	128	99	38	0	0	0	0	0
February 2021	82	38	26	26	25	6	1	*	*	132	132	96	36	0	0	0	0	0
February 2022	79	32	21	21	21	4	1	*	*	137	137	92	34	0	0	0	0	0
February 2023	76	26	17	17	17	3	*	*	*	142	142	86	31	0	0	0	0	0
February 2024	73	21	14	14	14	2	*	*	*	147	147	80	28	0	0	0	0	0
February 2025	70	16	11	11	11	1	*	*	*	152	152	73	26	0	0	0	0	0
February 2026	66	11	9	9	9	1	*	*	*	158	158	66	23	0	0	0	0	0
February 2027	62	7	7	7	7	1	*	*	*	163	159	59	20	0	0	0	0	0
February 2028	58	6	6	6	6	*	*	*	0	169	145	53	17	0	0	0	0	0
February 2029	54	5	5	5	5	*	*	*	0	175	132	46	15	0	0	0	0	0
February 2030	49	4	4	4	4	*	*	*	0	181	118	40	13	0	0	0	0	0
February 2031	45	3	3	3	3	*	*	*	0	188	105	34	11	0	0	0	0	0
February 2032	39	2	2	2	2	*	*	*	0	194	92	29	9	0	0	0	0	0
February 2033	34	2	2	2	2	*	*	*	0	201	79	24	7	0	0	0	0	0
February 2034	28	1	1	1	1	*	*	*	0	208	67	20	6	0	0	0	0	0
February 2035	22	1	1	1	1	*	*	*	0	216	55	16	5	0	0	0	0	0
February 2036	16	1	1	1	1	*	*	0	0	223	44	12	3	0	0	0	0	0
February 2037	9	*	*	*	*	*	*	0	0	231	33	9	2	0	0	0	0	0
February 2038	1	*	*	*	*	*	*	0	0	240	23	6	2	0	0	0	0	0
February 2039	*	*	*	*	*	*	*	0	0	204	14	3	1	0	0	0	0	0
February 2040	*	*	*	*	*	*	*	0	0	159	5	1	*	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	109	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	56	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	15.6	6.9	5.7	5.7	5.7	3.0	2.1	1.5	1.0	27.7	20.1	15.9	7.0	1.8	0.3	0.2	0.2	0.1

Date	H and HM Classes								FE and SE† Classes								
	PSA Prepayment Assumption								PSA Prepayment Assumption								
	0%	100%	250%	436%	600%	800%	1000%	1300%	0%	100%	165%	215%	250%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2014	99	92	83	72	63	51	39	22	99	95	93	92	91	83	77	71	61
February 2015	98	85	69	52	39	26	15	5	98	88	83	80	77	59	47	35	21
February 2016	97	78	57	38	25	13	6	1	96	81	74	68	64	41	27	16	6
February 2017	96	71	48	27	15	7	2	*	95	75	65	58	53	28	15	7	2
February 2018	95	65	39	19	10	3	1	*	94	69	57	49	44	19	9	3	*
February 2019	93	59	32	14	6	2	*	*	92	63	50	42	37	13	5	1	*
February 2020	92	54	27	10	4	1	*	*	90	58	44	36	30	9	3	1	*
February 2021	90	49	22	7	2	*	*	*	89	53	39	30	25	6	2	*	*
February 2022	88	44	18	5	1	*	*	*	87	48	34	25	21	4	1	*	*
February 2023	87	40	14	4	1	*	*	*	85	44	29	21	17	3	*	*	*
February 2024	85	35	12	2	1	*	*	*	83	40	26	18	14	2	*	*	*
February 2025	83	32	9	2	*	*	*	0	80	36	22	15	11	1	*	*	*
February 2026	80	28	8	1	*	*	*	0	78	32	19	13	9	1	*	*	*
February 2027	78	24	6	1	*	*	*	0	75	29	16	10	8	1	*	*	*
February 2028	75	21	5	1	*	*	*	0	73	26	14	9	6	*	*	*	0
February 2029	72	18	4	*	*	*	*	0	70	23	12	7	5	*	*	*	0
February 2030	69	15	3	*	*	*	*	0	66	20	10	6	4	*	*	*	0
February 2031	66	13	2	*	*	*	*	0	63	18	9	5	3	*	*	*	0
February 2032	62	10	2	*	*	*	0	0	59	16	7	4	2	*	*	*	0
February 2033	58	8	1	*	*	*	0	0	56	13	6	3	2	*	*	*	0
February 2034	54	6	1	*	*	*	0	0	52	11	5	2	1	*	*	*	0
February 2035	50	4	*	*	*	*	0	0	47	10	4	2	1	*	*	*	0
February 2036	45	3	*	*	*	*	0	0	43	8	3	1	1	*	*	0	0
February 2037	40	2	*	*	*	*	0	0	38	6	2	1	1	*	*	0	0
February 2038	34	1	*	*	*	0	0	0	32	5	2	1	*	*	*	0	0
February 2039	28	0	0	0	0	0	0	0	27	3	1	*	*	*	*	0	0
February 2040	22	0	0	0	0	0	0	0	21	2	1	*	*	*	*	0	0
February 2041	15	0	0	0	0	0	0	0	14	1	*	*	*	*	*	0	0
February 2042	8	0	0	0	0	0	0	0	7	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	20.1	9.1	5.1	3.1	2.2	1.5	1.1	0.7	19.6	10.3	7.8	6.5	5.8	3.2	2.4	1.9	1.4

* 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	TP, QF and QS† Classes									ZW Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	165%	215%	250%	500%	700%	900%	1200%	0%	100%	165%	215%	250%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2014	98	94	92	92	92	92	89	82	71	104	104	104	104	104	104	104	104	104
February 2015	96	85	81	81	81	69	54	41	24	107	107	107	107	107	107	107	107	107
February 2016	94	77	69	69	69	47	31	18	6	111	111	111	111	111	111	111	111	111
February 2017	92	69	59	59	59	32	17	8	2	115	115	115	115	115	115	115	115	115
February 2018	90	61	50	50	50	22	10	4	*	119	119	119	119	119	119	119	119	119
February 2019	87	54	42	42	42	15	5	2	*	123	123	123	123	123	123	123	123	123
February 2020	84	47	35	35	35	10	3	1	0	128	128	128	128	128	128	128	128	36
February 2021	82	40	29	29	29	7	2	*	0	132	132	132	132	132	132	132	132	10
February 2022	79	34	24	24	24	5	1	*	0	137	137	137	137	137	137	137	137	3
February 2023	76	28	20	20	20	3	*	0	0	142	142	142	142	142	142	142	66	1
February 2024	72	23	16	16	16	2	*	0	0	147	147	147	147	147	147	147	29	*
February 2025	69	17	13	13	13	1	*	0	0	152	152	152	152	152	152	152	13	*
February 2026	65	12	11	11	11	1	0	0	0	158	158	158	158	158	158	97	6	*
February 2027	61	9	9	9	9	*	0	0	0	163	163	163	163	163	163	54	3	*
February 2028	57	7	7	7	7	*	0	0	0	169	169	169	169	169	169	30	1	*
February 2029	53	6	6	6	6	*	0	0	0	175	175	175	175	175	175	16	*	*
February 2030	48	4	4	4	4	*	0	0	0	181	181	181	181	181	181	9	*	*
February 2031	43	3	3	3	3	0	0	0	0	188	188	188	188	188	123	5	*	*
February 2032	38	3	3	3	3	0	0	0	0	194	194	194	194	194	80	3	*	*
February 2033	33	2	2	2	2	0	0	0	0	201	201	201	201	201	51	1	*	*
February 2034	27	1	1	1	1	0	0	0	0	208	208	208	208	208	32	1	*	0
February 2035	20	1	1	1	1	0	0	0	0	216	216	216	216	216	20	*	*	0
February 2036	14	1	1	1	1	0	0	0	0	223	223	223	223	223	12	*	*	0
February 2037	7	*	*	*	*	0	0	0	0	231	231	231	231	231	7	*	*	0
February 2038	*	*	*	*	*	0	0	0	0	240	240	240	240	240	4	*	*	0
February 2039	*	*	*	*	*	0	0	0	0	248	248	248	248	248	2	*	*	0
February 2040	0	0	0	0	0	0	0	0	0	157	157	157	157	157	1	*	*	0
February 2041	0	0	0	0	0	0	0	0	0	55	55	55	55	55	*	*	*	0
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	15.4	7.3	6.3	6.3	6.3	3.6	2.6	2.1	1.6	27.4	27.4	27.4	27.4	27.4	19.3	13.9	10.4	6.9

Date	ZE Class									SD† Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	165%	215%	250%	500%	700%	900%	1200%	0%	100%	165%	215%	250%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2014	104	104	100	89	81	25	0	0	0	99	95	93	92	91	87	83	76	66
February 2015	107	107	100	72	53	0	0	0	0	97	87	82	80	79	64	50	38	22
February 2016	111	111	100	59	31	0	0	0	0	95	79	72	69	67	44	29	17	6
February 2017	115	115	100	49	15	0	0	0	0	94	72	62	59	56	30	16	8	2
February 2018	119	119	100	43	6	0	0	0	0	92	65	54	50	47	20	9	3	*
February 2019	123	123	100	39	1	0	0	0	0	90	59	46	42	39	14	5	2	*
February 2020	128	128	100	37	*	0	0	0	0	88	53	40	35	33	10	3	1	*
February 2021	132	132	99	36	*	0	0	0	0	85	47	34	30	27	6	2	*	*
February 2022	137	137	96	34	*	0	0	0	0	83	41	29	25	22	4	1	*	*
February 2023	142	142	91	32	*	0	0	0	0	80	36	25	21	18	3	*	*	*
February 2024	147	147	85	30	*	0	0	0	0	78	32	21	17	15	2	*	*	*
February 2025	152	152	79	27	*	0	0	0	0	75	27	18	14	12	1	*	*	*
February 2026	158	158	72	24	*	0	0	0	0	72	23	15	12	10	1	*	*	*
February 2027	163	158	65	21	*	0	0	0	0	69	19	13	10	8	1	*	*	*
February 2028	169	146	59	19	*	0	0	0	0	65	17	11	8	6	*	*	*	0
February 2029	175	133	52	16	*	0	0	0	0	62	15	9	6	5	*	*	*	0
February 2030	181	121	46	14	*	0	0	0	0	58	13	7	5	4	*	*	*	0
February 2031	188	108	40	12	*	0	0	0	0	54	11	6	4	3	*	*	*	0
February 2032	194	96	34	10	*	0	0	0	0	49	9	5	3	3	*	*	*	0
February 2033	201	84	29	8	*	0	0	0	0	45	8	4	3	2	*	*	*	0
February 2034	208	73	24	7	*	0	0	0	0	40	7	3	2	1	*	*	*	0
February 2035	216	62	20	6	*	0	0	0	0	34	5	3	1	1	*	*	*	0
February 2036	223	51	16	4	*	0	0	0	0	29	4	2	1	1	*	*	0	0
February 2037	231	41	12	3	*	0	0	0	0	23	3	1	1	1	*	*	0	0
February 2038	234	31	9	2	*	0	0	0	0	17	3	1	*	*	*	*	0	0
February 2039	194	22	6	2	*	0	0	0	0	14	2	1	*	*	*	*	0	0
February 2040	150	13	4	1	*	0	0	0	0	11	1	*	*	*	*	*	0	0
February 2041	104	5	1	*	*	0	0	0	0	7	*	*	*	*	*	0	0	0
February 2042	54	0	0	0	0	0	0	0	0	4	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	27.6	20.6	16.9	7.5	2.4	0.7	0.5	0.4	0.3	17.6	8.9	7.1	6.4	6.0	3.4	2.5	2.0	1.5

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
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ZG Class									
Date	PSA Prepayment Assumption								
	0%	100%	165%	215%	250%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100
February 2014	104	104	100	89	81	26	1	1	1
February 2015	107	107	100	73	54	1	1	1	1
February 2016	111	111	100	59	31	1	1	1	1
February 2017	115	115	100	49	16	1	1	1	1
February 2018	119	119	100	43	7	1	1	1	1
February 2019	123	123	100	40	2	1	1	1	1
February 2020	128	128	100	38	1	1	1	1	*
February 2021	132	132	99	37	1	1	1	1	*
February 2022	137	137	96	35	1	1	1	1	*
February 2023	142	142	91	33	1	1	1	*	*
February 2024	147	147	85	30	1	1	1	*	*
February 2025	152	152	79	28	1	1	1	*	*
February 2026	158	158	73	25	1	1	1	*	*
February 2027	163	158	66	22	1	1	*	*	*
February 2028	169	146	59	20	1	1	*	*	*
February 2029	175	134	53	17	1	1	*	*	*
February 2030	181	121	47	15	1	1	*	*	0
February 2031	188	109	41	13	1	1	*	*	0
February 2032	194	97	35	11	1	1	*	*	0
February 2033	201	85	30	10	1	*	*	*	0
February 2034	208	74	26	8	1	*	*	*	0
February 2035	216	63	21	7	1	*	*	*	0
February 2036	223	52	17	6	1	*	*	*	0
February 2037	231	42	14	5	1	*	*	*	0
February 2038	234	32	11	4	2	*	*	0	0
February 2039	194	23	8	3	2	*	*	0	0
February 2040	150	14	5	2	1	*	*	0	0
February 2041	103	5	2	1	*	*	*	0	0
February 2042	53	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0
Weighted Average									
Life (years)**	27.6	20.7	17.1	7.7	2.8	0.9	0.6	0.5	0.3

HB and IH† Classes							
Date	PSA Prepayment Assumption						
	0%	100%	250%	360%	500%	700%	1100%
Initial Percent	100	100	100	100	100	100	100
February 2014	97	95	92	91	88	85	78
February 2015	94	87	80	74	67	58	41
February 2016	91	79	65	56	46	33	14
February 2017	88	71	53	42	30	18	4
February 2018	84	63	43	31	20	10	1
February 2019	80	57	34	23	13	5	*
February 2020	77	50	28	17	9	3	*
February 2021	72	44	22	13	6	2	*
February 2022	68	39	17	9	4	1	*
February 2023	63	33	14	7	2	*	*
February 2024	58	29	11	5	2	*	*
February 2025	53	24	8	3	1	*	*
February 2026	48	20	6	2	1	*	*
February 2027	42	17	5	2	*	*	*
February 2028	36	13	3	1	*	*	*
February 2029	30	10	2	1	*	*	*
February 2030	23	7	1	*	*	*	0
February 2031	16	4	1	*	*	*	0
February 2032	8	2	*	*	*	*	0
February 2033	0	0	0	0	0	0	0
Weighted Average							
Life (years)**	11.8	8.0	5.4	4.3	3.4	2.7	1.9

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

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

Date	YB, YF, YS†, YA and YC Classes										YL Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	160%	215%	250%	500%	700%	900%	1200%	0%	100%	125%	160%	215%	250%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2014	98	94	94	94	94	94	94	94	94	92	100	100	100	100	100	100	100	100	100	100
February 2015	95	85	84	84	84	84	84	69	55	37	100	100	100	100	100	100	100	100	100	100
February 2016	93	75	73	73	73	73	55	36	21	4	100	100	100	100	100	100	100	100	100	100
February 2017	90	65	62	62	62	62	35	17	5	0	100	100	100	100	100	100	100	100	100	43
February 2018	87	56	53	53	53	53	22	6	0	0	100	100	100	100	100	100	100	100	73	12
February 2019	84	47	44	44	44	44	12	*	0	0	100	100	100	100	100	100	100	100	33	3
February 2020	81	39	36	36	36	36	6	0	0	0	100	100	100	100	100	100	100	57	15	1
February 2021	78	31	28	28	28	28	1	0	0	0	100	100	100	100	100	100	100	32	7	*
February 2022	74	24	22	22	22	22	0	0	0	0	100	100	100	100	100	100	80	18	3	*
February 2023	71	17	17	17	17	17	0	0	0	0	100	100	100	100	100	100	54	10	1	*
February 2024	67	12	12	12	12	12	0	0	0	0	100	100	100	100	100	100	37	6	1	*
February 2025	63	9	9	9	9	9	0	0	0	0	100	100	100	100	100	100	25	3	*	*
February 2026	58	6	6	6	6	6	0	0	0	0	100	100	100	100	100	100	17	2	*	*
February 2027	54	3	3	3	3	3	0	0	0	0	100	100	100	100	100	100	11	1	*	*
February 2028	49	1	1	1	1	1	0	0	0	0	100	100	100	100	100	100	7	1	*	*
February 2029	44	0	0	0	0	0	0	0	0	0	100	90	90	90	90	90	5	*	*	*
February 2030	39	0	0	0	0	0	0	0	0	0	100	72	72	72	72	72	3	*	*	*
February 2031	33	0	0	0	0	0	0	0	0	0	100	58	58	58	58	58	2	*	*	0
February 2032	27	0	0	0	0	0	0	0	0	0	100	45	45	45	45	45	1	*	*	0
February 2033	21	0	0	0	0	0	0	0	0	0	100	36	36	36	36	36	1	*	*	0
February 2034	14	0	0	0	0	0	0	0	0	0	100	28	28	28	28	28	1	*	*	0
February 2035	7	0	0	0	0	0	0	0	0	0	100	21	21	21	21	21	*	*	*	0
February 2036	0	0	0	0	0	0	0	0	0	0	93	16	16	16	16	16	*	*	*	0
February 2037	0	0	0	0	0	0	0	0	0	0	12	12	12	12	12	12	*	*	*	0
February 2038	0	0	0	0	0	0	0	0	0	0	8	8	8	8	8	8	*	*	*	0
February 2039	0	0	0	0	0	0	0	0	0	0	5	5	5	5	5	5	*	*	*	0
February 2040	0	0	0	0	0	0	0	0	0	0	3	3	3	3	3	3	*	*	0	0
February 2041	0	0	0	0	0	0	0	0	0	0	2	2	2	2	2	2	*	*	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	*	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.8	6.1	5.9	5.9	5.9	5.9	3.6	2.8	2.3	1.8	23.7	19.5	19.5	19.5	19.5	19.5	11.0	7.8	5.9	4.1

Date	YT Class										YZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	160%	215%	250%	500%	700%	900%	1200%	0%	100%	125%	160%	215%	250%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2014	100	100	94	90	90	90	90	90	75	0	103	103	103	100	92	87	51	22	0	0
February 2015	100	100	88	70	70	70	0	0	0	0	106	106	106	100	77	63	0	0	0	0
February 2016	100	100	81	48	48	48	0	0	0	0	109	109	109	100	61	37	0	0	0	0
February 2017	100	100	75	30	30	30	0	0	0	0	113	113	113	100	50	20	0	0	0	0
February 2018	100	100	68	18	18	18	0	0	0	0	116	116	116	100	42	9	0	0	0	0
February 2019	100	100	61	8	8	8	0	0	0	0	120	120	120	100	38	2	0	0	0	0
February 2020	100	100	53	2	2	2	0	0	0	0	123	123	123	100	35	*	0	0	0	0
February 2021	100	100	45	0	0	0	0	0	0	0	127	127	127	100	34	*	0	0	0	0
February 2022	100	100	33	0	0	0	0	0	0	0	131	131	131	97	33	*	0	0	0	0
February 2023	100	100	16	0	0	0	0	0	0	0	135	135	135	93	31	*	0	0	0	0
February 2024	100	80	0	0	0	0	0	0	0	0	139	139	137	87	28	*	0	0	0	0
February 2025	100	55	0	0	0	0	0	0	0	0	143	143	129	81	26	*	0	0	0	0
February 2026	100	27	0	0	0	0	0	0	0	0	148	148	120	75	23	*	0	0	0	0
February 2027	100	0	0	0	0	0	0	0	0	0	152	150	111	68	21	*	0	0	0	0
February 2028	100	0	0	0	0	0	0	0	0	0	157	139	102	61	18	*	0	0	0	0
February 2029	100	0	0	0	0	0	0	0	0	0	162	128	93	55	16	*	0	0	0	0
February 2030	100	0	0	0	0	0	0	0	0	0	166	116	83	49	14	*	0	0	0	0
February 2031	100	0	0	0	0	0	0	0	0	0	171	105	74	43	12	*	0	0	0	0
February 2032	100	0	0	0	0	0	0	0	0	0	177	93	65	37	10	*	0	0	0	0
February 2033	100	0	0	0	0	0	0	0	0	0	182	82	57	32	8	*	0	0	0	0
February 2034	100	0	0	0	0	0	0	0	0	0	188	72	49	27	7	*	0	0	0	0
February 2035	100	0	0	0	0	0	0	0	0	0	193	61	41	22	6	*	0	0	0	0
February 2036	100	0	0	0	0	0	0	0	0	0	199	52	34	18	4	*	0	0	0	0
February 2037	85	0	0	0	0	0	0	0	0	0	205	42	28	14	3	*	0	0	0	0
February 2038	2	0	0	0	0	0	0	0	0	0	212	33	22	11	3	*	0	0	0	0
February 2039	0	0	0	0	0	0	0	0	0	0	175	25	16	8	2	*	0	0	0	0
February 2040	0	0	0	0	0	0	0	0	0	0	136	17	11	5	1	*	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	0	93	10	6	3	1	*	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	48	3	2	1	*	*	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.5	12.1	6.7	3.2	3.2	3.2	1.6	1.3	1.1	0.9	27.7	21.0	19.1	17.4	7.5	2.7	1.0	0.7	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.
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

FY and SY† Classes										
Date	PSA Prepayment Assumption									
	0%	100%	125%	160%	215%	250%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100
February 2014	99	96	96	95	94	93	88	84	79	73
February 2015	97	90	88	86	83	81	67	56	46	32
February 2016	96	83	80	76	71	67	46	32	21	9
February 2017	95	76	73	68	60	56	31	18	9	2
February 2018	93	70	66	60	51	47	21	10	4	1
February 2019	91	64	59	53	44	39	15	6	2	*
February 2020	90	59	53	46	37	32	10	3	1	*
February 2021	88	54	48	41	31	26	7	2	*	*
February 2022	86	49	43	36	26	22	5	1	*	*
February 2023	84	44	38	31	22	18	3	1	*	*
February 2024	81	40	34	27	19	15	2	*	*	*
February 2025	79	36	31	24	16	12	1	*	*	*
February 2026	77	33	27	21	13	10	1	*	*	*
February 2027	74	30	24	18	11	8	1	*	*	*
February 2028	71	26	21	15	9	6	*	*	*	*
February 2029	68	24	18	13	7	5	*	*	*	0
February 2030	65	21	16	11	6	4	*	*	*	0
February 2031	61	18	14	9	5	3	*	*	*	0
February 2032	58	16	12	8	4	3	*	*	*	0
February 2033	54	14	10	7	3	2	*	*	*	0
February 2034	50	12	9	5	3	2	*	*	*	0
February 2035	46	10	7	4	2	1	*	*	*	0
February 2036	41	8	6	4	2	1	*	*	*	0
February 2037	36	7	5	3	1	1	*	*	0	0
February 2038	31	5	4	2	1	*	*	*	0	0
February 2039	26	4	3	1	1	*	*	*	0	0
February 2040	20	3	2	1	*	*	*	*	0	0
February 2041	14	1	1	1	*	*	*	*	0	0
February 2042	7	*	*	*	*	*	*	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0
Weighted Average										
Life (years)**	19.3	10.5	9.4	8.2	6.8	6.1	3.5	2.7	2.2	1.7

MB, MA, MC and MI† Classes					
Date	PSA Prepayment Assumption				
	0%	100%	236%	500%	700%
Initial Percent	100	100	100	100	100
February 2014	97	95	92	87	84
February 2015	94	87	80	66	56
February 2016	91	79	66	44	31
February 2017	88	71	54	30	17
February 2018	84	63	44	20	10
February 2019	80	56	36	13	5
February 2020	77	50	29	9	3
February 2021	72	44	23	6	2
February 2022	68	39	19	4	1
February 2023	63	33	15	2	*
February 2024	58	29	12	2	*
February 2025	53	24	9	1	*
February 2026	48	20	7	1	*
February 2027	42	17	5	*	*
February 2028	36	13	4	*	*
February 2029	30	10	3	*	*
February 2030	23	7	2	*	*
February 2031	16	4	1	*	*
February 2032	8	2	*	*	*
February 2033	0	0	0	0	0
Weighted Average					
Life (years)**	11.8	7.9	5.5	3.4	2.6

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

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

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

JB, JIt and JP Classes											
Date	PSA Prepayment Assumption										
	0%	100%	163%	335%	370%	500%	700%	1000%	1400%	1800%	2700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2014	97	93	91	91	91	91	91	91	81	68	31
February 2015	94	84	78	78	78	78	67	46	23	0	0
February 2016	92	73	64	64	64	56	37	18	3	0	0
February 2017	88	64	51	51	51	38	21	6	0	0	0
February 2018	85	54	40	40	40	26	11	2	0	0	0
February 2019	82	46	30	30	30	17	6	0	0	0	0
February 2020	78	37	22	22	22	11	3	0	0	0	0
February 2021	74	29	17	17	17	7	1	0	0	0	0
February 2022	70	22	12	12	12	4	0	0	0	0	0
February 2023	66	14	9	9	9	3	0	0	0	0	0
February 2024	61	8	6	6	6	1	0	0	0	0	0
February 2025	57	4	4	4	4	*	0	0	0	0	0
February 2026	52	3	3	3	3	0	0	0	0	0	0
February 2027	47	2	2	2	2	0	0	0	0	0	0
February 2028	41	1	1	1	1	0	0	0	0	0	0
February 2029	35	*	*	*	*	0	0	0	0	0	0
February 2030	29	0	0	0	0	0	0	0	0	0	0
February 2031	23	0	0	0	0	0	0	0	0	0	0
February 2032	16	0	0	0	0	0	0	0	0	0	0
February 2033	9	0	0	0	0	0	0	0	0	0	0
February 2034	2	0	0	0	0	0	0	0	0	0	0
February 2035	0	0	0	0	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	0
February 2037	0	0	0	0	0	0	0	0	0	0	0
February 2038	0	0	0	0	0	0	0	0	0	0	0
February 2039	0	0	0	0	0	0	0	0	0	0	0
February 2040	0	0	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	12.5	5.9	4.8	4.8	4.8	3.8	2.9	2.1	1.6	1.3	0.8

PZ Class											
Date	PSA Prepayment Assumption										
	0%	100%	163%	335%	370%	500%	700%	1000%	1400%	1800%	2700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2014	104	104	104	104	104	104	104	104	104	104	104
February 2015	107	107	107	107	107	107	107	107	107	0	0
February 2016	111	111	111	111	111	111	111	111	111	0	0
February 2017	115	115	115	115	115	115	115	115	61	0	0
February 2018	119	119	119	119	119	119	119	119	10	0	0
February 2019	123	123	123	123	123	123	123	115	1	0	0
February 2020	128	128	128	128	128	128	128	45	*	0	0
February 2021	132	132	132	132	132	132	132	17	*	0	0
February 2022	137	137	137	137	137	137	131	7	*	0	0
February 2023	142	142	142	142	142	142	73	3	*	0	0
February 2024	147	147	147	147	147	147	41	1	*	0	0
February 2025	152	152	152	152	152	152	23	*	*	0	0
February 2026	158	158	158	158	158	123	13	*	*	0	0
February 2027	163	163	163	163	163	83	7	*	0	0	0
February 2028	169	169	169	169	169	55	4	*	0	0	0
February 2029	175	175	175	175	175	37	2	*	0	0	0
February 2030	181	133	133	133	133	24	1	*	0	0	0
February 2031	188	97	97	97	97	16	1	*	0	0	0
February 2032	194	70	70	70	70	10	*	*	0	0	0
February 2033	201	50	50	50	50	7	*	*	0	0	0
February 2034	208	36	36	36	36	4	*	*	0	0	0
February 2035	25	25	25	25	25	3	*	*	0	0	0
February 2036	17	17	17	17	17	2	*	*	0	0	0
February 2037	11	11	11	11	11	1	*	*	0	0	0
February 2038	7	7	7	7	7	1	*	0	0	0	0
February 2039	5	5	5	5	5	*	*	0	0	0	0
February 2040	3	3	3	3	3	*	*	0	0	0	0
February 2041	1	1	1	1	1	*	*	0	0	0	0
February 2042	*	*	*	*	*	*	*	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	21.7	19.1	19.1	19.1	19.1	14.9	10.7	7.0	4.2	1.8	1.1

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

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

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ZJ Class											
Date	PSA Prepayment Assumption										
	0%	100%	163%	335%	370%	500%	700%	1000%	1400%	1800%	2700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2014	104	104	104	85	81	67	45	11	0	0	0
February 2015	107	107	107	57	48	12	0	0	0	0	0
February 2016	111	111	111	34	20	0	0	0	0	0	0
February 2017	115	115	115	21	5	0	0	0	0	0	0
February 2018	119	119	119	16	*	0	0	0	0	0	0
February 2019	123	123	122	16	*	0	0	0	0	0	0
February 2020	128	128	120	14	*	0	0	0	0	0	0
February 2021	132	132	115	13	*	0	0	0	0	0	0
February 2022	137	137	108	11	*	0	0	0	0	0	0
February 2023	142	142	99	10	*	0	0	0	0	0	0
February 2024	147	147	91	8	*	0	0	0	0	0	0
February 2025	152	141	82	7	*	0	0	0	0	0	0
February 2026	158	130	73	6	*	0	0	0	0	0	0
February 2027	163	119	65	5	*	0	0	0	0	0	0
February 2028	169	109	57	4	*	0	0	0	0	0	0
February 2029	175	98	50	3	*	0	0	0	0	0	0
February 2030	181	88	43	2	*	0	0	0	0	0	0
February 2031	188	78	37	2	*	0	0	0	0	0	0
February 2032	194	69	31	1	*	0	0	0	0	0	0
February 2033	201	60	26	1	*	0	0	0	0	0	0
February 2034	208	51	22	1	*	0	0	0	0	0	0
February 2035	201	44	18	1	*	0	0	0	0	0	0
February 2036	181	36	14	*	*	0	0	0	0	0	0
February 2037	159	29	11	*	*	0	0	0	0	0	0
February 2038	137	23	8	*	*	0	0	0	0	0	0
February 2039	113	17	6	*	*	0	0	0	0	0	0
February 2040	87	12	4	*	*	0	0	0	0	0	0
February 2041	60	7	2	*	*	0	0	0	0	0	0
February 2042	31	2	1	*	*	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	26.1	19.0	15.4	3.7	2.1	1.3	0.9	0.7	0.5	0.4	0.3

JZ Class											
Date	PSA Prepayment Assumption										
	0%	100%	163%	335%	370%	500%	700%	1000%	1400%	1800%	2700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2014	104	104	104	85	82	68	47	14	3	3	3
February 2015	107	107	107	59	49	15	3	3	3	0	0
February 2016	111	111	111	37	23	4	4	4	4	0	0
February 2017	115	115	115	24	9	4	4	4	2	0	0
February 2018	119	119	119	20	4	4	4	4	*	0	0
February 2019	123	123	122	19	4	4	4	4	*	0	0
February 2020	128	128	120	18	4	4	4	1	*	0	0
February 2021	132	132	115	16	4	4	4	1	*	0	0
February 2022	137	137	109	15	4	4	4	*	*	0	0
February 2023	142	142	101	14	4	4	2	*	*	0	0
February 2024	147	147	93	12	5	5	1	*	*	0	0
February 2025	152	141	84	11	5	5	1	*	0	0	0
February 2026	158	131	76	10	5	4	*	*	0	0	0
February 2027	163	121	68	10	5	3	*	*	0	0	0
February 2028	169	110	61	9	5	2	*	*	0	0	0
February 2029	175	100	54	8	6	1	*	*	0	0	0
February 2030	181	89	46	6	4	1	*	*	0	0	0
February 2031	188	79	39	5	3	*	*	*	0	0	0
February 2032	194	69	33	4	2	*	*	*	0	0	0
February 2033	201	59	27	3	2	*	*	*	0	0	0
February 2034	208	51	22	2	1	*	*	*	0	0	0
February 2035	195	43	18	1	1	*	*	0	0	0	0
February 2036	175	36	14	1	1	*	*	0	0	0	0
February 2037	155	29	11	1	*	*	*	0	0	0	0
February 2038	133	23	8	*	*	*	*	0	0	0	0
February 2039	109	17	6	*	*	*	*	0	0	0	0
February 2040	84	11	4	*	*	*	*	0	0	0	0
February 2041	58	6	2	*	*	*	*	0	0	0	0
February 2042	30	2	1	*	*	*	*	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	26.0	19.1	15.7	4.4	3.0	2.0	1.3	0.9	0.6	0.4	0.3

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

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

Characteristics of the Residual Classes

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

The Certificates and payments on the Certificates are not generally exempt from taxation. Therefore, you should consider the tax consequences of holding a Certificate before you acquire one. The tax discussions below 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 and the MBS 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.

The discussions under the captions “—REMIC Elections and Special Tax Attributes,” “—Taxation of Beneficial Owners of Regular Certificates” and “—Taxation of Beneficial Owners of Residual Certificates” supplement the discussion under the caption “Material Federal Income Tax Consequences” in the REMIC Prospectus. When read together, these discussions describe the current federal income tax treatment of beneficial owners of Certificates of the Group 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13 and 15 Classes and the Residual Classes. For a discussion of the current federal income tax treatment of beneficial owners of Certificates of the Group 1 and Group 14 Classes, see “—Taxation of Beneficial Owners of Certificates of the Group 1 and Group 14 Classes” below.

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 Trust Certificates (other than the Group 1 Classes and Group 14 Classes) and any related RCR Certificates generally will be treated as “regular or residual interests in a REMIC” for domestic building and loan associations, as “real estate assets”

for real estate investment trusts, and, except for the Residual Classes, as “qualified mortgages” for other REMICs. See “Material Federal Income Tax Consequences—REMIC Election and Special Tax Attributes” in the REMIC Prospectus.

Taxation of Beneficial Owners of Regular Certificates

The Notional Classes, the Accrual Classes and the CL Class will be issued with original issue discount (“OID”), and certain other Classes of Regular Certificates may be issued with OID. If a Class is issued with OID, a beneficial owner of a Certificate of that Class generally must recognize some taxable income in advance of the receipt of the cash attributable to that income. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Treatment of Original Issue Discount*” in the REMIC Prospectus. In addition, the DL Class will be treated as having been issued at a premium, and certain other Classes of Regular 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>
2	200% PSA
3	362% PSA
4	230% PSA
5	230% PSA
6	215% PSA
7	387% PSA
8	190% PSA
9	218% PSA
10	436% PSA
11	215% PSA
12	360% PSA
13	215% PSA
15	335% 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 the Grantor Trust

Dechert LLP, special tax counsel to Fannie Mae, will deliver its opinion that, assuming compliance with the Trust Agreement, the Grantor Trust will be classified as a grantor trust under subpart E, part I of subchapter J of the Code and not as an association taxable as a corporation. A beneficial owner of a Certificate of a Group 1 or Group 14 Class will be treated as owning an undivided interest in the related MBS, and the Group 1 and Group 14 Classes will not be treated as regular or residual interests in a REMIC.

Taxation of Beneficial Owners of Certificates of the Group 1 and Group 14 Classes

General. A beneficial owner of a Certificate of a Group 1 Class or Group 14 Class will be treated as owning, pursuant to section 1286 of the Code, “stripped bonds” to the extent of its share of principal payments and “stripped coupons” to the extent of its share of interest payments, as applicable. See “—Stripped Bonds and Stripped Coupons” below for a discussion of the application of section 1286 to a beneficial owner’s share of principal and interest payments. Fannie Mae intends to treat each Certificate of a Group 1 and Group 14 Class as a single debt instrument representing rights to future cashflows from the related MBS for purposes of information reporting. You should consult your own tax advisor as to the proper treatment of a Certificate of a Group 1 Class or Group 14 Class in this regard.

Stripped Bonds and Stripped Coupons. Under section 1286 of the Code, a beneficial owner of a Certificate of a Group 1 Class or Group 14 Class must treat the stripped bonds and stripped coupons represented by the Certificate as a debt instrument originally issued on the date the owner acquires it and as having OID equal to the excess, if any, of the “stated redemption price at maturity” of the stripped bonds and stripped coupons over the price paid by the owner to acquire such stripped bonds and stripped coupons. The stated redemption price at maturity of stripped bonds and stripped coupons represented by the Certificate of a Group 1 Class or Group 14 Class generally is equal to the sum of all distributions to be made on the stripped bonds and stripped coupons represented by the Certificate. For information reporting purposes, we intend to treat all principal and interest to be distributed on each Certificate of a Group 1 Class or Group 14 Class as included in the stated redemption price at maturity and, as a result, each Certificate of a Group 1 Class or Group 14 Class will be treated as if issued with OID.

The beneficial owner of a Certificate of a Group 1 Class or Group 14 Class must include in its ordinary income for federal income tax purposes, generally in advance of receipt of the cash attributable to that income, the sum of the “daily portions” of OID on its Certificate for each day during its taxable year on which it held that Certificate. The daily portions of OID are determined as follows:

- First, the portion of OID that accrued during each “accrual period” is calculated;
- then, the OID accruing during an accrual period is allocated ratably to each day during the period to determine the daily portion of OID.

Final regulations issued by the Treasury Department relating to the tax treatment of debt instruments with OID (the “OID Regulations”) provide that a holder of a debt instrument may use an accrual period of any length, up to one year, as long as each distribution of principal or interest occurs on either the final day or the first day of an accrual period. We intend to report OID based on accrual periods of one month. Each of these accrual periods will begin on a Distribution Date and end on the day before the next Distribution Date.

Although the matter is not entirely clear, a beneficial owner of a Certificate of a Group 1 Class or a Group 14 Class should determine the amount of OID accruing during any accrual period with respect to that Certificate using the method described in section 1272(a)(6) of the

Code. Under section 1272(a)(6), the portion of OID treated as accruing with respect to a Certificate of a Group 1 Class or a Group 14 Class for any accrual period equals the excess, if any, of

- the sum of (A) the present values of all the distributions of principal and interest remaining to be made on that Certificate, if any, as of the end of the accrual period; and (B) the distributions made on that Certificate during the accrual period of amounts included in the stated redemption price at maturity;

over

- the sum of the present values of all the distributions of principal and interest remaining to be made on that Certificate as of the beginning of the accrual period.

The present values of the remaining distributions of principal and interest with respect to a Certificate of a Group 1 Class or a Group 14 Class are calculated based on the following:

- an assumption that the Mortgage Loans underlying the related MBS prepay at a specified rate (the “Prepayment Assumption”),
- the yield to maturity of the stripped bonds and stripped coupons backing the Certificate giving effect to the Prepayment Assumption,
- events (including actual prepayments) that have occurred prior to the end of the accrual period, and
- in the case of a Certificate bearing a variable rate of interest, an assumption that the value of the index upon which the variable rate is based remains the same as its value on the settlement date.

Each beneficial owner of a Certificate of a Group 1 Class or a Group 14 Class must determine its yield to maturity based on its purchase price for the Certificate. For a particular beneficial owner of a Certificate of a Group 1 Class or a Group 14 Class, it is not clear whether the Prepayment Assumption used for calculating OID would be one determined at the time that Certificate is acquired or would be the original Prepayment Assumption for that Certificate. For information reporting purposes, we will use the original yield to maturity of that Certificate, calculated based on the original Prepayment Assumption. You should consult your own tax advisor regarding the proper method for accruing OID on a Certificate of a Group 1 Class or a Group 14 Class.

The Code requires that the Prepayment Assumption be determined in the manner prescribed in Treasury Regulations. To date, no such regulations have been promulgated. For information reporting purposes, we will assume a Prepayment Assumption equal to 236% PSA for the Mortgage Loans underlying the Group 1 MBS and equal to 236% PSA for the Mortgage Loans underlying the Group 14 MBS. We make no representation, however, that the Mortgage Loans underlying the applicable MBS will prepay at that rate or any other rate. You must make your own decision as to the appropriate prepayment assumption to be used in deciding whether or not to purchase a Certificate of a Group 1 Class or a Group 14 Class.

If a Certificate of a Group 1 Class or a Group 14 Class entitles the holder to payments of principal and interest, the IRS could contend that the interest payments on that Certificate should be treated as payments of “qualified stated interest” within the meaning of the OID Regulations. In that case, a beneficial owner would be required to include such payments in income, in accordance with its method of accounting, rather than to accrue OID with respect to such payments. If the beneficial owner in that case had acquired the Certificate for less than its principal amount, such beneficial owner generally would have market discount with respect to the Certificate. For a discussion of the market discount rules, see “Material Federal Income Tax Consequences—Application of Revenue Ruling 84-10—*Market Discount*” in the MBS Prospectus. Further, if the beneficial owner had purchased the Certificate for an amount (net of accrued interest) greater than the outstanding principal amount of the Certificate, the beneficial owner generally would have

premium with respect to the Certificate in the amount of the excess. Such a purchaser may elect, under section 171(c)(2) of the Code, to treat the premium as “amortizable bond premium.”

If a beneficial owner makes this election, the beneficial owner must reduce the amount of any payment of qualified stated interest that must be included in the beneficial owner’s income for a period by the portion of the premium allocable to the period based on the Certificate’s yield to maturity. Correspondingly, the beneficial owner must reduce its basis in the Certificate by the amount of premium applied to reduce any interest income. The election will also apply to all bonds the interest on which is not excludible from gross income (“fully taxable bonds”) held by the beneficial owner at the beginning of the first taxable year to which the election applies and to all fully taxable bonds that it acquires after the beginning of that taxable year. A beneficial owner may revoke the election only with the consent of the IRS.

If a beneficial owner does not elect to amortize premium, (i) the beneficial owner must include the full amount of each payment of qualified stated interest in income, and (ii) the premium must be allocated to the principal distributions on the Certificate and, when each principal distribution is received, a loss equal to the premium allocated to that distribution will be recognized. Any tax benefit from the premium not previously recognized will be taken into account in computing gain or loss upon the sale or disposition of the Certificate.

Because we will treat all Certificates of the Group 1 and Group 14 Classes as being issued with OID (and as not paying qualified stated interest) for information reporting purposes, you should consult your own tax advisors as to the proper treatment of a Certificate of a Group 1 or Group 14 Class in this regard.

Expenses of the Grantor Trust. Each beneficial owner of a Certificate of the Group 1 and Group 14 Classes will be required to include in income its allocable share of the expenses paid by the Grantor Trust. Each beneficial owner of a Certificate of the Group 1 and Group 14 Classes can deduct its allocable share of such expenses as provided in section 162 or section 212 of the Code, consistent with its method of accounting. Fannie Mae intends to allocate expenses to beneficial owners in each monthly period in proportion to the respective amounts of income (including any OID) accrued for each Group 1 Class and Group 14 Class of Certificates. A beneficial owner’s ability to deduct its share of these expenses is limited under section 67 of the Code in the case of (i) estates and trusts, and (ii) individuals owning an interest in a Certificate of the Group 1 and Group 14 Classes directly or through an investment in a “pass-through entity” (other than in connection with such individual’s trade or business). Pass-through entities include partnerships, S corporations, grantor trusts, certain limited liability companies and non-publicly offered regulated investment companies, but do not include estates, non-grantor trusts, cooperatives, real estate investment trusts and publicly offered regulated investment companies. Generally, such a beneficial owner can deduct its share of these costs only to the extent that these costs, when aggregated with certain of the beneficial owner’s other miscellaneous itemized deductions, exceed 2% of the beneficial owner’s adjusted gross income. For this purpose, an estate or nongrantor trust computes adjusted gross income in the same manner as in the case of an individual, except that deductions for administrative expenses of the estate or trust that would not have been incurred if the property were not held in the trust or estate are treated as allowable in arriving at adjusted gross income. In addition, section 68 of the Code may provide for certain limitations on certain itemized deductions otherwise allowable for a beneficial owner who is an individual. Further, a beneficial owner may not be able to deduct any portion of these costs in computing its alternative minimum tax liability.

Sales and Other Dispositions of Certificates of the Group 1 and Group 14 Classes. Upon the sale, exchange or other disposition of a Certificate of the Group 1 and Group 14 Classes, a beneficial owner generally will recognize gain or loss equal to the difference between the amount realized upon the disposition and the beneficial owner’s adjusted basis in that Certificate. The adjusted basis of a Certificate of a Group 1 Class or Group 14 Class generally will equal the cost of that Certificate to the beneficial owner, increased by any amounts of OID and market discount

included in the beneficial owner's gross income with respect to that Certificate, and reduced (but not below zero) by distributions on that Certificate previously received by the beneficial owner as principal (or as amounts constituting stated redemption price at maturity) and by any premium that has reduced the beneficial owner's interest income with respect to that Certificate. Any such gain or loss generally will be capital gain or loss, except (i) as provided in section 582(c) of the Code (which generally applies to banks) or (ii) to the extent any gain represents OID or accrued market discount not previously included in income (to which extent such gain would be treated as ordinary income). Any capital gain (or loss) recognized upon the sale, exchange or other disposition of a Certificate of a Group 1 Class or Group 14 Class will be long-term capital gain (or loss) if at the time of disposition the beneficial owner held that Certificate for more than one year. The ability to deduct capital losses is subject to limitations.

Special Tax Attributes. Several sections of the Code provide beneficial treatment to certain taxpayers that invest in mortgage loans of the type that back or comprise the Certificates of the Group 1 and Group 14 Classes. With respect to these Code sections, no specific legal authority exists regarding whether the character of the Certificates of the Group 1 and Group 14 Classes will be the same as that of the mortgage loans that back or comprise the related MBS. Although the characterization of the Certificates of the Group 1 and Group 14 Classes for these purposes is not entirely clear, to the extent that a Mortgage Loan underlying the related MBS has a loan-to-value ratio in excess of 100% (that is, the principal balance of the mortgage loan exceeds the fair market value of the real property securing the loan), the interest income on the portion of the Mortgage Loan in excess of the value of the real property will not be interest on obligations secured by mortgages on real property within the meaning of section 856(c)(3)(B) of the Code and such excess portion will not be a real estate asset within the meaning of section 856(c)(5)(B) of the Code. The excess portion should represent a "Government security" within the meaning of section 856(c)(4)(A) of the Code. A holder of a Certificate of a Group 1 Class or Group 14 Class that is a real estate investment trust should consult its tax advisor concerning the treatment of such excess portion.

It is not certain whether or to what extent a mortgage loan with a loan-to-value ratio in excess of 100% qualifies as a loan secured by an interest in real property for purposes of section 7701(a)(19)(C)(v) of the Code. Even if the property securing the mortgage loan does not meet this test, the certificates will be treated as "obligations of a corporation which is an instrumentality of the United States" within the meaning of section 7701(a)(19)(C)(ii) of the Code. Thus, a Certificate of a Group 1 Class or Group 14 Class will be a qualifying asset for a domestic building and loan association.

A mortgage loan with a loan-to-value ratio in excess of 125% is not a "qualified mortgage" within the meaning of section 860G(a)(3) of the Code. Accordingly, a Certificate of a Group 1 Class or Group 14 Class will not be an eligible asset for a REMIC. For a discussion of the special tax characteristics of certain types of mortgage loans, see "Material Federal Income Tax Consequences—Special Tax Attributes" in the MBS Prospectus.

Information Reporting and Backup Withholding for Certificates of the Group 1 and Group 14 Classes. For each distribution, we will post on our Corporate Web site information that will allow beneficial owners to determine (i) the portion of such distribution allocable to principal and to interest, (ii) the amount, if any, of OID and market discount and (iii) the administrative expenses allocable to such distribution.

Payments of interest and principal, as well as payments of proceeds from the sale of the Certificates of the Group 1 and Group 14 Classes, may be subject to the backup withholding tax under section 3406 of the Code if the recipient of the payment is not an exempt recipient and fails to furnish certain information, including its taxpayer identification number, to us or our agent, or otherwise fails to establish an exemption from such tax. Any amounts deducted and withheld from such a payment would be allowed as a credit against the beneficial owner's federal income tax.

Furthermore, certain penalties may be imposed by the IRS on a holder or owner who is required to supply information but who does not do so in the proper manner.

Foreign Investors in Certificates of the Group 1 and Group 14 Classes. Additional rules apply to a beneficial owner of a Certificate of the Group 1 and Group 14 Classes that is not a U.S. Person and that is not a partnership (a “Non-U.S. Person”). “U.S. Person” means a citizen or resident of the United States, a corporation (or other entity taxable as a corporation) created or organized in or under the laws of the United States or any state thereof or the District of Columbia, an estate the income of which is subject to U.S. federal income tax regardless of the source of its income, or a trust if a court within the United States can exercise primary supervision over its administration and at least one U.S. Person has the authority to control all substantial decisions of the trust.

Payments on a Certificate of the Group 1 and Group 14 Classes made to, or on behalf of, a beneficial owner that is a Non-U.S. Person generally will be exempt from U.S. federal income and withholding taxes, provided the following conditions are satisfied:

- the beneficial owner does not hold the Certificate in connection with its conduct of a trade or business in the United States;
- the beneficial owner is not, with respect to the United States, a personal holding company or a corporation that accumulates earnings in order to avoid U.S. federal income tax;
- the beneficial owner is not a U.S. expatriate or former U.S. resident who is taxable in the manner provided in section 877(b) of the Code;
- the beneficial owner is not an excluded person (i.e., a 10-percent shareholder of Fannie Mae within the meaning of section 871(h)(3)(B) of the Code or a controlled foreign corporation related to Fannie Mae within the meaning of section 881(c)(3)(C) of the Code);
- the beneficial owner signs a statement under penalties of perjury certifying that it is a Non-U.S. Person and provides its name, address and taxpayer identification number (a “Non-U.S. Beneficial Owner Statement”);
- the last U.S. Person in the chain of payment to the beneficial owner (the withholding agent) receives such Non-U.S. Beneficial Ownership Statement from the beneficial owner or a financial institution holding on behalf of the beneficial owner and does not have actual knowledge that such statement is false; and
- the Certificate represents an undivided interest in a pool of mortgage loans all of which were originated after July 18, 1984.

That portion of interest income of a beneficial owner who is a Non-U.S. Person on a Certificate that represents an interest in one or more mortgage loans originated before July 19, 1984 will be subject to a U.S. withholding tax at the rate of 30 percent or lower treaty rate, if applicable. Regardless of the date of origination of the mortgage loans, backup withholding will not apply to payments made to a beneficial owner that is a Non-U.S. Person if the beneficial owner or a financial institution holding on behalf of the beneficial owner provides a Non-U.S. Beneficial Ownership Statement to the withholding agent. A Non-U.S. Beneficial Ownership Statement may be made on an IRS Form W-8BEN or a substantially similar substitute form. The beneficial owner or financial institution holding on behalf of the beneficial owner must inform the withholding agent of any change in the information on the statement within 30 days of such change.

Taxation of Beneficial Owners of RCR Certificates

The RCR Classes will be created, sold and administered pursuant to an arrangement that will be classified as a grantor trust under subpart E, part I of subchapter J of the Code. The Regular Certificates that are exchanged for RCR Certificates set forth in Schedule 1 (including any exchanges effective on the Settlement Date) will be the assets of the trust, and the RCR Certificates will represent an ownership interest of the underlying Regular Certificates. For a general

discussion of the federal income tax treatment of beneficial owners of Regular Certificates, see “Material Federal Income Tax Consequences” in the REMIC Prospectus.

Generally, the ownership interest represented by an RCR certificate will be one of two types. A certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in one or more underlying Regular Certificates. A certificate of a Strip RCR Class (a “Strip RCR Certificate”) will represent the right to receive a disproportionate part of the principal or interest payments on one or more underlying Regular Certificates. All of the RCR Certificates are Combination RCR Certificates. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of RCR Certificates” in the REMIC Prospectus for a general discussion of the federal income tax treatment of beneficial owners of RCR Certificates.

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to J.P. Morgan Securities LLC (the “Dealer”) in exchange for the Trust MBS, the SMBS and the Group 10 Underlying REMIC Certificate. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

LEGAL MATTERS

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

Exhibit A

Group 10 Underlying REMIC Certificate

<u>Underlying REMIC Trust</u>	<u>Class</u>	<u>Date of Issue</u>	<u>CUSIP Number</u>	<u>Interest Rate</u>	<u>Interest Type(1)</u>	<u>Final Distribution Date</u>	<u>Principal Type(1)</u>	<u>Original Principal Balance of Class</u>	<u>February 2013 Class Factor</u>	<u>Principal Balance in the Lower Tier REMIC</u>	<u>Approximate Weighted Average WAC</u>	<u>Approximate Weighted Average WAM (in months)</u>	<u>Approximate Weighted Average WALA (in months)</u>
2010-46	PO	April 2010	31398PVB2	0.0%	PO	May 2040	PT	\$60,000,000	0.38976312	\$7,310,446	5.467%	309	45

(1) See “Description of 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.

Schedule 1

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
KV	\$ 2,120,000	KB(3)	\$ 6,931,000	PAC	3.00%	FIX	3136ACWM9	March 2043
KZ	4,811,000							
Recombination 2								
CD	57,852,267	CA	65,083,800	PAC	2.50	FIX	3136ACWN7	January 2043
FM	7,231,533							
SM	7,231,533(4)							
Recombination 3								
MF	11,606,232	CG	23,212,464	SUP	2.50	FIX	3136ACWP2	March 2043
MS	11,606,232							
Recombination 4								
SE	29,364,600(4)	SD	56,031,266(4)	NTL	(5)	INV/IO	3136ACWQ0	March 2043
QS	26,666,666(4)							
Recombination 5								
ZE	20,028,310	ZG	20,156,334	SUP	3.50	FIX/Z	3136ACWR8	March 2043
ZW	128,024							
Recombination 6								
YF	5,096,623	YA	50,966,223	PAC/AD	2.00	FIX	3136ACWS6	March 2042
YS	5,096,623(4)							
YB	45,869,600							
Recombination 7								
YF	2,414,190	YC	48,283,790	PAC/AD	1.75	FIX	3136ACWT4	March 2042
YS	2,414,190(4)							
YB	45,869,600							
Recombination 8								
ZJ	9,701,605	JZ	10,017,605	SUP	3.50	FIX/Z	3136ACWU1	March 2043
PZ	316,000							

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 9								
JB	\$32,813,000	JP	\$32,813,000	PAC/AD	2.00%	FIX	3136ACWV9	November 2042
JI	2,343,786(4)							

- (1) Trust Certificates and RCR Certificates in any 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 Trust 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 Trust 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 Trust Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See “Description of the Certificates—General—*Authorized Denominations*” in this prospectus supplement.
- (2) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.
- (3) Principal payments on the Trust Certificates in Recombination 1 from the KZ Accrual Amount will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.
- (4) Notional principal balances. These Classes are Interest Only Classes. See page S-10 for a description of how their notional principal balances are calculated.
- (5) 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	\$55,539,000.00	January 2018	\$32,082,090.86	December 2022	\$13,322,212.86
March 2013	55,388,110.28	February 2018	31,681,159.55	January 2023	13,105,385.43
April 2013	55,222,248.38	March 2018	31,283,127.93	February 2023	12,891,856.66
May 2013	55,041,481.05	April 2018	30,887,976.24	March 2023	12,681,578.30
June 2013	54,845,884.70	May 2018	30,495,684.88	April 2023	12,474,502.76
July 2013	54,635,545.34	June 2018	30,106,234.38	May 2023	12,270,583.16
August 2013	54,410,558.56	July 2018	29,719,605.37	June 2023	12,069,773.28
September 2013	54,171,029.47	August 2018	29,335,778.64	July 2023	11,872,027.55
October 2013	53,917,072.60	September 2018	28,954,735.08	August 2023	11,677,301.05
November 2013	53,648,811.83	October 2018	28,576,455.73	September 2023	11,485,549.52
December 2013	53,366,380.33	November 2018	28,200,921.75	October 2023	11,296,729.33
January 2014	53,069,920.41	December 2018	27,828,114.42	November 2023	11,110,797.45
February 2014	52,759,583.46	January 2019	27,458,015.14	December 2023	10,927,711.49
March 2014	52,435,529.77	February 2019	27,090,605.44	January 2024	10,747,429.65
April 2014	52,097,928.46	March 2019	26,725,866.97	February 2024	10,569,910.75
May 2014	51,746,957.30	April 2019	26,363,781.51	March 2024	10,395,114.17
June 2014	51,382,802.56	May 2019	26,004,330.96	April 2024	10,222,999.90
July 2014	51,005,658.87	June 2019	25,647,497.32	May 2024	10,053,528.47
August 2014	50,615,729.04	July 2019	25,293,262.73	June 2024	9,886,661.02
September 2014	50,213,223.88	August 2019	24,941,609.44	July 2024	9,722,359.20
October 2014	49,798,362.02	September 2019	24,592,519.83	August 2024	9,560,585.24
November 2014	49,371,369.70	October 2019	24,245,976.38	September 2024	9,401,301.90
December 2014	48,932,480.59	November 2019	23,901,961.70	October 2024	9,244,472.47
January 2015	48,481,935.55	December 2019	23,560,458.50	November 2024	9,090,060.78
February 2015	48,019,982.42	January 2020	23,221,449.62	December 2024	8,938,031.18
March 2015	47,546,875.82	February 2020	22,884,918.01	January 2025	8,788,348.50
April 2015	47,062,876.86	March 2020	22,550,846.73	February 2025	8,640,978.11
May 2015	46,568,252.97	April 2020	22,219,218.95	March 2025	8,495,885.87
June 2015	46,063,277.55	May 2020	21,890,017.96	April 2025	8,353,038.11
July 2015	45,561,908.13	June 2020	21,563,227.16	May 2025	8,212,401.67
August 2015	45,064,120.27	July 2020	21,238,830.05	June 2025	8,073,943.85
September 2015	44,569,889.72	August 2020	20,916,810.25	July 2025	7,937,632.42
October 2015	44,079,192.38	September 2020	20,597,151.48	August 2025	7,803,435.62
November 2015	43,592,004.31	October 2020	20,279,837.59	September 2025	7,671,322.15
December 2015	43,108,301.74	November 2020	19,964,852.51	October 2025	7,541,261.16
January 2016	42,628,061.04	December 2020	19,652,180.29	November 2025	7,413,222.22
February 2016	42,151,258.75	January 2021	19,341,805.09	December 2025	7,287,175.36
March 2016	41,677,871.55	February 2021	19,034,048.23	January 2026	7,163,091.05
April 2016	41,207,876.29	March 2021	18,730,914.52	February 2026	7,040,940.16
May 2016	40,741,249.97	April 2021	18,432,336.87	March 2026	6,920,694.00
June 2016	40,277,969.73	May 2021	18,138,249.11	April 2026	6,802,324.28
July 2016	39,818,012.87	June 2021	17,848,586.02	May 2026	6,685,803.13
August 2016	39,361,356.86	July 2021	17,563,283.32	June 2026	6,571,103.06
September 2016	38,907,979.28	August 2021	17,282,277.63	July 2026	6,458,197.01
October 2016	38,457,857.89	September 2021	17,005,506.46	August 2026	6,347,058.28
November 2016	38,010,970.58	October 2021	16,732,908.25	September 2026	6,237,660.58
December 2016	37,567,295.39	November 2021	16,464,422.26	October 2026	6,129,977.96
January 2017	37,126,810.51	December 2021	16,199,988.65	November 2026	6,023,984.90
February 2017	36,689,494.27	January 2022	15,939,548.43	December 2026	5,919,656.20
March 2017	36,255,325.16	February 2022	15,683,043.43	January 2027	5,816,967.04
April 2017	35,824,281.77	March 2022	15,430,416.32	February 2027	5,715,892.98
May 2017	35,396,342.89	April 2022	15,181,610.59	March 2027	5,616,409.91
June 2017	34,971,487.40	May 2022	14,936,570.53	April 2027	5,518,494.06
July 2017	34,549,694.35	June 2022	14,695,241.22	May 2027	5,422,122.02
August 2017	34,130,942.92	July 2022	14,457,568.52	June 2027	5,327,270.73
September 2017	33,715,212.42	August 2022	14,223,499.07	July 2027	5,233,917.44
October 2017	33,302,482.30	September 2022	13,992,980.26	August 2027	5,142,039.74
November 2017	32,892,732.17	October 2022	13,765,960.25	September 2027	5,051,615.54
December 2017	32,485,941.73	November 2022	13,542,387.91	October 2027	4,962,623.08

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>
November 2027	\$ 4,875,040.90	November 2032	\$ 1,547,577.09	November 2037	\$ 351,699.31
December 2027	4,788,847.87	December 2032	1,515,557.36	December 2037	340,861.22
January 2028	4,704,023.14	January 2033	1,484,081.41	January 2038	330,230.11
February 2028	4,620,546.19	February 2033	1,453,140.76	February 2038	319,802.58
March 2028	4,538,396.79	March 2033	1,422,727.07	March 2038	309,575.26
April 2028	4,457,554.99	April 2033	1,392,832.14	April 2038	299,544.86
May 2028	4,378,001.14	May 2033	1,363,447.86	May 2038	289,708.12
June 2028	4,299,715.87	June 2033	1,334,566.27	June 2038	280,061.84
July 2028	4,222,680.11	July 2033	1,306,179.50	July 2038	270,602.87
August 2028	4,146,875.03	August 2033	1,278,279.82	August 2038	261,328.10
September 2028	4,072,282.12	September 2033	1,250,859.60	September 2038	252,234.48
October 2028	3,998,883.10	October 2033	1,223,911.34	October 2038	243,318.98
November 2028	3,926,659.98	November 2033	1,197,427.64	November 2038	234,578.66
December 2028	3,855,595.02	December 2033	1,171,401.21	December 2038	226,010.58
January 2029	3,785,670.74	January 2034	1,145,824.86	January 2039	217,611.88
February 2029	3,716,869.91	February 2034	1,120,691.54	February 2039	209,379.73
March 2029	3,649,175.56	March 2034	1,095,994.26	March 2039	201,311.34
April 2029	3,582,570.97	April 2034	1,071,726.17	April 2039	193,403.97
May 2029	3,517,039.65	May 2034	1,047,880.51	May 2039	185,654.91
June 2029	3,452,565.37	June 2034	1,024,450.62	June 2039	178,061.52
July 2029	3,389,132.10	July 2034	1,001,429.94	July 2039	170,621.17
August 2029	3,326,724.09	August 2034	978,812.00	August 2039	163,331.29
September 2029	3,265,325.80	September 2034	956,590.45	September 2039	156,189.33
October 2029	3,204,921.89	October 2034	934,759.01	October 2039	149,192.81
November 2029	3,145,497.30	November 2034	913,311.50	November 2039	142,339.26
December 2029	3,087,037.14	December 2034	892,241.85	December 2039	135,626.27
January 2030	3,029,526.75	January 2035	871,544.06	January 2040	129,051.44
February 2030	2,972,951.71	February 2035	851,212.22	February 2040	122,612.43
March 2030	2,917,297.79	March 2035	831,240.53	March 2040	116,306.95
April 2030	2,862,550.95	April 2035	811,623.26	April 2040	110,132.70
May 2030	2,808,697.40	May 2035	792,354.77	May 2040	104,087.45
June 2030	2,755,723.51	June 2035	773,429.50	June 2040	98,169.01
July 2030	2,703,615.87	July 2035	754,841.97	July 2040	92,375.20
August 2030	2,652,361.27	August 2035	736,586.81	August 2040	86,703.88
September 2030	2,601,946.68	September 2035	718,658.70	September 2040	81,152.96
October 2030	2,552,359.27	October 2035	701,052.41	October 2040	75,720.37
November 2030	2,503,586.40	November 2035	683,762.79	November 2040	71,466.43
December 2030	2,455,615.61	December 2035	666,784.77	December 2040	67,301.71
January 2031	2,408,434.63	January 2036	650,113.36	January 2041	63,224.69
February 2031	2,362,031.35	February 2036	633,743.63	February 2041	59,233.88
March 2031	2,316,393.86	March 2036	617,670.73	March 2041	55,327.78
April 2031	2,271,510.42	April 2036	601,889.90	April 2041	51,504.95
May 2031	2,227,369.46	May 2036	586,396.44	May 2041	47,763.94
June 2031	2,183,959.58	June 2036	571,185.70	June 2041	44,103.36
July 2031	2,141,269.54	July 2036	556,253.14	July 2041	40,521.81
August 2031	2,099,288.29	August 2036	541,594.26	August 2041	37,017.92
September 2031	2,058,004.91	September 2036	527,204.65	September 2041	33,590.35
October 2031	2,017,408.67	October 2036	513,079.94	October 2041	30,237.77
November 2031	1,977,488.97	November 2036	499,215.84	November 2041	26,958.89
December 2031	1,938,235.40	December 2036	485,608.13	December 2041	23,752.42
January 2032	1,899,637.67	January 2037	472,252.65	January 2042	20,617.09
February 2032	1,861,685.67	February 2037	459,145.31	February 2042	17,551.67
March 2032	1,824,369.41	March 2037	446,282.07	March 2042	14,554.93
April 2032	1,787,679.08	April 2037	433,658.95	April 2042	11,625.66
May 2032	1,751,604.98	May 2037	421,272.04	May 2042	8,762.69
June 2032	1,716,137.59	June 2037	409,117.49	June 2042	5,964.85
July 2032	1,681,267.51	July 2037	397,191.50	July 2042	3,230.98
August 2032	1,646,985.47	August 2037	385,490.35	August 2042	559.97
September 2032	1,613,282.35	September 2037	374,010.33	September 2042 and	
October 2032	1,580,149.18	October 2037	362,747.85	thereafter	0.00

KD Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$2,254,416.00	June 2015	\$1,462,458.07	October 2017	\$ 478,884.74
March 2013	2,248,732.27	July 2015	1,416,922.37	November 2017	453,745.94
April 2013	2,241,165.55	August 2015	1,372,239.09	December 2017	429,214.25
May 2013	2,231,724.54	September 2015	1,328,398.25	January 2018	405,282.11
June 2013	2,220,420.47	October 2015	1,285,389.96	February 2018	381,942.02
July 2013	2,207,267.20	November 2015	1,243,204.43	March 2018	359,186.59
August 2013	2,192,281.09	December 2015	1,201,831.97	April 2018	337,008.51
September 2013	2,175,481.09	January 2016	1,161,262.98	May 2018	315,400.51
October 2013	2,156,888.64	February 2016	1,121,487.96	June 2018	294,355.39
November 2013	2,136,527.74	March 2016	1,082,497.49	July 2018	273,866.06
December 2013	2,114,424.79	April 2016	1,044,282.27	August 2018	253,925.48
January 2014	2,090,608.70	May 2016	1,006,833.06	September 2018	234,526.69
February 2014	2,065,110.73	June 2016	970,140.72	October 2018	215,662.79
March 2014	2,037,964.54	July 2016	934,196.23	November 2018	197,326.94
April 2014	2,009,206.08	August 2016	898,990.61	December 2018	179,512.39
May 2014	1,978,873.59	September 2016	864,515.00	January 2019	162,212.46
June 2014	1,947,007.52	October 2016	830,760.61	February 2019	145,420.53
July 2014	1,913,650.47	November 2016	797,718.77	March 2019	129,130.04
August 2014	1,878,847.14	December 2016	765,380.86	April 2019	113,334.50
September 2014	1,842,644.26	January 2017	733,738.37	May 2019	98,027.50
October 2014	1,805,090.50	February 2017	702,782.85	June 2019	83,202.68
November 2014	1,766,236.46	March 2017	672,505.95	July 2019	68,853.76
December 2014	1,726,134.50	April 2017	642,899.41	August 2019	54,974.50
January 2015	1,684,838.76	May 2017	613,955.03	September 2019	41,558.75
February 2015	1,642,405.02	June 2017	585,664.71	October 2019	28,600.41
March 2015	1,598,890.58	July 2017	558,020.43	November 2019	16,093.43
April 2015	1,554,354.27	August 2017	531,014.23	December 2019	4,031.86
May 2015	1,508,856.27	September 2017	504,638.26	January 2020 and thereafter	0.00

BP 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	\$194,182,556.00	May 2015	\$147,144,262.23	August 2017	\$105,397,608.91
March 2013	192,693,778.46	June 2015	145,468,122.59	September 2017	103,984,090.35
April 2013	191,158,716.63	July 2015	143,802,482.63	October 2017	102,579,508.77
May 2013	189,578,122.53	August 2015	142,147,279.95	November 2017	101,183,810.89
June 2013	187,952,773.37	September 2015	140,502,452.54	December 2017	99,796,943.76
July 2013	186,283,470.90	October 2015	138,867,938.72	January 2018	98,418,854.75
August 2013	184,571,040.73	November 2015	137,243,677.20	February 2018	97,049,491.50
September 2013	182,816,331.73	December 2015	135,629,607.02	March 2018	95,688,801.99
October 2013	181,020,215.23	January 2016	134,025,667.58	April 2018	94,336,734.50
November 2013	179,183,584.38	February 2016	132,431,798.67	May 2018	92,993,237.59
December 2013	177,307,353.33	March 2016	130,847,940.38	June 2018	91,658,260.15
January 2014	175,442,809.79	April 2016	129,274,033.18	July 2018	90,331,751.35
February 2014	173,589,884.41	May 2016	127,710,017.88	August 2018	89,013,660.67
March 2014	171,748,508.29	June 2016	126,155,835.64	September 2018	87,703,937.86
April 2014	169,918,612.90	July 2016	124,611,427.97	October 2018	86,402,532.99
May 2014	168,100,130.13	August 2016	123,076,736.69	November 2018	85,109,396.41
June 2014	166,292,992.26	September 2016	121,551,703.99	December 2018	83,824,478.78
July 2014	164,497,131.96	October 2016	120,036,272.40	January 2019	82,547,731.01
August 2014	162,712,482.31	November 2016	118,530,384.77	February 2019	81,279,104.33
September 2014	160,938,976.76	December 2016	117,033,984.28	March 2019	80,018,550.23
October 2014	159,176,549.16	January 2017	115,547,014.46	April 2019	78,766,020.52
November 2014	157,425,133.74	February 2017	114,069,419.15	May 2019	77,521,467.26
December 2014	155,684,665.13	March 2017	112,601,142.54	June 2019	76,284,842.80
January 2015	153,955,078.31	April 2017	111,142,129.13	July 2019	75,056,099.76
February 2015	152,236,308.67	May 2017	109,692,323.76	August 2019	73,835,191.05
March 2015	150,528,291.96	June 2017	108,251,671.56	September 2019	72,622,069.86
April 2015	148,830,964.31	July 2017	106,820,118.01	October 2019	71,416,689.63

BP 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>
November 2019	\$ 70,219,004.10	January 2025	\$ 23,095,353.81	March 2030	\$ 6,830,065.20
December 2019	69,028,967.27	February 2025	22,669,381.57	April 2030	6,687,815.29
January 2020	67,846,533.39	March 2025	22,250,680.79	May 2030	6,548,141.88
February 2020	66,673,773.46	April 2025	21,839,132.67	June 2030	6,411,001.42
March 2020	65,520,316.81	May 2025	21,434,620.31	July 2030	6,276,351.07
April 2020	64,385,855.13	June 2025	21,037,028.65	August 2030	6,144,148.68
May 2020	63,270,084.92	July 2025	20,646,244.49	September 2030	6,014,352.78
June 2020	62,172,707.47	August 2025	20,262,156.40	October 2030	5,886,922.59
July 2020	61,093,428.71	September 2025	19,884,654.74	November 2030	5,761,817.97
August 2020	60,031,959.21	October 2025	19,513,631.61	December 2030	5,638,999.46
September 2020	58,988,014.05	November 2025	19,148,980.83	January 2031	5,518,428.23
October 2020	57,961,312.81	December 2025	18,790,597.91	February 2031	5,400,066.08
November 2020	56,951,579.43	January 2026	18,438,380.04	March 2031	5,283,875.43
December 2020	55,958,542.20	February 2026	18,092,226.01	April 2031	5,169,819.32
January 2021	54,981,933.68	March 2026	17,752,036.27	May 2031	5,057,861.39
February 2021	54,021,490.61	April 2026	17,417,712.82	June 2031	4,947,965.87
March 2021	53,076,953.86	May 2026	17,089,159.26	July 2031	4,840,097.59
April 2021	52,148,068.39	June 2026	16,766,280.68	August 2031	4,734,221.93
May 2021	51,234,583.15	July 2026	16,448,983.73	September 2031	4,630,304.84
June 2021	50,336,251.02	August 2026	16,137,176.53	October 2031	4,528,312.86
July 2021	49,452,828.78	September 2026	15,830,768.67	November 2031	4,428,213.03
August 2021	48,584,077.03	October 2026	15,529,671.19	December 2031	4,329,972.95
September 2021	47,729,760.13	November 2026	15,233,796.53	January 2032	4,233,560.76
October 2021	46,889,646.14	December 2026	14,943,058.57	February 2032	4,138,945.11
November 2021	46,063,506.77	January 2027	14,657,372.53	March 2032	4,046,095.16
December 2021	45,251,117.33	February 2027	14,376,655.00	April 2032	3,954,980.58
January 2022	44,452,256.63	March 2027	14,100,823.91	May 2032	3,865,571.56
February 2022	43,666,707.01	April 2027	13,829,798.50	June 2032	3,777,838.73
March 2022	42,894,254.20	May 2027	13,563,499.31	July 2032	3,691,753.24
April 2022	42,134,687.31	June 2027	13,301,848.12	August 2032	3,607,286.71
May 2022	41,387,798.78	July 2027	13,044,768.01	September 2032	3,524,411.22
June 2022	40,653,384.31	August 2027	12,792,183.27	October 2032	3,443,099.29
July 2022	39,931,242.82	September 2027	12,544,019.40	November 2032	3,363,323.93
August 2022	39,221,176.40	October 2027	12,300,203.11	December 2032	3,285,058.58
September 2022	38,522,990.27	November 2027	12,060,662.26	January 2033	3,208,277.09
October 2022	37,836,492.69	December 2027	11,825,325.90	February 2033	3,132,953.77
November 2022	37,161,494.98	January 2028	11,594,124.20	March 2033	3,059,063.36
December 2022	36,497,811.40	February 2028	11,366,988.45	April 2033	2,986,580.99
January 2023	35,845,259.18	March 2028	11,143,851.06	May 2033	2,915,482.21
February 2023	35,203,658.39	April 2028	10,924,645.52	June 2033	2,845,742.98
March 2023	34,572,831.99	May 2028	10,709,306.37	July 2033	2,777,339.66
April 2023	33,952,605.68	June 2028	10,497,769.22	August 2033	2,710,248.98
May 2023	33,342,807.97	July 2028	10,289,970.73	September 2033	2,644,448.09
June 2023	32,743,270.02	August 2028	10,085,848.55	October 2033	2,579,914.47
July 2023	32,153,825.71	September 2028	9,885,341.36	November 2033	2,516,626.01
August 2023	31,574,311.51	October 2028	9,688,388.81	December 2033	2,454,560.96
September 2023	31,004,566.50	November 2028	9,494,931.52	January 2034	2,393,697.92
October 2023	30,444,432.28	December 2028	9,304,911.09	February 2034	2,334,015.84
November 2023	29,893,752.98	January 2029	9,118,270.05	March 2034	2,275,494.05
December 2023	29,352,375.17	February 2029	8,934,951.84	April 2034	2,218,112.19
January 2024	28,820,147.87	March 2029	8,754,900.84	May 2034	2,161,850.24
February 2024	28,296,922.48	April 2029	8,578,062.31	June 2034	2,106,688.54
March 2024	27,782,552.76	May 2029	8,404,382.40	July 2034	2,052,607.73
April 2024	27,276,894.78	June 2029	8,233,808.14	August 2034	1,999,588.77
May 2024	26,779,806.88	July 2029	8,066,287.39	September 2034	1,947,612.97
June 2024	26,291,149.67	August 2029	7,901,768.87	October 2034	1,896,661.91
July 2024	25,810,785.94	September 2029	7,740,202.14	November 2034	1,846,717.51
August 2024	25,338,580.69	October 2029	7,581,537.56	December 2034	1,797,761.96
September 2024	24,874,401.02	November 2029	7,425,726.30	January 2035	1,749,777.78
October 2024	24,418,116.18	December 2029	7,272,720.31	February 2035	1,702,747.75
November 2024	23,969,597.46	January 2030	7,122,472.34	March 2035	1,656,654.97
December 2024	23,528,718.22	February 2030	6,974,935.88	April 2035	1,611,482.78

BP 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>
May 2035	\$ 1,567,214.85	April 2037	\$ 764,818.60	March 2039	\$ 275,902.85
June 2035	1,523,835.08	May 2037	737,995.13	April 2039	259,907.65
July 2035	1,481,327.66	June 2037	711,745.40	May 2039	244,284.84
August 2035	1,439,677.05	July 2037	686,058.87	June 2039	229,027.35
September 2035	1,398,867.94	August 2037	660,925.23	July 2039	214,128.26
October 2035	1,358,885.32	September 2037	636,334.30	August 2039	199,580.74
November 2035	1,319,714.39	October 2037	612,276.12	September 2039	185,378.09
December 2035	1,281,340.64	November 2037	588,740.85	October 2039	171,513.72
January 2036	1,243,749.76	December 2037	565,718.85	November 2039	157,981.17
February 2036	1,206,927.71	January 2038	543,200.64	December 2039	144,774.09
March 2036	1,170,860.68	February 2038	521,176.90	January 2040	131,886.21
April 2036	1,135,535.09	March 2038	499,638.47	February 2040	119,311.41
May 2036	1,100,937.59	April 2038	478,576.34	March 2040	107,043.65
June 2036	1,067,055.05	May 2038	457,981.66	April 2040	95,077.01
July 2036	1,033,874.56	June 2038	437,845.73	May 2040	83,405.66
August 2036	1,001,383.45	July 2038	418,160.01	June 2040	72,023.90
September 2036	969,569.24	August 2038	398,916.08	July 2040	60,926.08
October 2036	938,419.66	September 2038	380,105.70	August 2040	50,106.70
November 2036	907,922.67	October 2038	361,720.74	September 2040	39,560.34
December 2036	878,066.40	November 2038	343,753.22	October 2040	29,281.65
January 2037	848,839.22	December 2038	326,195.32	November 2040	19,265.40
February 2037	820,229.67	January 2039	309,039.31	December 2040	9,506.46
March 2037	792,226.48	February 2039	292,277.64	January 2041 and thereafter	0.00

DP 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	\$132,859,278.00	October 2015	\$ 94,257,272.81	June 2018	\$ 62,527,498.79
March 2013	131,634,405.78	November 2015	93,165,418.86	July 2018	61,636,127.38
April 2013	130,380,615.96	December 2015	92,080,427.23	August 2018	60,750,423.75
May 2013	129,098,531.98	January 2016	91,002,257.10	September 2018	59,870,354.06
June 2013	127,788,791.99	February 2016	89,930,867.89	October 2018	58,995,884.68
July 2013	126,487,208.24	March 2016	88,866,219.26	November 2018	58,126,982.16
August 2013	125,193,732.35	April 2016	87,808,271.09	December 2018	57,263,613.26
September 2013	123,908,316.23	May 2016	86,756,983.53	January 2019	56,405,744.91
October 2013	122,630,912.08	June 2016	85,712,316.92	February 2019	55,553,344.27
November 2013	121,361,472.37	July 2016	84,674,231.86	March 2019	54,706,378.65
December 2013	120,099,949.85	August 2016	83,642,689.17	April 2019	53,864,815.58
January 2014	118,846,297.55	September 2016	82,617,649.91	May 2019	53,028,622.78
February 2014	117,600,468.77	October 2016	81,599,075.34	June 2019	52,197,768.15
March 2014	116,362,417.07	November 2016	80,586,926.98	July 2019	51,372,219.77
April 2014	115,132,096.30	December 2016	79,581,166.56	August 2019	50,551,945.92
May 2014	113,909,460.57	January 2017	78,581,756.01	September 2019	49,736,915.07
June 2014	112,694,464.27	February 2017	77,588,657.53	October 2019	48,927,095.85
July 2014	111,487,062.03	March 2017	76,601,833.51	November 2019	48,122,457.10
August 2014	110,287,208.77	April 2017	75,621,246.56	December 2019	47,322,967.82
September 2014	109,094,859.67	May 2017	74,646,859.52	January 2020	46,528,597.22
October 2014	107,909,970.15	June 2017	73,678,635.43	February 2020	45,744,858.80
November 2014	106,732,495.92	July 2017	72,716,537.57	March 2020	44,973,621.99
December 2014	105,562,392.92	August 2017	71,760,529.42	April 2020	44,214,693.76
January 2015	104,399,617.37	September 2017	70,810,574.67	May 2020	43,467,884.05
February 2015	103,244,125.74	October 2017	69,866,637.23	June 2020	42,733,005.63
March 2015	102,095,874.74	November 2017	68,928,681.22	July 2020	42,009,874.12
April 2015	100,954,821.36	December 2017	67,996,670.96	August 2020	41,298,307.94
May 2015	99,820,922.80	January 2018	67,070,571.00	September 2020	40,598,128.23
June 2015	98,694,136.56	February 2018	66,150,346.07	October 2020	39,909,158.86
July 2015	97,574,420.35	March 2018	65,235,961.13	November 2020	39,231,226.37
August 2015	96,461,732.13	April 2018	64,327,381.33	December 2020	38,564,159.89
September 2015	95,356,030.14	May 2018	63,424,572.03	January 2021	37,907,791.17

DP 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>
February 2021	\$ 37,261,954.51	April 2026	\$ 12,315,893.05	June 2031	\$ 3,550,809.20
March 2021	36,626,486.71	May 2026	12,087,771.43	July 2031	3,473,621.52
April 2021	36,001,227.03	June 2026	11,863,477.98	August 2031	3,397,824.27
May 2021	35,386,017.19	July 2026	11,642,951.79	September 2031	3,323,394.44
June 2021	34,780,701.30	August 2026	11,426,132.85	October 2031	3,250,309.40
July 2021	34,185,125.83	September 2026	11,212,962.10	November 2031	3,178,546.85
August 2021	33,599,139.59	October 2026	11,003,381.37	December 2031	3,108,084.87
September 2021	33,022,593.66	November 2026	10,797,333.42	January 2032	3,038,901.87
October 2021	32,455,341.42	December 2026	10,594,761.87	February 2032	2,970,976.60
November 2021	31,897,238.43	January 2027	10,395,611.20	March 2032	2,904,288.16
December 2021	31,348,142.48	February 2027	10,199,826.78	April 2032	2,838,815.96
January 2022	30,807,913.50	March 2027	10,007,354.80	May 2032	2,774,539.75
February 2022	30,276,413.54	April 2027	9,818,142.29	June 2032	2,711,439.61
March 2022	29,753,506.77	May 2027	9,632,137.09	July 2032	2,649,495.92
April 2022	29,239,059.41	June 2027	9,449,287.87	August 2032	2,588,689.37
May 2022	28,732,939.71	July 2027	9,269,544.07	September 2032	2,529,000.97
June 2022	28,235,017.93	August 2027	9,092,855.91	October 2032	2,470,412.01
July 2022	27,745,166.31	September 2027	8,919,174.42	November 2032	2,412,904.11
August 2022	27,263,259.01	October 2027	8,748,451.33	December 2032	2,356,459.16
September 2022	26,789,172.13	November 2027	8,580,639.17	January 2033	2,301,059.32
October 2022	26,322,783.64	December 2027	8,415,691.18	February 2033	2,246,687.08
November 2022	25,863,973.37	January 2028	8,253,561.33	March 2033	2,193,325.18
December 2022	25,412,622.99	February 2028	8,094,204.29	April 2033	2,140,956.62
January 2023	24,968,615.96	March 2028	7,937,575.46	May 2033	2,089,564.70
February 2023	24,531,837.52	April 2028	7,783,630.92	June 2033	2,039,132.99
March 2023	24,102,174.66	May 2028	7,632,327.43	July 2033	1,989,645.28
April 2023	23,679,516.10	June 2028	7,483,622.41	August 2033	1,941,085.67
May 2023	23,263,752.22	July 2028	7,337,473.97	September 2033	1,893,438.47
June 2023	22,854,775.13	August 2028	7,193,840.84	October 2033	1,846,688.28
July 2023	22,452,478.54	September 2028	7,052,682.42	November 2033	1,800,819.91
August 2023	22,056,757.80	October 2028	6,913,958.73	December 2033	1,755,818.44
September 2023	21,667,509.85	November 2028	6,777,630.40	January 2034	1,711,669.17
October 2023	21,284,633.22	December 2028	6,643,658.69	February 2034	1,668,357.65
November 2023	20,908,027.96	January 2029	6,512,005.46	March 2034	1,625,869.66
December 2023	20,537,595.67	February 2029	6,382,633.15	April 2034	1,584,191.19
January 2024	20,173,239.46	March 2029	6,255,504.80	May 2034	1,543,308.47
February 2024	19,814,863.88	April 2029	6,130,584.03	June 2034	1,503,207.95
March 2024	19,462,374.99	May 2029	6,007,835.01	July 2034	1,463,876.31
April 2024	19,115,680.26	June 2029	5,887,222.49	August 2034	1,425,300.40
May 2024	18,774,688.57	July 2029	5,768,711.76	September 2034	1,387,467.34
June 2024	18,439,310.21	August 2029	5,652,268.63	October 2034	1,350,364.41
July 2024	18,109,456.83	September 2029	5,537,859.49	November 2034	1,313,979.12
August 2024	17,785,041.43	October 2029	5,425,451.21	December 2034	1,278,299.18
September 2024	17,465,978.37	November 2029	5,315,011.22	January 2035	1,243,312.47
October 2024	17,152,183.28	December 2029	5,206,507.42	February 2035	1,209,007.11
November 2024	16,843,573.12	January 2030	5,099,908.23	March 2035	1,175,371.38
December 2024	16,540,066.10	February 2030	4,995,182.58	April 2035	1,142,393.76
January 2025	16,241,581.70	March 2030	4,892,299.85	May 2035	1,110,062.91
February 2025	15,948,040.60	April 2030	4,791,229.94	June 2035	1,078,367.67
March 2025	15,659,364.75	May 2030	4,691,943.19	July 2035	1,047,297.09
April 2025	15,375,477.25	June 2030	4,594,410.42	August 2035	1,016,840.35
May 2025	15,096,302.41	July 2030	4,498,602.90	September 2035	986,986.84
June 2025	14,821,765.69	August 2030	4,404,492.37	October 2035	957,726.11
July 2025	14,551,793.69	September 2030	4,312,050.98	November 2035	929,047.89
August 2025	14,286,314.14	October 2030	4,221,251.34	December 2035	900,942.05
September 2025	14,025,255.90	November 2030	4,132,066.50	January 2036	873,398.66
October 2025	13,768,548.90	December 2030	4,044,469.91	February 2036	846,407.91
November 2025	13,516,124.14	January 2031	3,958,435.45	March 2036	819,960.19
December 2025	13,267,913.72	February 2031	3,873,937.40	April 2036	794,046.03
January 2026	13,023,850.74	March 2031	3,790,950.47	May 2036	768,656.10
February 2026	12,783,869.36	April 2031	3,709,449.74	June 2036	743,781.24
March 2026	12,547,904.75	May 2031	3,629,410.69	July 2036	719,412.43

DP 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>
August 2036	\$ 695,540.81	December 2037	\$ 374,509.37	April 2039	\$ 147,977.13
September 2036	672,157.65	January 2038	357,864.58	May 2039	136,375.27
October 2036	649,254.36	February 2038	341,579.99	June 2039	125,041.93
November 2036	626,822.50	March 2038	325,649.12	July 2039	113,972.15
December 2036	604,853.78	April 2038	310,065.60	August 2039	103,161.07
January 2037	583,340.01	May 2038	294,823.17	September 2039	92,603.89
February 2037	562,273.17	June 2038	279,915.66	October 2039	82,295.90
March 2037	541,645.35	July 2038	265,337.02	November 2039	72,232.48
April 2037	521,448.77	August 2038	251,081.29	December 2039	62,409.08
May 2037	501,675.80	September 2038	237,142.62	January 2040	52,821.22
June 2037	482,318.91	October 2038	223,515.22	February 2040	43,464.51
July 2037	463,370.70	November 2038	210,193.45	March 2040	34,334.61
August 2037	444,823.89	December 2038	197,171.74	April 2040	25,427.28
September 2037	426,671.34	January 2039	184,444.59	May 2040	16,738.33
October 2037	408,906.00	February 2039	172,006.62	June 2040	8,263.66
November 2037	391,520.94	March 2039	159,852.54	July 2040 and thereafter	0.00

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	\$168,073,145.00	May 2016	\$111,020,230.18	August 2019	\$ 66,267,219.12
March 2013	166,431,976.17	June 2016	109,731,144.59	September 2019	65,257,699.16
April 2013	164,800,884.11	July 2016	108,450,063.02	October 2019	64,254,532.04
May 2013	163,179,809.58	August 2016	107,176,938.28	November 2019	63,257,680.18
June 2013	161,568,693.69	September 2016	105,911,723.44	December 2019	62,267,106.19
July 2013	159,967,477.88	October 2016	104,654,371.86	January 2020	61,282,772.92
August 2013	158,376,103.93	November 2016	103,404,837.15	February 2020	60,304,643.43
September 2013	156,794,513.96	December 2016	102,163,073.21	March 2020	59,336,165.17
October 2013	155,222,650.44	January 2017	100,929,034.20	April 2020	58,382,191.48
November 2013	153,660,456.16	February 2017	99,702,674.53	May 2020	57,442,513.39
December 2013	152,107,874.24	March 2017	98,483,948.91	June 2020	56,516,924.87
January 2014	150,564,848.14	April 2017	97,272,812.28	July 2020	55,605,222.76
February 2014	149,031,321.64	May 2017	96,069,219.85	August 2020	54,707,206.79
March 2014	147,507,238.85	June 2017	94,873,127.11	September 2020	53,822,679.51
April 2014	145,992,544.21	July 2017	93,684,489.79	October 2020	52,951,446.24
May 2014	144,487,182.47	August 2017	92,503,263.88	November 2020	52,093,315.05
June 2014	142,991,098.72	September 2017	91,329,405.63	December 2020	51,248,096.70
July 2014	141,504,238.36	October 2017	90,162,871.54	January 2021	50,415,604.65
August 2014	140,026,547.09	November 2017	89,003,618.37	February 2021	49,595,654.95
September 2014	138,557,970.96	December 2017	87,851,603.12	March 2021	48,788,066.27
October 2014	137,098,456.30	January 2018	86,706,783.06	April 2021	47,992,659.84
November 2014	135,647,949.77	February 2018	85,569,115.68	May 2021	47,209,259.40
December 2014	134,206,398.34	March 2018	84,438,558.74	June 2021	46,437,691.17
January 2015	132,773,749.28	April 2018	83,315,070.23	July 2021	45,677,783.85
February 2015	131,349,950.18	May 2018	82,198,608.41	August 2021	44,929,368.53
March 2015	129,934,948.91	June 2018	81,089,131.75	September 2021	44,192,278.70
April 2015	128,528,693.67	July 2018	79,986,598.99	October 2021	43,466,350.20
May 2015	127,131,132.95	August 2018	78,890,969.08	November 2021	42,751,421.19
June 2015	125,742,215.53	September 2018	77,802,201.25	December 2021	42,047,332.12
July 2015	124,361,890.50	October 2018	76,720,254.92	January 2022	41,353,925.68
August 2015	122,990,107.25	November 2018	75,645,089.78	February 2022	40,671,046.81
September 2015	121,626,815.45	December 2018	74,576,665.74	March 2022	39,998,542.60
October 2015	120,271,965.07	January 2019	73,514,942.96	April 2022	39,336,262.36
November 2015	118,925,506.36	February 2019	72,459,881.80	May 2022	38,684,057.48
December 2015	117,587,389.89	March 2019	71,411,442.88	June 2022	38,041,781.49
January 2016	116,257,566.48	April 2019	70,369,587.03	July 2022	37,409,289.96
February 2016	114,935,987.26	May 2019	69,334,275.33	August 2022	36,786,440.54
March 2016	113,622,603.63	June 2019	68,305,469.06	September 2022	36,173,092.87
April 2016	112,317,367.28	July 2019	67,283,129.74	October 2022	35,569,108.59

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>
November 2022	\$ 34,974,351.29	January 2028	\$ 11,550,332.87	March 2033	\$ 3,008,265.27
December 2022	34,388,686.50	February 2028	11,330,778.85	April 2033	2,932,040.30
January 2023	33,811,981.66	March 2028	11,114,780.88	May 2033	2,857,176.46
February 2023	33,244,106.09	April 2028	10,902,285.48	June 2033	2,783,652.29
March 2023	32,684,930.95	May 2028	10,693,239.92	July 2033	2,711,446.65
April 2023	32,134,329.24	June 2028	10,487,592.24	August 2033	2,640,538.69
May 2023	31,592,175.75	July 2028	10,285,291.23	September 2033	2,570,907.91
June 2023	31,058,347.07	August 2028	10,086,286.42	October 2033	2,502,534.09
July 2023	30,532,721.51	September 2028	9,890,528.08	November 2033	2,435,397.30
August 2023	30,015,179.14	October 2028	9,697,967.19	December 2033	2,369,477.94
September 2023	29,505,601.71	November 2028	9,508,555.43	January 2034	2,304,756.67
October 2023	29,003,872.65	December 2028	9,322,245.20	February 2034	2,241,214.45
November 2023	28,509,877.08	January 2029	9,138,989.59	March 2034	2,178,832.52
December 2023	28,023,501.70	February 2029	8,958,742.34	April 2034	2,117,592.42
January 2024	27,544,634.87	March 2029	8,781,457.90	May 2034	2,057,475.93
February 2024	27,073,166.50	April 2029	8,607,091.35	June 2034	1,998,465.13
March 2024	26,608,988.10	May 2029	8,435,598.43	July 2034	1,940,542.36
April 2024	26,151,992.69	June 2029	8,266,935.53	August 2034	1,883,690.21
May 2024	25,702,074.83	July 2029	8,101,059.68	September 2034	1,827,891.54
June 2024	25,259,130.59	August 2029	7,937,928.51	October 2034	1,773,129.49
July 2024	24,823,057.50	September 2029	7,777,500.28	November 2034	1,719,387.40
August 2024	24,393,754.57	October 2029	7,619,733.86	December 2034	1,666,648.92
September 2024	23,971,122.24	November 2029	7,464,588.71	January 2035	1,614,897.89
October 2024	23,555,062.35	December 2029	7,312,024.89	February 2035	1,564,118.42
November 2024	23,145,478.17	January 2030	7,162,003.02	March 2035	1,514,294.87
December 2024	22,742,274.34	February 2030	7,014,484.32	April 2035	1,465,411.80
January 2025	22,345,356.84	March 2030	6,869,430.57	May 2035	1,417,454.03
February 2025	21,954,633.03	April 2030	6,726,804.08	June 2035	1,370,406.60
March 2025	21,570,011.56	May 2030	6,586,567.73	July 2035	1,324,254.78
April 2025	21,191,402.39	June 2030	6,448,684.96	August 2035	1,278,984.04
May 2025	20,818,716.78	July 2030	6,313,119.71	September 2035	1,234,580.09
June 2025	20,451,867.24	August 2030	6,179,836.46	October 2035	1,191,028.86
July 2025	20,090,767.55	September 2030	6,048,800.22	November 2035	1,148,316.47
August 2025	19,735,332.69	October 2030	5,919,976.48	December 2035	1,106,429.26
September 2025	19,385,478.90	November 2030	5,793,331.27	January 2036	1,065,353.78
October 2025	19,041,123.58	December 2030	5,668,831.09	February 2036	1,025,076.77
November 2025	18,702,185.33	January 2031	5,546,442.95	March 2036	985,585.20
December 2025	18,368,583.90	February 2031	5,426,134.32	April 2036	946,866.20
January 2026	18,040,240.22	March 2031	5,307,873.18	May 2036	908,907.12
February 2026	17,717,076.32	April 2031	5,191,627.93	June 2036	871,695.49
March 2026	17,399,015.35	May 2031	5,077,367.49	July 2036	835,219.03
April 2026	17,085,981.59	June 2031	4,965,061.19	August 2036	799,465.65
May 2026	16,777,900.36	July 2031	4,854,678.83	September 2036	764,423.44
June 2026	16,474,698.10	August 2031	4,746,190.65	October 2036	730,080.67
July 2026	16,176,302.26	September 2031	4,639,567.33	November 2036	696,425.79
August 2026	15,882,641.36	October 2031	4,534,779.97	December 2036	663,447.42
September 2026	15,593,644.93	November 2031	4,431,800.10	January 2037	631,134.38
October 2026	15,309,243.53	December 2031	4,330,599.67	February 2037	599,475.61
November 2026	15,029,368.70	January 2032	4,231,151.05	March 2037	568,460.27
December 2026	14,753,952.96	February 2032	4,133,427.00	April 2037	538,077.64
January 2027	14,482,929.81	March 2032	4,037,400.70	May 2037	508,317.21
February 2027	14,216,233.72	April 2032	3,943,045.70	June 2037	479,168.58
March 2027	13,953,800.07	May 2032	3,850,335.97	July 2037	450,621.56
April 2027	13,695,565.18	June 2032	3,759,245.83	August 2037	422,666.07
May 2027	13,441,466.31	July 2032	3,669,750.01	September 2037	395,292.21
June 2027	13,191,441.59	August 2032	3,581,823.58	October 2037	368,490.23
July 2027	12,945,430.06	September 2032	3,495,442.02	November 2037	342,250.52
August 2027	12,703,371.63	October 2032	3,410,581.14	December 2037	316,563.63
September 2027	12,465,207.08	November 2032	3,327,217.11	January 2038	291,420.24
October 2027	12,230,878.05	December 2032	3,245,326.46	February 2038	266,811.18
November 2027	12,000,326.99	January 2033	3,164,886.07	March 2038	242,727.42
December 2027	11,773,497.23	February 2033	3,085,873.16	April 2038	219,160.07

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>
May 2038	\$ 196,100.38	November 2038	\$ 67,929.59	May 2039	\$ 17,061.81
June 2038	173,539.73	December 2038	48,189.48	June 2039	11,244.44
July 2038	151,469.63	January 2039	41,683.92	July 2039	5,557.71
August 2038	129,881.74	February 2039	35,320.78	August 2039 and	
September 2038	108,767.81	March 2039	29,097.64	thereafter	0.00
October 2038	88,119.75	April 2039	23,012.10		

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	\$66,083,800.00	April 2017	\$44,046,716.79	June 2021	\$21,206,952.50
March 2013	65,903,066.33	May 2017	43,537,719.85	July 2021	20,805,250.44
April 2013	65,707,794.44	June 2017	43,030,999.08	August 2021	20,410,864.98
May 2013	65,498,038.97	July 2017	42,526,544.95	September 2021	20,023,666.27
June 2013	65,273,860.57	August 2017	42,024,347.94	October 2021	19,643,526.74
July 2013	65,035,325.98	September 2017	41,524,398.61	November 2021	19,270,321.02
August 2013	64,782,507.90	October 2017	41,026,687.53	December 2021	18,903,925.95
September 2013	64,515,485.05	November 2017	40,531,205.32	January 2022	18,544,220.51
October 2013	64,234,342.08	December 2017	40,037,942.64	February 2022	18,191,085.78
November 2013	63,939,169.52	January 2018	39,546,890.18	March 2022	17,844,404.92
December 2013	63,630,063.78	February 2018	39,058,038.68	April 2022	17,504,063.14
January 2014	63,307,127.08	March 2018	38,571,378.91	May 2022	17,169,947.64
February 2014	62,970,467.39	April 2018	38,086,901.67	June 2022	16,841,947.59
March 2014	62,620,198.36	May 2018	37,604,597.83	July 2022	16,519,954.11
April 2014	62,256,439.31	June 2018	37,124,458.26	August 2022	16,203,860.21
May 2014	61,879,315.10	July 2018	36,646,473.88	September 2022	15,893,560.77
June 2014	61,488,956.11	August 2018	36,170,635.66	October 2022	15,588,952.50
July 2014	61,085,498.16	September 2018	35,696,934.60	November 2022	15,289,933.93
August 2014	60,669,082.40	October 2018	35,225,361.73	December 2022	14,996,405.35
September 2014	60,239,855.26	November 2018	34,755,908.11	January 2023	14,708,268.82
October 2014	59,797,968.38	December 2018	34,288,564.87	February 2023	14,425,428.08
November 2014	59,343,578.47	January 2019	33,823,323.14	March 2023	14,147,788.57
December 2014	58,876,847.26	February 2019	33,360,174.11	April 2023	13,875,257.38
January 2015	58,397,941.41	March 2019	32,899,109.00	May 2023	13,607,743.25
February 2015	57,907,032.37	April 2019	32,440,119.05	June 2023	13,345,156.48
March 2015	57,404,296.32	May 2019	31,983,195.57	July 2023	13,087,408.96
April 2015	56,889,914.05	June 2019	31,528,329.87	August 2023	12,834,414.14
May 2015	56,364,070.85	July 2019	31,075,513.32	September 2023	12,586,086.95
June 2015	55,826,956.38	August 2019	30,624,737.31	October 2023	12,342,343.85
July 2015	55,278,764.60	September 2019	30,175,993.28	November 2023	12,103,102.73
August 2015	54,719,693.61	October 2019	29,729,272.70	December 2023	11,868,282.95
September 2015	54,163,108.46	November 2019	29,284,567.07	January 2024	11,637,805.26
October 2015	53,608,998.72	December 2019	28,841,867.93	February 2024	11,411,591.82
November 2015	53,057,354.06	January 2020	28,401,166.84	March 2024	11,189,566.14
December 2015	52,508,164.14	February 2020	27,962,455.43	April 2024	10,971,653.10
January 2016	51,961,418.71	March 2020	27,525,725.33	May 2024	10,757,778.86
February 2016	51,417,107.52	April 2020	27,090,968.22	June 2024	10,547,870.90
March 2016	50,875,220.38	May 2020	26,658,175.82	July 2024	10,341,857.98
April 2016	50,335,747.17	June 2020	26,227,339.85	August 2024	10,139,670.10
May 2016	49,798,677.75	July 2020	25,798,452.12	September 2024	9,941,238.49
June 2016	49,264,002.08	August 2020	25,371,504.42	October 2024	9,746,495.61
July 2016	48,731,710.14	September 2020	24,946,488.61	November 2024	9,555,375.07
August 2016	48,201,791.93	October 2020	24,523,396.56	December 2024	9,367,811.69
September 2016	47,674,237.53	November 2020	24,102,220.20	January 2025	9,183,741.41
October 2016	47,149,037.03	December 2020	23,682,951.47	February 2025	9,003,101.30
November 2016	46,626,180.57	January 2021	23,265,582.34	March 2025	8,825,829.55
December 2016	46,105,658.35	February 2021	22,850,104.84	April 2025	8,651,865.43
January 2017	45,587,460.57	March 2021	22,436,511.01	May 2025	8,481,149.29
February 2017	45,071,577.51	April 2021	22,024,792.93	June 2025	8,313,622.52
March 2017	44,557,999.47	May 2021	21,614,942.72	July 2025	8,149,227.54

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>
August 2025	\$ 7,987,907.80	October 2030	\$ 2,189,553.38	December 2035	\$ 494,738.73
September 2025	7,829,607.74	November 2030	2,141,903.44	January 2036	481,574.69
October 2025	7,674,272.78	December 2030	2,095,193.66	February 2036	468,694.79
November 2025	7,521,849.31	January 2031	2,049,406.46	March 2036	456,093.46
December 2025	7,372,284.65	February 2031	2,004,524.60	April 2036	443,765.20
January 2026	7,225,527.08	March 2031	1,960,531.15	May 2036	431,704.65
February 2026	7,081,525.76	April 2031	1,917,409.48	June 2036	419,906.54
March 2026	6,940,230.76	May 2031	1,875,143.25	July 2036	408,365.67
April 2026	6,801,593.06	June 2031	1,833,716.44	August 2036	397,076.98
May 2026	6,665,564.46	July 2031	1,793,113.30	September 2036	386,035.47
June 2026	6,532,097.65	August 2031	1,753,318.37	October 2036	375,236.25
July 2026	6,401,146.13	September 2031	1,714,316.48	November 2036	364,674.53
August 2026	6,272,664.26	October 2031	1,676,092.72	December 2036	354,345.59
September 2026	6,146,607.16	November 2031	1,638,632.46	January 2037	344,244.80
October 2026	6,022,930.78	December 2031	1,601,921.33	February 2037	334,367.64
November 2026	5,901,591.85	January 2032	1,565,945.22	March 2037	324,709.65
December 2026	5,782,547.84	February 2032	1,530,690.28	April 2037	315,266.46
January 2027	5,665,757.00	March 2032	1,496,142.91	May 2037	306,033.80
February 2027	5,551,178.30	April 2032	1,462,289.76	June 2037	297,007.44
March 2027	5,438,771.47	May 2032	1,429,117.72	July 2037	288,183.28
April 2027	5,328,496.92	June 2032	1,396,613.91	August 2037	279,557.26
May 2027	5,220,315.78	July 2032	1,364,765.70	September 2037	271,125.40
June 2027	5,114,189.86	August 2032	1,333,560.68	October 2037	262,883.82
July 2027	5,010,081.67	September 2032	1,302,986.67	November 2037	254,828.69
August 2027	4,907,954.36	October 2032	1,273,031.70	December 2037	246,956.25
September 2027	4,807,771.75	November 2032	1,243,684.04	January 2038	239,262.83
October 2027	4,709,498.30	December 2032	1,214,932.15	February 2038	231,744.82
November 2027	4,613,099.10	January 2033	1,186,764.72	March 2038	224,398.68
December 2027	4,518,539.86	February 2033	1,159,170.64	April 2038	217,220.93
January 2028	4,425,786.91	March 2033	1,132,138.99	May 2038	210,208.15
February 2028	4,334,807.18	April 2033	1,105,659.07	June 2038	203,357.02
March 2028	4,245,568.16	May 2033	1,079,720.37	July 2038	196,664.24
April 2028	4,158,037.96	June 2033	1,054,312.56	August 2038	190,126.60
May 2028	4,072,185.24	July 2033	1,029,425.51	September 2038	183,740.93
June 2028	3,987,979.20	August 2033	1,005,049.28	October 2038	177,504.15
July 2028	3,905,389.63	September 2033	981,174.09	November 2038	171,413.21
August 2028	3,824,386.82	October 2033	957,790.36	December 2038	165,465.13
September 2028	3,744,941.62	November 2033	934,888.69	January 2039	159,657.00
October 2028	3,667,025.38	December 2033	912,459.83	February 2039	153,985.93
November 2028	3,590,609.97	January 2034	890,494.72	March 2039	148,449.12
December 2028	3,515,667.76	February 2034	868,984.45	April 2039	143,043.81
January 2029	3,442,171.62	March 2034	847,920.29	May 2039	137,767.29
February 2029	3,370,094.91	April 2034	827,293.65	June 2039	132,616.91
March 2029	3,299,411.44	May 2034	807,096.12	July 2039	127,590.06
April 2029	3,230,095.51	June 2034	787,319.44	August 2039	122,684.19
May 2029	3,162,121.88	July 2034	767,955.48	September 2039	117,896.80
June 2029	3,095,465.77	August 2034	748,996.29	October 2039	113,225.42
July 2029	3,030,102.81	September 2034	730,434.05	November 2039	108,667.65
August 2029	2,966,009.10	October 2034	712,261.09	December 2039	104,221.13
September 2029	2,903,161.16	November 2034	694,469.87	January 2040	99,883.53
October 2029	2,841,535.93	December 2034	677,053.01	February 2040	95,652.58
November 2029	2,781,110.75	January 2035	660,003.24	March 2040	91,526.07
December 2029	2,721,863.39	February 2035	643,313.45	April 2040	87,501.78
January 2030	2,663,772.00	March 2035	626,976.65	May 2040	83,577.60
February 2030	2,606,815.14	April 2035	610,985.97	June 2040	79,751.40
March 2030	2,550,971.75	May 2035	595,334.69	July 2040	76,021.14
April 2030	2,496,221.12	June 2035	580,016.19	August 2040	72,384.78
May 2030	2,442,542.97	July 2035	565,023.99	September 2040	68,840.36
June 2030	2,389,917.32	August 2035	550,351.72	October 2040	65,385.91
July 2030	2,338,324.61	September 2035	535,993.14	November 2040	62,019.54
August 2030	2,287,745.58	October 2035	521,942.10	December 2040	58,739.37
September 2030	2,238,161.35	November 2035	508,192.60	January 2041	55,543.58

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
February 2041	\$ 52,430.37	October 2041	\$ 30,293.08	June 2042	\$ 12,511.69
March 2041	49,397.98	November 2041	27,847.76	July 2042	10,558.92
April 2041	46,444.67	December 2041	25,468.88	August 2042	8,661.79
May 2041	43,568.75	January 2042	23,154.99	September 2042	6,819.06
June 2041	40,768.57	February 2042	20,904.67	October 2042	5,029.54
July 2041	38,042.49	March 2042	18,716.52	November 2042	3,292.03
August 2041	35,388.92	April 2042	16,589.20	December 2042	1,605.37
September 2041	32,806.29	May 2042	14,521.36	January 2043 and thereafter	0.00

CK Class Scheduled Balances

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance	\$16,535,000.00	November 2014	\$12,842,839.69	August 2016	\$ 5,088,465.01
March 2013	16,518,230.56	December 2014	12,510,420.67	September 2016	4,766,876.81
April 2013	16,484,706.84	January 2015	12,166,414.39	October 2016	4,451,661.92
May 2013	16,434,465.80	February 2015	11,811,271.04	November 2016	4,142,744.13
June 2013	16,367,566.35	March 2015	11,445,455.39	December 2016	3,840,048.02
July 2013	16,284,089.22	April 2015	11,069,446.00	January 2017	3,543,498.99
August 2013	16,184,137.08	May 2015	10,683,734.57	February 2017	3,253,023.17
September 2013	16,067,834.34	June 2015	10,288,825.17	March 2017	2,968,547.45
October 2013	15,935,327.16	July 2015	9,885,233.40	April 2017	2,689,999.52
November 2013	15,786,783.28	August 2015	9,473,485.68	May 2017	2,417,307.78
December 2013	15,622,391.83	September 2015	9,069,177.10	June 2017	2,150,401.39
January 2014	15,442,363.12	October 2015	8,672,220.51	July 2017	1,889,210.23
February 2014	15,246,928.41	November 2015	8,282,529.61	August 2017	1,633,664.94
March 2014	15,036,339.61	December 2015	7,900,019.04	September 2017	1,383,696.84
April 2014	14,810,868.97	January 2016	7,524,604.27	October 2017	1,139,238.01
May 2014	14,570,808.72	February 2016	7,156,201.68	November 2017	900,221.19
June 2014	14,316,470.64	March 2016	6,794,728.48	December 2017	666,579.84
July 2014	14,048,185.70	April 2016	6,440,102.71	January 2018	438,248.13
August 2014	13,766,303.53	May 2016	6,092,243.34	February 2018	215,160.89
September 2014	13,471,191.97	June 2016	5,751,070.07	March 2018 and thereafter	0.00
October 2014	13,163,236.49	July 2016	5,416,503.49		

CY 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	\$100,000,000.00	October 2014	\$ 78,222,622.64	June 2016	\$ 60,082,136.71
March 2013	98,892,843.59	November 2014	77,227,834.57	July 2016	59,266,174.67
April 2013	97,802,757.56	December 2014	76,242,816.72	August 2016	58,458,292.66
May 2013	96,687,071.19	January 2015	75,267,476.93	September 2016	57,658,414.13
June 2013	95,546,616.41	February 2015	74,301,723.87	October 2016	56,866,463.26
July 2013	94,382,243.87	March 2015	73,345,467.08	November 2016	56,082,364.89
August 2013	93,229,238.64	April 2015	72,398,616.90	December 2016	55,306,044.61
September 2013	92,087,493.83	May 2015	71,461,084.55	January 2017	54,537,428.65
October 2013	90,956,903.52	June 2015	70,532,782.01	February 2017	53,776,443.95
November 2013	89,837,362.77	July 2015	69,613,622.11	March 2017	53,023,018.12
December 2013	88,728,767.59	August 2015	68,703,518.48	April 2017	52,277,079.44
January 2014	87,631,014.98	September 2015	67,802,385.55	May 2017	51,538,556.86
February 2014	86,544,002.86	October 2015	66,910,138.54	June 2017	50,807,379.97
March 2014	85,467,630.11	November 2015	66,026,693.44	July 2017	50,083,479.04
April 2014	84,401,796.55	December 2015	65,151,967.03	August 2017	49,366,784.97
May 2014	83,346,402.90	January 2016	64,285,876.86	September 2017	48,657,229.29
June 2014	82,301,350.81	February 2016	63,428,341.23	October 2017	47,954,744.19
July 2014	81,266,542.84	March 2016	62,579,279.22	November 2017	47,259,262.47
August 2014	80,241,882.44	April 2016	61,738,610.64	December 2017	46,570,717.56
September 2014	79,227,273.97	May 2016	60,906,256.04	January 2018	45,889,043.51

CY 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>
February 2018	\$ 45,214,174.97	April 2023	\$ 16,582,884.65	June 2028	\$ 5,530,085.31
March 2018	44,546,047.21	May 2023	16,305,527.81	July 2028	5,426,944.33
April 2018	43,884,596.09	June 2023	16,032,457.21	August 2028	5,325,483.21
May 2018	43,229,758.07	July 2023	15,763,609.46	September 2028	5,225,676.36
June 2018	42,581,470.20	August 2023	15,498,922.07	October 2028	5,127,498.54
July 2018	41,939,670.11	September 2023	15,238,333.47	November 2028	5,030,924.91
August 2018	41,304,296.02	October 2023	14,981,782.96	December 2028	4,935,930.99
September 2018	40,675,286.71	November 2023	14,729,210.72	January 2029	4,842,492.65
October 2018	40,052,581.53	December 2023	14,480,557.80	February 2029	4,750,586.11
November 2018	39,436,120.41	January 2024	14,235,766.10	March 2029	4,660,187.96
December 2018	38,825,843.80	February 2024	13,994,778.33	April 2029	4,571,275.12
January 2019	38,221,692.76	March 2024	13,757,538.06	May 2029	4,483,824.85
February 2019	37,623,608.84	April 2024	13,523,989.67	June 2029	4,397,814.74
March 2019	37,031,534.17	May 2024	13,294,078.32	July 2029	4,313,222.73
April 2019	36,445,411.40	June 2024	13,067,749.97	August 2029	4,230,027.05
May 2019	35,866,115.35	July 2024	12,844,951.39	September 2029	4,148,206.29
June 2019	35,295,527.37	August 2024	12,625,630.08	October 2029	4,067,739.32
July 2019	34,733,520.81	September 2024	12,409,734.31	November 2029	3,988,605.35
August 2019	34,179,970.82	October 2024	12,197,213.11	December 2029	3,910,783.87
September 2019	33,634,754.32	November 2024	11,988,016.23	January 2030	3,834,254.70
October 2019	33,097,749.99	December 2024	11,782,094.16	February 2030	3,758,997.93
November 2019	32,568,838.23	January 2025	11,579,398.10	March 2030	3,684,993.97
December 2019	32,047,901.18	February 2025	11,379,879.95	April 2030	3,612,223.51
January 2020	31,534,822.60	March 2025	11,183,492.32	May 2030	3,540,667.50
February 2020	31,029,487.97	April 2025	10,990,188.49	June 2030	3,470,307.22
March 2020	30,531,784.36	May 2025	10,799,922.43	July 2030	3,401,124.18
April 2020	30,041,600.47	June 2025	10,612,648.77	August 2030	3,333,100.20
May 2020	29,558,826.58	July 2025	10,428,322.79	September 2030	3,266,217.34
June 2020	29,083,354.55	August 2025	10,246,900.44	October 2030	3,200,457.94
July 2020	28,615,077.77	September 2025	10,068,338.29	November 2030	3,135,804.60
August 2020	28,153,891.15	October 2025	9,892,593.54	December 2030	3,072,240.18
September 2020	27,699,691.12	November 2025	9,719,624.02	January 2031	3,009,747.79
October 2020	27,252,375.57	December 2025	9,549,388.17	February 2031	2,948,310.79
November 2020	26,811,843.85	January 2026	9,381,845.02	March 2031	2,887,912.79
December 2020	26,377,996.77	February 2026	9,216,954.21	April 2031	2,828,537.64
January 2021	25,950,736.52	March 2026	9,054,675.96	May 2031	2,770,169.43
February 2021	25,529,966.74	April 2026	8,894,971.07	June 2031	2,712,792.48
March 2021	25,115,592.39	May 2026	8,737,800.91	July 2031	2,656,391.37
April 2021	24,707,519.83	June 2026	8,583,127.41	August 2031	2,600,950.87
May 2021	24,305,656.75	July 2026	8,430,913.04	September 2031	2,546,456.00
June 2021	23,909,912.16	August 2026	8,281,120.85	October 2031	2,492,892.00
July 2021	23,520,196.36	September 2026	8,133,714.39	November 2031	2,440,244.33
August 2021	23,136,420.96	October 2026	7,988,657.76	December 2031	2,388,498.66
September 2021	22,758,498.81	November 2026	7,845,915.58	January 2032	2,337,640.88
October 2021	22,386,344.02	December 2026	7,705,452.99	February 2032	2,287,657.09
November 2021	22,019,871.93	January 2027	7,567,235.62	March 2032	2,238,533.59
December 2021	21,658,999.09	February 2027	7,431,229.62	April 2032	2,190,256.89
January 2022	21,303,643.26	March 2027	7,297,401.62	May 2032	2,142,813.70
February 2022	20,953,723.35	April 2027	7,165,718.76	June 2032	2,096,190.93
March 2022	20,609,159.47	May 2027	7,036,148.62	July 2032	2,050,375.69
April 2022	20,269,872.84	June 2027	6,908,659.28	August 2032	2,005,355.27
May 2022	19,935,785.83	July 2027	6,783,219.29	September 2032	1,961,117.15
June 2022	19,606,821.92	August 2027	6,659,797.64	October 2032	1,917,649.02
July 2022	19,282,905.70	September 2027	6,538,363.78	November 2032	1,874,938.73
August 2022	18,963,962.81	October 2027	6,418,887.62	December 2032	1,832,974.31
September 2022	18,649,919.99	November 2027	6,301,339.49	January 2033	1,791,744.00
October 2022	18,340,705.02	December 2027	6,185,690.16	February 2033	1,751,236.18
November 2022	18,036,246.72	January 2028	6,071,910.83	March 2033	1,711,439.42
December 2022	17,736,474.92	February 2028	5,959,973.12	April 2033	1,672,342.46
January 2023	17,441,320.49	March 2028	5,849,849.07	May 2033	1,633,934.22
February 2023	17,150,715.25	April 2028	5,741,511.12	June 2033	1,596,203.76
March 2023	16,864,592.04	May 2028	5,634,932.12	July 2033	1,559,140.34

CY 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>
August 2033	\$ 1,522,733.34	January 2036	\$ 710,127.31	June 2038	\$ 242,590.29
September 2033	1,486,972.34	February 2036	689,197.94	July 2038	230,850.33
October 2033	1,451,847.04	March 2036	668,665.05	August 2038	219,353.79
November 2033	1,417,347.32	April 2036	648,522.16	September 2038	208,096.54
December 2033	1,383,463.22	May 2036	628,762.85	October 2038	197,074.49
January 2034	1,350,184.89	June 2036	609,380.83	November 2038	186,283.64
February 2034	1,317,502.66	July 2036	590,369.88	December 2038	175,720.03
March 2034	1,285,407.01	August 2036	571,723.90	January 2039	165,379.78
April 2034	1,253,888.55	September 2036	553,436.85	February 2039	155,259.06
May 2034	1,222,938.03	October 2036	535,502.82	March 2039	145,354.09
June 2034	1,192,546.34	November 2036	517,915.97	April 2039	135,661.17
July 2034	1,162,704.52	December 2036	500,670.56	May 2039	126,176.65
August 2034	1,133,403.73	January 2037	483,760.91	June 2039	116,896.93
September 2034	1,104,635.27	February 2037	467,181.48	July 2039	107,818.47
October 2034	1,076,390.59	March 2037	450,926.76	August 2039	98,937.80
November 2034	1,048,661.23	April 2037	434,991.35	September 2039	90,251.49
December 2034	1,021,438.88	May 2037	419,369.95	October 2039	81,756.16
January 2035	994,715.38	June 2037	404,057.32	November 2039	73,448.49
February 2035	968,482.64	July 2037	389,048.29	December 2039	65,325.21
March 2035	942,732.74	August 2037	374,337.80	January 2040	57,383.12
April 2035	917,457.86	September 2037	359,920.84	February 2040	49,619.04
May 2035	892,650.30	October 2037	345,792.50	March 2040	42,029.85
June 2035	868,302.48	November 2037	331,947.94	April 2040	34,612.49
July 2035	844,406.93	December 2037	318,382.38	May 2040	27,363.95
August 2035	820,956.30	January 2038	305,091.13	June 2040	20,281.25
September 2035	797,943.34	February 2038	292,069.58	July 2040	13,361.47
October 2035	775,360.94	March 2038	279,313.16	August 2040	6,601.74
November 2035	753,202.05	April 2038	266,817.40	September 2040 and thereafter	0.00
December 2035	731,459.78	May 2038	254,577.89		

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	\$126,794,690.00	May 2015	\$ 98,529,209.75	August 2017	\$ 69,349,040.95
March 2013	126,117,285.54	June 2015	97,309,637.83	September 2017	68,406,037.12
April 2013	125,458,358.88	July 2015	96,101,568.62	October 2017	67,472,024.70
May 2013	124,759,909.72	August 2015	94,904,897.94	November 2017	66,546,921.78
June 2013	124,022,387.45	September 2015	93,719,522.51	December 2017	65,630,647.22
July 2013	123,246,274.84	October 2015	92,545,339.98	January 2018	64,723,120.58
August 2013	122,432,087.56	November 2015	91,382,248.90	February 2018	63,824,262.13
September 2013	121,580,373.62	December 2015	90,230,148.73	March 2018	62,933,992.88
October 2013	120,691,712.81	January 2016	89,088,939.81	April 2018	62,052,234.51
November 2013	119,766,716.04	February 2016	87,958,523.37	May 2018	61,178,909.42
December 2013	118,806,024.73	March 2016	86,838,801.53	June 2018	60,313,940.68
January 2014	117,810,310.03	April 2016	85,729,677.26	July 2018	59,457,252.06
February 2014	116,780,272.06	May 2016	84,631,054.40	August 2018	58,608,768.01
March 2014	115,716,639.17	June 2016	83,542,837.64	September 2018	57,768,413.65
April 2014	114,620,167.01	July 2016	82,464,932.53	October 2018	56,936,114.76
May 2014	113,491,637.69	August 2016	81,397,245.43	November 2018	56,111,797.78
June 2014	112,331,858.86	September 2016	80,339,683.56	December 2018	55,295,389.83
July 2014	111,141,662.71	October 2016	79,292,154.95	January 2019	54,486,818.64
August 2014	109,921,905.02	November 2016	78,254,568.46	February 2019	53,686,012.63
September 2014	108,673,464.07	December 2016	77,226,833.74	March 2019	52,892,900.81
October 2014	107,397,239.63	January 2017	76,208,861.27	April 2019	52,107,412.85
November 2014	106,094,151.84	February 2017	75,200,562.29	May 2019	51,329,479.06
December 2014	104,803,322.71	March 2017	74,201,848.86	June 2019	50,559,030.33
January 2015	103,524,641.34	April 2017	73,212,633.80	July 2019	49,795,998.21
February 2015	102,257,997.82	May 2017	72,232,830.73	August 2019	49,040,314.83
March 2015	101,003,283.20	June 2017	71,262,354.02	September 2019	48,291,912.95
April 2015	99,760,389.52	July 2017	70,301,118.79	October 2019	47,550,725.90

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>
November 2019	\$ 46,816,687.62	January 2025	\$ 17,072,536.47	March 2030	\$ 5,657,111.49
December 2019	46,089,732.65	February 2025	16,786,619.35	April 2030	5,550,360.34
January 2020	45,369,796.11	March 2025	16,505,096.69	May 2030	5,445,343.96
February 2020	44,658,231.28	April 2025	16,227,904.05	June 2030	5,342,036.09
March 2020	43,957,225.27	May 2025	15,954,977.89	July 2030	5,240,410.87
April 2020	43,266,626.40	June 2025	15,686,255.56	August 2030	5,140,442.81
May 2020	42,586,285.16	July 2025	15,421,675.34	September 2030	5,042,106.79
June 2020	41,916,054.14	August 2025	15,161,176.35	October 2030	4,945,378.05
July 2020	41,255,787.98	September 2025	14,904,698.62	November 2030	4,850,232.21
August 2020	40,605,343.40	October 2025	14,652,183.01	December 2030	4,756,645.23
September 2020	39,964,579.11	November 2025	14,403,571.22	January 2031	4,664,593.40
October 2020	39,333,355.83	December 2025	14,158,805.82	February 2031	4,574,053.41
November 2020	38,711,536.24	January 2026	13,917,830.15	March 2031	4,485,002.23
December 2020	38,098,984.93	February 2026	13,680,588.40	April 2031	4,397,417.20
January 2021	37,495,568.42	March 2026	13,447,025.54	May 2031	4,311,275.98
February 2021	36,901,155.12	April 2026	13,217,087.33	June 2031	4,226,556.57
March 2021	36,315,615.27	May 2026	12,990,720.30	July 2031	4,143,237.27
April 2021	35,738,820.97	June 2026	12,767,871.75	August 2031	4,061,296.72
May 2021	35,170,646.08	July 2026	12,548,489.75	September 2031	3,980,713.84
June 2021	34,610,966.29	August 2026	12,332,523.09	October 2031	3,901,467.89
July 2021	34,059,659.02	September 2026	12,119,921.30	November 2031	3,823,538.41
August 2021	33,516,603.40	October 2026	11,910,634.64	December 2031	3,746,905.27
September 2021	32,981,680.30	November 2026	11,704,614.07	January 2032	3,671,548.59
October 2021	32,454,772.25	December 2026	11,501,811.27	February 2032	3,597,448.83
November 2021	31,935,763.46	January 2027	11,302,178.61	March 2032	3,524,586.69
December 2021	31,424,539.74	February 2027	11,105,669.12	April 2032	3,452,943.18
January 2022	30,920,988.56	March 2027	10,912,236.53	May 2032	3,382,499.59
February 2022	30,424,998.94	April 2027	10,721,835.22	June 2032	3,313,237.47
March 2022	29,936,461.49	May 2027	10,534,420.24	July 2032	3,245,138.64
April 2022	29,455,268.36	June 2027	10,349,947.27	August 2032	3,178,185.22
May 2022	28,981,313.22	July 2027	10,168,372.62	September 2032	3,112,359.54
June 2022	28,514,491.25	August 2027	9,989,653.26	October 2032	3,047,644.23
July 2022	28,054,699.11	September 2027	9,813,746.75	November 2032	2,984,022.15
August 2022	27,601,834.93	October 2027	9,640,611.26	December 2032	2,921,476.44
September 2022	27,155,798.26	November 2027	9,470,205.57	January 2033	2,859,990.46
October 2022	26,716,490.11	December 2027	9,302,489.07	February 2033	2,799,547.83
November 2022	26,283,812.86	January 2028	9,137,421.70	March 2033	2,740,132.41
December 2022	25,857,670.27	February 2028	8,974,964.00	April 2033	2,681,728.29
January 2023	25,437,967.48	March 2028	8,815,077.06	May 2033	2,624,319.80
February 2023	25,024,610.97	April 2028	8,657,722.56	June 2033	2,567,891.50
March 2023	24,617,508.54	May 2028	8,502,862.71	July 2033	2,512,428.18
April 2023	24,216,569.31	June 2028	8,350,460.26	August 2033	2,457,914.85
May 2023	23,821,703.66	July 2028	8,200,478.51	September 2033	2,404,336.74
June 2023	23,432,823.28	August 2028	8,052,881.28	October 2033	2,351,679.31
July 2023	23,049,841.07	September 2028	7,907,632.93	November 2033	2,299,928.22
August 2023	22,672,671.20	October 2028	7,764,698.31	December 2033	2,249,069.35
September 2023	22,301,229.05	November 2028	7,624,042.79	January 2034	2,199,088.79
October 2023	21,935,431.19	December 2028	7,485,632.24	February 2034	2,149,972.83
November 2023	21,575,195.37	January 2029	7,349,433.02	March 2034	2,101,707.96
December 2023	21,220,440.54	February 2029	7,215,411.97	April 2034	2,054,280.89
January 2024	20,871,086.76	March 2029	7,083,536.44	May 2034	2,007,678.50
February 2024	20,527,055.26	April 2029	6,953,774.21	June 2034	1,961,887.88
March 2024	20,188,268.37	May 2029	6,826,093.54	July 2034	1,916,896.30
April 2024	19,854,649.53	June 2029	6,700,463.17	August 2034	1,872,691.24
May 2024	19,526,123.26	July 2029	6,576,852.27	September 2034	1,829,260.35
June 2024	19,202,615.17	August 2029	6,455,230.46	October 2034	1,786,591.47
July 2024	18,884,051.91	September 2029	6,335,567.80	November 2034	1,744,672.60
August 2024	18,570,361.19	October 2029	6,217,834.79	December 2034	1,703,491.95
September 2024	18,261,471.74	November 2029	6,102,002.36	January 2035	1,663,037.89
October 2024	17,957,313.31	December 2029	5,988,041.85	February 2035	1,623,298.96
November 2024	17,657,816.63	January 2030	5,875,925.02	March 2035	1,584,263.87
December 2024	17,362,913.45	February 2030	5,765,624.05	April 2035	1,545,921.51

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>
May 2035	\$ 1,508,260.92	July 2037	\$ 736,121.59	September 2039	\$ 266,106.49
June 2035	1,471,271.31	August 2037	713,273.32	October 2039	252,491.31
July 2035	1,434,942.06	September 2037	690,858.59	November 2039	239,157.10
August 2035	1,399,262.70	October 2037	668,870.32	December 2039	226,099.11
September 2035	1,364,222.91	November 2037	647,301.58	January 2040	213,312.70
October 2035	1,329,812.54	December 2037	626,145.50	February 2040	200,793.27
November 2035	1,296,021.57	January 2038	605,395.35	March 2040	188,536.30
December 2035	1,262,840.15	February 2038	585,044.47	April 2040	176,537.35
January 2036	1,230,258.57	March 2038	565,086.33	May 2040	164,792.04
February 2036	1,198,267.27	April 2038	545,514.49	June 2040	153,296.06
March 2036	1,166,856.81	May 2038	526,322.59	July 2040	142,045.17
April 2036	1,136,017.93	June 2038	507,504.40	August 2040	131,035.18
May 2036	1,105,741.48	July 2038	489,053.75	September 2040	120,261.98
June 2036	1,076,018.46	August 2038	470,964.60	October 2040	109,721.52
July 2036	1,046,839.99	September 2038	453,230.97	November 2040	99,409.83
August 2036	1,018,197.34	October 2038	435,846.98	December 2040	89,322.96
September 2036	990,081.91	November 2038	418,806.85	January 2041	79,457.06
October 2036	962,485.22	December 2038	402,104.89	February 2041	69,808.32
November 2036	935,398.92	January 2039	385,735.48	March 2041	60,373.00
December 2036	908,814.79	February 2039	369,693.09	April 2041	51,147.41
January 2037	882,724.74	March 2039	353,972.29	May 2041	42,127.93
February 2037	857,120.78	April 2039	338,567.72	June 2041	33,310.99
March 2037	831,995.06	May 2039	323,474.10	July 2041	24,693.06
April 2037	807,339.85	June 2039	308,686.25	August 2041	16,270.68
May 2037	783,147.52	July 2039	294,199.04	September 2041	8,040.46
June 2037	759,410.56	August 2039	280,007.44	October 2041 and thereafter	0.00

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	\$70,688,000.00	July 2015	\$57,086,858.46	December 2017	\$40,639,715.50
March 2013	70,426,677.25	August 2015	56,460,754.84	January 2018	40,131,724.59
April 2013	70,178,728.58	September 2015	55,839,124.04	February 2018	39,627,404.62
May 2013	69,911,911.82	October 2015	55,221,935.76	March 2018	39,126,730.59
June 2013	69,626,347.81	November 2015	54,609,159.91	April 2018	38,629,677.70
July 2013	69,322,169.54	December 2015	54,000,766.59	May 2018	38,136,221.27
August 2013	68,999,522.07	January 2016	53,396,726.08	June 2018	37,646,336.82
September 2013	68,658,562.43	February 2016	52,797,008.90	July 2018	37,160,000.01
October 2013	68,299,459.52	March 2016	52,201,585.72	August 2018	36,677,186.68
November 2013	67,922,393.96	April 2016	51,610,427.43	September 2018	36,197,872.80
December 2013	67,527,557.96	May 2016	51,023,505.12	October 2018	35,722,034.54
January 2014	67,115,155.18	June 2016	50,440,790.04	November 2018	35,249,648.19
February 2014	66,685,400.52	July 2016	49,862,253.65	December 2018	34,780,690.23
March 2014	66,238,520.01	August 2016	49,287,867.61	January 2019	34,315,137.27
April 2014	65,774,750.53	September 2016	48,717,603.75	February 2019	33,852,966.09
May 2014	65,294,339.70	October 2016	48,151,434.09	March 2019	33,394,153.62
June 2014	64,797,545.61	November 2016	47,589,330.83	April 2019	32,938,676.94
July 2014	64,284,636.59	December 2016	47,031,266.37	May 2019	32,486,513.29
August 2014	63,755,891.01	January 2017	46,477,213.29	June 2019	32,037,640.05
September 2014	63,211,597.00	February 2017	45,927,144.33	July 2019	31,592,034.76
October 2014	62,652,052.18	March 2017	45,381,032.43	August 2019	31,149,675.11
November 2014	62,077,563.44	April 2017	44,838,850.72	September 2019	30,710,538.93
December 2014	61,488,446.62	May 2017	44,300,572.47	October 2019	30,274,604.20
January 2015	60,885,026.22	June 2017	43,766,171.17	November 2019	29,841,849.05
February 2015	60,267,635.11	July 2017	43,235,620.46	December 2019	29,412,251.74
March 2015	59,636,614.23	August 2017	42,708,894.15	January 2020	28,985,790.71
April 2015	58,992,312.28	September 2017	42,185,966.25	February 2020	28,562,444.50
May 2015	58,352,606.37	October 2017	41,666,810.93	March 2020	28,142,191.82
June 2015	57,717,465.40	November 2017	41,151,402.50	April 2020	27,725,011.51

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>
May 2020	\$27,310,882.57	July 2025	\$ 9,916,972.66	September 2030	\$ 3,270,369.28
June 2020	26,899,784.11	August 2025	9,749,905.34	October 2030	3,208,534.19
July 2020	26,491,695.39	September 2025	9,585,428.37	November 2030	3,147,712.67
August 2020	26,086,595.83	October 2025	9,423,503.43	December 2030	3,087,889.23
September 2020	25,684,464.95	November 2025	9,264,092.72	January 2031	3,029,048.61
October 2020	25,285,282.42	December 2025	9,107,159.00	February 2031	2,971,175.78
November 2020	24,889,028.07	January 2026	8,952,665.55	March 2031	2,914,255.92
December 2020	24,495,681.83	February 2026	8,800,576.20	April 2031	2,858,274.43
January 2021	24,107,040.59	March 2026	8,650,855.29	May 2031	2,803,216.94
February 2021	23,724,229.75	April 2026	8,503,467.67	June 2031	2,749,069.27
March 2021	23,347,164.73	May 2026	8,358,378.69	July 2031	2,695,817.46
April 2021	22,975,762.16	June 2026	8,215,554.23	August 2031	2,643,447.75
May 2021	22,609,939.86	July 2026	8,074,960.63	September 2031	2,591,946.58
June 2021	22,249,616.82	August 2026	7,936,564.72	October 2031	2,541,300.61
July 2021	21,894,713.16	September 2026	7,800,333.83	November 2031	2,491,496.67
August 2021	21,545,150.15	October 2026	7,666,235.73	December 2031	2,442,521.79
September 2021	21,200,850.18	November 2026	7,534,238.68	January 2032	2,394,363.21
October 2021	20,861,736.74	December 2026	7,404,311.38	February 2032	2,347,008.34
November 2021	20,527,734.40	January 2027	7,276,423.00	March 2032	2,300,444.78
December 2021	20,198,768.81	February 2027	7,150,543.15	April 2032	2,254,660.31
January 2022	19,874,766.68	March 2027	7,026,641.86	May 2032	2,209,642.89
February 2022	19,555,655.75	April 2027	6,904,689.62	June 2032	2,165,380.67
March 2022	19,241,364.80	May 2027	6,784,657.34	July 2032	2,121,861.97
April 2022	18,931,823.62	June 2027	6,666,516.33	August 2032	2,079,075.27
May 2022	18,626,963.00	July 2027	6,550,238.33	September 2032	2,037,009.23
June 2022	18,326,714.71	August 2027	6,435,795.51	October 2032	1,995,652.68
July 2022	18,031,011.49	September 2027	6,323,160.40	November 2032	1,954,994.62
August 2022	17,739,787.06	October 2027	6,212,305.96	December 2032	1,915,024.19
September 2022	17,452,976.05	November 2027	6,103,205.53	January 2033	1,875,730.71
October 2022	17,170,514.04	December 2027	5,995,832.84	February 2033	1,837,103.67
November 2022	16,892,337.54	January 2028	5,890,161.99	March 2033	1,799,132.68
December 2022	16,618,383.93	February 2028	5,786,167.47	April 2033	1,761,807.54
January 2023	16,348,591.52	March 2028	5,683,824.14	May 2033	1,725,118.18
February 2023	16,082,899.48	April 2028	5,583,107.20	June 2033	1,689,054.68
March 2023	15,821,247.86	May 2028	5,483,992.25	July 2033	1,653,607.29
April 2023	15,563,577.54	June 2028	5,386,455.20	August 2033	1,618,766.36
May 2023	15,309,830.27	July 2028	5,290,472.35	September 2033	1,584,522.44
June 2023	15,059,948.62	August 2028	5,196,020.31	October 2033	1,550,866.17
July 2023	14,813,875.98	September 2028	5,103,076.06	November 2033	1,517,788.37
August 2023	14,571,556.56	October 2028	5,011,616.89	December 2033	1,485,279.95
September 2023	14,332,935.35	November 2028	4,921,620.43	January 2034	1,453,332.01
October 2023	14,097,958.14	December 2028	4,833,064.65	February 2034	1,421,935.75
November 2023	13,866,571.48	January 2029	4,745,927.81	March 2034	1,391,082.49
December 2023	13,638,722.70	February 2029	4,660,188.51	April 2034	1,360,763.72
January 2024	13,414,359.86	March 2029	4,575,825.66	May 2034	1,330,971.01
February 2024	13,193,431.80	April 2029	4,492,818.45	June 2034	1,301,696.10
March 2024	12,975,888.06	May 2029	4,411,146.42	July 2034	1,272,930.82
April 2024	12,761,678.91	June 2029	4,330,789.37	August 2034	1,244,667.13
May 2024	12,550,755.34	July 2029	4,251,727.40	September 2034	1,216,897.13
June 2024	12,343,069.03	August 2029	4,173,940.92	October 2034	1,189,613.00
July 2024	12,138,572.36	September 2029	4,097,410.60	November 2034	1,162,807.09
August 2024	11,937,218.39	October 2029	4,022,117.41	December 2034	1,136,471.81
September 2024	11,738,960.85	November 2029	3,948,042.60	January 2035	1,110,599.71
October 2024	11,543,754.14	December 2029	3,875,167.68	February 2035	1,085,183.46
November 2024	11,351,553.31	January 2030	3,803,474.44	March 2035	1,060,215.83
December 2024	11,162,314.05	February 2030	3,732,944.92	April 2035	1,035,689.68
January 2025	10,975,992.68	March 2030	3,663,561.45	May 2035	1,011,598.02
February 2025	10,792,546.17	April 2030	3,595,306.59	June 2035	987,933.92
March 2025	10,611,932.09	May 2030	3,528,163.18	July 2035	964,690.58
April 2025	10,434,108.62	June 2030	3,462,114.30	August 2035	941,861.30
May 2025	10,259,034.55	July 2030	3,397,143.27	September 2035	919,439.47
June 2025	10,086,669.24	August 2030	3,333,233.66	October 2035	897,418.60

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>
November 2035	\$ 875,792.27	February 2038	\$ 420,068.58	May 2040	\$ 149,197.47
December 2035	854,554.18	March 2038	407,244.77	June 2040	141,749.57
January 2036	833,698.10	April 2038	394,666.51	July 2040	134,457.26
February 2036	813,217.93	May 2038	382,329.77	August 2040	127,317.90
March 2036	793,107.64	June 2038	370,230.57	September 2040	120,328.86
April 2036	773,361.28	July 2038	358,364.96	October 2040	113,487.56
May 2036	753,973.01	August 2038	346,729.10	November 2040	106,791.48
June 2036	734,937.07	September 2038	335,319.17	December 2040	100,238.12
July 2036	716,247.78	October 2038	324,131.44	January 2041	93,825.02
August 2036	697,899.57	November 2038	313,162.20	February 2041	87,549.77
September 2036	679,886.93	December 2038	302,407.83	March 2041	81,409.97
October 2036	662,204.44	January 2039	291,864.75	April 2041	75,403.31
November 2036	644,846.76	February 2039	281,529.45	May 2041	69,527.45
December 2036	627,808.65	March 2039	271,398.45	June 2041	63,780.15
January 2037	611,084.92	April 2039	261,468.34	July 2041	58,159.16
February 2037	594,670.47	May 2039	251,735.76	August 2041	52,662.28
March 2037	578,560.30	June 2039	242,197.40	September 2041	47,287.35
April 2037	562,749.45	July 2039	232,850.00	October 2041	42,032.25
May 2037	547,233.05	August 2039	223,690.36	November 2041	36,894.87
June 2037	532,006.32	September 2039	214,715.32	December 2041	31,873.16
July 2037	517,064.53	October 2039	205,921.77	January 2042	26,965.07
August 2037	502,403.03	November 2039	197,306.65	February 2042	22,168.63
September 2037	488,017.24	December 2039	188,866.95	March 2042	17,481.85
October 2037	473,902.65	January 2040	180,599.70	April 2042	12,902.80
November 2037	460,054.84	February 2040	172,501.98	May 2042	8,429.58
December 2037	446,469.41	March 2040	164,570.91	June 2042	4,060.32
January 2038	433,142.07	April 2040	156,803.67	July 2042 and thereafter	0.00

YT 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	\$6,371,000.00	June 2015	\$3,940,575.37	October 2017	\$1,364,032.77
March 2013	6,344,442.18	July 2015	3,818,946.09	November 2017	1,300,162.38
April 2013	6,312,652.39	August 2015	3,699,761.67	December 2017	1,237,983.84
May 2013	6,275,669.98	September 2015	3,582,991.13	January 2018	1,177,474.27
June 2013	6,233,541.98	October 2015	3,468,603.80	February 2018	1,118,611.05
July 2013	6,186,323.07	November 2015	3,356,569.35	March 2018	1,061,371.79
August 2013	6,134,075.50	December 2015	3,246,857.75	April 2018	1,005,734.37
September 2013	6,076,869.07	January 2016	3,139,439.32	May 2018	951,676.89
October 2013	6,014,780.99	February 2016	3,034,284.69	June 2018	899,177.72
November 2013	5,947,895.80	March 2016	2,931,364.79	July 2018	848,215.42
December 2013	5,876,305.26	April 2016	2,830,650.86	August 2018	798,768.84
January 2014	5,800,108.23	May 2016	2,732,114.48	September 2018	750,817.03
February 2014	5,719,410.51	June 2016	2,635,727.51	October 2018	704,339.28
March 2014	5,634,324.69	July 2016	2,541,462.10	November 2018	659,315.10
April 2014	5,544,969.99	August 2016	2,449,290.73	December 2018	615,724.25
May 2014	5,451,472.07	September 2016	2,359,186.15	January 2019	573,546.69
June 2014	5,353,962.85	October 2016	2,271,121.42	February 2019	532,762.62
July 2014	5,252,580.28	November 2016	2,185,069.88	March 2019	493,352.44
August 2014	5,147,468.17	December 2016	2,101,005.17	April 2019	455,296.79
September 2014	5,038,775.89	January 2017	2,018,901.21	May 2019	418,576.51
October 2014	4,926,658.20	February 2017	1,938,732.19	June 2019	383,172.66
November 2014	4,811,274.95	March 2017	1,860,472.59	July 2019	349,066.51
December 2014	4,692,790.84	April 2017	1,784,097.17	August 2019	316,239.54
January 2015	4,571,375.16	May 2017	1,709,580.95	September 2019	284,673.43
February 2015	4,447,201.48	June 2017	1,636,899.24	October 2019	254,350.08
March 2015	4,320,447.39	July 2017	1,566,027.60	November 2019	225,251.57
April 2015	4,191,294.19	August 2017	1,496,941.87	December 2019	197,360.21
May 2015	4,064,680.85	September 2017	1,429,618.14	January 2020	170,658.48

YT 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>
February 2020	\$ 145,129.08	June 2020	\$ 54,576.81	October 2020	\$ 5,019.53
March 2020	120,754.90	July 2020	37,196.63	November 2020	713.28
April 2020	97,519.00	August 2020	23,191.28	December 2020 and	
May 2020	75,404.67	September 2020	12,489.08	thereafter	0.00

Aggregate Group VI Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$33,129,000.00	June 2017	\$15,966,314.53	October 2021	\$ 4,874,914.91
March 2013	32,955,733.12	July 2017	15,649,069.71	November 2021	4,761,795.94
April 2013	32,770,724.45	August 2017	15,334,422.92	December 2021	4,651,230.51
May 2013	32,574,064.34	September 2017	15,022,349.52	January 2022	4,543,162.10
June 2013	32,365,852.92	October 2017	14,712,825.04	February 2022	4,437,535.39
July 2013	32,146,200.02	November 2017	14,405,825.26	March 2022	4,334,296.29
August 2013	31,915,225.05	December 2017	14,101,326.17	April 2022	4,233,391.88
September 2013	31,673,056.92	January 2018	13,799,303.93	May 2022	4,134,770.41
October 2013	31,419,833.88	February 2018	13,499,734.96	June 2022	4,038,381.24
November 2013	31,155,703.41	March 2018	13,202,595.86	July 2022	3,944,174.84
December 2013	30,880,822.03	April 2018	12,907,863.41	August 2022	3,852,102.79
January 2014	30,595,355.21	May 2018	12,615,514.64	September 2022	3,762,117.70
February 2014	30,299,477.08	June 2018	12,329,337.25	October 2022	3,674,173.22
March 2014	29,993,370.36	July 2018	12,049,518.49	November 2022	3,588,224.02
April 2014	29,677,226.06	August 2018	11,775,919.19	December 2022	3,504,225.78
May 2014	29,351,243.32	September 2018	11,508,403.19	January 2023	3,422,135.10
June 2014	29,015,629.16	October 2018	11,246,837.27	February 2023	3,341,909.59
July 2014	28,670,598.25	November 2018	10,991,091.10	March 2023	3,263,507.75
August 2014	28,316,372.67	December 2018	10,741,037.18	April 2023	3,186,889.00
September 2014	27,953,181.61	January 2019	10,496,550.76	May 2023	3,112,013.64
October 2014	27,581,261.16	February 2019	10,257,509.79	June 2023	3,038,842.87
November 2014	27,200,853.97	March 2019	10,023,794.87	July 2023	2,967,338.70
December 2014	26,812,209.00	April 2019	9,795,289.20	August 2023	2,897,463.99
January 2015	26,415,581.21	May 2019	9,571,878.48	September 2023	2,829,182.43
February 2015	26,011,231.26	June 2019	9,353,450.93	October 2023	2,762,458.50
March 2015	25,610,296.79	July 2019	9,139,897.16	November 2023	2,697,257.43
April 2015	25,212,746.03	August 2019	8,931,110.16	December 2023	2,633,545.25
May 2015	24,818,547.49	September 2019	8,726,985.25	January 2024	2,571,288.72
June 2015	24,427,669.94	October 2019	8,527,420.02	February 2024	2,510,455.34
July 2015	24,040,082.43	November 2019	8,332,314.28	March 2024	2,451,013.30
August 2015	23,655,754.29	December 2019	8,141,570.01	April 2024	2,392,931.52
September 2015	23,274,655.10	January 2020	7,955,091.32	May 2024	2,336,179.58
October 2015	22,896,754.70	February 2020	7,772,784.41	June 2024	2,280,727.75
November 2015	22,522,023.22	March 2020	7,594,557.50	July 2024	2,226,546.92
December 2015	22,150,431.03	April 2020	7,420,320.83	August 2024	2,173,608.66
January 2016	21,781,948.76	May 2020	7,249,986.57	September 2024	2,121,885.14
February 2016	21,416,547.30	June 2020	7,083,468.81	October 2024	2,071,349.15
March 2016	21,054,197.78	July 2020	6,920,683.49	November 2024	2,021,974.08
April 2016	20,694,871.60	August 2020	6,761,548.41	December 2024	1,973,733.91
May 2016	20,338,540.40	September 2020	6,605,983.11	January 2025	1,926,603.17
June 2016	19,985,176.07	October 2020	6,453,908.93	February 2025	1,880,556.99
July 2016	19,634,750.74	November 2020	6,305,248.89	March 2025	1,835,571.02
August 2016	19,287,236.79	December 2020	6,159,927.70	April 2025	1,791,621.46
September 2016	18,942,606.82	January 2021	6,017,871.70	May 2025	1,748,685.01
October 2016	18,600,833.70	February 2021	5,879,008.83	June 2025	1,706,738.93
November 2016	18,261,890.52	March 2021	5,743,268.62	July 2025	1,665,760.94
December 2016	17,925,750.58	April 2021	5,610,582.11	August 2025	1,625,729.27
January 2017	17,592,387.47	May 2021	5,480,881.85	September 2025	1,586,622.63
February 2017	17,261,774.95	June 2021	5,354,101.88	October 2025	1,548,420.20
March 2017	16,933,887.04	July 2021	5,230,177.64	November 2025	1,511,101.61
April 2017	16,608,697.99	August 2021	5,109,046.02	December 2025	1,474,646.96
May 2017	16,286,182.26	September 2021	4,990,645.24	January 2026	1,439,036.77

Aggregate Group VI (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
February 2026	\$ 1,404,252.00	April 2031	\$ 289,452.82	June 2036	\$ 47,241.51
March 2026	1,370,274.03	May 2031	281,803.53	July 2036	45,703.83
April 2026	1,337,084.66	June 2031	274,341.36	August 2036	44,207.69
May 2026	1,304,666.09	July 2031	267,061.93	September 2036	42,752.07
June 2026	1,273,000.89	August 2031	259,960.98	October 2036	41,335.95
July 2026	1,242,072.05	September 2031	253,034.31	November 2036	39,958.37
August 2026	1,211,862.92	October 2031	246,277.85	December 2036	38,618.36
September 2026	1,182,357.22	November 2031	239,687.62	January 2037	37,314.99
October 2026	1,153,539.03	December 2031	233,259.71	February 2037	36,047.34
November 2026	1,125,392.80	January 2032	226,990.32	March 2037	34,814.52
December 2026	1,097,903.29	February 2032	220,875.71	April 2037	33,615.67
January 2027	1,071,055.64	March 2032	214,912.25	May 2037	32,449.93
February 2027	1,044,835.28	April 2032	209,096.40	June 2037	31,316.47
March 2027	1,019,228.00	May 2032	203,424.66	July 2037	30,214.49
April 2027	994,219.87	June 2032	197,893.65	August 2037	29,143.19
May 2027	969,797.30	July 2032	192,500.04	September 2037	28,101.81
June 2027	945,947.00	August 2032	187,240.61	October 2037	27,089.58
July 2027	922,655.94	September 2032	182,112.17	November 2037	26,105.77
August 2027	899,911.42	October 2032	177,111.63	December 2037	25,149.67
September 2027	877,701.01	November 2032	172,235.97	January 2038	24,220.57
October 2027	856,012.56	December 2032	167,482.22	February 2038	23,317.79
November 2027	834,834.17	January 2033	162,847.52	March 2038	22,440.66
December 2027	814,154.22	February 2033	158,329.02	April 2038	21,588.54
January 2028	793,961.37	March 2033	153,923.97	May 2038	20,760.77
February 2028	774,244.49	April 2033	149,629.68	June 2038	19,956.75
March 2028	754,992.74	May 2033	145,443.52	July 2038	19,175.86
April 2028	736,195.48	June 2033	141,362.91	August 2038	18,417.52
May 2028	717,842.35	July 2033	137,385.34	September 2038	17,681.14
June 2028	699,923.19	August 2033	133,508.36	October 2038	16,966.17
July 2028	682,428.08	September 2033	129,729.56	November 2038	16,272.05
August 2028	665,347.33	October 2033	126,046.60	December 2038	15,598.25
September 2028	648,671.44	November 2033	122,457.20	January 2039	14,944.24
October 2028	632,391.15	December 2033	118,959.11	February 2039	14,309.51
November 2028	616,497.39	January 2034	115,550.15	March 2039	13,693.56
December 2028	600,981.29	February 2034	112,228.19	April 2039	13,095.91
January 2029	585,834.21	March 2034	108,991.13	May 2039	12,516.09
February 2029	571,047.67	April 2034	105,836.94	June 2039	11,953.61
March 2029	556,613.38	May 2034	102,763.64	July 2039	11,408.05
April 2029	542,523.26	June 2034	99,769.26	August 2039	10,878.94
May 2029	528,769.40	July 2034	96,851.92	September 2039	10,365.87
June 2029	515,344.05	August 2034	94,009.76	October 2039	9,868.42
July 2029	502,239.67	September 2034	91,240.97	November 2039	9,386.16
August 2029	489,448.84	October 2034	88,543.77	December 2039	8,918.71
September 2029	476,964.36	November 2034	85,916.43	January 2040	8,465.68
October 2029	464,779.16	December 2034	83,357.27	February 2040	8,026.67
November 2029	452,886.33	January 2035	80,864.64	March 2040	7,601.33
December 2029	441,279.13	February 2035	78,436.91	April 2040	7,189.29
January 2030	429,950.95	March 2035	76,072.53	May 2040	6,790.19
February 2030	418,895.35	April 2035	73,769.94	June 2040	6,403.69
March 2030	408,106.03	May 2035	71,527.64	July 2040	6,029.46
April 2030	397,576.81	June 2035	69,344.18	August 2040	5,667.16
May 2030	387,301.69	July 2035	67,218.11	September 2040	5,316.48
June 2030	377,274.77	August 2035	65,148.04	October 2040	4,977.11
July 2030	367,490.30	September 2035	63,132.59	November 2040	4,648.74
August 2030	357,942.66	October 2035	61,170.44	December 2040	4,331.07
September 2030	348,626.34	November 2035	59,260.28	January 2041	4,023.82
October 2030	339,535.97	December 2035	57,400.83	February 2041	3,726.70
November 2030	330,666.30	January 2036	55,590.86	March 2041	3,439.43
December 2030	322,012.20	February 2036	53,829.14	April 2041	3,161.76
January 2031	313,568.66	March 2036	52,114.49	May 2041	2,893.41
February 2031	305,330.75	April 2036	50,445.75	June 2041	2,634.13
March 2031	297,293.70	May 2036	48,821.79	July 2041	2,383.68

Aggregate Group VI (Continued)

<u>Distribution Date</u>		<u>Planned Balance</u>	<u>Distribution Date</u>		<u>Planned Balance</u>	<u>Distribution Date</u>		<u>Planned Balance</u>
August 2041	\$	2,141.81	December 2041	\$	1,255.48	April 2042	\$	488.54
September 2041		1,908.28	January 2042		1,053.08	May 2042		313.93
October 2041		1,682.86	February 2042		857.92	June 2042		145.78
November 2041		1,465.34	March 2042		669.81	July 2042 and thereafter		0.00

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

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

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\$1,691,351,868



**Guaranteed
Pass-Through Certificates
Fannie Mae Trust 2013-20**

PROSPECTUS SUPPLEMENT

J.P. Morgan

February 25, 2013