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

$531,510,912

FannieMae

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2015-12

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

- Fannie Mae MBS and
- an underlying RCR certificate backed by Fannie Mae MBS.

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

Class	*Group*	*Original Class Balance*	*Principal Type(1)*	*Interest Rate*	*Interest Type(1)*	*CUSIP Number*	*Final Distribution Date*
QA	1	$71,871,000	PAC/AD	3.5%	FIX	3136AMB40	May 2044
QY	1	4,450,000	PAC/AD	3.5	FIX	3136AMB57	March 2045
QZ	1	14,092,332	SUP	3.5	FIX/Z	3136AMB65	March 2045
QG	2	25,000,000	SEQ	3.0	FIX	3136AMB73	November 2033
QL	2	3,084,617	SEQ	3.0	FIX	3136AMB81	March 2035
NA	3	49,902,611	PT	2.0	FIX	3136AMB99	March 2030
NI	3	21,386,833(2)	NTL	3.5	FIX/IO	3136AMC23	March 2030
LA	4	6,409,051	SEQ	3.5	FIX	3136AMC31	August 2021
LB	4	25,686,317	SEQ	3.5	FIX	3136AMC49	March 2035
LC	5	25,000,000	PAC/AD	2.5	FIX	3136AMC56	January 2044
LI	5	7,142,857(2)	NTL	3.5	FIX/IO	3136AMC64	January 2044
LZ	5	775,000	PAC	3.5	FIX/Z	3136AMC72	March 2045
FL	5	6,026,900	SUP	(3)	FLT	3136AMC80	March 2045
SL	5	3,443,944	SUP	(3)	INV	3136AMC98	March 2045
LJ(4) . . .	6	46,644,461	PT	3.0	FIX	3136AMD22	March 2030

(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 LD, IL, LE, LG, MA, ZA, PY, PF, PS, PW, BY, DB, DI, DC, DA and DG Classes are the RCR classes. For a more detailed description of the RCR classes, see Schedule 1 attached to this prospectus supplement and "Description of the Certificates—Combination and Recombination—RCR Certificates" in the REMIC prospectus.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be February 27, 2015.

Carefully consider the risk factors on page S-10 of this prospectus supplement and starting on page 14 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.

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

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

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

Deutsche Bank Securities

The date of this Prospectus Supplement is February 23, 2015

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
M(4) . . .	7	$10,091,417	SC/PT	2.5%	FIX	3136AMD30	April 2041
MC(4) . .	8	8,510,000	SEQ/AD	2.5	FIX	3136AMD48	April 2040
MI	8	2,431,428(2)	NTL	3.5	FIX/IO	3136AMD55	April 2040
MZ	8	1,251,878	SEQ	3.5	FIX/Z	3136AMD63	March 2045
PC	9	25,000,000	SEG(PAC)/PAC/AD	2.5	FIX	3136AMD71	July 2044
AF(4) . . .	9	3,571,428	SEG(PAC)/PAC/AD	(3)	FLT	3136AMD89	July 2044
AS(4) . .	9	3,571,428(2)	NTL	(3)	INV/IO	3136AMD97	July 2044
CN	9	1,758,708	SEG(PAC)/SUP/AD	3.0	FIX	3136AME21	August 2044
CF(4) . . .	9	5,055,022	PAC/AD	(3)	FLT	3136AME39	August 2044
CS(4) . . .	9	5,055,022(2)	NTL	(3)	INV/IO	3136AME47	August 2044
VC(4) . . .	9	498,000	PAC/AD	3.5	FIX	3136AME54	March 2028
CV(4) . . .	9	310,000	PAC/AD	3.5	FIX	3136AME62	January 2034
CZ(4) . . .	9	870,691	PAC/AD	3.5	FIX/Z	3136AME70	March 2045
PB	9	25,000,000	PAC/AD	2.5	FIX	3136AME88	October 2043
PA	9	25,000,000	PAC/AD	3.0	FIX	3136AME96	October 2043
EF(4) . . .	9	12,500,000	PAC/AD	(3)	FLT	3136AMF20	October 2043
ES(4) . . .	9	12,500,000(2)	NTL	(3)	INV/IO	3136AMF38	October 2043
VE(4) . . .	9	2,044,000	PAC/AD	3.5	FIX	3136AMF46	March 2028
EV(4) . . .	9	1,272,000	PAC/AD	3.5	FIX	3136AMF53	January 2034
ZE(4) . . .	9	3,576,080	PAC/AD	3.5	FIX/Z	3136AMF61	March 2045
ZC	9	15,814,937	SUP	3.5	FIX/Z	3136AMF79	March 2045
BA	10	20,000,000	SEQ	4.0	FIX	3136AMF87	May 2040
VB(4) . . .	10	2,932,000	SEQ/AD	4.0	FIX	3136AMF95	January 2028
BV(4) . . .	10	1,992,000	SEQ/AD	4.0	FIX	3136AMG29	February 2034
ZB(4) . . .	10	4,387,328	SEQ	4.0	FIX/Z	3136AMG37	March 2045
DE(4) . . .	11	53,182,000	SEQ	3.0	FIX	3136AMG45	November 2039
VD	11	4,706,000	SEQ/AD	3.0	FIX	3136AMG52	July 2026
DV	11	8,089,000	SEQ/AD	3.0	FIX	3136AMG60	November 2039
ZD	11	11,712,190	SEQ	3.0	FIX/Z	3136AMG78	March 2045
R		0	NPR	0	NPR	3136AMG86	March 2045
RL		0	NPR	0	NPR	3136AMG94	March 2045

(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-7 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 June 1, 2014 (the "REMIC Prospectus");
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
  - October 1, 2014, for all MBS issued on or after October 1, 2014,
  - March 1, 2013, for all MBS issued on or after March 1, 2013 and prior to October 1, 2014,
  - February 1, 2012, for all MBS issued on or after February 1, 2012 and prior to March 1, 2013,
  - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
  - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
  - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
  - January 1, 2006, for all other MBS

  (as applicable, the "MBS Prospectus");
- if you are purchasing the M or MA Class, or the R or RL Class, the disclosure document relating to the underlying RCR 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 October 1, 2014.

The MBS 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 and the Underlying REMIC Disclosure Document by writing or calling the dealer at:

Deutsche Bank Securities Inc.
Prospectus Group
60 Wall Street
New York, New York 10005
(telephone 1-800-503-4611).

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of February 1, 2015. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.

Assets Underlying Each Group of Classes

Group	Assets
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS
7	Class 2014-81-TM RCR Certificate
8	Group 8 MBS
9	Group 9 MBS
10	Group 10 MBS
11	Group 11 MBS

Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 8, Group 9, Group 10 and Group 11

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	$ 90,413,332	3.50%	3.75% to 6.00%	241 to 360
Group 2 MBS	$ 28,084,617	3.00%	3.25% to 5.50%	181 to 240
Group 3 MBS	$ 49,902,611	3.50%	3.75% to 6.00%	121 to 180
Group 4 MBS	$ 32,095,368	3.50%	3.75% to 6.00%	181 to 240
Group 5 MBS	$ 35,245,844	3.50%	3.75% to 6.00%	241 to 360
Group 6 MBS	$ 46,644,461	3.00%	3.25% to 5.50%	121 to 180
Group 8 MBS	$ 9,761,878	3.50%	3.75% to 6.00%	241 to 360
Group 9 MBS	$122,270,866	3.50%	3.75% to 6.00%	241 to 360
Group 10 MBS	$ 29,311,328	4.00%	4.25% to 6.50%	241 to 360
Group 11 MBS	$ 77,689,190	3.00%	3.25% to 5.50%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	Principal Balance	Original Term to Maturity (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Interest Rate
Group 1 MBS	$ 90,413,332	360	355	4	4.218%
Group 2 MBS	$ 28,084,617	240	235	4	3.905%
Group 3 MBS	$ 49,902,611	180	173	5	4.100%
Group 4 MBS	$ 32,095,368	240	237	2	4.230%
Group 5 MBS	$ 35,245,844	360	357	2	4.117%
Group 6 MBS	$ 46,644,461	180	143	25	3.522%
Group 8 MBS	$ 9,761,878	360	354	6	4.200%
Group 9 MBS	$122,270,866	360	355	4	4.150%
Group 10 MBS	$ 29,311,328	360	350	4	4.660%
Group 11 MBS	$ 77,689,190	360	327	29	3.600%

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—*Yields on and weighted average lives of the certificates are affected by actual characteristics of the mortgage loans backing the series trust assets*" in the REMIC Prospectus.

Group 7

Exhibit A describes the underlying RCR certificate in Group 7, including certain information about the related mortgage loans. To learn more about the underlying RCR 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 27, 2015.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

Fed Book-Entry	Physical
All classes of certificates other than the R and RL Classes	R and RL Classes

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

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

Class	Initial Interest Rate	Maximum Interest Rate	Minimum Interest Rate	Formula for Calculation of Interest Rate(1)
FL	1.17500%	5.500%	1.00%	LIBOR + 100 basis points
SL	7.56875%	7.875%	0.00%	7.875% − (1.75 × LIBOR)
AF	0.52150%	6.500%	0.35%	LIBOR + 35 basis points
AS	5.97850%	6.150%	0.00%	6.15% − LIBOR
CF	0.52150%	6.500%	0.35%	LIBOR + 35 basis points
CS	5.97850%	6.150%	0.00%	6.15% − LIBOR
EF	0.52150%	6.500%	0.35%	LIBOR + 35 basis points
ES	5.97850%	6.150%	0.00%	6.15% − LIBOR
PS	5.97850%	6.150%	0.00%	6.15% − LIBOR
PF	0.52150%	6.500%	0.35%	LIBOR + 35 basis points

(1) We will establish LIBOR on the basis of the "ICE 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	
NI.	42.8571422846% of the NA Class
LI	28.571428% of the LC Class
MI	28.5714218566% of the MC Class
AS	100% of the AF Class
CS	100% of the CF Class
ES	100% of the EF Class
PS	100% of the *sum* of the CF, EF and AF Classes
IL	49.9999989281% of the LJ Class
DI	50% of DE Class

Distributions of Principal

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

Weighted Average Lives (years)*

	PSA Prepayment Assumption								
Group 1 Classes	**0%**	**100%**	**150%**	**200%**	**275%**	**400%**	**600%**	**800%**	**1100%**
QA	14.0	6.5	5.5	5.5	5.5	4.2	3.0	2.4	1.9
QY	23.9	19.0	19.0	19.0	19.0	14.1	9.5	7.0	4.8
QZ	27.2	20.7	17.4	11.6	2.4	1.3	0.9	0.7	0.5

	PSA Prepayment Assumption						
Group 2 Classes	**0%**	**100%**	**200%**	**300%**	**400%**	**500%**	**700%**
QG	10.9	6.7	4.8	3.8	3.1	2.7	2.1
QL	19.4	17.5	15.1	12.6	10.4	8.7	6.4

	PSA Prepayment Assumption						
Group 3 Classes	**0%**	**100%**	**200%**	**300%**	**400%**	**600%**	**900%**
NA and NI	8.6	6.2	5.0	4.2	3.5	2.7	2.0

	PSA Prepayment Assumption						
Group 4 Classes	**0%**	**100%**	**200%**	**300%**	**400%**	**600%**	**900%**
LA	3.4	1.7	1.3	1.1	1.0	0.8	0.7
LB	14.1	9.7	7.3	5.8	4.8	3.6	2.6

	PSA Prepayment Assumption									
Group 5 Classes	**0%**	**100%**	**110%**	**200%**	**265%**	**300%**	**400%**	**600%**	**800%**	**1100%**
LC and LI	15.3	6.6	6.4	6.4	6.4	5.9	4.8	3.6	2.9	2.3
LZ	25.4	20.4	20.4	20.4	20.4	18.9	15.4	10.7	8.0	5.5
FL and SL	28.0	20.0	18.9	7.9	3.0	2.5	1.8	1.3	1.1	0.9

	PSA Prepayment Assumption							
Group 6 Classes	**0%**	**100%**	**200%**	**262%**	**300%**	**400%**	**600%**	**900%**
LJ, LD, LE, LG and IL	8.6	5.1	4.1	3.6	3.3	2.7	1.9	1.2

	PSA Prepayment Assumption							
Group 7 Class	**0%**	**100%**	**200%**	**330%**	**400%**	**600%**	**800%**	**1100%**
M	19.1	9.3	3.6	1.3	1.0	0.6	0.4	0.3

	PSA Prepayment Assumption							
Group 8 Classes	**0%**	**100%**	**200%**	**330%**	**400%**	**600%**	**800%**	**1100%**
MC and MI	15.3	7.3	4.9	3.4	3.0	2.2	1.8	1.4
MZ	27.7	21.9	16.7	11.9	10.2	7.0	5.2	3.7

Group 9 Classes	PSA Prepayment Assumption 0%	100%	150%	180%	250%	287%	400%	600%	800%	1100%
PC, AF and AS	14.3	6.5	5.5	5.5	5.5	5.5	4.3	3.1	2.5	2.0
CN	24.0	15.0	13.3	13.3	13.3	4.2	2.2	1.5	1.1	0.9
CF and CS	14.8	7.0	5.9	5.9	5.9	5.4	4.2	3.0	2.4	1.9
VC	7.0	7.0	7.0	7.0	7.0	7.0	6.9	5.9	4.8	3.6
CV	16.0	15.8	15.8	15.8	15.8	15.2	12.1	8.4	6.3	4.4
CZ	25.0	21.2	21.2	21.2	21.2	19.6	15.4	10.7	7.9	5.4
PB, PA, EF and ES	14.3	6.5	5.4	5.4	5.4	4.9	3.8	2.8	2.3	1.8
VE	7.0	7.0	7.0	7.0	7.0	7.0	6.4	5.1	4.1	3.1
EV	16.0	14.1	14.0	14.0	14.0	12.7	9.8	6.8	5.2	3.7
ZE	24.5	18.6	18.6	18.6	18.6	17.0	13.3	9.2	6.8	4.7
ZC	27.6	21.3	17.8	14.4	2.5	1.8	1.2	0.8	0.6	0.5
ZA	24.6	19.2	19.2	19.2	19.2	17.6	13.8	9.5	7.1	4.9
PY	24.6	18.6	18.5	18.5	18.5	16.8	12.8	8.6	6.4	4.4
PS, PF and PW	14.4	6.6	5.5	5.5	5.5	5.1	4.0	2.9	2.3	1.8

Group 10 Classes	PSA Prepayment Assumption 0%	100%	186%	200%	300%	400%	600%	800%
BA	15.8	6.3	4.2	4.0	3.0	2.4	1.8	1.5
VB	7.0	7.0	6.4	6.2	5.2	4.3	3.3	2.7
BV	16.0	14.2	10.3	9.9	7.5	6.0	4.3	3.4
ZB	27.7	20.9	16.5	15.9	12.2	9.8	6.8	5.1
BY	27.7	20.0	14.8	14.1	10.4	8.1	5.6	4.2

Group 11 Classes	PSA Prepayment Assumption 0%	100%	138%	200%	300%	400%	500%	700%
DE, DB, DC, DA, DG and DI	15.1	5.3	4.2	3.1	2.1	1.6	1.3	0.9
VD	6.0	6.0	5.9	5.3	4.3	3.5	2.9	2.0
DV	18.4	13.3	11.3	8.9	6.5	5.0	4.0	2.8
ZD	27.5	20.0	18.0	15.1	11.5	8.9	7.2	4.9

Group 7/Group 8 Class†	PSA Prepayment Assumption 0%	100%	200%	330%	400%	600%	800%	1100%
MA	17.4	8.4	4.2	2.2	1.9	1.3	1.0	0.8

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

† This class is an RCR class formed by a combination of REMIC classes in two different groups. For additional information, see Schedule 1 attached to this prospectus supplement.

ADDITIONAL RISK FACTOR

Payments on the M and MA Classes will be affected by the applicable payment priorities governing the Group 7 Underlying RCR Certificate. If you invest in the M or MA Class, the rate at which you receive payments will be affected by the priority sequences governing principal payments on the Group 7 Underlying RCR Certificate.

In particular, as described in the Underlying REMIC Disclosure Document, the Group 7 Underlying RCR Certificate is backed in part by SPS Classes. The "SPS" designation refers to a "specified payment support" class that receives principal payments on any distribution date only if a specified payment has been made on a related "specified payment" class.

You may obtain additional information about the Group 7 Underlying RCR Certificate by reviewing its current class factor in light of other information available in the Underlying REMIC Disclosure Document. You may obtain that document from us as described on page S-3.

DESCRIPTION OF THE CERTIFICATES

The material under this heading describes the principal features of the Certificates. You will find additional information about the Certificates in the other sections of this prospectus supplement, as well as in the additional Disclosure Documents and the Trust Agreement. If we use a capitalized term in this prospectus supplement without defining it, you will find the definition of that term in the applicable Disclosure Document or in the Trust Agreement.

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the "Trust") pursuant to a trust agreement dated as of May 1, 2010 and a supplement thereto dated as of February 1, 2015 (the "Issue Date"). We will issue the Guaranteed REMIC Pass-Through Certificates (the "REMIC Certificates") pursuant to that trust agreement and supplement. We will issue the Combinable and Recombinable REMIC Certificates (the "RCR Certificates" and, together with the REMIC Certificates, the "Certificates") pursuant to a separate trust agreement dated as of May 1, 2010 and a supplement thereto dated as of the Issue Date (together with the trust agreement and supplement relating to the REMIC Certificates, the "Trust Agreement"). We will execute the Trust Agreement in our corporate capacity and as trustee (the "Trustee"). In general, the term "Classes" includes the Classes of REMIC Certificates and RCR Certificates.

The assets of the Trust will include:

- ten 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 8 MBS," "Group 9 MBS," "Group 10 MBS" and "Group 11 MBS," and together, the "Trust MBS"), and
- a previously issued RCR Certificate (the "Group 7 Underlying RCR Certificate") issued from the related Fannie Mae REMIC trust (the "Underlying REMIC Trust"), as further described in Exhibit A.

The Group 7 Underlying RCR Certificate evidences direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS, the "MBS").

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

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

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

REMIC Designation	Assets	Regular Interests	Residual Interest
Lower Tier REMIC	Trust MBS and Group 7 Underlying RCR 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 REMIC Certificates other than the R and RL Classes	R

Fannie Mae Guaranty. For a description of our guaranties of the Certificates, the MBS and the Group 7 Underlying RCR Certificate, see the applicable discussions appearing under the heading "Fannie Mae Guaranty" in the REMIC Prospectus, the MBS 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:

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

The Trust MBS

The Trust MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the Trust MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years in the case of the Group 1 MBS, Group 5 MBS, Group 8 MBS, Group 9 MBS, Group 10 MBS and Group 11 MBS; up to 20 years in the case of the Group 2 MBS and Group 4 MBS; and up to 15 years in the case of the Group 3 MBS and Group 6 MBS.

In addition, the pools of mortgage loans backing the Group 1 MBS, Group 5 MBS and Group 9 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—*Mortgage Loans* *with Original Principal Balances Exceeding our Traditional Conforming Loan Limits*" in the MBS Prospectus dated October 1, 2014. 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 1 MBS, Group 5 MBS and Group 9 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 of Loans; Sale of Property—*"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 October 1, 2014.

Furthermore, the Mortgage Loans backing the Group 8 MBS are relocation Mortgage Loans made under agreements between lenders and employers that frequently relocate their employees. For additional information, see "Risk Factors—Risks Relating to Yield and Prepayment—Yield—*Pools containing relocation mortgage loans may have higher rates of prepayment than otherwise comparable pools containing non-relocation mortgage loans*" and "The Mortgage Loans—Special Feature Mortgage Loans—*Relocation Loans*" in the MBS Prospectus dated October 1, 2014.

Finally, the Mortgage Loans backing the Group 10 MBS have been refinanced under Fannie Mae Refi Plus and are designated as "high loan-to-value ratio" loans, with loan-to-value ratios ranging from greater than 105% up to 125% at the time of refinance. These loans are targeted at borrowers who have demonstrated an acceptable payment history on their mortgage loans but may have been unable to refinance due to a decline in home prices or the unavailability of mortgage insurance. Fannie Mae Refi Plus refinancing is available only if the new mortgage loan either reduces the monthly principal and interest payment for the borrower or provides a more stable loan product (such as movement from an adjustable-rate loan to a fixed rate loan). For more information on the Home Affordable Refinance Program, see "The Mortgage Loans—High Loan-to-Value Mortgage Loans" in the MBS Prospectus dated October 1, 2014 and on our Web site at www.fanniemae.com. See also "Risk Factors—Risks Relating to Yield and Prepayment—Refinancing of Loans; Sale of Property—*Mortgage loans with loan-to-value ratios greater than 80% may have different prepayment and default characteristics than conforming mortgage loans generally*" in the MBS Prospectus dated October 1, 2014.

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

The Group 7 Underlying RCR Certificate

The Group 7 Underlying RCR 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 Loan Pools" and "Yield, Maturity and Prepayment Considerations" in the MBS Prospectus.

In addition, approximately 68.37% of the Mortgage Loans backing the Group 7 Underlying RCR Certificate (by principal balance at the Issue Date), are relocation Mortgage Loans made under agreements between lenders and employers that frequently relocate their employees. For additional information, see "Risk Factors—Risks Relating to Yield and Prepayment—Yield—*Pools containing relocation mortgage loans may have higher rates of prepayment than otherwise comparable pools containing non-relocation mortgage loans*" and "The Mortgage Loans—Special Feature Mortgage Loans—*Relocation Loans*" in the MBS Prospectus dated October 1, 2014.

Distributions on the Group 7 Underlying RCR Certificate will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Group 7 Underlying RCR Certificates are described in the Underlying REMIC Disclosure Document. See Exhibit A for certain additional information about the Group 7 Underlying RCR Certificate. Exhibit A is provided in lieu of a Final Data Statement with respect to the Group 7 Underlying RCR Certificate.

For further information about the Group 7 Underlying RCR Certificate, telephone us at 1-800-237-8627. Additional information about the Group 7 Underlying RCR 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 "ICE Method" as generally described under "Description of the Certificates—Distributions on Certificates—*Interest Distributions—Indices for Floating Rate Classes and Inverse Floating Rate Classes*" in the REMIC Prospectus. For a description of recent developments affecting LIBOR calculations, see "Risk Factors—Risks Relating to Yield and Prepayment—*Intercontinental Exchange Benchmark Administration is the new LIBOR administrator*" in the REMIC Prospectus.

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

Delay Classes	No-Delay Classes
Fixed Rate Classes	Floating Rate and Inverse Floating Rate Classes

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

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

Distributions of Principal

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

• *Group 1*

The QZ Accrual Amount to Aggregate Group I to its Planned Balance, and thereafter to QZ. **Accretion Directed/PAC Group and Accrual Class**

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

1. To Aggregate Group I to its Planned Balance. **PAC Group**
2. To QZ until retired. **Support Class**
3. To Aggregate Group I to zero. **PAC Group**

The "QZ Accrual Amount" is any interest then accrued and added to the principal balance of the QZ Class.

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

"Aggregate Group I" consists of the QA and QY Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I to QA and QY, 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 2*

The Group 2 Principal Distribution Amount to QG and QL, in that order, until retired. **Sequential Pay Classes**

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

• *Group 3*

The Group 3 Principal Distribution Amount to NA until retired. **Pass-Through Class**

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

• *Group 4*

The Group 4 Principal Distribution Amount to LA and LB, in that order, until retired. **Sequential Pay Classes**

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

• *Group 5*

The LZ Accrual Amount to LC until retired, and thereafter to LZ. **Accretion Directed Class and Accrual Class**

The Group 5 Cash Flow Distribution Amount in the following priority:

1. To Aggregate Group II to its Planned Balance. **PAC Group**
2. To FL and SL, pro rata, until retired. **Support Classes**
3. To Aggregate Group II to zero. **PAC Group**

The "LZ Accrual Amount" is any interest then accrued and added to the principal balance of the LZ Class.

The "Group 5 Cash Flow Distribution Amount" is the principal then paid on the Group 5 MBS.

"Aggregate Group II" consists of the LC and LZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II to LC and LZ, in that order, until retired.

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

- *Group 6*

The Group 6 Principal Distribution Amount to LJ until retired. **Pass-Through Class**

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

- *Group 7*

The Group 7 Principal Distribution Amount to M until retired. **Structured Collateral /Pass-Through Class**

The "Group 7 Principal Distribution Amount" is the principal then paid on the Group 7 Underlying RCR Certificate.

- Group 8

The MZ Accrual Amount to MC until retired, and thereafter to MZ. **Accretion Directed Class and Accrual Class**

The Group 8 Cash Flow Distribution Amount to MC and MZ, in that order, until retired. **Sequential Pay Classes**

The "MZ Accrual Amount" is any interest then accrued and added to the principal balance of the MZ Class.

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

- *Group 9*

The CZ Accrual Amount to VC and CV, in that order, until retired, and thereafter to CZ. **Accretion Directed Classes and Accrual Class**

The ZE Accrual Amount to VE and EV, in that order, until retired, and thereafter to ZE. **Accretion Directed Classes and Accrual Class**

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

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

1. To Aggregate Group III to its Planned Balance. **PAC Group**
2. To ZC until retired. **Support Class**
3. To Aggregate Group III to zero. **PAC Group**

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

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

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

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

"Aggregate Group III" consists of Aggregate Group IV and the CN, CF, VC, CV, CZ, PB, PA, EF, VE, EV and ZE Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III as follows:

— 34.8161434954% as follows:

first, — 85.7142873292% as follows:

first, to Aggregate Group IV to its Planned Balance;

second, to CN until retired; and

third, to Aggregate Group IV to zero, and

— 14.2857126708% to CF until retired; and

second, to VC, CV and CZ, in that order, until retired, and

— 65.1838565046% as follows:

first, to PB, PA, EF, pro rata, until retired; and

second, to VE, EV and ZE, in that order, until retired.

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

"Aggregate Group IV" consists of the PC and AF Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV to PC and AF, pro rata, until retired.

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

- *Group 10*

The ZB Accrual Amount to VB and BV, in that order, until retired, and thereafter to ZB. **Accretion Directed Classes and Accrual Class**

The Group 10 Cash Flow Distribution Amount to BA, VB, BV and ZB, in that order, until retired. **Sequential Pay Classes**

The "ZB Accrual Amount" is any interest then accrued and added to the principal balance of the ZB Class.

The "Group 10 Cash Flow Distribution Amount" is the principal then paid on the Group 10 MBS.

- *Group 11*

The ZD Accrual Amount to VD and DV, in that order, until retired, and thereafter to ZD. **Accretion Directed Classes and Accrual Class**

The Group 11 Cash Flow Distribution Amount to DE, VD, DV and ZD, in that order, until retired. **Sequential Pay Classes**

The "ZD Accrual Amount" is any interest then accrued and added to the principal balance of the ZD Class.

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

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Group 7 Underlying RCR Certificate, the applicable priority sequences governing principal payments on the Group 7 Underlying RCR Certificate, and the following assumptions (such characteristics and assumptions, collectively, the "Pricing Assumptions"):

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under "Summary—Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 8, Group 9, Group 10 and Group 11—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 27, 2015; and
- each Distribution Date occurs on the 25th day of a month.

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

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

Principal Balance Schedules. The Principal Balance Schedules are set forth beginning on page B-1 of this prospectus supplement. The Principal Balance Schedules were prepared based on the Pricing Assumptions and the assumption that the related Mortgage Loans prepay at a *constant* rate within the applicable "Structuring Ranges" specified in the chart below. The "Effective Range" for an Aggregate Group is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Aggregate Group to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate Groups. However, those Classes are designed to receive principal distributions in the same fashion as if separate schedules had been provided (with schedules based on the same underlying assumptions that apply to the related Aggregate Group schedule). If such separate schedules had been provided for the individual Classes included in the applicable Aggregate Groups we expect that the effective ranges for those Classes would not be narrower than those shown below for the related Aggregate Groups.

Groups	Structuring Ranges	Initial Effective Ranges
Aggregate Group I Planned Balances	Between 150% and 275% PSA	(1)
Aggregate Group II Planned Balances	Between 110% and 265% PSA	Between 110% and 265% PSA
Aggregate Group III Planned Balances	Between 150% and 250% PSA	Between 150% and 250% PSA
Aggregate Group IV Planned Balances	Between 150% and 287% PSA	Between 150% and 287% PSA

(1) The Scheduled Balances for Aggregate Group I have been structured between 150% and 275%, but only hold between 155% and 239% PSA

The Aggregate Groups listed above consist of the following Classes and Aggregate Group:

Aggregate Group I	QA and QY
Aggregate Group II	LC and LZ
Aggregate Group III	Aggregate Group IV and the CN, CF, VC, CV, CZ, PB, PA, EF, VE, EV and ZE Classes
Aggregate Group IV	PC and AF

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

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

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

- We will distribute any excess of principal distributions over the amount necessary to reduce an Aggregate Group to its scheduled balance in any month. As a result, the likelihood of reducing an Aggregate Group to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.
- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Range or Effective Range, principal distributions may be insufficient to reduce the Aggregate Groups 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 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 having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group 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 (or notional principal balance reductions) 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 related Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the tables below, it is possible that investors in the Inverse Floating Rate 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:

Class	Price*
SL	102.671875%
AS	18.000000%
CS	17.625000%
ES	16.687500%
PS	17.125000%

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

LIBOR	PSA Prepayment Assumption									
	50%	100%	110%	200%	265%	300%	400%	600%	800%	1100%
0.0875%	7.6%	7.6%	7.6%	7.3%	6.8%	6.6%	6.2%	5.6%	5.2%	4.6%
0.1750%	7.4%	7.4%	7.4%	7.2%	6.7%	6.5%	6.1%	5.5%	5.0%	4.4%
2.1750%	3.9%	3.9%	3.9%	3.7%	3.2%	3.1%	2.7%	2.2%	1.8%	1.2%
4.1750%	0.5%	0.5%	0.5%	0.3%	(0.1)%	(0.3)%	(0.6)%	(1.0)%	(1.4)%	(1.9)%
4.5000%	(0.1)%	(0.1)%	(0.1)%	(0.3)%	(0.7)%	(0.8)%	(1.1)%	(1.6)%	(1.9)%	(2.4)%

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

LIBOR	PSA Prepayment Assumption									
	50%	100%	150%	180%	250%	287%	400%	600%	800%	1100%
0.08575%	28.2%	24.1%	20.1%	20.1%	20.1%	20.1%	14.9%	2.8%	(10.2)%	(30.0)%
0.17150%	27.7%	23.5%	19.5%	19.5%	19.5%	19.5%	14.2%	2.1%	(10.9)%	(30.8)%
2.17150%	14.4%	9.6%	5.5%	5.5%	5.5%	5.5%	(1.2)%	(15.3)%	(30.0)%	(51.6)%
4.17150%	(0.4)%	(6.4)%	(10.4)%	(10.4)%	(10.4)%	(10.4)%	(19.3)%	(36.5)%	(53.6)%	(77.5)%
6.15000%	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption									
	50%	100%	150%	180%	250%	287%	400%	600%	800%	1100%
0.08575%	29.7%	25.9%	22.4%	22.4%	22.4%	20.9%	14.8%	2.4%	(10.9)%	(31.0)%
0.17150%	29.1%	25.4%	21.8%	21.8%	21.8%	20.3%	14.2%	1.6%	(11.7)%	(31.9)%
2.17150%	15.7%	11.5%	7.8%	7.8%	7.8%	5.9%	(1.5)%	(15.9)%	(30.8)%	(52.6)%
4.17150%	1.0%	(4.2)%	(7.8)%	(7.8)%	(7.8)%	(10.5)%	(19.8)%	(37.1)%	(54.3)%	(78.4)%
6.15000%	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption									
	50%	100%	150%	180%	250%	287%	400%	600%	800%	1100%
0.08575%	31.4%	27.4%	23.4%	23.4%	23.4%	21.8%	15.0%	1.2%	(13.1)%	(33.8)%
0.17150%	30.8%	26.8%	22.7%	22.7%	22.7%	21.1%	14.3%	0.4%	(14.0)%	(34.7)%
2.17150%	16.6%	11.9%	7.5%	7.5%	7.5%	5.3%	(3.0)%	(19.1)%	(35.0)%	(57.1)%
4.17150%	1.0%	(5.0)%	(9.9)%	(9.9)%	(9.9)%	(13.0)%	(23.7)%	(43.0)%	(61.1)%	(85.0)%
6.15000%	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption									
	50%	100%	150%	180%	250%	287%	400%	600%	800%	1100%
0.08575%	30.4%	26.5%	22.6%	22.6%	22.6%	21.3%	15.0%	1.8%	(11.9)%	(32.3)%
0.17150%	29.9%	25.9%	21.9%	21.9%	21.9%	20.6%	14.3%	1.1%	(12.8)%	(33.2)%
2.17150%	16.0%	11.4%	7.3%	7.3%	7.3%	5.5%	(2.2)%	(17.4)%	(32.8)%	(54.8)%
4.17150%	0.8%	(5.0)%	(9.4)%	(9.4)%	(9.4)%	(11.8)%	(21.7)%	(39.9)%	(57.6)%	(81.6)%
6.15000%	*	*	*	*	*	*	*	*	*	*

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
NI	259%
LI	424%
MI	369%
IL	163%
DI	152%

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*
NI	15.50%
LI	16.00%
MI	10.75%
IL	13.00%
DI	11.50%

* 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 NI Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	200%	300%	400%	600%	900%
Pre-Tax Yields to Maturity	11.0%	8.4%	3.1%	(2.2)%	(7.8)%	(19.3)%	(38.0)%

Sensitivity of the LI Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	110%	200%	265%	300%	400%	600%	800%	1100%
Pre-Tax Yields to Maturity	13.8%	8.7%	7.9%	7.9%	7.9%	6.6%	1.4%	(10.7)%	(23.3)%	(42.0)%

Sensitivity of the MI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	200%	330%	400%	600%	800%	1100%
Pre-Tax Yields to Maturity	27.0%	23.3%	15.2%	3.6%	(2.8)%	(21.5)%	(39.5)%	(63.9)%

Sensitivity of the IL Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	200%	262%	300%	400%	600%	900%
Pre-Tax Yields to Maturity	7.1%	4.0%	(2.4)%	(6.5)%	(9.0)%	(15.9)%	(30.6)%	(55.5)%

Sensitivity of the DI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	138%	200%	300%	400%	500%	700%
Pre-Tax Yields to Maturity	16.0%	8.8%	2.4%	(9.2)%	(30.0)%	(52.1)%	(74.2)%	*

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions,
- the priority sequences of distributions of principal of the Classes (other than the Group 3, Group 6 and Group 7 Classes), and
- in the case of the M and MA Classes, the applicable priority sequences affecting principal payments on the Group 7 Underlying RCR Certificate.

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

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

Decrement Tables

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

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

Mortgage Loans Backing Trust Assets Specified Below	Original Terms to Maturity	Remaining Terms to Maturity	Interest Rates
Group 1 MBS	360 months	360 months	6.00%
Group 2 MBS	240 months	240 months	5.50%
Group 3 MBS	180 months	180 months	6.00%
Group 4 MBS	240 months	240 months	6.00%
Group 5 MBS	360 months	360 months	6.00%
Group 6 MBS	180 months	180 months	5.50%
Group 7 Underlying RCR Certificate	(1)	(1)	(1)
Group 8 MBS	360 months	360 months	6.00%
Group 9 MBS	360 months	360 months	6.00%
Group 10 MBS	360 months	360 months	6.50%
Group 11 MBS	360 months	360 months	5.50%

(1) The Group 7 Underlying RCR Certificate is backed in part by Fannie Mae MBS and in part by the Class 2013-63-DG RCR Certificate and the Class 2013-63-DI REMIC Certificate. We have assumed that the Mortgage Loans backing the related MBS have an original term to maturity of 240 months, a remaining term to maturity of 237 months and interest rates of 7.00%. We have assumed that the Mortgage Loans backing the related REMIC and RCR certificates have an original term to maturity of 360 months, a remaining term to maturity of 339 months, and interest rates of 5.00%.

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

QA Class — PSA Prepayment Assumption

Date	0%	100%	150%	200%	275%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100
February 2016	98	95	93	93	93	93	93	93	88
February 2017	95	86	83	83	83	83	71	58	40
February 2018	93	77	70	70	70	62	42	27	9
February 2019	90	67	59	59	59	44	24	11	0
February 2020	88	59	48	48	48	31	13	2	0
February 2021	85	51	39	39	38	22	6	0	0
February 2022	82	43	30	30	30	14	1	0	0
February 2023	78	36	24	24	23	9	0	0	0
February 2024	75	29	18	18	18	5	0	0	0
February 2025	71	23	13	13	13	2	0	0	0
February 2026	67	16	10	10	9	0	0	0	0
February 2027	63	11	6	6	6	0	0	0	0
February 2028	59	5	4	4	4	0	0	0	0
February 2029	55	2	2	2	2	0	0	0	0
February 2030	50	*	*	*	*	0	0	0	0
February 2031	45	0	0	0	0	0	0	0	0
February 2032	40	0	0	0	0	0	0	0	0
February 2033	34	0	0	0	0	0	0	0	0
February 2034	28	0	0	0	0	0	0	0	0
February 2035	22	0	0	0	0	0	0	0	0
February 2036	16	0	0	0	0	0	0	0	0
February 2037	9	0	0	0	0	0	0	0	0
February 2038	2	0	0	0	0	0	0	0	0
February 2039	0	0	0	0	0	0	0	0	0
February 2040	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.0	6.5	5.5	5.5	5.5	4.2	3.0	2.4	1.9

QY Class — PSA Prepayment Assumption

Date	0%	100%	150%	200%	275%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100
February 2016	100	100	100	100	100	100	100	100	100
February 2017	100	100	100	100	100	100	100	100	100
February 2018	100	100	100	100	100	100	100	100	100
February 2019	100	100	100	100	100	100	100	100	84
February 2020	100	100	100	100	100	100	100	100	28
February 2021	100	100	100	100	100	100	100	70	9
February 2022	100	100	100	100	100	100	100	35	3
February 2023	100	100	100	100	100	100	75	18	1
February 2024	100	100	100	100	100	100	46	9	*
February 2025	100	100	100	100	100	100	29	5	*
February 2026	100	100	100	100	100	98	18	2	*
February 2027	100	100	100	100	100	72	11	1	*
February 2028	100	100	100	100	100	53	7	1	*
February 2029	100	100	100	100	100	38	4	*	*
February 2030	100	100	100	100	100	28	3	*	*
February 2031	100	83	83	83	82	20	2	*	*
February 2032	100	65	65	65	65	14	1	*	*
February 2033	100	51	51	51	51	10	1	*	*
February 2034	100	40	40	40	39	7	*	*	*
February 2035	100	31	31	31	30	5	*	*	*
February 2036	100	23	23	23	23	4	*	*	0
February 2037	100	18	18	18	17	2	*	*	0
February 2038	100	13	13	13	13	2	*	*	0
February 2039	9	9	9	9	9	1	*	*	0
February 2040	7	7	7	7	7	1	*	*	0
February 2041	4	4	4	4	4	*	*	*	0
February 2042	3	3	3	3	3	*	*	*	0
February 2043	1	1	1	1	1	*	*	*	0
February 2044	*	*	*	*	*	*	*	0	0
February 2045	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.9	19.0	19.0	19.0	19.0	14.1	9.5	7.0	4.8

QZ Class — PSA Prepayment Assumption

Date	0%	100%	150%	200%	275%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100
February 2016	104	104	103	96	86	69	42	15	0
February 2017	107	107	105	86	57	11	0	0	0
February 2018	111	111	109	76	29	0	0	0	0
February 2019	115	115	113	70	11	0	0	0	0
February 2020	119	119	117	67	1	0	0	0	0
February 2021	123	123	121	67	0	0	0	0	0
February 2022	128	128	125	68	0	0	0	0	0
February 2023	132	132	124	66	0	0	0	0	0
February 2024	137	137	121	63	0	0	0	0	0
February 2025	142	142	115	59	0	0	0	0	0
February 2026	147	147	109	55	0	0	0	0	0
February 2027	152	152	101	50	0	0	0	0	0
February 2028	158	158	93	45	0	0	0	0	0
February 2029	163	151	85	40	0	0	0	0	0
February 2030	169	140	77	35	0	0	0	0	0
February 2031	175	128	68	31	0	0	0	0	0
February 2032	181	116	61	27	0	0	0	0	0
February 2033	188	105	53	23	0	0	0	0	0
February 2034	194	93	46	20	0	0	0	0	0
February 2035	201	82	40	16	0	0	0	0	0
February 2036	208	71	34	14	0	0	0	0	0
February 2037	216	61	28	11	0	0	0	0	0
February 2038	223	51	23	9	0	0	0	0	0
February 2039	229	42	18	7	0	0	0	0	0
February 2040	197	34	14	5	0	0	0	0	0
February 2041	162	25	10	4	0	0	0	0	0
February 2042	126	18	7	2	0	0	0	0	0
February 2043	86	10	4	1	0	0	0	0	0
February 2044	45	4	1	*	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.2	20.7	17.4	11.6	2.4	1.3	0.9	0.7	0.5

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

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

Date	QG Class							QL Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	200%	300%	400%	500%	700%	0%	100%	200%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2016	97	94	92	89	87	85	80	100	100	100	100	100	100	100
February 2017	93	85	79	72	66	60	48	100	100	100	100	100	100	100
February 2018	90	76	65	54	45	36	22	100	100	100	100	100	100	100
February 2019	86	67	52	40	29	20	6	100	100	100	100	100	100	100
February 2020	82	59	42	28	18	9	0	100	100	100	100	100	100	84
February 2021	78	51	33	19	9	2	0	100	100	100	100	100	100	46
February 2022	74	44	25	12	3	0	0	100	100	100	100	100	77	25
February 2023	69	37	19	7	0	0	0	100	100	100	100	90	51	14
February 2024	64	31	13	2	0	0	0	100	100	100	100	63	33	7
February 2025	59	25	8	0	0	0	0	100	100	100	88	44	21	4
February 2026	53	20	4	0	0	0	0	100	100	100	66	31	14	2
February 2027	48	15	1	0	0	0	0	100	100	100	49	21	9	1
February 2028	41	10	0	0	0	0	0	100	100	82	35	14	5	1
February 2029	35	6	0	0	0	0	0	100	100	63	25	9	3	*
February 2030	28	2	0	0	0	0	0	100	100	46	17	6	2	*
February 2031	21	0	0	0	0	0	0	100	87	32	11	4	1	*
February 2032	13	0	0	0	0	0	0	100	60	21	7	2	1	*
February 2033	5	0	0	0	0	0	0	100	35	12	3	1	*	*
February 2034	0	0	0	0	0	0	0	73	13	4	1	*	*	*
February 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	10.9	6.7	4.8	3.8	3.1	2.7	2.1	19.4	17.5	15.1	12.6	10.4	8.7	6.4

Date	NA and NI† Classes						
	PSA Prepayment Assumption						
	0%	100%	200%	300%	400%	600%	900%
Initial Percent	100	100	100	100	100	100	100
February 2016	96	93	90	88	86	82	75
February 2017	91	83	77	71	66	55	41
February 2018	86	73	64	55	47	33	17
February 2019	81	64	52	42	33	20	7
February 2020	76	55	42	32	23	12	3
February 2021	70	48	34	24	16	7	1
February 2022	64	40	27	17	11	4	1
February 2023	58	33	21	13	7	2	*
February 2024	51	27	16	9	5	1	*
February 2025	44	21	12	6	3	1	*
February 2026	36	16	8	4	2	*	*
February 2027	28	11	5	2	1	*	*
February 2028	19	6	3	1	*	*	*
February 2029	10	2	1	*	*	*	*
February 2030	0	0	0	0	0	0	0
Weighted Average Life (years)**	8.6	6.2	5.0	4.2	3.5	2.7	2.0

* 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.

	LA Class							LB Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
Date	**0%**	**100%**	**200%**	**300%**	**400%**	**600%**	**900%**	**0%**	**100%**	**200%**	**300%**	**400%**	**600%**	**900%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2016	87	75	67	59	50	34	8	100	100	100	100	100	100	100
February 2017	72	39	13	0	0	0	0	100	100	100	97	91	79	62
February 2018	57	0	0	0	0	0	0	100	99	88	77	67	49	28
February 2019	41	0	0	0	0	0	0	100	89	74	60	48	30	12
February 2020	24	0	0	0	0	0	0	100	80	62	47	35	18	5
February 2021	6	0	0	0	0	0	0	100	72	52	37	25	11	2
February 2022	0	0	0	0	0	0	0	97	64	43	28	18	7	1
February 2023	0	0	0	0	0	0	0	92	56	36	22	13	4	*
February 2024	0	0	0	0	0	0	0	86	49	29	17	9	2	*
February 2025	0	0	0	0	0	0	0	81	43	24	13	6	1	*
February 2026	0	0	0	0	0	0	0	75	37	19	10	5	1	*
February 2027	0	0	0	0	0	0	0	68	31	15	7	3	*	*
February 2028	0	0	0	0	0	0	0	61	26	12	5	2	*	*
February 2029	0	0	0	0	0	0	0	54	21	9	4	1	*	*
February 2030	0	0	0	0	0	0	0	46	17	7	3	1	*	*
February 2031	0	0	0	0	0	0	0	38	13	5	2	1	*	*
February 2032	0	0	0	0	0	0	0	29	9	3	1	*	*	*
February 2033	0	0	0	0	0	0	0	20	6	2	1	*	*	*
February 2034	0	0	0	0	0	0	0	10	2	1	*	*	*	*
February 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	3.4	1.7	1.3	1.1	1.0	0.8	0.7	14.1	9.7	7.3	5.8	4.8	3.6	2.6

	LC and LI† Classes										LZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
Date	**0%**	**100%**	**110%**	**200%**	**265%**	**300%**	**400%**	**600%**	**800%**	**1100%**	**0%**	**100%**	**110%**	**200%**	**265%**	**300%**	**400%**	**600%**	**800%**	**1100%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2016	98	95	95	95	95	95	95	95	95	95	104	104	104	104	104	104	104	104	104	104
February 2017	96	87	86	86	86	86	86	86	75	57	107	107	107	107	107	107	107	107	107	107
February 2018	94	77	75	75	75	75	75	55	37	17	111	111	111	111	111	111	111	111	111	111
February 2019	92	67	65	65	65	65	55	33	17	3	115	115	115	115	115	115	115	115	115	115
February 2020	90	58	56	56	56	55	40	19	7	0	119	119	119	119	119	119	119	119	119	73
February 2021	87	50	47	47	47	43	29	10	2	0	123	123	123	123	123	123	123	123	123	24
February 2022	85	42	39	39	39	34	20	5	0	0	128	128	128	128	128	128	128	128	87	8
February 2023	82	35	32	32	32	26	14	1	0	0	132	132	132	132	132	132	132	132	44	3
February 2024	79	28	25	25	25	20	9	0	0	0	137	137	137	137	137	137	137	111	22	1
February 2025	76	22	19	19	19	15	5	0	0	0	142	142	142	142	142	142	142	69	11	*
February 2026	72	16	15	15	15	10	3	0	0	0	147	147	147	147	147	147	147	43	6	*
February 2027	69	11	11	11	11	7	*	0	0	0	152	152	152	152	152	152	152	26	3	*
February 2028	65	8	8	8	8	4	0	0	0	0	158	158	158	158	158	158	123	16	1	*
February 2029	61	5	5	5	5	2	0	0	0	0	163	163	163	163	163	163	89	10	1	*
February 2030	57	3	3	3	3	1	0	0	0	0	169	169	169	169	169	169	65	6	*	*
February 2031	53	1	1	1	1	0	0	0	0	0	175	175	175	175	175	144	47	4	*	*
February 2032	48	0	0	0	0	0	0	0	0	0	181	167	167	167	167	112	34	2	*	*
February 2033	43	0	0	0	0	0	0	0	0	0	188	132	132	132	132	86	24	1	*	*
February 2034	38	0	0	0	0	0	0	0	0	0	194	103	103	103	103	66	17	1	*	*
February 2035	32	0	0	0	0	0	0	0	0	0	201	80	80	80	80	50	12	*	*	*
February 2036	26	0	0	0	0	0	0	0	0	0	208	62	62	62	62	37	8	*	*	*
February 2037	20	0	0	0	0	0	0	0	0	0	216	47	47	47	47	28	6	*	*	0
February 2038	13	0	0	0	0	0	0	0	0	0	223	35	35	35	35	20	4	*	*	0
February 2039	6	0	0	0	0	0	0	0	0	0	231	26	26	26	26	14	3	*	*	0
February 2040	0	0	0	0	0	0	0	0	0	0	188	18	18	18	18	10	2	*	*	0
February 2041	0	0	0	0	0	0	0	0	0	0	12	12	12	12	12	7	1	*	*	0
February 2042	0	0	0	0	0	0	0	0	0	0	8	8	8	8	8	4	1	*	*	0
February 2043	0	0	0	0	0	0	0	0	0	0	4	4	4	4	4	2	*	*	*	0
February 2044	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	*	*	*	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.3	6.6	6.4	6.4	6.4	5.9	4.8	3.6	2.9	2.3	25.4	20.4	20.4	20.4	20.4	18.9	15.4	10.7	8.0	5.5

* 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.

FL and SL Classes

Date	PSA Prepayment Assumption									
	0%	100%	110%	200%	265%	300%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100
February 2016	100	100	100	94	90	88	82	69	56	37
February 2017	100	100	100	82	69	62	43	6	0	0
February 2018	100	100	100	67	44	33	1	0	0	0
February 2019	100	100	100	55	26	11	0	0	0	0
February 2020	100	100	100	47	14	0	0	0	0	0
February 2021	100	100	100	41	6	0	0	0	0	0
February 2022	100	100	100	37	1	0	0	0	0	0
February 2023	100	100	100	35	*	0	0	0	0	0
February 2024	100	100	99	33	*	0	0	0	0	0
February 2025	100	100	97	31	*	0	0	0	0	0
February 2026	100	100	93	29	*	0	0	0	0	0
February 2027	100	98	88	26	*	0	0	0	0	0
February 2028	100	92	83	24	*	0	0	0	0	0
February 2029	100	86	77	21	*	0	0	0	0	0
February 2030	100	80	71	19	*	0	0	0	0	0
February 2031	100	73	65	17	*	0	0	0	0	0
February 2032	100	67	59	14	*	0	0	0	0	0
February 2033	100	60	53	12	*	0	0	0	0	0
February 2034	100	54	47	11	*	0	0	0	0	0
February 2035	100	47	41	9	*	0	0	0	0	0
February 2036	100	41	36	7	*	0	0	0	0	0
February 2037	100	36	31	6	*	0	0	0	0	0
February 2038	100	30	26	5	*	0	0	0	0	0
February 2039	100	25	21	4	*	0	0	0	0	0
February 2040	100	20	17	3	*	0	0	0	0	0
February 2041	94	15	13	2	*	0	0	0	0	0
February 2042	73	11	9	1	*	0	0	0	0	0
February 2043	50	7	5	1	*	0	0	0	0	0
February 2044	26	3	2	*	*	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.0	20.0	18.9	7.9	3.0	2.5	1.8	1.3	1.1	0.9

LJ, LD, LE, LG and IL† Classes

Date	PSA Prepayment Assumption							
	0%	100%	200%	262%	300%	400%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100
February 2016	96	88	82	79	77	71	61	44
February 2017	91	76	67	61	58	50	36	19
February 2018	86	65	54	47	44	35	21	8
February 2019	81	56	43	36	32	24	12	3
February 2020	75	46	33	27	24	16	7	1
February 2021	69	38	26	20	17	11	4	1
February 2022	63	30	19	14	12	7	2	*
February 2023	57	23	14	10	8	4	1	*
February 2024	50	16	9	6	5	2	1	*
February 2025	43	10	5	3	3	1	*	*
February 2026	35	5	2	1	1	*	*	*
February 2027	27	0	0	0	0	0	0	0
February 2028	19	0	0	0	0	0	0	0
February 2029	10	0	0	0	0	0	0	0
February 2030	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	8.6	5.1	4.1	3.6	3.3	2.7	1.9	1.2

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

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

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

	M Class								MC and MI† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
Date	**0%**	**100%**	**200%**	**330%**	**400%**	**600%**	**800%**	**1100%**	**0%**	**100%**	**200%**	**330%**	**400%**	**600%**	**800%**	**1100%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2016	99	94	77	55	44	10	3	0	98	95	92	88	86	80	75	66
February 2017	99	87	56	19	4	0	0	0	96	87	79	69	64	50	38	20
February 2018	98	83	41	2	0	0	0	0	94	78	65	50	43	25	11	0
February 2019	97	79	30	0	0	0	0	0	92	70	54	36	27	9	0	0
February 2020	96	77	23	0	0	0	0	0	89	62	43	24	15	0	0	0
February 2021	95	75	22	0	0	0	0	0	87	55	34	14	6	0	0	0
February 2022	94	73	22	0	0	0	0	0	84	48	26	6	0	0	0	0
February 2023	93	73	22	0	0	0	0	0	81	42	19	*	0	0	0	0
February 2024	91	68	13	0	0	0	0	0	78	36	12	0	0	0	0	0
February 2025	90	55	2	0	0	0	0	0	75	30	7	0	0	0	0	0
February 2026	89	43	0	0	0	0	0	0	72	25	2	0	0	0	0	0
February 2027	87	32	0	0	0	0	0	0	68	20	0	0	0	0	0	0
February 2028	86	22	0	0	0	0	0	0	65	15	0	0	0	0	0	0
February 2029	84	12	0	0	0	0	0	0	61	10	0	0	0	0	0	0
February 2030	82	3	0	0	0	0	0	0	57	6	0	0	0	0	0	0
February 2031	82	0	0	0	0	0	0	0	52	2	0	0	0	0	0	0
February 2032	82	0	0	0	0	0	0	0	48	0	0	0	0	0	0	0
February 2033	82	0	0	0	0	0	0	0	43	0	0	0	0	0	0	0
February 2034	73	0	0	0	0	0	0	0	38	0	0	0	0	0	0	0
February 2035	60	0	0	0	0	0	0	0	32	0	0	0	0	0	0	0
February 2036	47	0	0	0	0	0	0	0	27	0	0	0	0	0	0	0
February 2037	33	0	0	0	0	0	0	0	21	0	0	0	0	0	0	0
February 2038	18	0	0	0	0	0	0	0	14	0	0	0	0	0	0	0
February 2039	2	0	0	0	0	0	0	0	7	0	0	0	0	0	0	0
February 2040	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
February 2042	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
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.1	9.3	3.6	1.3	1.0	0.6	0.4	0.3	15.3	7.3	4.9	3.4	3.0	2.2	1.8	1.4

	MZ Class								PC, AF and AS† Classes									
	PSA Prepayment Assumption								PSA Prepayment Assumption									
Date	**0%**	**100%**	**200%**	**330%**	**400%**	**600%**	**800%**	**1100%**	**0%**	**100%**	**150%**	**180%**	**250%**	**287%**	**400%**	**600%**	**800%**	**1100%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2016	104	104	104	104	104	104	104	104	98	95	93	93	93	93	93	93	93	91
February 2017	107	107	107	107	107	107	107	107	96	86	82	82	82	82	82	73	60	42
February 2018	111	111	111	111	111	111	111	82	93	77	70	70	70	70	64	44	28	11
February 2019	115	115	115	115	115	115	94	27	91	67	58	58	58	58	46	26	12	*
February 2020	119	119	119	119	119	111	48	9	88	59	48	48	48	48	33	14	4	0
February 2021	123	123	123	123	123	69	24	3	85	51	38	38	38	38	23	7	0	0
February 2022	128	128	128	128	123	43	12	1	82	43	30	30	30	30	16	2	0	0
February 2023	132	132	132	132	91	27	6	*	79	36	23	23	23	23	10	0	0	0
February 2024	137	137	137	104	67	17	3	*	76	29	18	18	18	18	6	0	0	0
February 2025	142	142	142	81	49	10	2	*	72	23	13	13	13	13	3	0	0	0
February 2026	147	147	147	63	36	6	1	*	69	17	9	9	9	9	1	0	0	0
February 2027	152	152	136	48	27	4	*	*	65	11	7	7	7	7	0	0	0	0
February 2028	158	158	115	37	19	2	*	*	61	5	4	4	4	4	0	0	0	0
February 2029	163	163	97	29	14	1	*	*	56	2	2	2	2	2	0	0	0	0
February 2030	169	169	81	22	10	1	*	*	52	1	1	1	1	1	0	0	0	0
February 2031	175	175	68	17	7	1	*	*	47	0	0	0	0	0	0	0	0	0
February 2032	181	164	56	13	5	*	*	*	42	0	0	0	0	0	0	0	0	0
February 2033	188	145	47	9	4	*	*	*	36	0	0	0	0	0	0	0	0	0
February 2034	194	127	38	7	3	*	*	*	31	0	0	0	0	0	0	0	0	0
February 2035	201	110	31	5	2	*	*	0	25	0	0	0	0	0	0	0	0	0
February 2036	208	94	25	4	1	*	*	0	18	0	0	0	0	0	0	0	0	0
February 2037	216	80	20	3	1	*	*	0	11	0	0	0	0	0	0	0	0	0
February 2038	223	66	15	2	1	*	*	0	4	0	0	0	0	0	0	0	0	0
February 2039	231	54	12	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
February 2040	240	42	9	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
February 2041	199	31	6	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
February 2042	154	22	4	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
February 2043	105	12	2	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
February 2044	54	4	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.7	21.9	16.7	11.9	10.2	7.0	5.2	3.7	14.3	6.5	5.5	5.5	5.5	5.5	4.3	3.1	2.5	2.0

* 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	CN Class										CF and CS† Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	150%	180%	250%	287%	400%	600%	800%	1100%	0%	100%	150%	180%	250%	287%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2016	100	100	100	100	100	100	100	100	96	0	98	95	94	94	94	94	94	94	93	86
February 2017	100	100	100	100	100	100	82	0	0	0	96	87	83	83	83	83	82	69	57	40
February 2018	100	100	100	100	100	100	0	0	0	0	94	78	71	71	71	71	60	42	27	10
February 2019	100	100	100	100	100	49	0	0	0	0	91	69	61	61	61	58	44	24	11	*
February 2020	100	100	100	100	100	14	0	0	0	0	89	61	51	51	51	46	31	13	3	0
February 2021	100	100	100	100	100	*	0	0	0	0	86	54	42	42	42	36	22	7	0	0
February 2022	100	100	98	98	98	0	0	0	0	0	83	46	34	34	34	28	15	2	0	0
February 2023	100	100	93	93	93	0	0	0	0	0	80	40	27	27	27	22	10	0	0	0
February 2024	100	100	87	87	87	0	0	0	0	0	77	33	22	22	22	17	6	0	0	0
February 2025	100	100	79	79	79	0	0	0	0	0	74	27	17	17	17	12	3	0	0	0
February 2026	100	100	72	72	72	0	0	0	0	0	70	21	13	13	13	9	1	0	0	0
February 2027	100	100	64	64	64	0	0	0	0	0	67	16	10	10	10	6	0	0	0	0
February 2028	100	100	56	56	56	0	0	0	0	0	63	11	7	7	7	4	0	0	0	0
February 2029	100	66	49	49	49	0	0	0	0	0	59	6	5	5	5	2	0	0	0	0
February 2030	100	42	42	42	42	0	0	0	0	0	54	3	3	3	3	1	0	0	0	0
February 2031	100	27	27	27	27	0	0	0	0	0	50	2	2	2	2	0	0	0	0	0
February 2032	100	6	6	6	6	0	0	0	0	0	45	*	*	*	*	0	0	0	0	0
February 2033	100	0	0	0	0	0	0	0	0	0	40	0	0	0	0	0	0	0	0	0
February 2034	100	0	0	0	0	0	0	0	0	0	35	0	0	0	0	0	0	0	0	0
February 2035	100	0	0	0	0	0	0	0	0	0	29	0	0	0	0	0	0	0	0	0
February 2036	100	0	0	0	0	0	0	0	0	0	23	0	0	0	0	0	0	0	0	0
February 2037	100	0	0	0	0	0	0	0	0	0	17	0	0	0	0	0	0	0	0	0
February 2038	100	0	0	0	0	0	0	0	0	0	10	0	0	0	0	0	0	0	0	0
February 2039	48	0	0	0	0	0	0	0	0	0	3	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
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.0	15.0	13.3	13.3	13.3	4.2	2.2	1.5	1.1	0.9	14.8	7.0	5.9	5.9	5.9	5.4	4.2	3.0	2.4	1.9

Date	VC Class										CV Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	150%	180%	250%	287%	400%	600%	800%	1100%	0%	100%	150%	180%	250%	287%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2016	94	94	94	94	94	94	94	94	94	94	100	100	100	100	100	100	100	100	100	100
February 2017	87	87	87	87	87	87	87	87	87	87	100	100	100	100	100	100	100	100	100	100
February 2018	81	81	81	81	81	81	81	81	81	81	100	100	100	100	100	100	100	100	100	100
February 2019	74	74	74	74	74	74	74	74	74	74	100	100	100	100	100	100	100	100	100	100
February 2020	67	67	67	67	67	67	67	67	67	0	100	100	100	100	100	100	100	100	100	0
February 2021	59	59	59	59	59	59	59	59	15	0	100	100	100	100	100	100	100	100	100	0
February 2022	52	52	52	52	52	52	52	52	0	0	100	100	100	100	100	100	100	100	0	0
February 2023	44	44	44	44	44	44	44	20	0	0	100	100	100	100	100	100	100	100	0	0
February 2024	35	35	35	35	35	35	35	0	0	0	100	100	100	100	100	100	100	0	0	0
February 2025	27	27	27	27	27	27	27	0	0	0	100	100	100	100	100	100	100	0	0	0
February 2026	18	18	18	18	18	18	18	0	0	0	100	100	100	100	100	100	100	0	0	0
February 2027	9	9	9	9	9	9	0	0	0	0	100	100	100	100	100	100	58	0	0	0
February 2028	0	0	0	0	0	0	0	0	0	0	99	99	99	99	99	99	0	0	0	0
February 2029	0	0	0	0	0	0	0	0	0	0	83	83	83	83	83	83	0	0	0	0
February 2030	0	0	0	0	0	0	0	0	0	0	67	67	67	67	67	67	0	0	0	0
February 2031	0	0	0	0	0	0	0	0	0	0	50	50	50	50	50	0	0	0	0	0
February 2032	0	0	0	0	0	0	0	0	0	0	33	33	33	33	33	0	0	0	0	0
February 2033	0	0	0	0	0	0	0	0	0	0	15	0	0	0	0	0	0	0	0	0
February 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2037	0	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
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	7.0	7.0	7.0	7.0	7.0	7.0	6.9	5.9	4.8	3.6	16.0	15.8	15.8	15.8	15.8	15.2	12.1	8.4	6.3	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	CZ Class PSA Prepayment Assumption										PB, PA, EF and ES† Classes PSA Prepayment Assumption									
	0%	100%	150%	180%	250%	287%	400%	600%	800%	1100%	0%	100%	150%	180%	250%	287%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2016	104	104	104	104	104	104	104	104	104	104	98	95	93	93	93	93	93	93	93	85
February 2017	107	107	107	107	107	107	107	107	107	107	96	86	82	82	82	82	81	67	54	36
February 2018	111	111	111	111	111	111	111	111	111	111	93	77	70	70	70	70	58	38	22	5
February 2019	115	115	115	115	115	115	115	115	115	115	91	67	58	58	58	55	40	20	6	0
February 2020	119	119	119	119	119	119	119	119	119	67	88	59	48	48	48	43	27	8	0	0
February 2021	123	123	123	123	123	123	123	123	123	22	85	51	38	38	38	32	17	1	0	0
February 2022	128	128	128	128	128	128	128	128	85	7	82	43	30	30	30	24	10	0	0	0
February 2023	132	132	132	132	132	132	132	132	43	2	79	36	23	23	23	17	4	0	0	0
February 2024	137	137	137	137	137	137	137	111	22	1	76	29	17	17	17	12	*	0	0	0
February 2025	142	142	142	142	142	142	142	69	11	*	72	23	12	12	12	7	0	0	0	0
February 2026	147	147	147	147	147	147	147	43	5	*	69	17	8	8	8	3	0	0	0	0
February 2027	152	152	152	152	152	152	152	26	3	*	65	11	4	4	4	1	0	0	0	0
February 2028	158	158	158	158	158	158	126	16	1	*	61	5	2	2	2	0	0	0	0	0
February 2029	163	163	163	163	163	163	92	10	1	*	56	*	0	0	0	0	0	0	0	0
February 2030	169	169	169	169	169	169	67	6	*	*	52	0	0	0	0	0	0	0	0	0
February 2031	175	175	175	175	175	173	48	4	*	*	47	0	0	0	0	0	0	0	0	0
February 2032	181	181	181	181	181	135	34	2	*	*	42	0	0	0	0	0	0	0	0	0
February 2033	188	165	165	165	165	105	25	1	*	*	36	0	0	0	0	0	0	0	0	0
February 2034	193	130	130	130	130	81	17	1	*	*	31	0	0	0	0	0	0	0	0	0
February 2035	193	102	102	102	102	62	12	*	*	*	25	0	0	0	0	0	0	0	0	0
February 2036	193	79	79	79	79	47	8	*	*	0	18	0	0	0	0	0	0	0	0	0
February 2037	193	61	61	61	61	35	6	*	*	0	12	0	0	0	0	0	0	0	0	0
February 2038	193	46	46	46	46	26	4	*	*	0	4	0	0	0	0	0	0	0	0	0
February 2039	193	34	34	34	34	18	3	*	*	0	0	0	0	0	0	0	0	0	0	0
February 2040	24	24	24	24	24	13	2	*	*	0	0	0	0	0	0	0	0	0	0	0
February 2041	16	16	16	16	16	8	1	*	*	0	0	0	0	0	0	0	0	0	0	0
February 2042	10	10	10	10	10	5	1	*	*	0	0	0	0	0	0	0	0	0	0	0
February 2043	5	5	5	5	5	3	*	*	*	0	0	0	0	0	0	0	0	0	0	0
February 2044	2	2	2	2	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	25.0	21.2	21.2	21.2	21.2	19.6	15.4	10.7	7.9	5.4	14.3	6.5	5.4	5.4	5.4	4.9	3.8	2.8	2.3	1.8

Date	VE Class PSA Prepayment Assumption										EV Class PSA Prepayment Assumption									
	0%	100%	150%	180%	250%	287%	400%	600%	800%	1100%	0%	100%	150%	180%	250%	287%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2016	94	94	94	94	94	94	94	94	94	94	100	100	100	100	100	100	100	100	100	100
February 2017	87	87	87	87	87	87	87	87	87	87	100	100	100	100	100	100	100	100	100	100
February 2018	81	81	81	81	81	81	81	81	81	81	100	100	100	100	100	100	100	100	100	100
February 2019	74	74	74	74	74	74	74	74	74	0	100	100	100	100	100	100	100	100	100	0
February 2020	67	67	67	67	67	67	67	67	0	0	100	100	100	100	100	100	100	100	88	0
February 2021	59	59	59	59	59	59	59	59	0	0	100	100	100	100	100	100	100	100	0	0
February 2022	52	52	52	52	52	52	52	0	0	0	100	100	100	100	100	100	100	10	0	0
February 2023	44	44	44	44	44	44	44	0	0	0	100	100	100	100	100	100	100	0	0	0
February 2024	35	35	35	35	35	35	35	0	0	0	100	100	100	100	100	100	100	0	0	0
February 2025	27	27	27	27	27	27	0	0	0	0	100	100	100	100	100	100	13	0	0	0
February 2026	18	18	18	18	18	18	0	0	0	0	100	100	100	100	100	100	0	0	0	0
February 2027	9	9	9	9	9	9	0	0	0	0	100	100	100	100	100	100	0	0	0	0
February 2028	0	0	0	0	0	0	0	0	0	0	99	99	99	99	99	8	0	0	0	0
February 2029	0	0	0	0	0	0	0	0	0	0	83	83	46	46	46	0	0	0	0	0
February 2030	0	0	0	0	0	0	0	0	0	0	67	0	0	0	0	0	0	0	0	0
February 2031	0	0	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0	0	0
February 2032	0	0	0	0	0	0	0	0	0	0	33	0	0	0	0	0	0	0	0	0
February 2033	0	0	0	0	0	0	0	0	0	0	14	0	0	0	0	0	0	0	0	0
February 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2037	0	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
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	7.0	7.0	7.0	7.0	7.0	7.0	6.4	5.1	4.1	3.1	16.0	14.1	14.0	14.0	14.0	12.7	9.8	6.8	5.2	3.7

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

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

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

ZE Class

Date	PSA Prepayment Assumption 0%	100%	150%	180%	250%	287%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100
February 2016	104	104	104	104	104	104	104	104	104	104
February 2017	107	107	107	107	107	107	107	107	107	107
February 2018	111	111	111	111	111	111	111	111	111	111
February 2019	115	115	115	115	115	115	115	115	115	92
February 2020	119	119	119	119	119	119	119	119	119	30
February 2021	123	123	123	123	123	123	123	123	76	10
February 2022	128	128	128	128	128	128	128	128	39	3
February 2023	132	132	132	132	132	132	132	82	20	1
February 2024	137	137	137	137	137	137	137	51	10	*
February 2025	142	142	142	142	142	142	142	31	5	*
February 2026	147	147	147	147	147	147	108	19	2	*
February 2027	152	152	152	152	152	152	79	12	1	*
February 2028	158	158	158	158	158	158	58	7	1	*
February 2029	163	163	163	163	163	127	42	5	*	*
February 2030	169	145	145	145	145	100	30	3	*	*
February 2031	175	117	117	117	117	79	22	2	*	*
February 2032	181	94	94	94	94	62	16	1	*	*
February 2033	188	75	75	75	75	48	11	1	*	*
February 2034	193	59	59	59	59	37	8	*	*	*
February 2035	193	47	47	47	47	28	6	*	*	*
February 2036	193	36	36	36	36	21	4	*	*	0
February 2037	193	28	28	28	28	16	3	*	*	0
February 2038	193	21	21	21	21	12	2	*	*	0
February 2039	139	15	15	15	15	8	1	*	*	0
February 2040	11	11	11	11	11	6	1	*	*	0
February 2041	7	7	7	7	7	4	*	*	*	0
February 2042	5	5	5	5	5	2	*	*	*	0
February 2043	2	2	2	2	2	1	*	*	*	0
February 2044	1	1	1	1	1	*	*	*	0	0
February 2045	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.5	18.6	18.6	18.6	18.6	17.0	13.3	9.2	6.8	4.7

ZC Class

Date	PSA Prepayment Assumption 0%	100%	150%	180%	250%	287%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100
February 2016	104	104	104	99	88	82	63	31	0	0
February 2017	107	107	107	93	61	44	0	0	0	0
February 2018	111	111	111	87	33	6	0	0	0	0
February 2019	115	115	115	83	15	0	0	0	0	0
February 2020	119	119	119	82	4	0	0	0	0	0
February 2021	123	123	123	83	*	0	0	0	0	0
February 2022	128	128	127	84	*	0	0	0	0	0
February 2023	132	132	127	83	*	0	0	0	0	0
February 2024	137	137	124	80	*	0	0	0	0	0
February 2025	142	142	119	76	*	0	0	0	0	0
February 2026	147	147	113	71	*	0	0	0	0	0
February 2027	152	152	105	66	*	0	0	0	0	0
February 2028	158	158	98	60	*	0	0	0	0	0
February 2029	163	163	89	55	*	0	0	0	0	0
February 2030	169	157	81	49	*	0	0	0	0	0
February 2031	175	144	73	43	*	0	0	0	0	0
February 2032	181	132	65	38	*	0	0	0	0	0
February 2033	188	119	57	33	*	0	0	0	0	0
February 2034	194	106	50	29	*	0	0	0	0	0
February 2035	201	94	43	24	*	0	0	0	0	0
February 2036	208	82	37	20	*	0	0	0	0	0
February 2037	216	70	31	17	*	0	0	0	0	0
February 2038	223	59	25	14	*	0	0	0	0	0
February 2039	231	49	20	11	*	0	0	0	0	0
February 2040	236	39	16	8	*	0	0	0	0	0
February 2041	195	29	12	6	*	0	0	0	0	0
February 2042	151	21	8	4	*	0	0	0	0	0
February 2043	104	12	5	2	*	0	0	0	0	0
February 2044	54	4	2	1	*	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.6	21.3	17.8	14.4	2.5	1.8	1.2	0.8	0.6	0.5

ZA Class

Date	PSA Prepayment Assumption 0%	100%	150%	180%	250%	287%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100
February 2016	104	104	104	104	104	104	104	104	104	104
February 2017	107	107	107	107	107	107	107	107	107	107
February 2018	111	111	111	111	111	111	111	111	111	111
February 2019	115	115	115	115	115	115	115	115	115	96
February 2020	119	119	119	119	119	119	119	119	119	38
February 2021	123	123	123	123	123	123	123	123	86	12
February 2022	128	128	128	128	128	128	128	128	48	4
February 2023	132	132	132	132	132	132	132	92	24	1
February 2024	137	137	137	137	137	137	137	63	12	*
February 2025	142	142	142	142	142	142	142	39	6	*
February 2026	147	147	147	147	147	147	115	24	3	*
February 2027	152	152	152	152	152	152	93	15	2	*
February 2028	158	158	158	158	158	158	71	9	1	*
February 2029	163	163	163	163	163	134	52	6	*	*
February 2030	169	150	150	150	150	114	37	3	*	*
February 2031	175	129	129	129	129	97	27	2	*	*
February 2032	181	111	111	111	111	76	19	1	*	*
February 2033	188	93	93	93	93	59	14	1	*	*
February 2034	193	73	73	73	73	46	10	*	*	*
February 2035	193	58	58	58	58	35	7	*	*	*
February 2036	193	45	45	45	45	26	5	*	*	0
February 2037	193	34	34	34	34	20	3	*	*	0
February 2038	193	26	26	26	26	14	2	*	*	0
February 2039	150	19	19	19	19	10	1	*	*	0
February 2040	13	13	13	13	13	7	1	*	*	0
February 2041	9	9	9	9	9	5	1	*	*	0
February 2042	6	6	6	6	6	3	*	*	*	0
February 2043	3	3	3	3	3	1	*	*	*	0
February 2044	1	1	1	1	1	*	*	*	*	0
February 2045	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.6	19.2	19.2	19.2	19.2	17.6	13.8	9.5	7.1	4.9

PY Class

Date	PSA Prepayment Assumption 0%	100%	150%	180%	250%	287%	400%	600%	800%	1100%
Initial Percent	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	100
February 2018	100	100	100	100	100	100	100	100	100	100
February 2019	100	100	100	100	100	100	100	100	100	58
February 2020	100	100	100	100	100	100	100	100	82	19
February 2021	100	100	100	100	100	100	100	100	49	6
February 2022	100	100	100	100	100	100	100	74	25	2
February 2023	100	100	100	100	100	100	100	52	13	1
February 2024	100	100	100	100	100	100	100	32	6	*
February 2025	100	100	100	100	100	100	81	20	3	*
February 2026	100	100	100	100	100	100	64	12	2	*
February 2027	100	100	100	100	100	100	50	8	1	*
February 2028	100	100	100	100	100	87	37	5	*	*
February 2029	100	100	94	94	94	73	27	3	*	*
February 2030	100	80	80	80	80	61	19	2	*	*
February 2031	100	69	69	69	69	50	14	1	*	*
February 2032	100	59	59	59	59	39	10	1	*	*
February 2033	100	48	48	48	48	31	7	*	*	*
February 2034	100	38	38	38	38	24	5	*	*	*
February 2035	100	30	30	30	30	18	4	*	*	0
February 2036	100	23	23	23	23	14	2	*	*	0
February 2037	100	18	18	18	18	10	2	*	*	0
February 2038	100	13	13	13	13	7	1	*	*	0
February 2039	78	10	10	10	10	5	1	*	*	0
February 2040	7	7	7	7	7	4	*	*	*	0
February 2041	5	5	5	5	5	2	*	*	*	0
February 2042	3	3	3	3	3	1	*	*	*	0
February 2043	2	2	2	2	2	1	*	*	*	0
February 2044	1	1	1	1	1	*	*	*	0	0
February 2045	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.6	18.6	18.5	18.5	18.5	16.8	12.8	8.6	6.4	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.

Date	PS†, PF and PW Classes — PSA Prepayment Assumption										BA Class — PSA Prepayment Assumption							
	0%	100%	150%	180%	250%	287%	400%	600%	800%	1100%	0%	100%	186%	200%	300%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2016	98	95	93	93	93	93	93	93	93	86	98	95	92	92	88	85	79	73
February 2017	96	86	83	83	83	83	82	69	56	38	97	86	78	77	68	60	44	28
February 2018	93	77	70	70	70	70	59	40	24	7	95	76	62	60	46	33	10	0
February 2019	91	68	59	59	59	56	42	22	8	*	93	66	48	45	28	13	0	0
February 2020	88	59	49	49	49	44	29	10	1	0	91	57	36	33	13	0	0	0
February 2021	85	51	39	39	39	34	19	3	0	0	88	48	25	22	1	0	0	0
February 2022	82	44	31	31	31	26	12	1	0	0	86	41	15	12	0	0	0	0
February 2023	79	37	24	24	24	19	7	0	0	0	83	33	7	4	0	0	0	0
February 2024	76	30	18	18	18	14	3	0	0	0	81	26	0	0	0	0	0	0
February 2025	73	24	13	13	13	9	1	0	0	0	78	20	0	0	0	0	0	0
February 2026	69	18	9	9	9	6	*	0	0	0	75	14	0	0	0	0	0	0
February 2027	65	12	6	6	6	3	0	0	0	0	71	8	0	0	0	0	0	0
February 2028	61	7	3	3	3	2	0	0	0	0	68	3	0	0	0	0	0	0
February 2029	57	2	2	2	2	1	0	0	0	0	64	0	0	0	0	0	0	0
February 2030	52	1	1	1	1	*	0	0	0	0	60	0	0	0	0	0	0	0
February 2031	48	*	*	*	*	0	0	0	0	0	55	0	0	0	0	0	0	0
February 2032	43	*	*	*	*	0	0	0	0	0	51	0	0	0	0	0	0	0
February 2033	37	0	0	0	0	0	0	0	0	0	46	0	0	0	0	0	0	0
February 2034	32	0	0	0	0	0	0	0	0	0	41	0	0	0	0	0	0	0
February 2035	26	0	0	0	0	0	0	0	0	0	35	0	0	0	0	0	0	0
February 2036	19	0	0	0	0	0	0	0	0	0	29	0	0	0	0	0	0	0
February 2037	13	0	0	0	0	0	0	0	0	0	23	0	0	0	0	0	0	0
February 2038	6	0	0	0	0	0	0	0	0	0	16	0	0	0	0	0	0	0
February 2039	1	0	0	0	0	0	0	0	0	0	9	0	0	0	0	0	0	0
February 2040	0	0	0	0	0	0	0	0	0	0	1	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
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.4	6.6	5.5	5.5	5.5	5.1	4.0	2.9	2.3	1.8	15.8	6.3	4.2	4.0	3.0	2.4	1.8	1.5

Date	VB Class — PSA Prepayment Assumption								BV Class — PSA Prepayment Assumption							
	0%	100%	186%	200%	300%	400%	600%	800%	0%	100%	186%	200%	300%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2016	94	94	94	94	94	94	94	94	100	100	100	100	100	100	100	100
February 2017	88	88	88	88	88	88	88	88	100	100	100	100	100	100	100	100
February 2018	81	81	81	81	81	81	81	25	100	100	100	100	100	100	100	100
February 2019	74	74	74	74	74	74	0	0	100	100	100	100	100	100	98	0
February 2020	67	67	67	67	67	49	0	0	100	100	100	100	100	100	0	0
February 2021	59	59	59	59	59	0	0	0	100	100	100	100	100	48	0	0
February 2022	52	52	52	52	0	0	0	0	100	100	100	100	92	0	0	0
February 2023	44	44	44	44	0	0	0	0	100	100	100	100	3	0	0	0
February 2024	35	35	33	10	0	0	0	0	100	100	100	100	0	0	0	0
February 2025	27	27	0	0	0	0	0	0	100	100	71	38	0	0	0	0
February 2026	17	17	0	0	0	0	0	0	100	100	1	0	0	0	0	0
February 2027	8	8	0	0	0	0	0	0	100	100	0	0	0	0	0	0
February 2028	0	0	0	0	0	0	0	0	97	97	0	0	0	0	0	0
February 2029	0	0	0	0	0	0	0	0	82	61	0	0	0	0	0	0
February 2030	0	0	0	0	0	0	0	0	67	0	0	0	0	0	0	0
February 2031	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0
February 2032	0	0	0	0	0	0	0	0	33	0	0	0	0	0	0	0
February 2033	0	0	0	0	0	0	0	0	15	0	0	0	0	0	0	0
February 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2037	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
February 2039	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
February 2041	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
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	7.0	7.0	6.4	6.2	5.2	4.3	3.3	2.7	16.0	14.2	10.3	9.9	7.5	6.0	4.3	3.4

* 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	ZB Class PSA Prepayment Assumption								BY Class PSA Prepayment Assumption							
	0%	**100%**	**186%**	**200%**	**300%**	**400%**	**600%**	**800%**	**0%**	**100%**	**186%**	**200%**	**300%**	**400%**	**600%**	**800%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2016	104	104	104	104	104	104	104	104	100	100	100	100	100	100	100	100
February 2017	108	108	108	108	108	108	108	108	100	100	100	100	100	100	100	100
February 2018	113	113	113	113	113	113	113	113	100	100	100	100	100	100	100	82
February 2019	117	117	117	117	117	117	117	89	100	100	100	100	100	100	76	42
February 2020	122	122	122	122	122	122	101	45	100	100	100	100	100	94	48	21
February 2021	127	127	127	127	127	127	63	23	100	100	100	100	100	70	30	11
February 2022	132	132	132	132	132	110	40	12	100	100	100	100	82	52	19	6
February 2023	138	138	138	138	138	82	25	6	100	100	100	100	65	38	12	3
February 2024	143	143	143	143	111	60	15	3	100	100	99	92	52	28	7	1
February 2025	149	149	149	149	88	44	10	2	100	100	85	78	41	21	4	1
February 2026	155	155	155	142	70	33	6	1	100	100	73	67	33	15	3	*
February 2027	161	161	133	120	55	24	4	*	100	100	63	57	26	11	2	*
February 2028	168	168	114	102	43	17	2	*	100	100	54	48	20	8	1	*
February 2029	175	175	97	86	34	13	1	*	100	95	46	40	16	6	1	*
February 2030	182	182	82	72	27	9	1	*	100	86	39	34	13	4	*	*
February 2031	189	162	69	60	21	7	1	*	100	76	33	28	10	3	*	*
February 2032	197	144	58	50	16	5	*	*	100	68	27	23	8	2	*	*
February 2033	205	127	48	41	12	3	*	*	100	60	23	19	6	2	*	*
February 2034	212	111	40	34	9	2	*	*	100	52	19	16	4	1	*	*
February 2035	212	96	33	27	7	2	*	*	100	45	15	13	3	1	*	*
February 2036	212	82	26	22	5	1	*	*	100	39	12	10	3	1	*	*
February 2037	212	69	21	17	4	1	*	*	100	33	10	8	2	*	*	*
February 2038	212	57	16	13	3	1	*	*	100	27	8	6	1	*	*	*
February 2039	212	46	13	10	2	*	*	*	100	22	6	5	1	*	*	*
February 2040	212	36	9	7	1	*	*	*	100	17	4	3	1	*	*	*
February 2041	178	26	6	5	1	*	*	*	84	12	3	2	*	*	*	*
February 2042	138	17	4	3	*	*	*	*	65	8	2	1	*	*	*	*
February 2043	95	9	2	1	*	*	*	*	45	4	1	1	*	*	*	0
February 2044	49	1	*	*	*	*	*	0	23	1	*	*	*	*	*	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.7	20.9	16.5	15.9	12.2	9.8	6.8	5.1	27.7	20.0	14.8	14.1	10.4	8.1	5.6	4.2

Date	DE, DB, DC, DA, DG and DI† Classes PSA Prepayment Assumption								VD Class PSA Prepayment Assumption							
	0%	**100%**	**138%**	**200%**	**300%**	**400%**	**500%**	**700%**	**0%**	**100%**	**138%**	**200%**	**300%**	**400%**	**500%**	**700%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2016	98	88	85	80	71	62	54	37	92	92	92	92	92	92	92	92
February 2017	96	77	71	62	48	35	22	1	85	85	85	85	85	85	85	85
February 2018	94	67	59	47	29	14	1	0	77	77	77	77	77	77	77	0
February 2019	91	57	48	33	14	0	0	0	68	68	68	68	68	47	0	0
February 2020	89	48	38	22	2	0	0	0	60	60	60	60	60	0	0	0
February 2021	86	40	28	12	0	0	0	0	51	51	51	51	0	0	0	0
February 2022	84	32	20	3	0	0	0	0	42	42	42	42	0	0	0	0
February 2023	81	25	12	0	0	0	0	0	33	33	33	0	0	0	0	0
February 2024	78	18	6	0	0	0	0	0	23	23	23	0	0	0	0	0
February 2025	74	12	0	0	0	0	0	0	13	13	7	0	0	0	0	0
February 2026	71	6	0	0	0	0	0	0	3	3	0	0	0	0	0	0
February 2027	67	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2028	64	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2029	60	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2030	55	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031	51	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2032	46	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2033	41	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034	36	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	24	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2037	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2038	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2039	5	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
February 2041	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
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.1	5.3	4.2	3.1	2.1	1.6	1.3	0.9	6.0	6.0	5.9	5.3	4.3	3.5	2.9	2.0

* 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	DV Class PSA Prepayment Assumption								ZD Class PSA Prepayment Assumption							
	0%	100%	138%	200%	300%	400%	500%	700%	0%	100%	138%	200%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2016	100	100	100	100	100	100	100	100	103	103	103	103	103	103	103	103
February 2017	100	100	100	100	100	100	100	100	106	106	106	106	106	106	106	106
February 2018	100	100	100	100	100	100	100	16	109	109	109	109	109	109	109	109
February 2019	100	100	100	100	100	100	46	0	113	113	113	113	113	113	113	68
February 2020	100	100	100	100	100	46	0	0	116	116	116	116	116	116	98	38
February 2021	100	100	100	100	76	0	0	0	120	120	120	120	120	109	67	22
February 2022	100	100	100	100	20	0	0	0	123	123	123	123	123	80	45	12
February 2023	100	100	100	92	0	0	0	0	127	127	127	127	108	59	31	7
February 2024	100	100	100	45	0	0	0	0	131	131	131	131	86	43	21	4
February 2025	100	100	100	3	0	0	0	0	135	135	135	135	67	32	14	2
February 2026	100	100	62	0	0	0	0	0	139	139	139	115	53	23	9	1
February 2027	96	96	23	0	0	0	0	0	143	143	143	97	41	17	6	1
February 2028	89	62	0	0	0	0	0	0	148	148	138	81	32	12	4	*
February 2029	83	25	0	0	0	0	0	0	152	152	120	67	25	9	3	*
February 2030	76	0	0	0	0	0	0	0	157	150	103	56	19	6	2	*
February 2031	69	0	0	0	0	0	0	0	162	131	89	46	15	4	1	*
February 2032	62	0	0	0	0	0	0	0	166	114	75	37	11	3	1	*
February 2033	55	0	0	0	0	0	0	0	171	99	63	30	8	2	*	*
February 2034	47	0	0	0	0	0	0	0	177	84	53	24	6	1	*	*
February 2035	39	0	0	0	0	0	0	0	182	71	43	19	5	1	*	*
February 2036	31	0	0	0	0	0	0	0	188	58	35	15	3	1	*	*
February 2037	23	0	0	0	0	0	0	0	193	47	27	11	2	*	*	*
February 2038	15	0	0	0	0	0	0	0	199	36	21	8	2	*	*	*
February 2039	6	0	0	0	0	0	0	0	205	27	15	5	1	*	*	*
February 2040	0	0	0	0	0	0	0	0	197	18	10	3	1	*	*	*
February 2041	0	0	0	0	0	0	0	0	162	9	5	2	*	*	*	*
February 2042	0	0	0	0	0	0	0	0	125	2	1	*	*	*	*	*
February 2043	0	0	0	0	0	0	0	0	85	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	44	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	18.4	13.3	11.3	8.9	6.5	5.0	4.0	2.8	27.5	20.0	18.0	15.1	11.5	8.9	7.2	4.9

Date	MA Class PSA Prepayment Assumption							
	0%	100%	200%	330%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100
February 2016	99	94	84	70	63	42	36	30
February 2017	97	87	67	42	32	23	17	9
February 2018	96	81	52	24	20	12	5	0
February 2019	94	75	41	16	13	4	0	0
February 2020	93	70	32	11	7	0	0	0
February 2021	91	66	27	6	3	0	0	0
February 2022	89	62	24	3	0	0	0	0
February 2023	87	59	21	*	0	0	0	0
February 2024	85	53	13	0	0	0	0	0
February 2025	83	44	4	0	0	0	0	0
February 2026	81	35	1	0	0	0	0	0
February 2027	79	27	0	0	0	0	0	0
February 2028	76	19	0	0	0	0	0	0
February 2029	73	11	0	0	0	0	0	0
February 2030	70	4	0	0	0	0	0	0
February 2031	68	1	0	0	0	0	0	0
February 2032	66	0	0	0	0	0	0	0
February 2033	64	0	0	0	0	0	0	0
February 2034	57	0	0	0	0	0	0	0
February 2035	48	0	0	0	0	0	0	0
February 2036	38	0	0	0	0	0	0	0
February 2037	27	0	0	0	0	0	0	0
February 2038	16	0	0	0	0	0	0	0
February 2039	5	0	0	0	0	0	0	0
February 2040	*	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.4	8.4	4.2	2.2	1.9	1.3	1.0	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.

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

REMIC Elections and Special Tax Attributes

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

Notwithstanding the foregoing, the Mortgage Loans underlying the Group 10 MBS have loan-to-value ratios at origination ranging from greater than 105% up to 125%. See "Description of the Certificates—The Trust MBS" in this prospectus supplement. A portion of the Group 10 Classes may not be treated as "real estate assets" within the meaning of section 856(c)(5)(B) of the Code. See "Material Federal Income Tax Consequences—Special Tax Attributes" in the MBS Prospectus dated October 1, 2014. Accordingly, special tax considerations may apply to a real estate investment trust that holds a REMIC Certificate of a Group 10 Class, and we may be obligated to provide additional information, pursuant to Regulations under section 6049 of the Code, on such Classes. See "Material Federal Income Tax Consequences—REMIC Election and Special Tax Attributes" in the REMIC Prospectus.

Taxation of Beneficial Owners of Regular Certificates

The Accrual Classes and the Notional Classes will be issued with original issue discount ("OID"), and certain other Classes of REMIC Certificates may be issued with OID. If a Class is issued with OID, a beneficial owner of a Certificate of that Class generally must recognize some taxable income in advance of the receipt of the cash attributable to that income. See "Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Treatment of Original Issue Discount*" in the REMIC Prospectus. In addition, the BV Class will be treated as having been issued at a premium, and certain other Classes of REMIC Certificates may be treated as having been issued at a premium. See "Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Regular Certificates Purchased at a Premium*" in the REMIC Prospectus.

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

Group	Prepayment Assumption
1	200% PSA
2	200% PSA
3	200% PSA
4	200% PSA
5	200% PSA
6	262% PSA
7	330% PSA
8	330% PSA
9	180% PSA
10	186% PSA
11	138% 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 at any other rate. See "Description of the Certificates—Weighted Average Lives of the Certificates" in this prospectus supplement and "Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates" in the REMIC Prospectus.

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

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

Generally, the ownership interest represented by an RCR certificate will be one of two types. A certificate of a Combination RCR Class (a "Combination RCR Certificate") will represent beneficial ownership of undivided interests in one or more underlying Regular Certificates. A certificate of a Strip RCR Class (a "Strip RCR Certificate") will represent the right to receive a disproportionate part of the principal or interest payments on one or more underlying Regular Certificates. The LD, IL, LE, LG, DB, DI, DC, DA and DG Classes are Classes of Strip RCR Certificates. The remaining Classes of RCR Certificates are Classes of 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 Deutsche Bank Securities Inc. (the "Dealer") in exchange for the Trust MBS and the Group 7 Underlying RCR 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. Dentons US LLP will provide legal representation for the Dealer.

Exhibit A

Group 7 Underlying RCR Certificate

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	February 2015 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2014-81	TM	November 2014	3136ALA76	2.5%	FIX	April 2041	SC/SEQ	$21,291,162	0.96650328	$10,091,417	(2)	(2)	(2)

(1) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.
(2) The Group 7 Underlying RCR Certificate is formed by a combination of the Class 2014-81-TC and TE REMIC Certificates.

The Class 2014-81-TC REMIC Certificate is backed by the Fannie Mae REMIC and RCR certificates listed below having the following characteristics:

Class	Interest Type	Principal Type	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2013-63-DG	FIX	SPS/AD	3.189%	334	22
2013-63-DI	FIX/IO	NTL	3.189	334	22

The Class 2014-81-TE REMIC Certificate is backed by Fannie Mae MBS having the following characteristics:

Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
4.944%	161	71

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

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
LJ	$46,644,461	LD	$46,644,461	PT	1.5%	FIX	3136AMH28	March 2030
		IL	23,322,230(3)	NTL	3.0	FIX/IO	3136AMH51	March 2030
Recombination 2								
LJ	46,644,461	LE	46,644,461	PT	2.0	FIX	3136AMH36	March 2030
		IL	15,548,154(3)	NTL	3.0	FIX/IO	3136AMH51	March 2030
Recombination 3								
LJ	46,644,461	LG	46,644,461	PT	2.5	FIX	3136AMH44	March 2030
		IL	7,774,076(3)	NTL	3.0	FIX/IO	3136AMH51	March 2030
Recombination 4								
M	10,091,417	MA(4)	18,601,417	SC/SEQ/AD	2.5	FIX	3136AMH69	April 2041
MC	8,510,000							
Recombination 5								
CZ	870,691	ZA	4,446,771	PAC/AD	3.5	FIX/Z	3136AMH77	March 2045
ZE	3,576,080							
Recombination 6								
VC	498,000	PY(5)	8,570,771	PAC	3.5	FIX	3136AMH85	March 2045
CV	310,000							
CZ	870,691							
VE	2,044,000							
EV	1,272,000							
ZE	3,576,080							
Recombination 7								
CF	5,055,022	PF	21,126,450	SEG(PAC)/PAC/AD	(6)	FLT	3136AMJ26	August 2044
EF	12,500,000							
AF	3,571,428							
Recombination 8								
CS	5,055,022(3)	PS	21,126,450(3)	NTL	(6)	INV/IO	3136AMH93	August 2044
ES	12,500,000(3)							
AS	3,571,428(3)							

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 9								
CF	$ 5,055,022	PW	$21,126,450	SEG(PAC)/PAC/AD	6.5%	FIX	3136AMJ34	August 2044
CS	5,055,022(3)							
EF	12,500,000							
ES	12,500,000(3)							
AF	3,571,428							
AS	3,571,428(3)							
Recombination 10								
VB	2,932,000	BY(7)	9,311,328	SEQ	4.0	FIX	3136AMJ42	March 2045
BV	1,992,000							
ZB	4,387,328							
Recombination 11								
DE	53,182,000	DB	53,182,000	SEQ	1.5	FIX	3136AMJ59	November 2039
		DI	26,591,000(3)	NTL	3.0	FIX/IO	3136AMJ91	November 2039
Recombination 12								
DE	53,182,000	DC	53,182,000	SEQ	2.0	FIX	3136AMJ67	November 2039
		DI	17,727,333(3)	NTL	3.0	FIX/IO	3136AMJ91	November 2039
Recombination 13								
DE	53,182,000	DA	53,182,000	SEQ	2.5	FIX	3136AMJ75	November 2039
		DI	8,863,667(3)	NTL	3.0	FIX/IO	3136AMJ91	November 2039
Recombination 14								
DE	53,182,000	DG	31,909,200	SEQ	4.0	FIX	3136AMJ83	November 2039
		DB	21,272,800	SEQ	1.5	FIX	3136AMJ59	November 2039

(1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See "Description of the Certificates—General— *Authorized Denominations"* in this prospectus supplement.
(2) See "Description of the Certificates—Class Definitions and Abbreviations" in the REMIC Prospectus.
(3) Notional principal balances. These Classes are Interest Only Classes. See page S-7 for a description of how their notional principal balances are calculated.
(4) The MA Class is an RCR Class formed by a combination of the M Class in Group 7 and the MC Class in Group 8.
(5) Principal payments on the REMIC Certificates in Recombination 6 from the CZ and ZE Accrual Amounts will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.
(6) For a description of these interest rates, see "Summary—Interest Rates" in this prospectus supplement.
(7) Principal payments on the REMIC Certificates in Recombination 10 from the ZB Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.

Principal Balance Schedules

Aggregate Group I Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$76,321,000.00	October 2019	$41,589,795.04	June 2024	$16,160,184.31
March 2015	76,049,027.21	November 2019	40,976,834.12	July 2024	15,877,687.13
April 2015	75,754,092.69	December 2019	40,368,625.55	August 2024	15,599,878.16
May 2015	75,436,319.09	January 2020	39,765,128.55	September 2024	15,326,682.05
June 2015	75,095,846.65	February 2020	39,166,302.68	October 2024	15,058,024.61
July 2015	74,732,833.15	March 2020	38,572,107.79	November 2024	14,793,832.85
August 2015	74,347,453.76	April 2020	37,982,504.09	December 2024	14,534,034.89
September 2015	73,939,900.95	May 2020	37,397,452.06	January 2025	14,278,560.03
October 2015	73,510,384.31	June 2020	36,816,912.53	February 2025	14,027,338.64
November 2015	73,059,130.38	July 2020	36,240,846.63	March 2025	13,780,302.22
December 2015	72,586,382.42	August 2020	35,669,215.78	April 2025	13,537,383.32
January 2016	72,092,400.25	September 2020	35,101,981.75	May 2025	13,298,515.59
February 2016	71,577,459.94	October 2020	34,539,106.56	June 2025	13,063,633.69
March 2016	71,041,853.57	November 2020	33,980,552.57	July 2025	12,832,673.33
April 2016	70,485,888.95	December 2020	33,426,282.43	August 2025	12,605,571.23
May 2016	69,909,889.29	January 2021	32,876,259.07	September 2025	12,382,265.11
June 2016	69,314,192.92	February 2021	32,330,445.74	October 2025	12,162,693.67
July 2016	68,699,152.85	March 2021	31,788,805.95	November 2025	11,946,796.59
August 2016	68,065,136.50	April 2021	31,251,303.54	December 2025	11,734,514.49
September 2016	67,412,525.24	May 2021	30,720,958.08	January 2026	11,525,788.92
October 2016	66,741,714.04	June 2021	30,199,258.15	February 2026	11,320,562.38
November 2016	66,053,110.98	July 2021	29,686,066.39	March 2026	11,118,778.25
December 2016	65,347,136.86	August 2021	29,181,247.56	April 2026	10,920,380.83
January 2017	64,624,224.74	September 2021	28,684,668.56	May 2026	10,725,315.28
February 2017	63,884,819.43	October 2021	28,196,198.35	June 2026	10,533,527.64
March 2017	63,137,706.68	November 2021	27,715,707.95	July 2026	10,344,964.80
April 2017	62,383,137.56	December 2021	27,243,070.39	August 2026	10,159,574.49
May 2017	61,621,370.05	January 2022	26,778,160.69	September 2026	9,977,305.27
June 2017	60,858,434.49	February 2022	26,320,855.82	October 2026	9,798,106.52
July 2017	60,094,452.85	March 2022	25,871,034.67	November 2026	9,621,928.40
August 2017	59,336,507.88	April 2022	25,428,578.02	December 2026	9,448,721.88
September 2017	58,584,548.62	May 2022	24,993,368.55	January 2027	9,278,438.71
October 2017	57,838,524.47	June 2022	24,565,290.72	February 2027	9,111,031.38
November 2017	57,098,385.29	July 2022	24,144,230.85	March 2027	8,946,453.15
December 2017	56,364,081.28	August 2022	23,730,077.00	April 2027	8,784,658.03
January 2018	55,635,563.08	September 2022	23,322,719.02	May 2027	8,625,600.74
February 2018	54,912,781.70	October 2022	22,922,048.44	June 2027	8,469,236.74
March 2018	54,195,688.55	November 2022	22,527,958.53	July 2027	8,315,522.17
April 2018	53,484,235.41	December 2022	22,140,344.21	August 2027	8,164,413.89
May 2018	52,778,374.47	January 2023	21,759,102.06	September 2027	8,015,869.44
June 2018	52,078,058.27	February 2023	21,384,130.26	October 2027	7,869,847.01
July 2018	51,383,239.74	March 2023	21,015,328.61	November 2027	7,726,305.50
August 2018	50,693,872.20	April 2023	20,652,598.46	December 2027	7,585,204.42
September 2018	50,009,909.31	May 2023	20,295,842.73	January 2028	7,446,503.95
October 2018	49,331,305.12	June 2023	19,944,965.84	February 2028	7,310,164.89
November 2018	48,658,014.04	July 2023	19,599,873.72	March 2028	7,176,148.67
December 2018	47,989,990.84	August 2023	19,260,473.79	April 2028	7,044,417.33
January 2019	47,327,190.65	September 2023	18,926,674.89	May 2028	6,914,933.52
February 2019	46,669,568.96	October 2023	18,598,387.32	June 2028	6,787,660.47
March 2019	46,017,081.60	November 2023	18,275,522.77	July 2028	6,662,562.02
April 2019	45,369,684.77	December 2023	17,957,994.34	August 2028	6,539,602.57
May 2019	44,727,335.01	January 2024	17,645,716.48	September 2028	6,418,747.08
June 2019	44,089,989.19	February 2024	17,338,604.97	October 2028	6,299,961.08
July 2019	43,457,604.55	March 2024	17,036,576.94	November 2028	6,183,210.65
August 2019	42,830,138.66	April 2024	16,739,550.80	December 2028	6,068,462.41
September 2019	42,207,549.40	May 2024	16,447,446.27	January 2029	5,955,683.50

Aggregate Group I (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
February 2029	$ 5,844,841.61	January 2034	$ 1,812,636.08	December 2038	$ 444,821.15
March 2029	5,735,904.92	February 2034	1,774,567.64	January 2039	432,591.36
April 2029	5,628,842.13	March 2034	1,737,193.26	February 2039	420,607.97
May 2029	5,523,622.43	April 2034	1,700,501.15	March 2039	408,866.58
June 2029	5,420,215.53	May 2034	1,664,479.68	April 2039	397,362.86
July 2029	5,318,591.59	June 2034	1,629,117.46	May 2039	386,092.55
August 2029	5,218,721.27	July 2034	1,594,403.25	June 2039	375,051.45
September 2029	5,120,575.69	August 2034	1,560,326.00	July 2039	364,235.45
October 2029	5,024,126.42	September 2034	1,526,874.85	August 2039	353,640.50
November 2029	4,929,345.51	October 2034	1,494,039.11	September 2039	343,262.61
December 2029	4,836,205.44	November 2034	1,461,808.27	October 2039	333,097.88
January 2030	4,744,679.14	December 2034	1,430,171.99	November 2039	323,142.46
February 2030	4,654,739.96	January 2035	1,399,120.10	December 2039	313,392.56
March 2030	4,566,361.70	February 2035	1,368,642.58	January 2040	303,844.46
April 2030	4,479,518.55	March 2035	1,338,729.61	February 2040	294,494.52
May 2030	4,394,185.14	April 2035	1,309,371.50	March 2040	285,339.13
June 2030	4,310,336.49	May 2035	1,280,558.73	April 2040	276,374.76
July 2030	4,227,948.03	June 2035	1,252,281.94	May 2040	267,597.95
August 2030	4,146,995.59	July 2035	1,224,531.91	June 2040	259,005.27
September 2030	4,067,455.37	August 2035	1,197,299.60	July 2040	250,593.37
October 2030	3,989,303.96	September 2035	1,170,576.07	August 2040	242,358.95
November 2030	3,912,518.33	October 2035	1,144,352.59	September 2040	234,298.78
December 2030	3,837,075.81	November 2035	1,118,620.51	October 2040	226,409.65
January 2031	3,762,954.12	December 2035	1,093,371.37	November 2040	218,688.44
February 2031	3,690,131.31	January 2036	1,068,596.83	December 2040	211,132.07
March 2031	3,618,585.78	February 2036	1,044,288.68	January 2041	203,737.51
April 2031	3,548,296.32	March 2036	1,020,438.86	February 2041	196,501.79
May 2031	3,479,242.00	April 2036	997,039.44	March 2041	189,421.97
June 2031	3,411,402.29	May 2036	974,082.62	April 2041	182,495.19
July 2031	3,344,756.93	June 2036	951,560.72	May 2041	175,718.62
August 2031	3,279,286.04	July 2036	929,466.20	June 2041	169,089.48
September 2031	3,214,970.02	August 2036	907,791.63	July 2041	162,605.05
October 2031	3,151,789.62	September 2036	886,529.71	August 2041	156,262.63
November 2031	3,089,725.86	October 2036	865,673.28	September 2041	150,059.60
December 2031	3,028,760.11	November 2036	845,215.26	October 2041	143,993.35
January 2032	2,968,874.01	December 2036	825,148.72	November 2041	138,061.35
February 2032	2,910,049.51	January 2037	805,466.83	December 2041	132,261.09
March 2032	2,852,268.84	February 2037	786,162.87	January 2042	126,590.11
April 2032	2,795,514.53	March 2037	767,230.24	February 2042	121,045.99
May 2032	2,739,769.40	April 2037	748,662.45	March 2042	115,626.35
June 2032	2,685,016.51	May 2037	730,453.11	April 2042	110,328.87
July 2032	2,631,239.24	June 2037	712,595.94	May 2042	105,151.24
August 2032	2,578,421.22	July 2037	695,084.77	June 2042	100,091.21
September 2032	2,526,546.32	August 2037	677,913.52	July 2042	95,146.56
October 2032	2,475,598.72	September 2037	661,076.22	August 2042	90,315.12
November 2032	2,425,562.81	October 2037	644,567.01	September 2042	85,594.74
December 2032	2,376,423.27	November 2037	628,380.09	October 2042	80,983.33
January 2033	2,328,165.01	December 2037	612,509.81	November 2042	76,478.81
February 2033	2,280,773.18	January 2038	596,950.57	December 2042	72,079.15
March 2033	2,234,233.17	February 2038	581,696.88	January 2043	67,782.37
April 2033	2,188,530.64	March 2038	566,743.34	February 2043	63,586.49
May 2033	2,143,651.43	April 2038	552,084.65	March 2043	59,489.59
June 2033	2,099,581.66	May 2038	537,715.59	April 2043	55,489.78
July 2033	2,056,307.64	June 2038	523,631.02	May 2043	51,585.20
August 2033	2,013,815.93	July 2038	509,825.89	June 2043	47,774.03
September 2033	1,972,093.27	August 2038	496,295.25	July 2043	44,054.45
October 2033	1,931,126.67	September 2038	483,034.21	August 2043	40,424.72
November 2033	1,890,903.30	October 2038	470,037.98	September 2043	36,883.09
December 2033	1,851,410.57	November 2038	457,301.84	October 2043	33,427.86

Aggregate Group I (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
November 2043	$ 30,057.37	March 2044	$ 17,390.26	July 2044	$ 6,961.54
December 2043	26,769.97	April 2044	14,419.33	August 2044	5,265.52
January 2044	23,564.03	May 2044	11,523.69	September 2044 and thereafter	0.00
February 2044	20,437.98	June 2044	8,701.87		

Aggregate Group II Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$25,775,000.00	March 2019	$17,021,930.48	April 2023	$ 8,619,312.02
March 2015	25,705,123.28	April 2019	16,823,330.17	May 2023	8,475,403.40
April 2015	25,628,654.55	May 2019	16,625,965.91	June 2023	8,333,779.93
May 2015	25,545,621.52	June 2019	16,429,830.44	July 2023	8,194,406.44
June 2015	25,456,055.63	July 2019	16,234,916.54	August 2023	8,057,248.26
July 2015	25,359,992.07	August 2019	16,041,217.04	September 2023	7,922,271.27
August 2015	25,257,469.73	September 2019	15,848,724.80	October 2023	7,789,441.86
September 2015	25,148,531.19	October 2019	15,657,432.73	November 2023	7,658,726.91
October 2015	25,033,222.72	November 2019	15,467,333.77	December 2023	7,530,093.82
November 2015	24,911,594.22	December 2019	15,278,420.90	January 2024	7,403,510.48
December 2015	24,783,699.17	January 2020	15,090,687.17	February 2024	7,278,945.24
January 2016	24,649,594.66	February 2020	14,904,125.62	March 2024	7,156,366.97
February 2016	24,509,341.28	March 2020	14,718,729.37	April 2024	7,035,744.98
March 2016	24,363,003.12	April 2020	14,534,491.58	May 2024	6,917,049.04
April 2016	24,210,647.72	May 2020	14,351,405.41	June 2024	6,800,249.41
May 2016	24,052,345.98	June 2020	14,169,464.10	July 2024	6,685,316.77
June 2016	23,888,172.17	July 2020	13,988,660.92	August 2024	6,572,222.25
July 2016	23,718,203.82	August 2020	13,808,989.16	September 2024	6,460,937.43
August 2016	23,542,521.70	September 2020	13,630,442.17	October 2024	6,351,434.30
September 2016	23,361,209.73	October 2020	13,453,013.32	November 2024	6,243,685.28
October 2016	23,174,354.91	November 2020	13,276,696.05	December 2024	6,137,663.23
November 2016	22,982,047.28	December 2020	13,101,483.79	January 2025	6,033,341.38
December 2016	22,784,379.84	January 2021	12,927,370.05	February 2025	5,930,693.40
January 2017	22,581,448.45	February 2021	12,754,348.35	March 2025	5,829,693.35
February 2017	22,373,351.79	March 2021	12,582,412.27	April 2025	5,730,315.67
March 2017	22,160,191.24	April 2021	12,411,555.41	May 2025	5,632,535.20
April 2017	21,942,070.85	May 2021	12,241,771.42	June 2025	5,536,327.16
May 2017	21,719,097.18	June 2021	12,073,053.96	July 2025	5,441,667.15
June 2017	21,491,379.30	July 2021	11,905,396.76	August 2025	5,348,531.13
July 2017	21,265,068.26	August 2021	11,738,793.57	September 2025	5,256,895.43
August 2017	21,040,155.82	September 2021	11,573,238.17	October 2025	5,166,736.73
September 2017	20,816,633.78	October 2021	11,408,724.39	November 2025	5,078,032.09
October 2017	20,594,493.99	November 2021	11,245,246.08	December 2025	4,990,758.89
November 2017	20,373,728.36	December 2021	11,082,797.15	January 2026	4,904,894.86
December 2017	20,154,328.82	January 2022	10,921,371.52	February 2026	4,820,418.08
January 2018	19,936,287.38	February 2022	10,760,963.15	March 2026	4,737,306.96
February 2018	19,719,596.07	March 2022	10,601,566.05	April 2026	4,655,540.23
March 2018	19,504,246.98	April 2022	10,443,174.24	May 2026	4,575,096.94
April 2018	19,290,232.23	May 2022	10,285,781.79	June 2026	4,495,956.47
May 2018	19,077,543.99	June 2022	10,129,382.82	July 2026	4,418,098.52
June 2018	18,866,174.50	July 2022	9,973,971.44	August 2026	4,341,503.07
July 2018	18,656,116.01	August 2022	9,819,541.84	September 2026	4,266,150.44
August 2018	18,447,360.83	September 2022	9,666,088.21	October 2026	4,192,021.22
September 2018	18,239,901.32	October 2022	9,513,604.80	November 2026	4,119,096.31
October 2018	18,033,729.86	November 2022	9,362,085.87	December 2026	4,047,356.91
November 2018	17,828,838.92	December 2022	9,211,525.72	January 2027	3,976,784.48
December 2018	17,625,220.95	January 2023	9,061,918.70	February 2027	3,907,360.79
January 2019	17,422,868.51	February 2023	8,913,259.16	March 2027	3,839,067.87
February 2019	17,221,774.14	March 2023	8,765,541.52	April 2027	3,771,888.03

Aggregate Group II (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
May 2027	$ 3,705,803.85	April 2032	$ 1,244,874.09	March 2037	$ 355,194.23
June 2027	3,640,798.17	May 2032	1,220,810.95	April 2037	346,847.42
July 2027	3,576,854.11	June 2032	1,197,160.62	May 2037	338,655.75
August 2027	3,513,955.02	July 2032	1,173,916.45	June 2037	330,616.61
September 2027	3,452,084.52	August 2032	1,151,071.87	July 2037	322,727.42
October 2027	3,391,226.49	September 2032	1,128,620.43	August 2037	314,985.66
November 2027	3,331,365.03	October 2032	1,106,555.79	September 2037	307,388.85
December 2027	3,272,484.51	November 2032	1,084,871.68	October 2037	299,934.53
January 2028	3,214,569.53	December 2032	1,063,561.95	November 2037	292,620.28
February 2028	3,157,604.90	January 2033	1,042,620.54	December 2037	285,443.75
March 2028	3,101,575.71	February 2033	1,022,041.48	January 2038	278,402.60
April 2028	3,046,467.24	March 2033	1,001,818.89	February 2038	271,494.53
May 2028	2,992,265.00	April 2033	981,947.01	March 2038	264,717.28
June 2028	2,938,954.74	May 2033	962,420.12	April 2038	258,068.63
July 2028	2,886,522.42	June 2033	943,232.64	May 2038	251,546.39
August 2028	2,834,954.21	July 2033	924,379.04	June 2038	245,148.41
September 2028	2,784,236.49	August 2033	905,853.91	July 2038	238,872.58
October 2028	2,734,355.85	September 2033	887,651.88	August 2038	232,716.80
November 2028	2,685,299.09	October 2033	869,767.70	September 2038	226,679.04
December 2028	2,637,053.22	November 2033	852,196.20	October 2038	220,757.26
January 2029	2,589,605.43	December 2033	834,932.28	November 2038	214,949.50
February 2029	2,542,943.12	January 2034	817,970.91	December 2038	209,253.78
March 2029	2,497,053.88	February 2034	801,307.16	January 2039	203,668.21
April 2029	2,451,925.50	March 2034	784,936.17	February 2039	198,190.87
May 2029	2,407,545.92	April 2034	768,853.15	March 2039	192,819.92
June 2029	2,363,903.32	May 2034	753,053.40	April 2039	187,553.53
July 2029	2,320,986.02	June 2034	737,532.26	May 2039	182,389.88
August 2029	2,278,782.54	July 2034	722,285.19	June 2039	177,327.23
September 2029	2,237,281.57	August 2034	707,307.69	July 2039	172,363.81
October 2029	2,196,471.97	September 2034	692,595.34	August 2039	167,497.92
November 2029	2,156,342.78	October 2034	678,143.78	September 2039	162,727.87
December 2029	2,116,883.21	November 2034	663,948.73	October 2039	158,052.00
January 2030	2,078,082.61	December 2034	650,005.97	November 2039	153,468.68
February 2030	2,039,930.53	January 2035	636,311.37	December 2039	148,976.31
March 2030	2,002,416.66	February 2035	622,860.82	January 2040	144,573.30
April 2030	1,965,530.86	March 2035	609,650.31	February 2040	140,258.09
May 2030	1,929,263.13	April 2035	596,675.88	March 2040	136,029.17
June 2030	1,893,603.64	May 2035	583,933.64	April 2040	131,885.03
July 2030	1,858,542.71	June 2035	571,419.76	May 2040	127,824.19
August 2030	1,824,070.79	July 2035	559,130.46	June 2040	123,845.19
September 2030	1,790,178.51	August 2035	547,062.03	July 2040	119,946.60
October 2030	1,756,856.62	September 2035	535,210.81	August 2040	116,127.01
November 2030	1,724,096.02	October 2035	523,573.20	September 2040	112,385.04
December 2030	1,691,887.74	November 2035	512,145.68	October 2040	108,719.33
January 2031	1,660,222.98	December 2035	500,924.74	November 2040	105,128.53
February 2031	1,629,093.04	January 2036	489,906.97	December 2040	101,611.33
March 2031	1,598,489.37	February 2036	479,088.99	January 2041	98,166.43
April 2031	1,568,403.55	March 2036	468,467.48	February 2041	94,792.55
May 2031	1,538,827.31	April 2036	458,039.16	March 2041	91,488.44
June 2031	1,509,752.46	May 2036	447,800.83	April 2041	88,252.87
July 2031	1,481,170.99	June 2036	437,749.31	May 2041	85,084.62
August 2031	1,453,074.99	July 2036	427,881.49	June 2041	81,982.49
September 2031	1,425,456.66	August 2036	418,194.31	July 2041	78,945.32
October 2031	1,398,308.34	September 2036	408,684.74	August 2041	75,971.95
November 2031	1,371,622.48	October 2036	399,349.82	September 2041	73,061.24
December 2031	1,345,391.66	November 2036	390,186.62	October 2041	70,212.07
January 2032	1,319,608.55	December 2036	381,192.27	November 2041	67,423.35
February 2032	1,294,265.96	January 2037	372,363.94	December 2041	64,693.99
March 2032	1,269,356.80	February 2037	363,698.84	January 2042	62,022.94

Aggregate Group II (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
February 2042	$ 59,409.14	February 2043	$ 32,151.84	February 2044	$ 11,419.28
March 2042	56,851.57	March 2043	30,194.74	March 2044	9,943.21
April 2042	54,349.22	April 2043	28,281.97	April 2044	8,502.55
May 2042	51,901.09	May 2043	26,412.69	May 2044	7,096.63
June 2042	49,506.21	June 2043	24,586.12	June 2044	5,724.81
July 2042	47,163.61	July 2043	22,801.47	July 2044	4,386.45
August 2042	44,872.34	August 2043	21,057.96	August 2044	3,080.91
September 2042	42,631.49	September 2043	19,354.84	September 2044	1,807.57
October 2042	40,440.13	October 2043	17,691.35	October 2044	565.83
November 2042	38,297.36	November 2043	16,066.77	November 2044 and thereafter	0.00
December 2042	36,202.30	December 2043	14,480.37		
January 2043	34,154.07	January 2044	12,931.44		

Aggregate Group III Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$106,455,929.00	August 2018	$ 71,783,937.41	February 2022	$ 39,247,656.91
March 2015	106,080,387.09	September 2018	70,871,886.55	March 2022	38,633,237.40
April 2015	105,673,830.78	October 2018	69,967,110.46	April 2022	38,027,951.12
May 2015	105,236,439.18	November 2018	69,069,547.50	May 2022	37,431,666.49
June 2015	104,768,415.22	December 2018	68,179,136.52	June 2022	36,844,253.79
July 2015	104,269,985.57	January 2019	67,295,816.86	July 2022	36,265,585.15
August 2015	103,741,400.42	February 2019	66,419,528.34	August 2022	35,695,534.48
September 2015	103,182,933.29	March 2019	65,550,211.27	September 2022	35,133,977.47
October 2015	102,594,880.85	April 2019	64,687,806.41	October 2022	34,580,791.60
November 2015	101,977,562.61	May 2019	63,832,255.03	November 2022	34,035,856.04
December 2015	101,331,320.64	June 2019	62,983,498.83	December 2022	33,499,051.69
January 2016	100,656,519.26	July 2019	62,141,480.01	January 2023	32,970,261.13
February 2016	99,953,544.71	August 2019	61,306,141.19	February 2023	32,449,368.60
March 2016	99,222,804.74	September 2019	60,477,425.50	March 2023	31,936,259.98
April 2016	98,464,728.21	October 2019	59,655,276.46	April 2023	31,430,822.76
May 2016	97,679,764.68	November 2019	58,839,638.10	May 2023	30,932,946.01
June 2016	96,868,383.94	December 2019	58,030,454.85	June 2023	30,442,520.41
July 2016	96,031,075.47	January 2020	57,227,671.62	July 2023	29,959,438.14
August 2016	95,168,348.03	February 2020	56,431,233.73	August 2023	29,483,592.92
September 2016	94,280,729.00	March 2020	55,641,086.94	September 2023	29,014,880.00
October 2016	93,368,763.90	April 2020	54,857,177.46	October 2023	28,553,196.09
November 2016	92,433,015.79	May 2020	54,079,451.92	November 2023	28,098,439.36
December 2016	91,474,064.60	June 2020	53,307,857.36	December 2023	27,650,509.44
January 2017	90,492,506.57	July 2020	52,542,341.26	January 2024	27,209,307.37
February 2017	89,488,953.55	August 2020	51,782,851.51	February 2024	26,774,735.59
March 2017	88,464,032.32	September 2020	51,029,336.43	March 2024	26,346,697.94
April 2017	87,418,383.93	October 2020	50,281,744.72	April 2024	25,925,099.60
May 2017	86,381,137.29	November 2020	49,540,025.53	May 2024	25,509,847.12
June 2017	85,352,221.77	December 2020	48,804,128.37	June 2024	25,100,848.35
July 2017	84,331,567.32	January 2021	48,074,003.19	July 2024	24,698,012.48
August 2017	83,319,104.44	February 2021	47,349,600.33	August 2024	24,301,249.95
September 2017	82,314,764.19	March 2021	46,630,870.50	September 2024	23,910,472.50
October 2017	81,318,478.17	April 2021	45,917,764.84	October 2024	23,525,593.12
November 2017	80,330,178.52	May 2021	45,210,234.85	November 2024	23,146,526.02
December 2017	79,349,797.93	June 2021	44,508,232.43	December 2024	22,773,186.64
January 2018	78,377,269.64	July 2021	43,815,778.64	January 2025	22,405,491.63
February 2018	77,412,527.40	August 2021	43,133,580.77	February 2025	22,043,358.81
March 2018	76,455,505.49	September 2021	42,461,491.43	March 2025	21,686,707.17
April 2018	75,506,138.73	October 2021	41,799,365.26	April 2025	21,335,456.86
May 2018	74,564,362.44	November 2021	41,147,059.00	May 2025	20,989,529.15
June 2018	73,630,112.47	December 2021	40,504,431.38	June 2025	20,648,846.46
July 2018	72,703,325.17	January 2022	39,871,343.11	July 2025	20,313,332.28

Aggregate Group III (Continued)

Distribution Date	Planned Balance
August 2025	$ 19,982,911.20
September 2025	19,657,508.90
October 2025	19,337,052.10
November 2025	19,021,468.56
December 2025	18,710,687.09
January 2026	18,404,637.49
February 2026	18,103,250.58
March 2026	17,806,458.16
April 2026	17,514,193.00
May 2026	17,226,388.82
June 2026	16,942,980.31
July 2026	16,663,903.07
August 2026	16,389,093.63
September 2026	16,118,489.41
October 2026	15,852,028.76
November 2026	15,589,650.86
December 2026	15,331,295.80
January 2027	15,076,904.52
February 2027	14,826,418.77
March 2027	14,579,781.19
April 2027	14,336,935.18
May 2027	14,097,825.00
June 2027	13,862,395.68
July 2027	13,630,593.04
August 2027	13,402,363.68
September 2027	13,177,654.96
October 2027	12,956,415.00
November 2027	12,738,592.67
December 2027	12,524,137.55
January 2028	12,312,999.96
February 2028	12,105,130.93
March 2028	11,900,482.19
April 2028	11,699,006.16
May 2028	11,500,655.95
June 2028	11,305,385.35
July 2028	11,113,148.78
August 2028	10,923,901.35
September 2028	10,737,598.81
October 2028	10,554,197.52
November 2028	10,373,654.50
December 2028	10,195,927.37
January 2029	10,020,974.35
February 2029	9,848,754.30
March 2029	9,679,226.62
April 2029	9,512,351.33
May 2029	9,348,089.03
June 2029	9,186,400.85
July 2029	9,027,248.52
August 2029	8,870,594.30
September 2029	8,716,401.00
October 2029	8,564,631.96
November 2029	8,415,251.06
December 2029	8,268,222.70
January 2030	8,123,511.78
February 2030	7,981,083.72
March 2030	7,840,904.43
April 2030	7,702,940.33
May 2030	7,567,158.31
June 2030	7,433,525.73
July 2030	7,302,010.44
August 2030	$ 7,172,580.76
September 2030	7,045,205.44
October 2030	6,919,853.71
November 2030	6,796,495.23
December 2030	6,675,100.11
January 2031	6,555,638.88
February 2031	6,438,082.51
March 2031	6,322,402.39
April 2031	6,208,570.30
May 2031	6,096,558.47
June 2031	5,986,339.51
July 2031	5,877,886.42
August 2031	5,771,172.61
September 2031	5,666,171.86
October 2031	5,562,858.35
November 2031	5,461,206.62
December 2031	5,361,191.59
January 2032	5,262,788.52
February 2032	5,165,973.08
March 2032	5,070,721.23
April 2032	4,977,009.34
May 2032	4,884,814.09
June 2032	4,794,112.51
July 2032	4,704,881.95
August 2032	4,617,100.12
September 2032	4,530,745.03
October 2032	4,445,795.01
November 2032	4,362,228.73
December 2032	4,280,025.14
January 2033	4,199,163.53
February 2033	4,119,623.47
March 2033	4,041,384.84
April 2033	3,964,427.80
May 2033	3,888,732.81
June 2033	3,814,280.63
July 2033	3,741,052.27
August 2033	3,669,029.04
September 2033	3,598,192.52
October 2033	3,528,524.57
November 2033	3,460,007.29
December 2033	3,392,623.06
January 2034	3,326,354.52
February 2034	3,261,184.57
March 2034	3,197,096.33
April 2034	3,134,073.21
May 2034	3,072,098.84
June 2034	3,011,157.08
July 2034	2,951,232.06
August 2034	2,892,308.12
September 2034	2,834,369.83
October 2034	2,777,402.00
November 2034	2,721,389.65
December 2034	2,666,318.04
January 2035	2,612,172.62
February 2035	2,558,939.08
March 2035	2,506,603.31
April 2035	2,455,151.40
May 2035	2,404,569.67
June 2035	2,354,844.62
July 2035	2,305,962.95
August 2035	$ 2,257,911.57
September 2035	2,210,677.58
October 2035	2,164,248.26
November 2035	2,118,611.08
December 2035	2,073,753.72
January 2036	2,029,664.01
February 2036	1,986,329.98
March 2036	1,943,739.84
April 2036	1,901,881.95
May 2036	1,860,744.87
June 2036	1,820,317.31
July 2036	1,780,588.18
August 2036	1,741,546.51
September 2036	1,703,181.53
October 2036	1,665,482.61
November 2036	1,628,439.28
December 2036	1,592,041.24
January 2037	1,556,278.33
February 2037	1,521,140.55
March 2037	1,486,618.03
April 2037	1,452,701.08
May 2037	1,419,380.12
June 2037	1,386,645.74
July 2037	1,354,488.66
August 2037	1,322,899.74
September 2037	1,291,869.97
October 2037	1,261,390.48
November 2037	1,231,452.55
December 2037	1,202,047.55
January 2038	1,173,167.02
February 2038	1,144,802.60
March 2038	1,116,946.08
April 2038	1,089,589.34
May 2038	1,062,724.42
June 2038	1,036,343.46
July 2038	1,010,438.70
August 2038	985,002.54
September 2038	960,027.45
October 2038	935,506.05
November 2038	911,431.04
December 2038	887,795.26
January 2039	864,591.64
February 2039	841,813.21
March 2039	819,453.12
April 2039	797,504.62
May 2039	775,961.06
June 2039	754,815.90
July 2039	734,062.68
August 2039	713,695.05
September 2039	693,706.75
October 2039	674,091.63
November 2039	654,843.62
December 2039	635,956.75
January 2040	617,425.12
February 2040	599,242.94
March 2040	581,404.52
April 2040	563,904.22
May 2040	546,736.52
June 2040	529,895.96
July 2040	513,377.18

Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
August 2040	$ 497,174.89	January 2042	$ 265,411.76	June 2043	$ 101,728.27
September 2040	481,283.89	February 2042	254,089.17	July 2043	93,829.59
October 2040	465,699.06	March 2042	242,996.73	August 2043	86,102.72
November 2040	450,415.34	April 2042	232,130.55	September 2043	78,544.71
December 2040	435,427.77	May 2042	221,486.82	October 2043	71,152.62
January 2041	420,731.46	June 2042	211,061.78	November 2043	63,923.57
February 2041	406,321.59	July 2042	200,851.73	December 2043	56,854.74
March 2041	392,193.41	August 2042	190,853.03	January 2044	49,943.34
April 2041	378,342.26	September 2042	181,062.10	February 2044	43,186.63
May 2041	364,763.52	October 2042	171,475.40	March 2044	36,581.89
June 2041	351,452.69	November 2042	162,089.46	April 2044	30,126.49
July 2041	338,405.28	December 2042	152,900.85	May 2044	23,817.79
August 2041	325,616.92	January 2043	143,906.21	June 2044	17,653.23
September 2041	313,083.28	February 2043	135,102.22	July 2044	11,630.27
October 2041	300,800.10	March 2043	126,485.62	August 2044	5,746.42
November 2041	288,763.20	April 2043	118,053.20	September 2044 and thereafter	0.00
December 2041	276,968.44	May 2043	109,801.78		

Aggregate Group IV Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$28,571,428.00	February 2018	$19,904,177.93	February 2021	$10,932,676.19
March 2015	28,459,357.94	March 2018	19,618,579.53	March 2021	10,718,189.89
April 2015	28,338,031.74	April 2018	19,335,265.62	April 2021	10,505,381.98
May 2015	28,207,503.55	May 2018	19,054,216.88	May 2021	10,294,237.99
June 2015	28,067,833.92	June 2018	18,775,414.18	June 2021	10,086,387.16
July 2015	27,919,090.51	July 2018	18,498,838.53	July 2021	9,882,083.68
August 2015	27,761,347.96	August 2018	18,224,471.07	August 2021	9,681,268.47
September 2015	27,594,687.92	September 2018	17,952,293.12	September 2021	9,483,883.41
October 2015	27,419,198.90	October 2018	17,682,286.13	October 2021	9,289,871.32
November 2015	27,234,976.27	November 2018	17,414,431.72	November 2021	9,099,175.97
December 2015	27,042,122.09	December 2018	17,148,711.63	December 2021	8,911,742.05
January 2016	26,840,745.10	January 2019	16,885,107.76	January 2022	8,727,515.16
February 2016	26,630,960.56	February 2019	16,623,602.16	February 2022	8,546,441.79
March 2016	26,412,890.15	March 2019	16,364,177.00	March 2022	8,368,469.29
April 2016	26,186,661.85	April 2019	16,106,814.61	April 2022	8,193,545.90
May 2016	25,952,409.82	May 2019	15,851,497.47	May 2022	8,021,620.71
June 2016	25,710,274.26	June 2019	15,598,208.17	June 2022	7,852,643.61
July 2016	25,460,401.24	July 2019	15,346,929.47	July 2022	7,686,565.35
August 2016	25,202,942.59	August 2019	15,097,644.24	August 2022	7,523,337.48
September 2016	24,938,055.68	September 2019	14,850,335.51	September 2022	7,362,912.33
October 2016	24,665,903.33	October 2019	14,604,986.43	October 2022	7,205,243.04
November 2016	24,386,653.55	November 2019	14,361,580.29	November 2022	7,050,283.48
December 2016	24,100,479.41	December 2019	14,120,100.51	December 2022	6,897,988.33
January 2017	23,807,558.84	January 2020	13,880,530.65	January 2023	6,748,312.96
February 2017	23,508,074.44	February 2020	13,642,854.40	February 2023	6,601,213.52
March 2017	23,202,213.26	March 2020	13,407,055.56	March 2023	6,456,646.85
April 2017	22,890,166.58	April 2020	13,173,118.09	April 2023	6,314,570.51
May 2017	22,580,627.20	May 2020	12,941,026.05	May 2023	6,174,942.78
June 2017	22,273,574.02	June 2020	12,710,763.64	June 2023	6,037,722.58
July 2017	21,968,986.14	July 2020	12,482,315.19	July 2023	5,902,869.54
August 2017	21,666,842.82	August 2020	12,255,665.15	August 2023	5,770,343.96
September 2017	21,367,123.49	September 2020	12,030,798.10	September 2023	5,640,106.76
October 2017	21,069,807.74	October 2020	11,807,698.72	October 2023	5,512,119.54
November 2017	20,774,875.32	November 2020	11,586,351.84	November 2023	5,386,344.51
December 2017	20,482,306.13	December 2020	11,366,742.40	December 2023	5,262,744.50
January 2018	20,192,080.26	January 2021	11,148,855.46	January 2024	5,141,282.97

Aggregate Group IV (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
February 2024	$ 5,021,923.98	May 2026	$ 2,477,594.74	August 2028	$ 901,134.93
March 2024	4,904,632.16	June 2026	2,404,675.02	September 2028	856,159.94
April 2024	4,789,372.76	July 2026	2,333,037.97	October 2028	811,990.50
May 2024	4,676,111.56	August 2026	2,262,661.80	November 2028	768,612.75
June 2024	4,564,814.94	September 2026	2,193,525.07	December 2028	726,013.10
July 2024	4,455,449.82	October 2026	2,125,606.70	January 2029	684,178.15
August 2024	4,347,983.67	November 2026	2,058,885.98	February 2029	643,094.76
September 2024	4,242,384.49	December 2026	1,993,342.52	March 2029	602,749.97
October 2024	4,138,620.82	January 2027	1,928,956.28	April 2029	563,131.06
November 2024	4,036,661.70	February 2027	1,865,707.55	May 2029	524,225.53
December 2024	3,936,476.70	March 2027	1,803,576.96	June 2029	486,021.08
January 2025	3,838,035.90	April 2027	1,742,545.43	July 2029	448,505.62
February 2025	3,741,309.84	May 2027	1,682,594.24	August 2029	411,667.24
March 2025	3,646,269.58	June 2027	1,623,704.96	September 2029	375,494.27
April 2025	3,552,886.65	July 2027	1,565,859.45	October 2029	339,975.21
May 2025	3,461,133.05	August 2027	1,509,039.91	November 2029	305,098.76
June 2025	3,370,981.23	September 2027	1,453,228.81	December 2029	270,853.80
July 2025	3,282,404.12	October 2027	1,398,408.91	January 2030	237,229.42
August 2025	3,195,375.07	November 2027	1,344,563.28	February 2030	204,214.86
September 2025	3,109,867.90	December 2027	1,291,675.24	March 2030	171,799.57
October 2025	3,025,856.84	January 2028	1,239,728.43	April 2030	139,973.17
November 2025	2,943,316.57	February 2028	1,188,706.73	May 2030	108,725.44
December 2025	2,862,222.16	March 2028	1,138,594.29	June 2030	78,046.36
January 2026	2,782,549.13	April 2028	1,089,375.54	July 2030	47,926.05
February 2026	2,704,273.37	May 2028	1,041,035.17	August 2030	18,354.81
March 2026	2,627,371.18	June 2028	993,558.11	September 2030	0.01
April 2026	2,551,819.28	July 2028	946,929.55	October 2030 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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February 23, 2015