

**\$1,336,313,651**



**FannieMae®**

**Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2012-19**

**The Certificates**

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

**Payments to Certificateholders**

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

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

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

**The Fannie Mae Guaranty**

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
VN . . . . .	1	\$ 5,695,000	SC/SEQ/AD	3.5%	FIX	3136A4LH0	May 2023
ZN . . . . .	1	11,893,000	SC/SEQ	3.5	FIX/Z	3136A4LJ6	January 2042
VJ(2) . . . .	2	3,586,000	SC/SEQ/AD	3.5	FIX	3136A4LK3	January 2027
VK(2) . . . .	2	8,508,000	SC/SEQ/AD	3.5	FIX	3136A4LL1	May 2023
ZD(2) . . . .	2	17,790,000	SC/SEQ	3.5	FIX/Z	3136A4LM9	January 2042
BG . . . . .	3	114,712,667	PAC	2.0	FIX	3136A4LN7	December 2039
FG . . . . .	3	57,356,333	PAC	(3)	FLT	3136A4LP2	December 2039
SG . . . . .	3	57,356,333(4)	NTL	(3)	INV/IO	3136A4LQ0	December 2039
VG(2) . . . .	3	16,917,000	PAC/AD	3.5	FIX	3136A4LR8	February 2040
VH(2) . . . .	3	5,935,000	PAC/AD	3.5	FIX	3136A4LS6	June 2023
ZC(2) . . . .	3	12,391,000	PAC	3.5	FIX/Z	3136A4LT4	March 2042
KG . . . . .	3	8,975,000	PAC	3.5	FIX	3136A4LU1	March 2042
TF . . . . .	3	31,165,729	SUP	(3)	FLT	3136A4LV9	March 2042
TS . . . . .	3	22,261,236	SUP	(3)	INV	3136A4LW7	March 2042
FD . . . . .	3	134,856,982	PT	(3)	FLT	3136A4LX5	March 2042
SD . . . . .	3	134,856,982(4)	NTL	(3)	INV/IO	3136A4LY3	March 2042
PD . . . . .	4	57,200,000	PAC	2.0	FIX	3136A4LZ0	December 2039
FP . . . . .	4	28,600,000	PAC	(3)	FLT	3136A4MA4	December 2039
SP . . . . .	4	28,600,000(4)	NTL	(3)	INV/IO	3136A4MB2	December 2039
VC(2) . . . .	4	8,945,000	PAC/AD	3.5	FIX	3136A4MC0	March 2040
VE(2) . . . .	4	2,794,000	PAC/AD	3.5	FIX	3136A4MD8	June 2023
ZB(2) . . . .	4	5,834,000	PAC	3.5	FIX/Z	3136A4ME6	March 2042
KA . . . . .	4	3,030,000	PAC	3.5	FIX	3136A4MF3	March 2042
FC . . . . .	4	16,457,649	SUP	(3)	FLT	3136A4MG1	March 2042
SC . . . . .	4	11,755,465	SUP	(3)	INV	3136A4MH9	March 2042
F . . . . .	4	67,308,056	PT	(3)	FLT	3136A4MJ5	March 2042
S . . . . .	4	67,308,056(4)	NTL	(3)	INV/IO	3136A4MK2	March 2042

(Table continued on next page)

**The Trust and its Assets**

The trust will own

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

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

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The NP, GW, GH, GT, AT, AY, VL, VM, ZL and CB Classes are the RCR classes. For a more detailed description of the RCR classes, see Schedule 1 attached to this prospectus supplement and “Description of the Certificates—The Certificates—*Combination and Recombination*” in the REMIC prospectus.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be February 29, 2012.

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

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

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

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

**BofA Merrill Lynch**

February 23, 2012

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
NB(2) . . .	5	\$ 2,000	PAC	3.0%	FIX	3136A4ML0	April 2012
NG(2) . . .	5	50,000,000	PAC	3.0	FIX	3136A4MM8	October 2031
NI . . . . .	5	7,143,142(4)	NTL	3.5	FIX/IO	3136A4MN6	October 2031
HA . . . . .	5	11,468,000	SUP	3.5	FIX	3136A4MP1	November 2031
NY(2) . . .	5	2,168,000	SEQ	3.5	FIX	3136A4MQ9	March 2032
GB(2) . . .	5	160,000,000	SEQ	2.0	FIX	3136A4MR7	November 2030
GI(2) . . . .	5	68,571,428(4)	NTL	3.5	FIX/IO	3136A4MS5	November 2030
GY(2) . . .	5	20,773,000	SEQ	3.5	FIX	3136A4MT3	March 2032
HB . . . . .	6	78,137,000	PAC/AD	4.0	FIX	3136A4MU0	January 2042
HX . . . . .	6	1,298,000	PAC/AD	4.0	FIX	3136A4MV8	March 2042
KH . . . . .	6	22,260,000	PAC/AD	4.0	FIX	3136A4MW6	March 2042
KZ . . . . .	6	2,000	PAC/AD	4.0	FIX/Z	3136A4MX4	March 2042
ZH . . . . .	6	23,303,000	SUP	4.0	FIX/Z	3136A4MY2	March 2042
HD . . . . .	7	13,464,266	PT	4.5	FIX	3136A4MZ9	March 2042
FA . . . . .	7	53,857,066	PT	(3)	FLT	3136A4NA3	March 2042
SA . . . . .	7	53,857,066(4)	NTL	(3)	INV/IO	3136A4NB1	March 2042
AE . . . . .	7	74,384,800	SEQ	2.0	FIX	3136A4NC9	April 2039
FJ(2) . . . .	7	31,879,200	SEQ	(3)	FLT	3136A4ND7	April 2039
SJ(2) . . . .	7	31,879,200(4)	NTL	(3)	INV/IO	3136A4NE5	April 2039
VA(2) . . . .	7	7,618,000	SEQ/AD	3.5	FIX	3136A4NF2	June 2023
VB(2) . . . .	7	4,852,000	SEQ/AD	3.5	FIX	3136A4NG0	October 2028
ZA(2) . . . .	7	15,908,668	SEQ	3.5	FIX/Z	3136A4NH8	March 2042
EF . . . . .	8	15,585,300	PT	(3)	FLT	3136A4NJ4	March 2042
ES . . . . .	8	15,585,300(4)	NTL	(3)	INV/IO	3136A4NK1	March 2042
ED . . . . .	8	14,000,000	PAC	3.0	FIX	3136A4NL9	May 2041
EI . . . . .	8	1,400,000(4)	NTL	5.0	FIX/IO	3136A4NM7	May 2041
EB(2) . . . .	8	1,090,701	PAC	3.5	FIX	3136A4NN5	March 2042
EQ . . . . .	8	1,362,502	PAC	3.5	FIX	3136A4NP0	March 2042
EW . . . . .	8	2,596,318	SUP	3.5	FIX	3136A4NQ8	March 2041
EU . . . . .	8	865,440	SUP	3.5	FIX	3136A4NR6	September 2041
EY . . . . .	8	865,440	SUP	3.5	FIX	3136A4NS4	March 2042
JF . . . . .	9	21,315,952	PT	(3)	FLT	3136A4NT2	March 2042
JS . . . . .	9	21,315,952(4)	NTL	(3)	INV/IO	3136A4NU9	March 2042
KF . . . . .	9	4,285,714	SEQ/AD	(3)	FLT	3136A4NV7	April 2040
KS . . . . .	9	4,285,714(4)	NTL	(3)	INV/IO	3136A4NW5	April 2040
JC . . . . .	9	10,000,000	SEQ/AD	2.0	FIX	3136A4NX3	April 2040
JZ . . . . .	9	829,722	SEQ	3.5	FIX/Z	3136A4NY1	March 2042
JA . . . . .	9	26,500,000	PAC	3.5	FIX	3136A4NZ8	March 2041
JB(2) . . . .	9	2,328,927	PAC	3.5	FIX	3136A4PA1	March 2042
JK . . . . .	9	914,890	PAC	3.0	FIX	3136A4PB9	March 2042
JM . . . . .	9	914,890	PAC	4.0	FIX	3136A4PC7	March 2042
JT . . . . .	9	3,012,591	SUP	3.5	FIX	3136A4PD5	September 2041
JG . . . . .	9	1,500,000	SUP	3.0	FIX	3136A4PE3	September 2041
JH . . . . .	9	1,500,000	SUP	4.0	FIX	3136A4PF0	September 2041
JY . . . . .	9	1,503,147	SUP	3.5	FIX	3136A4PG8	March 2042
R . . . . .		0	NPR	0	NPR	3136A4PH6	March 2042
RL . . . . .		0	NPR	0	NPR	3136A4PJ2	March 2042

- (1) See “Description of the Certificates—The Certificates—Class Definitions and Abbreviations” in the REMIC prospectus.  
(2) Exchangeable classes.  
(3) Based on LIBOR.  
(4) Notional balances. These classes are interest only classes. See page S-7 for a description of how their notional balances are calculated.

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## AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated May 1, 2010 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
  - February 1, 2012, for all MBS issued on or after February 1, 2012,
  - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
  - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
  - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
  - January 1, 2006, for all other MBS(as applicable, the “MBS Prospectus”);
- if you are purchasing a Group 1 or Group 2 Class or the R or RL Class, the disclosure documents relating to the applicable underlying REMIC and RCR certificates (the “Underlying REMIC Disclosure Documents”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

For a description of current servicing policies generally applicable to existing Fannie Mae MBS pools, see “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus dated February 1, 2012.

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

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

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

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

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

Merrill Lynch, Pierce, Fenner & Smith Incorporated  
Mortgage Finance Department  
One Bryant Park  
New York, New York 10036  
(telephone 646 855-8340).

## RECENT DEVELOPMENTS

### Ratings Matters

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

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

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

#### *Moody's Investors Service*

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

#### *Fitch Ratings Limited*

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

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

## SUMMARY

**This summary contains only limited information about the certificates. Statistical information in this summary is provided as of February 1, 2012. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.**

### Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Class 2011-134-HY REMIC Certificate Class 2011-146-GY RCR Certificate
2	Class 2011-146-LY REMIC Certificate
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS
7	Group 7 MBS
8	Group 8 MBS
9	Group 9 MBS

### Group 1 and Group 2

Exhibit A describes the underlying REMIC and RCR certificates in Group 1 and Group 2, including certain information about the related mortgage loans. To learn more about the underlying REMIC and RCR certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

### Group 3, Group 4, Group 5, Group 6, Group 7, Group 8 and Group 9

#### Characteristics of the Trust MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 3 MBS	\$404,570,947	4.50%	4.75% to 7.00%	241 to 360
Group 4 MBS	\$201,924,170	4.50%	4.75% to 7.00%	241 to 360
Group 5 MBS	\$244,411,000	3.50%	3.75% to 6.00%	181 to 240
Group 6 MBS	\$125,000,000	4.00%	4.25% to 6.50%	241 to 360
Group 7 MBS	\$201,964,000	4.50%	4.75% to 7.00%	241 to 360
Group 8 MBS	\$ 19,059,326	5.00%	5.25% to 7.50%	241 to 360
	\$ 17,306,375	5.00%	5.25% to 7.50%	241 to 360
Group 9 MBS	\$ 21,859,460	4.50%	4.75% to 7.00%	241 to 360
	\$ 52,746,373	4.50%	4.75% to 7.00%	241 to 360

### Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 3 MBS	\$404,570,947	360	352	4	4.936%
Group 4 MBS	\$201,924,170	360	351	6	4.946%
Group 5 MBS	\$244,411,000	240	238	1	3.920%
Group 6 MBS	\$125,000,000	360	358	1	4.430%
Group 7 MBS	\$201,964,000	360	353	2	4.922%
Group 8 MBS	\$ 19,059,326	360	356	3	5.450%
	\$ 17,306,375	360	356	3	5.450%
Group 9 MBS	\$ 21,859,460	360	356	3	4.920%
	\$ 52,746,373	360	356	3	4.920%

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

#### **Settlement Date**

We expect to issue the certificates on February 29, 2012.

#### **Distribution Dates**

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

#### **Record Date**

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

#### **Book-Entry and Physical Certificates**

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

<u>Fed Book-Entry</u>	<u>Physical</u>
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:

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
FG .....	0.77630%	6.50%	0.50%	LIBOR + 50 basis points
SG .....	5.72370%	6.00%	0.00%	6.00% – LIBOR
TF .....	1.27630%	6.00%	1.00%	LIBOR + 100 basis points
TS .....	6.61318%	7.00%	0.00%	7.00% – (1.39999994 × LIBOR)
FD .....	0.82630%	6.50%	0.55%	LIBOR + 55 basis points
SD .....	5.67370%	5.95%	0.00%	5.95% – LIBOR
FP .....	0.79500%	6.50%	0.50%	LIBOR + 50 basis points
SP .....	5.70500%	6.00%	0.00%	6.00% – LIBOR
FC .....	1.29500%	6.00%	1.00%	LIBOR + 100 basis points
SC .....	6.58700%	7.00%	0.00%	7.00% – (1.39999983 × LIBOR)
F .....	0.84500%	6.50%	0.55%	LIBOR + 55 basis points
S .....	5.65500%	5.95%	0.00%	5.95% – LIBOR
FA .....	0.81600%	7.00%	0.55%	LIBOR + 55 basis points
SA .....	6.18400%	6.45%	0.00%	6.45% – LIBOR
FJ .....	0.76600%	7.00%	0.50%	LIBOR + 50 basis points
SJ .....	6.23400%	6.50%	0.00%	6.50% – LIBOR
EF .....	0.84700%	7.00%	0.55%	LIBOR + 55 basis points
ES .....	6.15300%	6.45%	0.00%	6.45% – LIBOR
JF .....	0.84700%	7.00%	0.55%	LIBOR + 55 basis points
JS .....	6.15300%	6.45%	0.00%	6.45% – LIBOR
KF .....	0.84700%	7.00%	0.55%	LIBOR + 55 basis points
KS .....	6.15300%	6.45%	0.00%	6.45% – LIBOR

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

## Notional Classes

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

<u>Class</u>	
SG .....	100% of the FG Class
SD .....	100% of the FD Class
SP .....	100% of the FP Class
S .....	100% of the F Class
NI .....	14.2857125715% of the <i>sum</i> of the NB and NG Classes
GI .....	42.8571425000% of the GB Class
SA .....	100% of the FA Class
SJ .....	100% of the FJ Class
ES .....	100% of the EF Class
EI .....	10% of the ED Class
JS .....	100% of the JF Class
KS .....	100% of the KF Class



## Distributions of Principal

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

### Weighted Average Lives (years)\*

Group 1 Classes		PSA Prepayment Assumption									
		0%	100%	275%	450%	675%	900%	1200%	1500%		
VN		6.0	6.0	6.0	5.7	4.5	3.6	2.7	2.0		
ZN		26.3	19.4	18.2	12.2	8.1	5.8	3.9	2.7		
Group 2 Classes		PSA Prepayment Assumption									
		0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%
VJ	13.1	13.1	13.0	13.0	13.0	13.0	13.0	9.4	5.4	3.3	2.2
VK	6.0	6.0	6.0	6.0	6.0	6.0	6.0	5.9	4.4	3.0	2.1
ZD	26.5	18.3	18.3	18.3	18.3	18.3	18.3	13.0	7.6	4.5	2.8
Group 3 Classes		PSA Prepayment Assumption									
		0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%
BG, FG and SG	15.6	5.8	5.3	5.3	5.3	5.3	5.3	3.8	2.5	1.8	1.5
VG	20.7	13.2	13.0	13.0	13.0	13.0	13.0	8.8	5.1	3.2	2.3
VH	6.0	6.0	6.0	6.0	6.0	6.0	6.0	5.9	4.6	3.2	2.3
ZC	25.9	18.6	18.6	18.6	18.6	18.6	18.6	13.3	7.8	4.7	3.1
KG	27.0	14.7	10.9	5.4	3.4	3.4	3.4	2.1	1.4	1.0	0.8
TF and TS	28.7	22.0	20.1	18.9	18.3	8.2	2.9	1.4	0.9	0.6	0.5
FD and SD	19.9	10.7	9.8	9.4	9.2	7.2	6.2	4.3	2.7	1.8	1.4
Group 4 Classes		PSA Prepayment Assumption									
		0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%
PD, FP and SP	15.6	5.7	5.1	5.1	5.1	5.1	5.1	3.7	2.4	1.7	1.3
VC	21.1	13.2	13.0	13.0	13.0	13.0	13.0	8.7	5.0	3.1	2.2
VE	6.0	6.0	6.0	6.0	6.0	6.0	6.0	5.9	4.6	3.1	2.2
ZB	25.9	18.7	18.7	18.7	18.7	18.7	18.7	13.3	7.8	4.6	2.9
KA	26.9	14.3	10.2	3.3	3.3	3.3	3.3	2.0	1.3	0.9	0.7
FC and SC	28.6	21.6	19.5	18.3	17.4	7.8	2.7	1.3	0.8	0.5	0.4
F and S	19.9	10.6	9.7	9.3	9.1	7.1	6.0	4.1	2.5	1.7	1.3
Group 5 Classes		PSA Prepayment Assumption									
		0%	100%	125%	200%	250%	400%	700%	1000%		
NB		0.1	0.1	0.1	0.1	0.1	0.1	0.1	0.1	0.1	
NG, NI and NP		10.1	6.0	5.6	5.6	5.6	4.3	2.9	2.3		
HA		18.5	15.2	13.7	6.4	2.8	1.5	1.0	0.8		
NY		19.8	19.1	18.9	17.9	16.9	13.6	8.5	5.9		
GB, GI, GH and GT		11.0	6.8	6.3	5.0	4.4	3.3	2.3	1.8		
GY		19.3	17.6	17.1	15.2	13.9	10.5	6.5	4.6		
GW		19.4	17.8	17.3	15.5	14.2	10.8	6.7	4.7		
Group 6 Classes		PSA Prepayment Assumption									
		0%	100%	135%	287%	375%	475%	600%	800%	1100%	1400%
HB	11.3	5.1	4.6	4.6	4.6	4.6	3.9	3.1	2.5	2.1	1.6
HX	19.5	16.3	16.3	16.3	16.3	16.3	13.0	9.5	6.4	4.5	2.0
KH	20.9	11.3	9.1	2.6	2.6	2.6	2.2	1.8	1.5	1.3	1.0
KZ	22.6	13.9	12.1	6.6	6.6	6.6	3.1	2.3	1.8	1.6	1.2
ZH	26.5	20.2	18.2	11.9	6.3	2.1	1.5	1.1	0.8	0.7	0.5
Group 7 Classes		PSA Prepayment Assumption									
		0%	100%	275%	400%	600%	900%				
HD, FA and SA					19.9	10.8	5.9	4.4	3.2	2.3	
AE, FJ, SJ and AT					17.6	7.7	3.9	3.0	2.3	1.7	
VA					6.0	6.0	5.7	4.9	3.8	2.9	
VB					14.0	14.0	9.4	7.1	5.1	3.6	
ZA					28.6	22.6	14.2	10.7	7.4	5.0	
AY					28.6	22.6	13.2	9.6	6.6	4.4	

Group 8 Classes	PSA Prepayment Assumption													
	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%	
EF and ES . . . . .	20.2	11.0	10.2	10.0	9.0	9.0	7.8	6.1	5.8	4.3	2.7	1.9	1.5	
ED and EI . . . . .	16.5	6.5	6.0	6.0	6.0	6.0	6.0	6.0	6.0	4.6	3.0	2.1	1.7	
EB . . . . .	25.9	19.1	19.1	19.1	19.1	19.1	19.1	19.1	19.1	14.1	8.1	4.8	3.1	
EQ . . . . .	26.8	14.6	11.8	10.6	3.7	3.4	3.4	3.4	3.4	2.4	1.6	1.2	0.9	
EW . . . . .	28.1	19.8	17.9	17.5	14.3	14.0	6.6	1.9	1.8	1.1	0.7	0.5	0.4	
EU . . . . .	29.3	24.9	23.6	23.4	21.1	21.0	16.8	4.1	3.5	2.1	1.3	0.9	0.7	
EY . . . . .	29.8	27.9	27.4	27.3	26.2	26.1	23.6	10.2	5.2	2.5	1.5	1.0	0.8	

Group 9 Classes	PSA Prepayment Assumption													
	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%	
JF and JS . . . . .	19.9	10.8	10.0	9.9	8.9	8.9	7.7	6.1	5.8	4.3	2.7	1.9	1.5	
KF, KS and JC . . . . .	18.2	9.1	8.4	8.3	7.4	7.4	6.4	5.0	4.8	3.6	2.4	1.7	1.4	
JZ . . . . .	29.1	25.3	24.5	24.4	23.2	23.1	21.1	17.6	17.0	12.8	7.6	4.6	3.1	
JA . . . . .	16.4	6.5	6.1	6.0	6.0	6.0	6.0	6.0	5.8	4.4	2.9	2.1	1.6	
JB . . . . .	26.1	19.1	19.1	19.1	19.1	19.1	19.1	19.1	18.4	13.6	7.8	4.7	3.1	
JK and JM . . . . .	26.9	14.9	12.0	11.4	3.0	3.0	3.0	3.0	2.9	2.2	1.5	1.1	0.9	
JT, JG and JH . . . . .	28.4	21.0	19.2	18.9	15.5	15.1	8.3	2.3	2.1	1.3	0.8	0.6	0.4	
JY . . . . .	29.8	27.9	27.4	27.2	26.1	26.0	23.2	5.6	4.5	2.3	1.4	1.0	0.8	

		PSA Prepayment Assumption										
<b>Group 2/Group 3/Group 4 Classes**</b>		<b>0%</b>	<b>100%</b>	<b>120%</b>	<b>130%</b>	<b>135%</b>	<b>200%</b>	<b>250%</b>	<b>400%</b>	<b>700%</b>	<b>1100%</b>	<b>1500%</b>
VL		6.0	6.0	6.0	6.0	6.0	6.0	6.0	5.9	4.5	3.1	2.2
VM		19.9	13.2	13.0	13.0	13.0	13.0	13.0	8.9	5.1	3.2	2.3
ZL		26.2	18.5	18.5	18.5	18.5	18.5	18.5	13.1	7.7	4.6	2.9

	PSA Prepayment Assumption													
<u>Group 8/Group 9 Class**</u>	<u>0%</u>	<u>100%</u>	<u>117%</u>	<u>120%</u>	<u>145%</u>	<u>147%</u>	<u>185%</u>	<u>260%</u>	<u>275%</u>	<u>400%</u>	<u>700%</u>	<u>1100%</u>	<u>1500%</u>	
CB . . . . .	26.1	19.1	19.1	19.1	19.1	19.1	19.1	19.1	18.6	13.7	7.9	4.7	3.1	

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

\*\* These classes are RCR classes formed by combinations of two or more REMIC classes in different groups. For additional information, see Schedule 1 attached to this prospectus supplement.

## ADDITIONAL RISK FACTOR

*Payments on the Group 1 and Group 2 Classes also will be affected by the payment priorities governing the related underlying REMIC and RCR certificates.* If you invest in a Group 1 or Group 2 Class, the rate at which you receive payments also will be affected by the applicable priority sequences governing principal payments on the related underlying REMIC and RCR certificates.

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

time may be eliminated. In such a case, the underlying REMIC and RCR certificates will receive principal payments at rates that may vary widely from period to period. This prospectus supplement contains no information as to whether

- the underlying REMIC and RCR certificates have adhered to the applicable principal balance schedules,
- any related support classes remain outstanding, or
- the underlying REMIC and RCR certificates otherwise have performed as originally anticipated.

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

## DESCRIPTION OF THE CERTIFICATES

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

### General

*Structure.* We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the “Trust”) pursuant to a trust agreement dated as of May 1, 2010 and a supplement thereto dated as of February 1, 2012 (the “Issue Date”). We will issue the Guaranteed REMIC Pass-Through Certificates (the “REMIC Certificates”) pursuant to that trust agreement and supplement. We will issue the Combinable and Recombinable REMIC Certificates (the “RCR Certificates” and, together with the REMIC Certificates, the “Certificates”) pursuant to a separate trust agreement dated as of May 1, 2010 and a supplement thereto dated as of the Issue Date (together with the trust agreement and supplement relating to the REMIC Certificates, the “Trust Agreement”). We will execute the Trust Agreement in our corporate capacity and as trustee (the “Trustee”). In general, the term “Classes” includes the Classes of REMIC Certificates and RCR Certificates.

The assets of the Trust will include:

- two groups of previously issued REMIC and RCR certificates (the “Group 1 Underlying REMIC and RCR Certificates,” and “Group 2 Underlying REMIC Certificate,” and together,

the “Underlying REMIC and RCR Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”) as further described in Exhibit A, and

- seven groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 3 MBS,” “Group 4 MBS,” “Group 5 MBS,” “Group 6 MBS,” “Group 7 MBS,” “Group 8 MBS” and “Group 9 MBS,” and together, the “Trust MBS”).

The Underlying REMIC and RCR Certificates evidence 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.”

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

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

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

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

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

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

### **The Underlying REMIC and RCR Certificates**

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

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

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

### **The 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 3 MBS, Group 4 MBS, Group 6 MBS, Group 7 MBS, Group 8 MBS and Group 9 MBS, and up to 20 years in the case of the Group 5 MBS.

In addition, the pools of mortgage loans backing the Group 6 MBS have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Special Feature Mortgage Loans—*Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits*” in the MBS Prospectus dated February 1, 2012. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site and [www.fanniemae.com](http://www.fanniemae.com). For additional information about the particular pools underlying the Group 6 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*Refinancing—“Jumbo-conforming” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in the MBS Prospectus dated February 1, 2012.

Furthermore, all of the Mortgage Loans underlying the Group 7 MBS, approximately 47.6% of the Mortgage Loans underlying the Group 8 MBS, and approximately 29.3% of the Mortgage Loans underlying the Group 9 MBS (in each case, by principal balance at the Issue Date) have been refinanced under Fannie Mae Refi Plus and are designated as “high loan-to-value ratio” loans, with loan-to-value ratios ranging from greater than 105% up to 125% at the time of refinance. These loans are targeted at borrowers who have demonstrated an acceptable payment history on their mortgage loans but may have been unable to refinance due to a decline in home prices or the unavailability of mortgage insurance. Fannie Mae Refi Plus refinancing is available only if the new mortgage loan either reduces the monthly principal and interest payment for the borrower or provides a more stable loan product (such as movement from an adjustable-rate loan to a fixed rate loan). For more information on the Home Affordable Refinance Program, see “The Mortgage Loans—High Loan-to-Value Mortgage Loans” in the MBS Prospectus dated February 1, 2012 and on our Web site at [www.fanniemae.com](http://www.fanniemae.com). See also “Risk Factors—*Mortgage loans with loan-to-value ratios greater than 80% may have different prepayment and default characteristics than conforming mortgage loans generally*” in the MBS prospectus.

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

## Distributions of Interest

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

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

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

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

**Accrual Classes.** The ZN, ZD, ZC, ZB, KZ, ZH, ZA, JZ and ZL 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 Principals” below.

## Distributions of Principal

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

- *Group 1*

The ZN Accrual Amount to VN until retired, and thereafter to ZN.

} Accretion  
Directed  
Class and  
Accrual Class



The Group 1 Cash Flow Distribution Amount to VN and ZN, in that order, until retired. } Structured Collateral/ Sequential Pay Classes

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

The “Group 1 Cash Flow Distribution Amount” is the principal then paid on the Group 1 Underlying REMIC and RCR Certificates.

• *Group 2*

The ZD Accrual Amount to VK and VJ, in that order, until retired, and thereafter to ZD. } Accretion Directed Classes and Accrual Class

The Group 2 Cash Flow Distribution Amount to VJ, VK and ZD, in that order, until retired. } Structured Collateral/ Sequential Pay Classes

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

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

• *Group 3*

The ZC Accrual Amount to VH and VG, in that order, until retired, and thereafter to ZC. } Accretion Directed Classes and Accrual Class

The Group 3 Cash Flow Distribution Amount as follows:

— 66.6666667491% as follows:

*first*, to Aggregate Group I to its Planned Balance; } PAC Group and Class

*second*, to KG to its Planned Balance;

*third*, to TF and TS, pro rata, until retired; } Support Classes

*fourth*, to KG until retired; and

*fifth*, to Aggregate Group I to zero, and } PAC Class and Group

— 33.3333332509% to FD until retired. } Pass-Through Class

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

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

“Aggregate Group I” consists of the BG, FG, VG, VH and ZC Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I as follows:

*first*, to BG and FG, pro rata, until retired; and

*second*, to VG, VH and ZC, 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 4*

The ZB Accrual Amount to VE and VC, in that order, until retired, and thereafter to ZB. } Accretion Directed Classes and Accrual Class

The Group 4 Cash Flow Distribution Amount as follows:

— 66.6666669968% as follows:

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

*second*, to KA to its Planned Balance;

*third*, to FC and SC, pro rata, until retired;

*fourth*, to KA until retired; and

*fifth*, to Aggregate Group II to zero, and

— 33.3333330032% to F until retired.

} PAC Group and Class

} Support Classes

} PAC Class and Group

} Pass-Through Class

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

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

Aggregate Group II consists of the PD, FP, VC, VE and ZB Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II as follows:

*first*, to PD and FP, pro rata, until retired; and

*second*, to VC, VE and ZB, 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 5*

The Group 5 Principal Distribution Amount as follows:

— 73.9627103526% to GB and GY, in that order, until retired, and

— 26.0372896474% as follows:

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

*second*, to HA until retired;

*third*, to Aggregate Group III to zero; and

*fourth*, to NY until retired.

} Sequential Pay Classes

} PAC Group

} Support Class

} PAC Group

} Sequential Pay Class

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

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

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

- *Group 6*

The ZH Accrual Amount in the following priority:

1. To Aggregate Group IV to its Planned Balance.
2. To Aggregate Group V to its Planned Balance.
3. Thereafter to ZH.

} Accretion  
Directed/PAC  
Groups

} Accrual Class

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

} Accretion  
Directed  
Class and  
Accrual Class

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

1. To Aggregate Group IV to its Planned Balance.
2. To Aggregate Group V to its Planned Balance.
3. To ZH until retired.
4. To Aggregate Group V to zero.
5. To Aggregate Group IV to zero.

} PAC Groups

} Support Class

} PAC Groups

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

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

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

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

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

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

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

- *Group 7*

The ZA Accrual Amount to VA and VB, in that order, until retired, and thereafter to ZA.

} Accretion  
Directed  
Classes and  
Accrual Class

The Group 7 Cash Flow Distribution Amount as follows:

— 66.6666673268% as follows:

- first*, to AE and FJ, pro rata, until retired; and  
*second*, to VA, VB and ZA, in that order, until retired,

} Sequential  
Pay Classes

— 26.6666663366% to FA until retired, and

— 6.6666663366% to HD until retired.

} Pass-Through  
Classes

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

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

- *Group 8*

The Group 8 Principal Distribution Amount as follows:

- 42.8571416786% to EF until retired, and
- 57.1428583214% as follows:
  - first*, to Aggregate Group VI to its Planned Balance;
  - second*, to EQ to its Planned Balance;
  - third*, to EW, EU and EY, in that order, until retired;
  - fourth*, to EQ until retired; and
  - fifth*, to Aggregate Group VI to zero.

} Pass-Through Class

} PAC Group and Class

} Support Classes

} PAC Class and Group

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

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

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

- *Group 9*

The JZ Accrual Amount to KF and JC, pro rata, until retired, and thereafter to JZ.

} Accretion Directed Classes and Accrual Class

The Group 9 Cash Flow Distribution Amount as follows:

- 51.1681774265% as follows:
  - first*, to Aggregate Group VII to its Planned Balance;
  - second*, to Aggregate Group VIII to its Planned Balance;
  - third*, to JT, JG and JH, pro rata, until retired;
  - fourth*, to JY until retired;
  - fifth*, to Aggregate Group VIII to zero; and
  - sixth*, to Aggregate Group VII to zero,
- 28.5714281885% to JF until retired, and
- 20.2603943850% as follows:
  - first*, to KF and JC, pro rata, until retired; and
  - second*, to JZ until retired.

} PAC Groups

} Support Classes

} PAC Groups

} Pass-Through Class

} Sequential Pay Classes

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

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

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

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

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

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

## Structuring Assumptions

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

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 3, Group 4, Group 5, Group 6, Group 7, Group 8 and Group 9—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is February 29, 2012; and
- each Distribution Date occurs on the 25th day of a month.

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

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

<u>Groups and Classes</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 120% and 250% PSA	Between 120% and 250% PSA
KG Class Planned Balances	Between 135% and 250% PSA	Between 135% and 250% PSA
Aggregate Group II Planned Balances	Between 120% and 250% PSA	Between 120% and 250% PSA
KA Class Planned Balances	Between 130% and 250% PSA	Between 130% and 250% PSA
Aggregate Group III Planned Balances	Between 125% and 250% PSA	Between 125% and 250% PSA
Aggregate Group IV Planned Balances	Between 135% and 475% PSA	Between 135% and 475% PSA
Aggregate Group V Planned Balances	Between 287% and 475% PSA	Between 287% and 475% PSA
Aggregate Group VI Planned Balances	Between 117% and 275% PSA	Between 117% and 275% PSA
EQ Class Planned Balances	Between 147% and 275% PSA	Between 147% and 275% PSA
Aggregate Group VII Planned Balances	Between 120% and 260% PSA	Between 120% and 260% PSA
Aggregate Group VIII Planned Balances	Between 145% and 260% PSA	Between 145% and 270% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I . . . . .	BG, FG, VG, VH, and ZC
Aggregate Group II . . . . .	PD, FP, VC, VE and ZB
Aggregate Group III . . . . .	NB and NG
Aggregate Group IV . . . . .	HB and HX
Aggregate Group V . . . . .	KH and KZ
Aggregate Group VI . . . . .	ED and EB
Aggregate Group VII . . . . .	JA and JB
Aggregate Group VIII . . . . .	JK and JM

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

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

If you are considering the purchase of a PAC 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 any Aggregate Group or Class to its scheduled balance in any month. As a result, the likelihood of reducing that Aggregate Group or Class to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.
- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Ranges or Effective Ranges, principal distributions may be insufficient to reduce the applicable Aggregate Groups and Classes to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.
- The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. As a result, the actual Effective Ranges will likely differ from the Initial Effective Ranges specified above. For the same reason, the applicable Aggregate Groups and Classes might not be reduced to their scheduled balances each month even if the related Mortgage Loans prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.

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

## Yield Tables

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

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

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

We cannot assure you that

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

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

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

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

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

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

- the interest rates for the Inverse Floating Rate Classes for the initial Interest Accrual Period are the rates listed in the table under “Summary—Interest Rates” in this prospectus supplement and for each following Interest Accrual Period will be based on the specified levels of the Index, and
- the aggregate purchase prices of those Classes (expressed in each case as a percentage of original principal balance) are as follows:

<u>Class</u>	<u>Price*</u>
SG .....	13.45%
TS .....	101.45%
SD .....	13.67%
SP .....	13.03%
SC .....	101.34%
S .....	13.30%
SA .....	16.11%
SJ .....	10.78%
ES .....	17.56%
JS .....	15.75%
KS .....	13.50%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>										
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>130%</u>	<u>135%</u>	<u>200%</u>	<u>250%</u>	<u>400%</u>	<u>700%</u>	<u>1100%</u>	<u>1500%</u>
0.1400% .....	39.8%	34.9%	32.8%	32.8%	32.8%	32.8%	32.8%	26.3%	6.8%	(19.8)%	(43.6)%
0.2763% .....	38.6%	33.7%	31.6%	31.6%	31.6%	31.6%	31.6%	24.9%	5.1%	(21.6)%	(45.4)%
2.2763% .....	20.9%	15.0%	12.5%	12.5%	12.5%	12.5%	12.5%	3.2%	(20.4)%	(49.5)%	(73.6)%
4.2763% .....	1.7%	(6.2)%	(9.4)%	(9.4)%	(9.4)%	(9.4)%	(9.4)%	(23.2)%	(52.3)%	(84.4)%	*
6.0000% .....	*	*	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>										
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>130%</u>	<u>135%</u>	<u>200%</u>	<u>250%</u>	<u>400%</u>	<u>700%</u>	<u>1100%</u>	<u>1500%</u>
0.1400% .....	6.8%	6.8%	6.8%	6.8%	6.8%	6.6%	6.3%	5.8%	5.1%	4.4%	3.7%
0.2763% .....	6.6%	6.6%	6.6%	6.6%	6.6%	6.4%	6.1%	5.6%	5.0%	4.2%	3.5%
2.2763% .....	3.8%	3.8%	3.8%	3.7%	3.7%	3.6%	3.4%	2.9%	2.4%	1.7%	1.2%
4.2763% .....	1.0%	1.0%	1.0%	1.0%	1.0%	0.9%	0.6%	0.3%	(0.2)%	(0.7)%	(1.2)%
5.0000% .....	(0.0)%	(0.0)%	(0.0)%	(0.1)%	(0.1)%	(0.1)%	(0.3)%	(0.7)%	(1.1)%	(1.6)%	(2.1)%



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

	PSA Prepayment Assumption										
LIBOR	50%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
0.1400% . . . . .	41.8%	39.2%	38.2%	37.7%	37.4%	34.0%	31.4%	23.3%	6.6%	(17.3)%	(43.3)%
0.2763% . . . . .	40.6%	38.0%	37.0%	36.5%	36.2%	32.8%	30.2%	22.1%	5.3%	(18.7)%	(44.8)%
2.2763% . . . . .	23.8%	21.1%	20.1%	19.5%	19.3%	15.7%	12.9%	4.4%	(13.5)%	(39.4)%	(68.0)%
4.2763% . . . . .	6.8%	4.0%	2.9%	2.4%	2.1%	(1.6)%	(4.6)%	(13.5)%	(32.8)%	(62.0)%	(95.6)%
5.9500% . . . . .	*	*	*	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>										
	<b>50%</b>	<b>100%</b>	<b>120%</b>	<b>130%</b>	<b>135%</b>	<b>200%</b>	<b>250%</b>	<b>400%</b>	<b>700%</b>	<b>1100%</b>	<b>1500%</b>
0.150% . . . . .	41.2%	36.0%	33.8%	33.8%	33.8%	33.8%	33.8%	26.9%	5.4%	(24.7)%	(52.1)%
0.295% . . . . .	39.9%	34.6%	32.4%	32.4%	32.4%	32.4%	32.4%	25.3%	3.6%	(26.6)%	(54.0)%
2.295% . . . . .	21.6%	15.5%	12.9%	12.9%	12.9%	12.9%	12.9%	3.0%	(22.5)%	(55.0)%	(82.2)%
4.295% . . . . .	1.9%	(6.2)%	(9.4)%	(9.4)%	(9.4)%	(9.4)%	(9.4)%	(23.9)%	(55.0)%	(90.1)%	*
6.000% . . . . .	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
0.150% . . . . .	6.8%	6.8%	6.8%	6.8%	6.7%	6.6%	6.3%	5.8%	5.1%	4.3%	3.5%
0.295% . . . . .	6.6%	6.6%	6.6%	6.5%	6.5%	6.4%	6.1%	5.6%	4.9%	4.1%	3.3%
2.295% . . . . .	3.7%	3.7%	3.7%	3.7%	3.7%	3.6%	3.4%	2.9%	2.4%	1.7%	1.0%
4.295% . . . . .	0.9%	0.9%	0.9%	0.9%	0.9%	0.9%	0.6%	0.3%	(0.2)%	(0.8)%	(1.3)%
5.000% . . . . .	0.0%	0.0%	0.0%	0.0%	0.0%	(0.1)%	(0.3)%	(0.6)%	(1.1)%	(1.6)%	(2.1)%

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
0.150% . . . . .	42.9%	40.2%	39.2%	38.6%	38.3%	34.8%	32.0%	23.4%	5.4%	(20.7)%	(50.1)%
0.295% . . . . .	41.7%	39.0%	37.9%	37.3%	37.1%	33.5%	30.7%	22.1%	4.1%	(22.1)%	(51.6)%
2.295% . . . . .	24.4%	21.6%	20.5%	20.0%	19.7%	16.0%	13.1%	4.3%	(14.6)%	(42.4)%	(74.3)%
4.295% . . . . .	7.0%	4.2%	3.0%	2.4%	2.2%	(1.6)%	(4.6)%	(13.8)%	(33.7)%	(64.2)%	*
5.950% . . . . .	*	*	*	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>					
	<b>50%</b>	<b>100%</b>	<b>275%</b>	<b>400%</b>	<b>600%</b>	<b>900%</b>
0.130% . . . . .	38.0%	35.6%	26.9%	20.5%	10.1%	(6.1)%
0.266% . . . . .	37.0%	34.6%	25.9%	19.5%	9.0%	(7.2)%
2.266% . . . . .	22.8%	20.3%	11.0%	4.2%	(7.0)%	(24.6)%
4.266% . . . . .	8.5%	5.8%	(4.0)%	(11.3)%	(23.4)%	(43.0)%
6.266% . . . . .	(13.4)%	(16.2)%	(26.0)%	(33.4)%	(46.2)%	(69.6)%
6.450% . . . . .	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>					
	<b>50%</b>	<b>100%</b>	<b>275%</b>	<b>400%</b>	<b>600%</b>	<b>900%</b>
0.130% . . . . .	61.2%	58.1%	46.5%	37.4%	22.7%	2.0%
0.266% . . . . .	59.6%	56.5%	44.8%	35.7%	20.9%	0.1%
2.266% . . . . .	37.3%	33.8%	20.1%	9.5%	(7.2)%	(29.6)%
4.266% . . . . .	15.3%	11.0%	(6.7)%	(20.0)%	(39.7)%	(64.0)%
6.266% . . . . .	(14.7)%	(22.2)%	(52.9)%	(72.8)%	(98.6)%	*
6.500% . . . . .	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>												
	<b>50%</b>	<b>100%</b>	<b>117%</b>	<b>120%</b>	<b>145%</b>	<b>147%</b>	<b>185%</b>	<b>260%</b>	<b>275%</b>	<b>400%</b>	<b>700%</b>	<b>1100%</b>	<b>1500%</b>
0.150% . . . . .	34.2%	31.6%	30.8%	30.6%	29.3%	29.2%	27.3%	23.3%	22.5%	15.9%	(0.8)%	(24.4)%	(49.6)%
0.297% . . . . .	33.2%	30.7%	29.8%	29.6%	28.4%	28.3%	26.3%	22.3%	21.6%	14.9%	(1.8)%	(25.6)%	(50.9)%
2.297% . . . . .	20.3%	17.6%	16.7%	16.6%	15.2%	15.1%	13.0%	8.9%	8.1%	1.0%	(16.7)%	(42.3)%	(70.1)%
4.297% . . . . .	7.0%	4.3%	3.3%	3.2%	1.8%	1.7%	(0.5)%	(4.8)%	(5.7)%	(13.1)%	(32.1)%	(60.7)%	(92.7)%
6.297% . . . . .	(14.6)%	(17.3)%	(18.3)%	(18.4)%	(19.8)%	(19.9)%	(22.0)%	(26.3)%	(27.2)%	(34.6)%	(55.3)%	(90.9)%	*
6.450% . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>												
	<b>50%</b>	<b>100%</b>	<b>117%</b>	<b>120%</b>	<b>145%</b>	<b>147%</b>	<b>185%</b>	<b>260%</b>	<b>275%</b>	<b>400%</b>	<b>700%</b>	<b>1100%</b>	<b>1500%</b>
0.150% . . . . .	38.9%	36.4%	35.5%	35.4%	34.1%	34.0%	32.1%	28.2%	27.4%	20.9%	4.6%	(18.5)%	(43.1)%
0.297% . . . . .	37.8%	35.3%	34.4%	34.3%	33.0%	32.9%	31.0%	27.1%	26.3%	19.7%	3.4%	(19.8)%	(44.5)%
2.297% . . . . .	23.3%	20.7%	19.8%	19.6%	18.3%	18.2%	16.1%	12.1%	11.2%	4.3%	(13.2)%	(38.2)%	(65.2)%
4.297% . . . . .	8.6%	5.9%	4.9%	4.8%	3.4%	3.3%	1.1%	(3.2)%	(4.0)%	(11.4)%	(30.2)%	(58.3)%	(89.6)%
6.297% . . . . .	(14.2)%	(16.9)%	(17.8)%	(18.0)%	(19.4)%	(19.5)%	(21.6)%	(25.9)%	(26.8)%	(34.2)%	(54.7)%	(90.0)%	*
6.450% . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>												
	<b>50%</b>	<b>100%</b>	<b>117%</b>	<b>120%</b>	<b>145%</b>	<b>147%</b>	<b>185%</b>	<b>260%</b>	<b>275%</b>	<b>400%</b>	<b>700%</b>	<b>1100%</b>	<b>1500%</b>
0.150% . . . . .	46.3%	43.6%	42.7%	42.5%	41.1%	41.0%	38.9%	34.6%	33.7%	26.2%	7.2%	(18.2)%	(41.7)%
0.297% . . . . .	45.0%	42.3%	41.4%	41.2%	39.8%	39.7%	37.6%	33.3%	32.4%	24.8%	5.6%	(19.9)%	(43.4)%
2.297% . . . . .	27.8%	24.8%	23.8%	23.6%	22.1%	22.0%	19.6%	14.8%	13.8%	5.2%	(16.3)%	(43.9)%	(68.0)%
4.297% . . . . .	10.4%	7.0%	5.8%	5.6%	3.8%	3.7%	0.8%	(5.1)%	(6.4)%	(16.8)%	(42.1)%	(72.5)%	(97.2)%
6.297% . . . . .	(16.5)%	(21.7)%	(23.7)%	(24.0)%	(27.1)%	(27.3)%	(32.1)%	(41.8)%	(43.8)%	(60.0)%	(94.8)%	*	*
6.450% . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	*

*The Fixed Rate Interest Only Classes.* The yields to investors in the Fixed Rate Interest Only Classes will be very sensitive to the rate of principal payments (including prepayments) of the related Mortgage Loans. The Mortgage Loans generally can be prepaid at any time without penalty. On the basis of the assumptions described below,

the yield to maturity on each Fixed Rate Interest Only Class would be 0% if prepayments of the related Mortgage Loans were to occur at the following constant rates:

<u>Class</u>	<u>% PSA</u>
NI .....	348%
GI .....	321%
EI .....	383%

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 applicable Fixed Rate Interest Only Classes (expressed in each case as a percentage of the original principal balance) are as follows:

<u>Class</u>	<u>Price*</u>
NI .....	16.08%
GI .....	12.91%
EI .....	23.58%

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

#### Sensitivity of the NI Class to Prepayments

	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>200%</u>	<u>250%</u>	<u>400%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity . . .	10.7%	6.6%	4.9%	4.9%	4.9%	(3.0)%	(40.6)%

#### Sensitivity of the GI Class to Prepayments

	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>200%</u>	<u>250%</u>	<u>400%</u>	<u>1000%</u>
Pre-Tax Yield to Maturity . . .	19.0%	15.8%	14.2%	9.0%	5.3%	(6.1)%	(48.5)%

#### Sensitivity of the EI Class to Prepayments

	PSA Prepayment Assumption												
	<u>50%</u>	<u>100%</u>	<u>117%</u>	<u>120%</u>	<u>145%</u>	<u>147%</u>	<u>185%</u>	<u>260%</u>	<u>275%</u>	<u>400%</u>	<u>700%</u>	<u>1100%</u>	<u>1500%</u>
Pre-Tax Yield to Maturity . . .	13.4%	7.6%	5.9%	5.9%	5.9%	5.9%	5.9%	5.9%	5.9%	(1.1)%	(22.1)%	(49.8)%	(74.1)%

#### 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, and
- in the case of the Group 1 and Group 2 Classes, the applicable priority sequences governing principal payments on the related Underlying REMIC and RCR Certificates.

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

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

### Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 Underlying REMIC and RCR Certificates	360 months	(1)	7.50%
Group 2 Underlying REMIC Certificate	360 months	358 months	7.00%
Group 3 MBS	360 months	360 months	7.00%
Group 4 MBS	360 months	360 months	7.00%
Group 5 MBS	240 months	240 months	6.00%
Group 6 MBS	360 months	360 months	6.50%
Group 7 MBS	360 months	360 months	7.00%
Group 8 MBS	360 months	360 months	7.50%
Group 9 MBS	360 months	360 months	7.00%

(1) The Mortgage Loans backing the Group 1 Underlying REMIC and RCR Certificates listed below are assumed to have the following remaining terms to maturity:

	<u>Remaining Terms to Maturity</u>
2011-134-HY	357 months
2011-146-GY	358 months

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

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

## Percent of Original Principal Balances Outstanding

Date	VN Class								ZN Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	275%	450%	675%	900%	1200%	1500%	0%	100%	275%	450%	675%	900%	1200%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	93	93	93	93	93	93	93	93	104	104	104	104	104	104	104	104
February 2014	85	85	85	85	85	85	85	69	107	107	107	107	107	107	107	107
February 2015	77	77	77	77	77	77	46	0	111	111	111	111	111	111	111	19
February 2016	69	69	69	69	69	69	0	0	115	115	115	115	115	115	37	2
February 2017	60	60	60	60	60	0	0	0	119	119	119	119	119	82	10	*
February 2018	51	51	51	51	13	0	0	0	123	123	123	123	123	37	3	*
February 2019	42	42	42	42	0	0	0	0	128	128	128	128	85	17	1	*
February 2020	33	33	33	33	0	0	0	0	132	132	132	132	49	7	*	*
February 2021	23	23	23	0	0	0	0	0	137	137	137	134	29	3	*	*
February 2022	13	13	13	0	0	0	0	0	142	142	142	104	16	1	*	0
February 2023	2	2	2	0	0	0	0	0	147	147	147	80	9	1	*	0
February 2024	0	0	0	0	0	0	0	0	148	148	148	57	5	*	*	0
February 2025	0	0	0	0	0	0	0	0	148	148	148	40	3	*	*	0
February 2026	0	0	0	0	0	0	0	0	148	148	137	28	2	*	*	0
February 2027	0	0	0	0	0	0	0	0	148	139	117	19	1	*	*	0
February 2028	0	0	0	0	0	0	0	0	148	121	99	13	1	*	*	0
February 2029	0	0	0	0	0	0	0	0	148	103	84	9	*	*	0	0
February 2030	0	0	0	0	0	0	0	0	148	88	66	6	*	*	0	0
February 2031	0	0	0	0	0	0	0	0	148	71	51	4	*	*	0	0
February 2032	0	0	0	0	0	0	0	0	148	55	39	3	*	*	0	0
February 2033	0	0	0	0	0	0	0	0	148	42	29	2	*	*	0	0
February 2034	0	0	0	0	0	0	0	0	148	32	22	1	*	*	0	0
February 2035	0	0	0	0	0	0	0	0	148	24	16	1	*	*	0	0
February 2036	0	0	0	0	0	0	0	0	148	17	11	*	*	*	0	0
February 2037	0	0	0	0	0	0	0	0	148	11	7	*	*	0	0	0
February 2038	0	0	0	0	0	0	0	0	110	7	4	*	*	0	0	0
February 2039	0	0	0	0	0	0	0	0	4	4	2	*	*	0	0	0
February 2040	0	0	0	0	0	0	0	0	1	1	1	*	*	0	0	0
February 2041	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
Weighted Average Life (years)**	6.0	6.0	6.0	5.7	4.5	3.6	2.7	2.0	26.3	19.4	18.2	12.2	8.1	5.8	3.9	2.7

Date	VJ Class										
	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	100	100	100	100	100	100	100	100
February 2014	100	100	100	100	100	100	100	100	100	100	100
February 2015	100	100	100	100	100	100	100	100	100	100	0
February 2016	100	100	100	100	100	100	100	100	100	0	0
February 2017	100	100	100	100	100	100	100	100	100	0	0
February 2018	100	100	100	100	100	100	100	100	0	0	0
February 2019	100	100	100	100	100	100	100	100	0	0	0
February 2020	100	100	100	100	100	100	100	100	0	0	0
February 2021	100	100	100	100	100	100	100	100	0	0	0
February 2022	100	100	100	100	100	100	100	0	0	0	0
February 2023	100	100	100	100	100	100	100	0	0	0	0
February 2024	79	79	79	79	79	79	79	0	0	0	0
February 2025	52	52	52	52	52	52	52	0	0	0	0
February 2026	24	24	17	17	17	17	13	0	0	0	0
February 2027	0	0	0	0	0	0	0	0	0	0	0
February 2028	0	0	0	0	0	0	0	0	0	0	0
February 2029	0	0	0	0	0	0	0	0	0	0	0
February 2030	0	0	0	0	0	0	0	0	0	0	0
February 2031	0	0	0	0	0	0	0	0	0	0	0
February 2032	0	0	0	0	0	0	0	0	0	0	0
February 2033	0	0	0	0	0	0	0	0	0	0	0
February 2034	0	0	0	0	0	0	0	0	0	0	0
February 2035	0	0	0	0	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	0
February 2037	0	0	0	0	0	0	0	0	0	0	0
February 2038	0	0	0	0	0	0	0	0	0	0	0
February 2039	0	0	0	0	0	0	0	0	0	0	0
February 2040	0	0	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.1	13.1	13.0	13.0	13.0	13.0	13.0	9.4	5.4	3.3	2.2

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

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

Date	VK Class										
	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2013 . . . . .	93	93	93	93	93	93	93	93	93	93	93
February 2014 . . . . .	85	85	85	85	85	85	85	85	85	85	85
February 2015 . . . . .	77	77	77	77	77	77	77	77	77	77	0
February 2016 . . . . .	69	69	69	69	69	69	69	69	69	0	0
February 2017 . . . . .	60	60	60	60	60	60	60	60	60	0	0
February 2018 . . . . .	51	51	51	51	51	51	51	51	0	0	0
February 2019 . . . . .	42	42	42	42	42	42	42	42	0	0	0
February 2020 . . . . .	33	33	33	33	33	33	33	33	0	0	0
February 2021 . . . . .	23	23	23	23	23	23	23	23	0	0	0
February 2022 . . . . .	13	13	13	13	13	13	13	0	0	0	0
February 2023 . . . . .	2	2	2	2	2	2	2	0	0	0	0
February 2024 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2025 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2026 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2027 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2028 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2029 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2030 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2031 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2032 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2033 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2034 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2035 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2036 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2037 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	6.0	6.0	6.0	6.0	6.0	6.0	6.0	5.9	4.4	3.0	2.1

Date	ZD Class										
	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2013 . . . . .	104	104	104	104	104	104	104	104	104	104	104
February 2014 . . . . .	107	107	107	107	107	107	107	107	107	107	107
February 2015 . . . . .	111	111	111	111	111	111	111	111	111	111	25
February 2016 . . . . .	115	115	115	115	115	115	115	115	115	68	2
February 2017 . . . . .	119	119	119	119	119	119	119	119	119	23	*
February 2018 . . . . .	123	123	123	123	123	123	123	123	109	8	*
February 2019 . . . . .	128	128	128	128	128	128	128	128	62	2	*
February 2020 . . . . .	132	132	132	132	132	132	132	132	35	1	*
February 2021 . . . . .	137	137	137	137	137	137	137	137	20	*	*
February 2022 . . . . .	142	142	142	142	142	142	142	131	11	*	*
February 2023 . . . . .	147	147	147	147	147	147	147	97	6	*	0
February 2024 . . . . .	152	152	152	152	152	152	152	71	3	*	0
February 2025 . . . . .	158	158	158	158	158	158	158	52	2	*	0
February 2026 . . . . .	163	163	163	163	163	163	163	38	1	*	0
February 2027 . . . . .	168	156	135	135	135	135	134	27	1	*	0
February 2028 . . . . .	168	109	109	109	109	109	108	20	*	*	0
February 2029 . . . . .	168	88	88	88	88	88	87	14	*	*	0
February 2030 . . . . .	168	70	70	70	70	70	69	10	*	*	0
February 2031 . . . . .	168	55	55	55	55	55	55	7	*	*	0
February 2032 . . . . .	168	43	43	43	43	43	43	5	*	0	0
February 2033 . . . . .	168	34	34	34	34	34	33	3	*	0	0
February 2034 . . . . .	168	26	26	26	26	26	25	2	*	0	0
February 2035 . . . . .	168	19	19	19	19	19	19	2	*	0	0
February 2036 . . . . .	168	14	14	14	14	14	14	1	*	0	0
February 2037 . . . . .	168	10	10	10	10	10	10	1	*	0	0
February 2038 . . . . .	148	6	6	6	6	6	6	*	*	0	0
February 2039 . . . . .	17	4	4	4	4	4	4	*	*	0	0
February 2040 . . . . .	2	2	2	2	2	2	2	*	*	0	0
February 2041 . . . . .	*	*	*	*	*	*	*	*	*	0	0
February 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	26.5	18.3	18.3	18.3	18.3	18.3	18.3	13.0	7.6	4.5	2.8

\* 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.

BG, FG and SG† Classes											
Date	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2013	98	94	94	94	94	94	94	94	94	94	84
February 2014	97	85	83	83	83	83	83	83	68	37	11
February 2015	95	74	71	71	71	71	71	65	30	0	0
February 2016	93	64	59	59	59	59	59	43	8	0	0
February 2017	91	55	49	49	49	49	49	27	0	0	0
February 2018	89	46	39	39	39	39	39	15	0	0	0
February 2019	86	37	30	30	30	30	30	6	0	0	0
February 2020	84	29	22	22	22	22	22	0	0	0	0
February 2021	81	22	15	15	15	15	15	0	0	0	0
February 2022	78	15	8	8	8	8	8	0	0	0	0
February 2023	75	9	3	3	3	3	3	0	0	0	0
February 2024	71	3	0	0	0	0	0	0	0	0	0
February 2025	67	0	0	0	0	0	0	0	0	0	0
February 2026	64	0	0	0	0	0	0	0	0	0	0
February 2027	59	0	0	0	0	0	0	0	0	0	0
February 2028	55	0	0	0	0	0	0	0	0	0	0
February 2029	50	0	0	0	0	0	0	0	0	0	0
February 2030	45	0	0	0	0	0	0	0	0	0	0
February 2031	39	0	0	0	0	0	0	0	0	0	0
February 2032	33	0	0	0	0	0	0	0	0	0	0
February 2033	27	0	0	0	0	0	0	0	0	0	0
February 2034	20	0	0	0	0	0	0	0	0	0	0
February 2035	12	0	0	0	0	0	0	0	0	0	0
February 2036	4	0	0	0	0	0	0	0	0	0	0
February 2037	0	0	0	0	0	0	0	0	0	0	0
February 2038	0	0	0	0	0	0	0	0	0	0	0
February 2039	0	0	0	0	0	0	0	0	0	0	0
February 2040	0	0	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	15.6	5.8	5.3	5.3	5.3	5.3	5.3	3.8	2.5	1.8	1.5

VG Class											
Date	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	100	100	100	100	100	100	100	100
February 2014	100	100	100	100	100	100	100	100	100	100	100
February 2015	100	100	100	100	100	100	100	100	100	90	0
February 2016	100	100	100	100	100	100	100	100	100	0	0
February 2017	100	100	100	100	100	100	100	100	57	0	0
February 2018	100	100	100	100	100	100	100	100	0	0	0
February 2019	100	100	100	100	100	100	100	100	0	0	0
February 2020	100	100	100	100	100	100	100	88	0	0	0
February 2021	100	100	100	100	100	100	100	37	0	0	0
February 2022	100	100	100	100	100	100	100	0	0	0	0
February 2023	100	100	100	100	100	100	100	0	0	0	0
February 2024	97	97	87	87	87	87	87	0	0	0	0
February 2025	93	62	47	47	47	47	47	0	0	0	0
February 2026	89	13	13	13	13	13	13	0	0	0	0
February 2027	85	0	0	0	0	0	0	0	0	0	0
February 2028	80	0	0	0	0	0	0	0	0	0	0
February 2029	76	0	0	0	0	0	0	0	0	0	0
February 2030	71	0	0	0	0	0	0	0	0	0	0
February 2031	66	0	0	0	0	0	0	0	0	0	0
February 2032	61	0	0	0	0	0	0	0	0	0	0
February 2033	56	0	0	0	0	0	0	0	0	0	0
February 2034	50	0	0	0	0	0	0	0	0	0	0
February 2035	45	0	0	0	0	0	0	0	0	0	0
February 2036	39	0	0	0	0	0	0	0	0	0	0
February 2037	0	0	0	0	0	0	0	0	0	0	0
February 2038	0	0	0	0	0	0	0	0	0	0	0
February 2039	0	0	0	0	0	0	0	0	0	0	0
February 2040	0	0	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	20.7	13.2	13.0	13.0	13.0	13.0	13.0	8.8	5.1	3.2	2.3

\*\* 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	VH Class										
	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2013 . . . . .	93	93	93	93	93	93	93	93	93	93	93
February 2014 . . . . .	85	85	85	85	85	85	85	85	85	85	85
February 2015 . . . . .	77	77	77	77	77	77	77	77	77	77	0
February 2016 . . . . .	69	69	69	69	69	69	69	69	69	0	0
February 2017 . . . . .	60	60	60	60	60	60	60	60	60	0	0
February 2018 . . . . .	51	51	51	51	51	51	51	51	11	0	0
February 2019 . . . . .	42	42	42	42	42	42	42	42	0	0	0
February 2020 . . . . .	33	33	33	33	33	33	33	33	0	0	0
February 2021 . . . . .	23	23	23	23	23	23	23	23	0	0	0
February 2022 . . . . .	13	13	13	13	13	13	13	9	0	0	0
February 2023 . . . . .	2	2	2	2	2	2	2	0	0	0	0
February 2024 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2025 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2026 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2027 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2028 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2029 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2030 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2031 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2032 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2033 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2034 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2035 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2036 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2037 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	6.0	6.0	6.0	6.0	6.0	6.0	6.0	5.9	4.6	3.2	2.3

Date	ZC Class										
	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2013 . . . . .	104	104	104	104	104	104	104	104	104	104	104
February 2014 . . . . .	107	107	107	107	107	107	107	107	107	107	107
February 2015 . . . . .	111	111	111	111	111	111	111	111	111	111	44
February 2016 . . . . .	115	115	115	115	115	115	115	115	115	90	4
February 2017 . . . . .	119	119	119	119	119	119	119	119	119	30	*
February 2018 . . . . .	123	123	123	123	123	123	123	123	123	10	*
February 2019 . . . . .	128	128	128	128	128	128	128	128	73	3	*
February 2020 . . . . .	132	132	132	132	132	132	132	132	41	1	*
February 2021 . . . . .	137	137	137	137	137	137	137	137	23	*	*
February 2022 . . . . .	142	142	142	142	142	142	142	142	13	*	*
February 2023 . . . . .	147	147	147	147	147	147	147	108	7	*	0
February 2024 . . . . .	152	152	152	152	152	152	152	79	4	*	0
February 2025 . . . . .	158	158	158	158	158	158	158	58	2	*	0
February 2026 . . . . .	163	163	163	163	163	163	163	42	1	*	0
February 2027 . . . . .	169	147	147	147	147	147	147	31	1	*	0
February 2028 . . . . .	175	119	119	119	119	119	119	22	*	*	0
February 2029 . . . . .	181	95	95	95	95	95	95	16	*	*	0
February 2030 . . . . .	188	76	76	76	76	76	76	11	*	*	0
February 2031 . . . . .	194	60	60	60	60	60	60	8	*	*	0
February 2032 . . . . .	201	47	47	47	47	47	47	6	*	*	0
February 2033 . . . . .	208	37	37	37	37	37	37	4	*	0	0
February 2034 . . . . .	216	28	28	28	28	28	28	3	*	0	0
February 2035 . . . . .	223	21	21	21	21	21	21	2	*	0	0
February 2036 . . . . .	231	15	15	15	15	15	15	1	*	0	0
February 2037 . . . . .	228	11	11	11	11	11	11	1	*	0	0
February 2038 . . . . .	101	7	7	7	7	7	7	*	*	0	0
February 2039 . . . . .	4	4	4	4	4	4	4	*	*	0	0
February 2040 . . . . .	2	2	2	2	2	2	2	*	*	0	0
February 2041 . . . . .	*	*	*	*	*	*	*	*	*	0	0
February 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	25.9	18.6	18.6	18.6	18.6	18.6	18.6	13.3	7.8	4.7	3.1

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

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

Date	KG Class										
	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	94	91	91	91	91	91	75	0
February 2014	100	100	100	81	72	72	72	72	0	0	0
February 2015	100	100	100	67	51	51	51	0	0	0	0
February 2016	100	100	100	56	34	34	34	0	0	0	0
February 2017	100	100	100	47	21	21	21	0	0	0	0
February 2018	100	100	100	41	11	11	11	0	0	0	0
February 2019	100	100	100	36	4	4	4	0	0	0	0
February 2020	100	100	100	33	*	*	*	0	0	0	0
February 2021	100	100	94	25	0	0	0	0	0	0	0
February 2022	100	100	76	6	0	0	0	0	0	0	0
February 2023	100	100	50	0	0	0	0	0	0	0	0
February 2024	100	100	17	0	0	0	0	0	0	0	0
February 2025	100	100	0	0	0	0	0	0	0	0	0
February 2026	100	83	0	0	0	0	0	0	0	0	0
February 2027	100	35	0	0	0	0	0	0	0	0	0
February 2028	100	0	0	0	0	0	0	0	0	0	0
February 2029	100	0	0	0	0	0	0	0	0	0	0
February 2030	100	0	0	0	0	0	0	0	0	0	0
February 2031	100	0	0	0	0	0	0	0	0	0	0
February 2032	100	0	0	0	0	0	0	0	0	0	0
February 2033	100	0	0	0	0	0	0	0	0	0	0
February 2034	100	0	0	0	0	0	0	0	0	0	0
February 2035	100	0	0	0	0	0	0	0	0	0	0
February 2036	100	0	0	0	0	0	0	0	0	0	0
February 2037	100	0	0	0	0	0	0	0	0	0	0
February 2038	100	0	0	0	0	0	0	0	0	0	0
February 2039	46	0	0	0	0	0	0	0	0	0	0
February 2040	0	0	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	27.0	14.7	10.9	5.4	3.4	3.4	3.4	2.1	1.4	1.0	0.8

Date	TF and TS Classes										
	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	100	100	93	88	72	40	0	0
February 2014	100	100	100	100	100	80	65	21	0	0	0
February 2015	100	100	100	100	100	66	40	0	0	0	0
February 2016	100	100	100	100	100	55	23	0	0	0	0
February 2017	100	100	100	100	100	47	11	0	0	0	0
February 2018	100	100	100	100	100	42	4	0	0	0	0
February 2019	100	100	100	100	100	39	1	0	0	0	0
February 2020	100	100	100	100	100	38	0	0	0	0	0
February 2021	100	100	100	100	99	36	0	0	0	0	0
February 2022	100	100	100	100	95	34	0	0	0	0	0
February 2023	100	100	100	97	91	32	0	0	0	0	0
February 2024	100	100	100	91	86	29	0	0	0	0	0
February 2025	100	100	97	85	80	27	0	0	0	0	0
February 2026	100	100	90	79	74	24	0	0	0	0	0
February 2027	100	100	83	73	68	21	0	0	0	0	0
February 2028	100	98	76	66	61	19	0	0	0	0	0
February 2029	100	89	68	59	55	16	0	0	0	0	0
February 2030	100	81	61	53	49	14	0	0	0	0	0
February 2031	100	72	54	47	43	12	0	0	0	0	0
February 2032	100	64	48	41	38	10	0	0	0	0	0
February 2033	100	56	41	35	32	9	0	0	0	0	0
February 2034	100	48	35	30	27	7	0	0	0	0	0
February 2035	100	40	29	25	23	6	0	0	0	0	0
February 2036	100	33	24	20	18	4	0	0	0	0	0
February 2037	100	26	18	15	14	3	0	0	0	0	0
February 2038	100	19	14	11	10	2	0	0	0	0	0
February 2039	100	13	9	8	7	2	0	0	0	0	0
February 2040	74	7	5	4	4	1	0	0	0	0	0
February 2041	39	2	1	1	1	*	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	28.7	22.0	20.1	18.9	18.3	8.2	2.9	1.4	0.9	0.6	0.5

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

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

FD and SD† Classes											
Date	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2013 . . . . .	99	96	96	96	96	94	93	90	84	75	67
February 2014 . . . . .	98	91	89	89	88	84	81	73	56	37	20
February 2015 . . . . .	97	84	81	80	80	73	68	54	32	12	2
February 2016 . . . . .	95	77	74	73	72	63	57	40	18	4	*
February 2017 . . . . .	94	71	67	66	65	54	47	30	10	1	*
February 2018 . . . . .	93	65	61	59	58	47	39	22	6	*	*
February 2019 . . . . .	91	60	55	53	52	40	33	17	3	*	*
February 2020 . . . . .	89	55	50	48	47	34	27	12	2	*	*
February 2021 . . . . .	88	50	45	43	42	30	22	9	1	*	*
February 2022 . . . . .	86	46	41	38	37	25	18	7	1	*	0
February 2023 . . . . .	84	42	37	34	33	21	15	5	*	*	0
February 2024 . . . . .	82	38	33	31	29	18	12	4	*	*	0
February 2025 . . . . .	79	34	29	27	26	15	10	3	*	*	0
February 2026 . . . . .	77	31	26	24	23	13	8	2	*	*	0
February 2027 . . . . .	74	28	23	21	20	11	7	1	*	*	0
February 2028 . . . . .	71	25	20	19	18	9	5	1	*	*	0
February 2029 . . . . .	68	22	18	16	15	8	4	1	*	*	0
February 2030 . . . . .	65	19	16	14	13	6	3	1	*	0	0
February 2031 . . . . .	61	17	14	12	11	5	3	*	*	0	0
February 2032 . . . . .	57	15	12	10	10	4	2	*	*	0	0
February 2033 . . . . .	53	13	10	9	8	3	2	*	*	0	0
February 2034 . . . . .	49	11	8	7	7	3	1	*	*	0	0
February 2035 . . . . .	44	9	7	6	5	2	1	*	*	0	0
February 2036 . . . . .	39	7	5	5	4	2	1	*	*	0	0
February 2037 . . . . .	34	6	4	4	3	1	1	*	*	0	0
February 2038 . . . . .	28	4	3	3	2	1	*	*	*	0	0
February 2039 . . . . .	22	3	2	2	2	1	*	*	*	0	0
February 2040 . . . . .	15	2	1	1	1	*	*	*	*	0	0
February 2041 . . . . .	8	*	*	*	*	*	*	*	0	0	0
February 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	19.9	10.7	9.8	9.4	9.2	7.2	6.2	4.3	2.7	1.8	1.4

PD, FP and SP† Classes											
Date	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2013 . . . . .	98	94	93	93	93	93	93	93	93	91	75
February 2014 . . . . .	97	84	82	82	82	82	82	82	61	29	2
February 2015 . . . . .	95	73	69	69	69	69	69	61	26	0	0
February 2016 . . . . .	93	63	58	58	58	58	58	41	6	0	0
February 2017 . . . . .	91	53	48	48	48	48	48	25	0	0	0
February 2018 . . . . .	89	45	38	38	38	38	38	13	0	0	0
February 2019 . . . . .	86	36	29	29	29	29	29	5	0	0	0
February 2020 . . . . .	84	28	21	21	21	21	21	0	0	0	0
February 2021 . . . . .	81	21	14	14	14	14	14	0	0	0	0
February 2022 . . . . .	78	14	8	8	8	8	8	0	0	0	0
February 2023 . . . . .	75	8	3	3	3	3	3	0	0	0	0
February 2024 . . . . .	71	2	0	0	0	0	0	0	0	0	0
February 2025 . . . . .	67	0	0	0	0	0	0	0	0	0	0
February 2026 . . . . .	63	0	0	0	0	0	0	0	0	0	0
February 2027 . . . . .	59	0	0	0	0	0	0	0	0	0	0
February 2028 . . . . .	55	0	0	0	0	0	0	0	0	0	0
February 2029 . . . . .	50	0	0	0	0	0	0	0	0	0	0
February 2030 . . . . .	45	0	0	0	0	0	0	0	0	0	0
February 2031 . . . . .	39	0	0	0	0	0	0	0	0	0	0
February 2032 . . . . .	33	0	0	0	0	0	0	0	0	0	0
February 2033 . . . . .	27	0	0	0	0	0	0	0	0	0	0
February 2034 . . . . .	20	0	0	0	0	0	0	0	0	0	0
February 2035 . . . . .	12	0	0	0	0	0	0	0	0	0	0
February 2036 . . . . .	4	0	0	0	0	0	0	0	0	0	0
February 2037 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	15.6	5.7	5.1	5.1	5.1	5.1	5.1	3.7	2.4	1.7	1.3

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

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

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

Date	VC Class										
	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	100	100	100	100	100	100	100	100
February 2014	100	100	100	100	100	100	100	100	100	100	100
February 2015	100	100	100	100	100	100	100	100	100	63	0
February 2016	100	100	100	100	100	100	100	100	100	0	0
February 2017	100	100	100	100	100	100	100	100	48	0	0
February 2018	100	100	100	100	100	100	100	100	0	0	0
February 2019	100	100	100	100	100	100	100	100	0	0	0
February 2020	100	100	100	100	100	100	100	82	0	0	0
February 2021	100	100	100	100	100	100	100	35	0	0	0
February 2022	100	100	100	100	100	100	100	1	0	0	0
February 2023	100	100	100	100	100	100	100	0	0	0	0
February 2024	97	97	84	84	84	84	84	0	0	0	0
February 2025	94	58	47	47	47	47	47	0	0	0	0
February 2026	90	15	15	15	15	15	15	0	0	0	0
February 2027	86	0	0	0	0	0	0	0	0	0	0
February 2028	82	0	0	0	0	0	0	0	0	0	0
February 2029	78	0	0	0	0	0	0	0	0	0	0
February 2030	74	0	0	0	0	0	0	0	0	0	0
February 2031	70	0	0	0	0	0	0	0	0	0	0
February 2032	65	0	0	0	0	0	0	0	0	0	0
February 2033	61	0	0	0	0	0	0	0	0	0	0
February 2034	56	0	0	0	0	0	0	0	0	0	0
February 2035	51	0	0	0	0	0	0	0	0	0	0
February 2036	46	0	0	0	0	0	0	0	0	0	0
February 2037	*	0	0	0	0	0	0	0	0	0	0
February 2038	0	0	0	0	0	0	0	0	0	0	0
February 2039	0	0	0	0	0	0	0	0	0	0	0
February 2040	0	0	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	21.1	13.2	13.0	13.0	13.0	13.0	13.0	8.7	5.0	3.1	2.2

Date	VE Class										
	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2013	93	93	93	93	93	93	93	93	93	93	93
February 2014	85	85	85	85	85	85	85	85	85	85	85
February 2015	77	77	77	77	77	77	77	77	77	77	0
February 2016	69	69	69	69	69	69	69	69	69	0	0
February 2017	60	60	60	60	60	60	60	60	60	0	0
February 2018	51	51	51	51	51	51	51	51	5	0	0
February 2019	42	42	42	42	42	42	42	42	0	0	0
February 2020	33	33	33	33	33	33	33	33	0	0	0
February 2021	23	23	23	23	23	23	23	23	0	0	0
February 2022	13	13	13	13	13	13	13	13	0	0	0
February 2023	2	2	2	2	2	2	2	0	0	0	0
February 2024	0	0	0	0	0	0	0	0	0	0	0
February 2025	0	0	0	0	0	0	0	0	0	0	0
February 2026	0	0	0	0	0	0	0	0	0	0	0
February 2027	0	0	0	0	0	0	0	0	0	0	0
February 2028	0	0	0	0	0	0	0	0	0	0	0
February 2029	0	0	0	0	0	0	0	0	0	0	0
February 2030	0	0	0	0	0	0	0	0	0	0	0
February 2031	0	0	0	0	0	0	0	0	0	0	0
February 2032	0	0	0	0	0	0	0	0	0	0	0
February 2033	0	0	0	0	0	0	0	0	0	0	0
February 2034	0	0	0	0	0	0	0	0	0	0	0
February 2035	0	0	0	0	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	0
February 2037	0	0	0	0	0	0	0	0	0	0	0
February 2038	0	0	0	0	0	0	0	0	0	0	0
February 2039	0	0	0	0	0	0	0	0	0	0	0
February 2040	0	0	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	6.0	6.0	6.0	6.0	6.0	6.0	6.0	5.9	4.6	3.1	2.2

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

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

Date	ZB Class										
	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2013	104	104	104	104	104	104	104	104	104	104	104
February 2014	107	107	107	107	107	107	107	107	107	107	107
February 2015	111	111	111	111	111	111	111	111	111	111	33
February 2016	115	115	115	115	115	115	115	115	115	82	3
February 2017	119	119	119	119	119	119	119	119	119	27	*
February 2018	123	123	123	123	123	123	123	123	123	9	*
February 2019	128	128	128	128	128	128	128	128	71	3	*
February 2020	132	132	132	132	132	132	132	132	40	1	*
February 2021	137	137	137	137	137	137	137	137	23	*	*
February 2022	142	142	142	142	142	142	142	142	13	*	*
February 2023	147	147	147	147	147	147	147	110	7	*	0
February 2024	152	152	152	152	152	152	152	80	4	*	0
February 2025	158	158	158	158	158	158	158	59	2	*	0
February 2026	163	163	163	163	163	163	163	43	1	*	0
February 2027	169	152	152	152	152	152	152	31	1	*	0
February 2028	175	123	123	123	123	123	123	22	*	*	0
February 2029	181	98	98	98	98	98	98	16	*	*	0
February 2030	188	79	79	79	79	79	79	12	*	*	0
February 2031	194	62	62	62	62	62	62	8	*	*	0
February 2032	201	49	49	49	49	49	49	6	*	*	0
February 2033	208	38	38	38	38	38	38	4	*	0	0
February 2034	216	29	29	29	29	29	29	3	*	0	0
February 2035	223	22	22	22	22	22	22	2	*	0	0
February 2036	231	16	16	16	16	16	16	1	*	0	0
February 2037	240	11	11	11	11	11	11	1	*	0	0
February 2038	106	7	7	7	7	7	7	*	*	0	0
February 2039	4	4	4	4	4	4	4	*	*	0	0
February 2040	2	2	2	2	2	2	2	*	*	0	0
February 2041	*	*	*	*	*	*	*	*	*	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	25.9	18.7	18.7	18.7	18.7	18.7	18.7	13.3	7.8	4.6	2.9

Date	KA Class										
	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	89	89	89	89	89	89	0	0
February 2014	100	100	100	69	69	69	69	69	0	0	0
February 2015	100	100	100	49	49	49	49	0	0	0	0
February 2016	100	100	100	33	33	33	33	0	0	0	0
February 2017	100	100	100	20	20	20	20	0	0	0	0
February 2018	100	100	100	11	11	11	11	0	0	0	0
February 2019	100	100	100	4	4	4	4	0	0	0	0
February 2020	100	100	100	0	0	0	0	0	0	0	0
February 2021	100	100	88	0	0	0	0	0	0	0	0
February 2022	100	100	61	0	0	0	0	0	0	0	0
February 2023	100	100	20	0	0	0	0	0	0	0	0
February 2024	100	100	0	0	0	0	0	0	0	0	0
February 2025	100	100	0	0	0	0	0	0	0	0	0
February 2026	100	66	0	0	0	0	0	0	0	0	0
February 2027	100	0	0	0	0	0	0	0	0	0	0
February 2028	100	0	0	0	0	0	0	0	0	0	0
February 2029	100	0	0	0	0	0	0	0	0	0	0
February 2030	100	0	0	0	0	0	0	0	0	0	0
February 2031	100	0	0	0	0	0	0	0	0	0	0
February 2032	100	0	0	0	0	0	0	0	0	0	0
February 2033	100	0	0	0	0	0	0	0	0	0	0
February 2034	100	0	0	0	0	0	0	0	0	0	0
February 2035	100	0	0	0	0	0	0	0	0	0	0
February 2036	100	0	0	0	0	0	0	0	0	0	0
February 2037	100	0	0	0	0	0	0	0	0	0	0
February 2038	100	0	0	0	0	0	0	0	0	0	0
February 2039	18	0	0	0	0	0	0	0	0	0	0
February 2040	0	0	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	26.9	14.3	10.2	3.3	3.3	3.3	3.3	2.0	1.3	0.9	0.7

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

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

FC and SC Classes											
Date	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2013 . . . . .	100	100	100	100	99	92	86	68	32	0	0
February 2014 . . . . .	100	100	100	100	98	77	61	16	0	0	0
February 2015 . . . . .	100	100	100	100	97	63	38	0	0	0	0
February 2016 . . . . .	100	100	100	100	96	53	22	0	0	0	0
February 2017 . . . . .	100	100	100	100	96	45	11	0	0	0	0
February 2018 . . . . .	100	100	100	100	95	40	4	0	0	0	0
February 2019 . . . . .	100	100	100	100	95	37	1	0	0	0	0
February 2020 . . . . .	100	100	100	100	95	36	0	0	0	0	0
February 2021 . . . . .	100	100	100	98	93	34	0	0	0	0	0
February 2022 . . . . .	100	100	100	95	90	32	0	0	0	0	0
February 2023 . . . . .	100	100	100	91	86	30	0	0	0	0	0
February 2024 . . . . .	100	100	97	86	81	27	0	0	0	0	0
February 2025 . . . . .	100	100	91	80	75	25	0	0	0	0	0
February 2026 . . . . .	100	100	84	74	70	22	0	0	0	0	0
February 2027 . . . . .	100	99	78	68	64	20	0	0	0	0	0
February 2028 . . . . .	100	92	71	62	58	18	0	0	0	0	0
February 2029 . . . . .	100	84	64	56	52	15	0	0	0	0	0
February 2030 . . . . .	100	75	57	49	46	13	0	0	0	0	0
February 2031 . . . . .	100	67	51	44	40	11	0	0	0	0	0
February 2032 . . . . .	100	60	44	38	35	10	0	0	0	0	0
February 2033 . . . . .	100	52	38	33	30	8	0	0	0	0	0
February 2034 . . . . .	100	45	32	28	25	6	0	0	0	0	0
February 2035 . . . . .	100	37	27	23	21	5	0	0	0	0	0
February 2036 . . . . .	100	31	22	18	17	4	0	0	0	0	0
February 2037 . . . . .	100	24	17	14	13	3	0	0	0	0	0
February 2038 . . . . .	100	18	13	10	9	2	0	0	0	0	0
February 2039 . . . . .	100	12	8	7	6	1	0	0	0	0	0
February 2040 . . . . .	70	6	4	4	3	1	0	0	0	0	0
February 2041 . . . . .	37	1	1	1	1	*	0	0	0	0	0
February 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	28.6	21.6	19.5	18.3	17.4	7.8	2.7	1.3	0.8	0.5	0.4

F and S† Classes											
Date	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2013 . . . . .	99	96	95	95	95	94	92	89	81	71	61
February 2014 . . . . .	98	90	88	88	87	83	80	70	52	32	14
February 2015 . . . . .	97	83	81	79	79	72	66	52	30	11	1
February 2016 . . . . .	95	76	73	72	71	62	55	39	17	4	*
February 2017 . . . . .	94	70	67	65	64	53	46	29	10	1	*
February 2018 . . . . .	93	65	60	58	58	46	38	22	5	*	*
February 2019 . . . . .	91	59	55	53	52	39	32	16	3	*	*
February 2020 . . . . .	89	54	50	47	46	34	26	12	2	*	*
February 2021 . . . . .	88	50	45	42	41	29	22	9	1	*	*
February 2022 . . . . .	86	45	40	38	37	25	18	6	1	*	0
February 2023 . . . . .	84	41	36	34	33	21	15	5	*	*	0
February 2024 . . . . .	82	37	32	30	29	18	12	3	*	*	0
February 2025 . . . . .	79	34	29	27	26	15	10	3	*	*	0
February 2026 . . . . .	77	31	26	24	23	13	8	2	*	*	0
February 2027 . . . . .	74	27	23	21	20	11	7	1	*	*	0
February 2028 . . . . .	71	24	20	18	17	9	5	1	*	*	0
February 2029 . . . . .	68	22	18	16	15	7	4	1	*	*	0
February 2030 . . . . .	65	19	15	14	13	6	3	*	*	0	0
February 2031 . . . . .	61	17	13	12	11	5	3	*	*	0	0
February 2032 . . . . .	57	15	11	10	9	4	2	*	*	0	0
February 2033 . . . . .	53	13	10	8	8	3	2	*	*	0	0
February 2034 . . . . .	49	11	8	7	7	3	1	*	*	0	0
February 2035 . . . . .	44	9	7	6	5	2	1	*	*	0	0
February 2036 . . . . .	39	7	5	5	4	2	1	*	*	0	0
February 2037 . . . . .	34	6	4	3	3	1	*	*	*	0	0
February 2038 . . . . .	28	4	3	3	2	1	*	*	*	0	0
February 2039 . . . . .	22	3	2	2	2	*	*	*	*	0	0
February 2040 . . . . .	15	1	1	1	1	*	*	*	*	0	0
February 2041 . . . . .	8	*	*	*	*	*	*	*	0	0	0
February 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	19.9	10.6	9.7	9.3	9.1	7.1	6.0	4.1	2.5	1.7	1.3

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

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

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

Date	NB Class								NG, NI† and NP Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	200%	250%	400%	700%	1000%	0%	100%	125%	200%	250%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	0	0	0	0	0	0	0	0	97	94	93	93	93	93	93	93
February 2014	0	0	0	0	0	0	0	0	93	85	83	83	83	83	72	56
February 2015	0	0	0	0	0	0	0	0	89	74	71	71	71	65	39	20
February 2016	0	0	0	0	0	0	0	0	85	64	60	60	60	46	20	5
February 2017	0	0	0	0	0	0	0	0	81	54	50	50	50	32	9	0
February 2018	0	0	0	0	0	0	0	0	76	46	40	40	40	22	3	0
February 2019	0	0	0	0	0	0	0	0	71	38	32	32	32	15	0	0
February 2020	0	0	0	0	0	0	0	0	66	30	24	24	24	9	0	0
February 2021	0	0	0	0	0	0	0	0	61	23	18	18	18	5	0	0
February 2022	0	0	0	0	0	0	0	0	55	16	14	14	14	2	0	0
February 2023	0	0	0	0	0	0	0	0	49	10	10	10	10	*	0	0
February 2024	0	0	0	0	0	0	0	0	42	6	6	6	6	0	0	0
February 2025	0	0	0	0	0	0	0	0	35	4	4	4	4	0	0	0
February 2026	0	0	0	0	0	0	0	0	28	2	2	2	2	0	0	0
February 2027	0	0	0	0	0	0	0	0	20	0	0	0	0	0	0	0
February 2028	0	0	0	0	0	0	0	0	12	0	0	0	0	0	0	0
February 2029	0	0	0	0	0	0	0	0	3	0	0	0	0	0	0	0
February 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	0.1	0.1	0.1	0.1	0.1	0.1	0.1	0.1	10.1	6.0	5.6	5.6	5.6	4.3	2.9	2.3

Date	HA Class								NY Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	200%	250%	400%	700%	1000%	0%	100%	125%	200%	250%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	94	90	78	53	28	100	100	100	100	100	100	100	100
February 2014	100	100	100	80	66	27	0	0	100	100	100	100	100	100	100	100
February 2015	100	100	100	63	39	0	0	0	100	100	100	100	100	100	100	100
February 2016	100	100	100	50	19	0	0	0	100	100	100	100	100	100	100	100
February 2017	100	100	100	42	7	0	0	0	100	100	100	100	100	100	100	82
February 2018	100	100	100	37	1	0	0	0	100	100	100	100	100	100	100	31
February 2019	100	100	100	35	*	0	0	0	100	100	100	100	100	100	93	12
February 2020	100	100	98	33	*	0	0	0	100	100	100	100	100	100	51	4
February 2021	100	100	93	31	*	0	0	0	100	100	100	100	100	100	27	2
February 2022	100	100	87	28	*	0	0	0	100	100	100	100	100	100	15	1
February 2023	100	100	79	25	*	0	0	0	100	100	100	100	100	100	8	*
February 2024	100	92	70	21	*	0	0	0	100	100	100	100	100	74	4	*
February 2025	100	81	60	18	*	0	0	0	100	100	100	100	100	50	2	*
February 2026	100	69	51	15	*	0	0	0	100	100	100	100	100	33	1	*
February 2027	100	56	41	11	0	0	0	0	100	100	100	100	99	21	1	*
February 2028	100	38	26	3	0	0	0	0	100	100	100	100	68	13	*	*
February 2029	100	22	12	0	0	0	0	0	100	100	100	75	44	7	*	*
February 2030	71	6	*	0	0	0	0	0	100	100	100	44	24	4	*	*
February 2031	27	0	0	0	0	0	0	0	100	58	43	18	10	1	*	*
February 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	18.5	15.2	13.7	6.4	2.8	1.5	1.0	0.8	19.8	19.1	18.9	17.9	16.9	13.6	8.5	5.9

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

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

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



Date	GB, GI†, GH and GT Classes								GY Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	200%	250%	400%	700%	1000%	0%	100%	125%	200%	250%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	97	95	94	93	92	90	85	79	100	100	100	100	100	100	100	100
February 2014	94	87	85	81	78	70	55	41	100	100	100	100	100	100	100	100
February 2015	90	77	74	67	62	48	26	9	100	100	100	100	100	100	100	100
February 2016	87	68	64	54	48	32	9	0	100	100	100	100	100	100	100	64
February 2017	83	60	55	43	36	19	0	0	100	100	100	100	100	100	92	24
February 2018	79	52	47	34	27	10	0	0	100	100	100	100	100	100	50	9
February 2019	75	45	39	26	19	4	0	0	100	100	100	100	100	100	28	3
February 2020	70	38	32	19	13	0	0	0	100	100	100	100	100	92	15	1
February 2021	65	31	26	14	7	0	0	0	100	100	100	100	100	65	8	*
February 2022	60	26	21	9	3	0	0	0	100	100	100	100	100	46	4	*
February 2023	54	20	15	4	0	0	0	0	100	100	100	100	95	32	2	*
February 2024	49	15	11	1	0	0	0	0	100	100	100	100	73	22	1	*
February 2025	42	11	7	0	0	0	0	0	100	100	100	83	55	15	1	*
February 2026	36	6	3	0	0	0	0	0	100	100	100	64	41	10	*	*
February 2027	29	2	0	0	0	0	0	0	100	100	94	47	29	6	*	*
February 2028	21	0	0	0	0	0	0	0	100	90	71	34	20	4	*	*
February 2029	14	0	0	0	0	0	0	0	100	63	49	22	13	2	*	*
February 2030	5	0	0	0	0	0	0	0	100	39	30	13	7	1	*	*
February 2031	0	0	0	0	0	0	0	0	72	17	13	5	3	*	*	*
February 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	11.0	6.8	6.3	5.0	4.4	3.3	2.3	1.8	19.3	17.6	17.1	15.2	13.9	10.5	6.5	4.6

Date	GW Class							
	PSA Prepayment Assumption							
	0%	100%	125%	200%	250%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100
February 2013	100	100	100	100	100	100	100	100
February 2014	100	100	100	100	100	100	100	100
February 2015	100	100	100	100	100	100	100	100
February 2016	100	100	100	100	100	100	100	67
February 2017	100	100	100	100	100	100	92	30
February 2018	100	100	100	100	100	100	55	11
February 2019	100	100	100	100	100	100	34	4
February 2020	100	100	100	100	100	93	18	2
February 2021	100	100	100	100	100	69	10	1
February 2022	100	100	100	100	100	51	5	*
February 2023	100	100	100	100	96	38	3	*
February 2024	100	100	100	100	76	27	1	*
February 2025	100	100	100	85	59	18	1	*
February 2026	100	100	100	67	46	12	*	*
February 2027	100	100	95	52	36	8	*	*
February 2028	100	91	73	40	25	5	*	*
February 2029	100	67	54	27	16	3	*	*
February 2030	100	45	37	16	9	1	*	*
February 2031	75	21	16	6	3	*	*	*
February 2032	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.4	17.8	17.3	15.5	14.2	10.8	6.7	4.7

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

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

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

Date	HB Class										
	PSA Prepayment Assumption										
	0%	100%	135%	287%	375%	475%	600%	800%	1100%	1400%	2000%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2013 . . . . .	97	94	93	93	93	93	93	93	93	93	93
February 2014 . . . . .	94	84	81	81	81	81	81	81	71	52	0
February 2015 . . . . .	90	71	66	66	66	66	66	47	24	8	0
February 2016 . . . . .	87	59	52	52	52	52	41	23	7	0	0
February 2017 . . . . .	83	48	39	39	39	39	25	11	1	0	0
February 2018 . . . . .	79	37	27	27	27	27	15	5	0	0	0
February 2019 . . . . .	75	27	18	18	18	18	9	2	0	0	0
February 2020 . . . . .	71	17	12	12	12	12	5	0	0	0	0
February 2021 . . . . .	66	8	8	8	8	8	2	0	0	0	0
February 2022 . . . . .	61	5	5	5	5	5	1	0	0	0	0
February 2023 . . . . .	56	3	3	3	3	3	0	0	0	0	0
February 2024 . . . . .	50	2	2	2	2	2	0	0	0	0	0
February 2025 . . . . .	44	1	1	1	1	1	0	0	0	0	0
February 2026 . . . . .	38	0	0	0	0	0	0	0	0	0	0
February 2027 . . . . .	32	0	0	0	0	0	0	0	0	0	0
February 2028 . . . . .	25	0	0	0	0	0	0	0	0	0	0
February 2029 . . . . .	17	0	0	0	0	0	0	0	0	0	0
February 2030 . . . . .	10	0	0	0	0	0	0	0	0	0	0
February 2031 . . . . .	1	0	0	0	0	0	0	0	0	0	0
February 2032 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2033 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2034 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2035 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2036 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2037 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	11.3	5.1	4.6	4.6	4.6	4.6	3.9	3.1	2.5	2.1	1.6

Date	HX Class										
	PSA Prepayment Assumption										
	0%	100%	135%	287%	375%	475%	600%	800%	1100%	1400%	2000%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2013 . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2014 . . . . .	100	100	100	100	100	100	100	100	100	100	0
February 2015 . . . . .	100	100	100	100	100	100	100	100	100	100	0
February 2016 . . . . .	100	100	100	100	100	100	100	100	100	90	0
February 2017 . . . . .	100	100	100	100	100	100	100	100	100	14	0
February 2018 . . . . .	100	100	100	100	100	100	100	100	57	2	0
February 2019 . . . . .	100	100	100	100	100	100	100	100	19	*	0
February 2020 . . . . .	100	100	100	100	100	100	100	99	6	*	0
February 2021 . . . . .	100	100	100	100	100	100	100	50	2	*	0
February 2022 . . . . .	100	100	100	100	100	100	100	25	1	*	0
February 2023 . . . . .	100	100	100	100	100	100	94	13	*	*	0
February 2024 . . . . .	100	100	100	100	100	100	58	6	*	*	0
February 2025 . . . . .	100	100	100	100	100	100	36	3	*	*	0
February 2026 . . . . .	100	90	90	90	90	90	22	2	*	0	0
February 2027 . . . . .	100	62	62	62	62	62	13	1	*	0	0
February 2028 . . . . .	100	42	42	42	42	42	8	*	*	0	0
February 2029 . . . . .	100	28	28	28	28	28	5	*	*	0	0
February 2030 . . . . .	100	19	19	19	19	19	3	*	*	0	0
February 2031 . . . . .	100	13	13	13	13	13	2	*	*	0	0
February 2032 . . . . .	8	8	8	8	8	8	1	*	*	0	0
February 2033 . . . . .	5	5	5	5	5	5	1	*	*	0	0
February 2034 . . . . .	4	4	4	4	4	4	*	*	0	0	0
February 2035 . . . . .	2	2	2	2	2	2	*	*	0	0	0
February 2036 . . . . .	1	1	1	1	1	1	*	*	0	0	0
February 2037 . . . . .	1	1	1	1	1	1	*	*	0	0	0
February 2038 . . . . .	*	*	*	*	*	*	*	*	0	0	0
February 2039 . . . . .	*	*	*	*	*	*	*	*	0	0	0
February 2040 . . . . .	*	*	*	*	*	*	*	*	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	0	0
Weighted Average Life (years)** . . . . .	19.5	16.3	16.3	16.3	16.3	16.3	13.0	9.5	6.4	4.5	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.

Date	KH Class										
	PSA Prepayment Assumption										
	0%	100%	135%	287%	375%	475%	600%	800%	1100%	1400%	2000%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2013 . . . . .	100	100	100	91	91	91	91	91	91	91	47
February 2014 . . . . .	100	100	100	66	66	66	66	37	0	0	0
February 2015 . . . . .	100	100	100	34	34	34	3	0	0	0	0
February 2016 . . . . .	100	100	100	13	13	13	0	0	0	0	0
February 2017 . . . . .	100	100	100	2	2	2	0	0	0	0	0
February 2018 . . . . .	100	100	99	0	0	0	0	0	0	0	0
February 2019 . . . . .	100	100	89	0	0	0	0	0	0	0	0
February 2020 . . . . .	100	100	73	0	0	0	0	0	0	0	0
February 2021 . . . . .	100	100	54	0	0	0	0	0	0	0	0
February 2022 . . . . .	100	79	32	0	0	0	0	0	0	0	0
February 2023 . . . . .	100	57	10	0	0	0	0	0	0	0	0
February 2024 . . . . .	100	33	0	0	0	0	0	0	0	0	0
February 2025 . . . . .	100	10	0	0	0	0	0	0	0	0	0
February 2026 . . . . .	100	0	0	0	0	0	0	0	0	0	0
February 2027 . . . . .	100	0	0	0	0	0	0	0	0	0	0
February 2028 . . . . .	100	0	0	0	0	0	0	0	0	0	0
February 2029 . . . . .	100	0	0	0	0	0	0	0	0	0	0
February 2030 . . . . .	100	0	0	0	0	0	0	0	0	0	0
February 2031 . . . . .	100	0	0	0	0	0	0	0	0	0	0
February 2032 . . . . .	79	0	0	0	0	0	0	0	0	0	0
February 2033 . . . . .	47	0	0	0	0	0	0	0	0	0	0
February 2034 . . . . .	13	0	0	0	0	0	0	0	0	0	0
February 2035 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2036 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2037 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)** . . . . .	20.9	11.3	9.1	2.6	2.6	2.6	2.2	1.8	1.5	1.3	1.0

Date	KZ Class										
	PSA Prepayment Assumption										
	0%	100%	135%	287%	375%	475%	600%	800%	1100%	1400%	2000%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2013 . . . . .	104	104	104	104	104	104	104	104	104	104	104
February 2014 . . . . .	108	108	108	108	108	108	108	108	0	0	0
February 2015 . . . . .	113	113	113	113	113	113	113	0	0	0	0
February 2016 . . . . .	117	117	117	117	117	117	0	0	0	0	0
February 2017 . . . . .	122	122	122	122	122	122	0	0	0	0	0
February 2018 . . . . .	127	127	127	6	6	6	0	0	0	0	0
February 2019 . . . . .	132	132	132	6	6	6	0	0	0	0	0
February 2020 . . . . .	138	138	138	6	6	6	0	0	0	0	0
February 2021 . . . . .	143	143	143	6	6	6	0	0	0	0	0
February 2022 . . . . .	149	149	149	6	6	6	0	0	0	0	0
February 2023 . . . . .	155	155	155	6	6	6	0	0	0	0	0
February 2024 . . . . .	161	161	6	6	6	6	0	0	0	0	0
February 2025 . . . . .	168	168	6	6	6	6	0	0	0	0	0
February 2026 . . . . .	175	6	6	6	6	6	0	0	0	0	0
February 2027 . . . . .	182	6	6	6	6	6	0	0	0	0	0
February 2028 . . . . .	189	6	6	6	6	6	0	0	0	0	0
February 2029 . . . . .	197	6	6	6	6	6	0	0	0	0	0
February 2030 . . . . .	205	6	6	6	6	6	0	0	0	0	0
February 2031 . . . . .	214	6	6	6	6	6	0	0	0	0	0
February 2032 . . . . .	222	6	6	6	6	6	0	0	0	0	0
February 2033 . . . . .	231	6	6	6	6	6	0	0	0	0	0
February 2034 . . . . .	241	6	6	6	6	6	0	0	0	0	0
February 2035 . . . . .	6	6	6	6	6	6	0	0	0	0	0
February 2036 . . . . .	6	6	6	6	6	6	0	0	0	0	0
February 2037 . . . . .	6	6	6	6	6	6	0	0	0	0	0
February 2038 . . . . .	6	6	6	6	6	6	0	0	0	0	0
February 2039 . . . . .	6	6	6	6	6	6	0	0	0	0	0
February 2040 . . . . .	6	6	6	6	6	6	0	0	0	0	0
February 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)** . . . . .	22.6	13.9	12.1	6.6	6.6	6.6	3.1	2.3	1.8	1.6	1.2

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

Date	ZH Class											HD, FA and SA† Classes					
	PSA Prepayment Assumption											PSA Prepayment Assumption					
	0%	100%	135%	287%	375%	475%	600%	800%	1100%	1400%	2000%	0%	100%	275%	400%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	104	104	104	100	93	85	75	59	34	9	0	99	97	94	92	88	83
February 2014	108	108	108	100	77	52	20	0	0	0	0	98	91	82	75	65	51
February 2015	113	113	113	100	61	18	0	0	0	0	0	97	84	67	57	41	24
February 2016	117	117	117	100	51	3	0	0	0	0	0	95	78	55	42	26	11
February 2017	122	122	122	100	48	*	0	0	0	0	0	94	72	45	31	16	5
February 2018	127	127	127	96	44	*	0	0	0	0	0	93	66	37	23	10	2
February 2019	132	132	132	88	39	*	0	0	0	0	0	91	60	30	17	6	1
February 2020	138	138	138	78	33	*	0	0	0	0	0	89	55	24	13	4	*
February 2021	143	143	143	68	28	*	0	0	0	0	0	88	51	20	9	2	*
February 2022	149	149	149	58	23	*	0	0	0	0	0	86	46	16	7	2	*
February 2023	155	155	155	49	18	*	0	0	0	0	0	84	42	13	5	1	*
February 2024	161	161	149	41	15	*	0	0	0	0	0	82	38	11	4	1	*
February 2025	168	168	134	34	12	*	0	0	0	0	0	79	35	8	3	*	*
February 2026	175	161	119	28	9	*	0	0	0	0	0	77	31	7	2	*	*
February 2027	182	146	106	22	7	*	0	0	0	0	0	74	28	5	1	*	*
February 2028	189	131	93	18	5	*	0	0	0	0	0	71	25	4	1	*	*
February 2029	197	117	82	14	4	*	0	0	0	0	0	68	22	3	1	*	*
February 2030	205	104	71	11	3	*	0	0	0	0	0	65	20	3	1	*	*
February 2031	214	92	61	9	2	*	0	0	0	0	0	61	17	2	*	*	*
February 2032	222	80	52	7	2	*	0	0	0	0	0	57	15	2	*	*	*
February 2033	231	69	44	5	1	*	0	0	0	0	0	53	13	1	*	*	*
February 2034	241	59	37	4	1	*	0	0	0	0	0	49	11	1	*	*	*
February 2035	228	49	30	3	1	*	0	0	0	0	0	44	9	1	*	*	*
February 2036	202	40	24	2	*	*	0	0	0	0	0	39	7	*	*	*	0
February 2037	173	32	19	2	*	*	0	0	0	0	0	34	6	*	*	*	0
February 2038	143	24	14	1	*	*	0	0	0	0	0	28	4	*	*	*	0
February 2039	111	17	10	1	*	*	0	0	0	0	0	22	3	*	*	*	0
February 2040	76	11	6	*	*	*	0	0	0	0	0	15	2	*	*	*	0
February 2041	39	5	3	*	*	*	0	0	0	0	0	8	*	*	*	*	0
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.5	20.2	18.2	11.9	6.3	2.1	1.5	1.1	0.8	0.7	0.5	19.9	10.8	5.9	4.4	3.2	2.3

Date	AE, FJ, SJ† and AT Classes						VA Class						VB Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	275%	400%	600%	900%	0%	100%	275%	400%	600%	900%	0%	100%	275%	400%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	99	96	92	89	85	79	93	93	93	93	93	93	100	100	100	100	100	100
February 2014	97	89	77	69	56	38	85	85	85	85	85	85	100	100	100	100	100	100
February 2015	96	80	59	45	26	3	77	77	77	77	77	77	100	100	100	100	100	100
February 2016	94	72	43	27	6	0	69	69	69	69	69	0	100	100	100	100	100	0
February 2017	93	64	30	13	0	0	60	60	60	60	0	0	100	100	100	100	63	0
February 2018	91	57	20	3	0	0	51	51	51	51	0	0	100	100	100	100	0	0
February 2019	89	50	11	0	0	0	42	42	42	0	0	0	100	100	100	62	0	0
February 2020	87	44	4	0	0	0	33	33	33	0	0	0	100	100	100	0	0	0
February 2021	84	38	0	0	0	0	23	23	2	0	0	0	100	100	100	0	0	0
February 2022	82	32	0	0	0	0	13	13	0	0	0	0	100	100	0	0	0	0
February 2023	79	27	0	0	0	0	2	2	0	0	0	0	100	100	0	0	0	0
February 2024	77	22	0	0	0	0	0	0	0	0	0	0	86	86	0	0	0	0
February 2025	74	17	0	0	0	0	0	0	0	0	0	0	68	68	0	0	0	0
February 2026	71	13	0	0	0	0	0	0	0	0	0	0	50	50	0	0	0	0
February 2027	67	9	0	0	0	0	0	0	0	0	0	0	31	31	0	0	0	0
February 2028	63	5	0	0	0	0	0	0	0	0	0	0	11	11	0	0	0	0
February 2029	59	2	0	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	0	0
February 2031	51	0	0	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	0	0
February 2033	41	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034	35	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	29	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2037	16	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2038	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2039	1	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
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
Weighted Average Life (years)**	17.6	7.7	3.9	3.0	2.3	1.7	6.0	6.0	5.7	4.9	3.8	2.9	14.0	14.0	9.4	7.1	5.1	3.6

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

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

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

Date	ZA Class						AY Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	275%	400%	600%	900%	0%	100%	275%	400%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	104	104	104	104	104	104	100	100	100	100	100	100
February 2014	107	107	107	107	107	107	100	100	100	100	100	100
February 2015	111	111	111	111	111	111	100	100	100	100	100	100
February 2016	115	115	115	115	115	90	100	100	100	100	100	51
February 2017	119	119	119	119	119	41	100	100	100	100	77	23
February 2018	123	123	123	123	87	18	100	100	100	100	49	10
February 2019	128	128	128	128	54	8	100	100	100	82	30	5
February 2020	132	132	132	109	34	4	100	100	100	61	19	2
February 2021	137	137	137	80	21	2	100	100	94	45	12	1
February 2022	142	142	136	59	13	1	100	100	76	33	7	*
February 2023	147	147	110	44	8	*	100	100	62	24	5	*
February 2024	152	152	89	32	5	*	100	100	50	18	3	*
February 2025	158	158	72	23	3	*	100	100	40	13	2	*
February 2026	163	163	57	17	2	*	100	100	32	10	1	*
February 2027	169	169	46	12	1	*	100	100	26	7	1	*
February 2028	175	175	36	9	1	*	100	100	20	5	*	*
February 2029	178	178	29	6	*	*	100	100	16	4	*	*
February 2030	178	167	23	5	*	*	100	93	13	3	*	*
February 2031	178	146	18	3	*	*	100	82	10	2	*	*
February 2032	178	127	14	2	*	*	100	71	8	1	*	*
February 2033	178	109	10	2	*	*	100	61	6	1	*	*
February 2034	178	93	8	1	*	*	100	52	4	1	*	*
February 2035	178	77	6	1	*	*	100	43	3	*	*	*
February 2036	178	63	4	*	*	*	100	35	2	*	*	*
February 2037	178	49	3	*	*	*	100	28	2	*	*	*
February 2038	178	37	2	*	*	0	100	21	1	*	*	0
February 2039	178	25	1	*	*	0	100	14	1	*	*	0
February 2040	126	14	1	*	*	0	71	8	*	*	*	0
February 2041	65	4	*	*	*	0	36	2	*	*	*	0
February 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.6	22.6	14.2	10.7	7.4	5.0	28.6	22.6	13.2	9.6	6.6	4.4

EF and ES† Classes													
Date	PSA Prepayment Assumption												
	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	99	97	96	96	96	96	95	94	93	91	85	78	70
February 2014	98	91	90	90	89	88	86	82	81	74	59	40	23
February 2015	97	84	83	82	80	79	76	68	67	56	34	14	2
February 2016	96	78	75	75	71	71	66	57	55	42	19	5	*
February 2017	95	72	69	68	64	64	58	47	45	31	11	2	*
February 2018	93	66	63	62	57	57	50	39	37	23	6	1	*
February 2019	92	61	57	56	51	51	44	32	30	17	4	*	*
February 2020	90	56	52	51	46	45	38	26	25	13	2	*	*
February 2021	89	51	47	46	41	40	33	22	20	9	1	*	*
February 2022	87	47	43	42	36	36	28	18	16	7	1	*	0
February 2023	85	43	38	38	32	32	25	15	13	5	*	*	0
February 2024	83	39	35	34	28	28	21	12	11	4	*	*	0
February 2025	80	35	31	30	25	25	18	10	9	3	*	*	0
February 2026	78	32	28	27	22	22	16	8	7	2	*	*	0
February 2027	75	29	25	24	19	19	13	6	6	1	*	*	0
February 2028	73	26	22	21	17	16	11	5	4	1	*	*	0
February 2029	70	23	19	19	14	14	9	4	3	1	*	*	0
February 2030	66	20	17	16	12	12	8	3	3	1	*	0	0
February 2031	63	18	15	14	11	10	7	3	2	*	*	0	0
February 2032	59	16	13	12	9	9	5	2	2	*	*	0	0
February 2033	55	14	11	11	8	7	4	2	1	*	*	0	0
February 2034	50	12	9	9	6	6	4	1	1	*	*	0	0
February 2035	46	10	8	7	5	5	3	1	1	*	*	0	0
February 2036	40	8	6	6	4	4	2	1	1	*	*	0	0
February 2037	35	6	5	5	3	3	2	*	*	*	*	0	0
February 2038	29	5	4	3	2	2	1	*	*	*	*	0	0
February 2039	22	3	3	2	2	2	1	*	*	*	*	0	0
February 2040	16	2	2	1	1	1	*	*	*	*	*	0	0
February 2041	8	1	1	1	*	*	*	*	*	*	*	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.2	11.0	10.2	10.0	9.0	9.0	7.8	6.1	5.8	4.3	2.7	1.9	1.5

\* 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.

ED and EI† Classes													
PSA Prepayment Assumption													
Date	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	99	95	95	95	95	95	95	95	95	95	95	95	95
February 2014	97	87	85	85	85	85	85	85	85	85	79	51	27
February 2015	96	77	74	74	74	74	74	74	74	74	42	12	0
February 2016	94	67	64	64	64	64	64	64	64	54	21	0	0
February 2017	92	58	54	54	54	54	54	54	54	38	8	0	0
February 2018	90	50	45	45	45	45	45	45	45	27	1	0	0
February 2019	88	42	36	36	36	36	36	36	36	18	0	0	0
February 2020	86	35	29	29	29	29	29	29	29	11	0	0	0
February 2021	83	28	22	22	22	22	22	22	22	6	0	0	0
February 2022	80	21	16	16	16	16	16	16	16	3	0	0	0
February 2023	78	15	12	12	12	12	12	12	12	0	0	0	0
February 2024	74	9	8	8	8	8	8	8	8	0	0	0	0
February 2025	71	5	5	5	5	5	5	5	5	0	0	0	0
February 2026	67	2	2	2	2	2	2	2	2	0	0	0	0
February 2027	64	*	*	*	*	*	*	*	*	0	0	0	0
February 2028	59	0	0	0	0	0	0	0	0	0	0	0	0
February 2029	55	0	0	0	0	0	0	0	0	0	0	0	0
February 2030	50	0	0	0	0	0	0	0	0	0	0	0	0
February 2031	45	0	0	0	0	0	0	0	0	0	0	0	0
February 2032	39	0	0	0	0	0	0	0	0	0	0	0	0
February 2033	33	0	0	0	0	0	0	0	0	0	0	0	0
February 2034	26	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	19	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	12	0	0	0	0	0	0	0	0	0	0	0	0
February 2037	3	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
February 2039	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
February 2041	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
Weighted Average Life (years)**	16.5	6.5	6.0	6.0	6.0	6.0	6.0	6.0	6.0	4.6	3.0	2.1	1.7

EB Class													
PSA Prepayment Assumption													
Date	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2014	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2015	100	100	100	100	100	100	100	100	100	100	100	100	46
February 2016	100	100	100	100	100	100	100	100	100	100	100	86	5
February 2017	100	100	100	100	100	100	100	100	100	100	100	29	*
February 2018	100	100	100	100	100	100	100	100	100	100	100	10	*
February 2019	100	100	100	100	100	100	100	100	100	100	67	3	*
February 2020	100	100	100	100	100	100	100	100	100	100	38	1	*
February 2021	100	100	100	100	100	100	100	100	100	100	22	*	*
February 2022	100	100	100	100	100	100	100	100	100	100	12	*	*
February 2023	100	100	100	100	100	100	100	100	100	98	7	*	0
February 2024	100	100	100	100	100	100	100	100	100	72	4	*	0
February 2025	100	100	100	100	100	100	100	100	100	53	2	*	0
February 2026	100	100	100	100	100	100	100	100	100	39	1	*	0
February 2027	100	100	100	100	100	100	100	100	100	28	1	*	0
February 2028	100	84	84	84	84	84	84	84	84	21	*	*	0
February 2029	100	66	66	66	66	66	66	66	66	15	*	*	0
February 2030	100	52	52	52	52	52	52	52	52	11	*	*	0
February 2031	100	41	41	41	41	41	41	41	41	8	*	*	0
February 2032	100	32	32	32	32	32	32	32	32	5	*	*	0
February 2033	100	24	24	24	24	24	24	24	24	4	*	0	0
February 2034	100	18	18	18	18	18	18	18	18	3	*	0	0
February 2035	100	14	14	14	14	14	14	14	14	2	*	0	0
February 2036	100	10	10	10	10	10	10	10	10	1	*	0	0
February 2037	100	7	7	7	7	7	7	7	7	1	*	0	0
February 2038	29	5	5	5	5	5	5	5	5	*	*	0	0
February 2039	3	3	3	3	3	3	3	3	3	*	*	0	0
February 2040	2	2	2	2	2	2	2	2	2	*	*	0	0
February 2041	1	1	1	1	1	1	1	1	1	*	*	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	25.9	19.1	19.1	19.1	19.1	19.1	19.1	19.1	19.1	14.1	8.1	4.8	3.1

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

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

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

EQ Class													
PSA Prepayment Assumption													
Date	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	99	92	91	91	91	91	91	91	91	11
February 2014	100	100	100	97	75	73	73	73	73	73	0	0	0
February 2015	100	100	100	95	55	52	52	52	52	7	0	0	0
February 2016	100	100	100	93	39	35	35	35	35	0	0	0	0
February 2017	100	100	100	92	26	21	21	21	21	0	0	0	0
February 2018	100	100	100	91	17	11	11	11	11	0	0	0	0
February 2019	100	100	100	90	10	4	4	4	4	0	0	0	0
February 2020	100	100	100	89	5	0	0	0	0	0	0	0	0
February 2021	100	100	96	85	0	0	0	0	0	0	0	0	0
February 2022	100	100	84	73	0	0	0	0	0	0	0	0	0
February 2023	100	100	68	57	0	0	0	0	0	0	0	0	0
February 2024	100	100	48	37	0	0	0	0	0	0	0	0	0
February 2025	100	92	25	14	0	0	0	0	0	0	0	0	0
February 2026	100	66	1	0	0	0	0	0	0	0	0	0	0
February 2027	100	38	0	0	0	0	0	0	0	0	0	0	0
February 2028	100	10	0	0	0	0	0	0	0	0	0	0	0
February 2029	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2030	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2031	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2032	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2033	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2034	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2037	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2038	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2039	23	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
February 2041	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
Weighted Average Life (years)**	26.8	14.6	11.8	10.6	3.7	3.4	3.4	3.4	3.4	2.4	1.6	1.2	0.9

EW Class													
PSA Prepayment Assumption													
Date	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	100	100	100	94	83	81	62	16	0	0
February 2014	100	100	100	100	100	100	82	48	42	0	0	0	0
February 2015	100	100	100	100	100	100	69	10	0	0	0	0	0
February 2016	100	100	100	100	100	100	59	0	0	0	0	0	0
February 2017	100	100	100	100	100	100	51	0	0	0	0	0	0
February 2018	100	100	100	100	100	100	46	0	0	0	0	0	0
February 2019	100	100	100	100	100	100	43	0	0	0	0	0	0
February 2020	100	100	100	100	100	99	41	0	0	0	0	0	0
February 2021	100	100	100	100	99	96	37	0	0	0	0	0	0
February 2022	100	100	100	100	93	89	31	0	0	0	0	0	0
February 2023	100	100	100	100	84	81	25	0	0	0	0	0	0
February 2024	100	100	100	100	75	72	17	0	0	0	0	0	0
February 2025	100	100	100	100	64	61	10	0	0	0	0	0	0
February 2026	100	100	100	95	54	51	2	0	0	0	0	0	0
February 2027	100	100	87	82	43	40	0	0	0	0	0	0	0
February 2028	100	100	74	69	32	29	0	0	0	0	0	0	0
February 2029	100	90	61	56	21	19	0	0	0	0	0	0	0
February 2030	100	75	48	43	11	9	0	0	0	0	0	0	0
February 2031	100	60	35	31	2	0	0	0	0	0	0	0	0
February 2032	100	46	22	19	0	0	0	0	0	0	0	0	0
February 2033	100	32	11	7	0	0	0	0	0	0	0	0	0
February 2034	100	18	0	0	0	0	0	0	0	0	0	0	0
February 2035	100	5	0	0	0	0	0	0	0	0	0	0	0
February 2036	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2037	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2038	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2039	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2040	57	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
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.1	19.8	17.9	17.5	14.3	14.0	6.6	1.9	1.8	1.1	0.7	0.5	0.4

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



EU Class													
PSA Prepayment Assumption													
Date	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	100	100	100	100	100	100	100	100	0	0
February 2014	100	100	100	100	100	100	100	100	100	59	0	0	0
February 2015	100	100	100	100	100	100	100	100	96	0	0	0	0
February 2016	100	100	100	100	100	100	100	49	7	0	0	0	0
February 2017	100	100	100	100	100	100	100	0	0	0	0	0	0
February 2018	100	100	100	100	100	100	100	0	0	0	0	0	0
February 2019	100	100	100	100	100	100	100	0	0	0	0	0	0
February 2020	100	100	100	100	100	100	100	0	0	0	0	0	0
February 2021	100	100	100	100	100	100	100	0	0	0	0	0	0
February 2022	100	100	100	100	100	100	100	0	0	0	0	0	0
February 2023	100	100	100	100	100	100	100	0	0	0	0	0	0
February 2024	100	100	100	100	100	100	100	0	0	0	0	0	0
February 2025	100	100	100	100	100	100	100	0	0	0	0	0	0
February 2026	100	100	100	100	100	100	100	0	0	0	0	0	0
February 2027	100	100	100	100	100	100	85	0	0	0	0	0	0
February 2028	100	100	100	100	100	100	64	0	0	0	0	0	0
February 2029	100	100	100	100	100	100	44	0	0	0	0	0	0
February 2030	100	100	100	100	100	100	25	0	0	0	0	0	0
February 2031	100	100	100	100	100	99	7	0	0	0	0	0	0
February 2032	100	100	100	100	77	72	0	0	0	0	0	0	0
February 2033	100	100	100	100	52	47	0	0	0	0	0	0	0
February 2034	100	100	98	89	28	24	0	0	0	0	0	0	0
February 2035	100	100	66	59	6	2	0	0	0	0	0	0	0
February 2036	100	79	36	30	0	0	0	0	0	0	0	0	0
February 2037	100	43	8	3	0	0	0	0	0	0	0	0	0
February 2038	100	9	0	0	0	0	0	0	0	0	0	0	0
February 2039	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2040	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2041	93	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
Weighted Average													
Life (years)**	29.3	24.9	23.6	23.4	21.1	21.0	16.8	4.1	3.5	2.1	1.3	0.9	0.7

EY Class													
PSA Prepayment Assumption													
Date	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	100	100	100	100	100	100	100	100	63	0
February 2014	100	100	100	100	100	100	100	100	100	100	0	0	0
February 2015	100	100	100	100	100	100	100	100	100	0	0	0	0
February 2016	100	100	100	100	100	100	100	100	100	0	0	0	0
February 2017	100	100	100	100	100	100	100	96	49	0	0	0	0
February 2018	100	100	100	100	100	100	100	64	16	0	0	0	0
February 2019	100	100	100	100	100	100	100	49	1	0	0	0	0
February 2020	100	100	100	100	100	100	100	46	*	0	0	0	0
February 2021	100	100	100	100	100	100	100	43	*	0	0	0	0
February 2022	100	100	100	100	100	100	100	39	*	0	0	0	0
February 2023	100	100	100	100	100	100	100	36	*	0	0	0	0
February 2024	100	100	100	100	100	100	100	32	*	0	0	0	0
February 2025	100	100	100	100	100	100	100	28	*	0	0	0	0
February 2026	100	100	100	100	100	100	100	25	*	0	0	0	0
February 2027	100	100	100	100	100	100	100	21	*	0	0	0	0
February 2028	100	100	100	100	100	100	100	18	*	0	0	0	0
February 2029	100	100	100	100	100	100	100	16	*	0	0	0	0
February 2030	100	100	100	100	100	100	100	13	*	0	0	0	0
February 2031	100	100	100	100	100	100	100	11	*	0	0	0	0
February 2032	100	100	100	100	100	100	91	9	*	0	0	0	0
February 2033	100	100	100	100	100	100	76	7	*	0	0	0	0
February 2034	100	100	100	100	100	100	63	6	*	0	0	0	0
February 2035	100	100	100	100	100	100	51	5	*	0	0	0	0
February 2036	100	100	100	100	85	82	41	4	*	0	0	0	0
February 2037	100	100	100	100	67	64	31	3	*	0	0	0	0
February 2038	100	100	82	78	50	48	23	2	*	0	0	0	0
February 2039	100	77	57	54	34	33	15	1	*	0	0	0	0
February 2040	100	47	34	33	20	19	9	1	*	0	0	0	0
February 2041	100	18	13	12	8	7	3	*	*	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average													
Life (years)**	29.8	27.9	27.4	27.3	26.2	26.1	23.6	10.2	5.2	2.5	1.5	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.

JF and JS† Classes													
PSA Prepayment Assumption													
Date	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	99	97	96	96	96	96	95	94	93	91	85	78	70
February 2014	98	91	90	90	88	88	86	82	81	74	58	40	23
February 2015	97	84	82	82	79	79	75	68	66	55	34	13	2
February 2016	95	78	75	75	71	71	66	56	54	41	19	5	*
February 2017	94	71	68	68	64	63	57	47	45	31	11	2	*
February 2018	93	66	62	62	57	56	50	38	36	23	6	*	*
February 2019	91	60	57	56	51	50	43	32	30	17	3	*	*
February 2020	89	55	51	51	45	45	37	26	24	13	2	*	*
February 2021	88	51	46	46	40	40	32	21	20	9	1	*	*
February 2022	86	46	42	41	36	35	28	18	16	7	1	*	0
February 2023	84	42	38	37	31	31	24	14	13	5	*	*	0
February 2024	82	38	34	33	28	27	21	12	10	4	*	*	0
February 2025	79	35	30	30	24	24	18	10	8	3	*	*	0
February 2026	77	31	27	26	21	21	15	8	7	2	*	*	0
February 2027	74	28	24	23	19	18	13	6	5	1	*	*	0
February 2028	71	25	21	21	16	16	11	5	4	1	*	*	0
February 2029	68	22	19	18	14	14	9	4	3	1	*	*	0
February 2030	65	20	16	16	12	12	8	3	3	1	*	0	0
February 2031	61	17	14	14	10	10	6	3	2	*	*	0	0
February 2032	57	15	12	12	9	9	5	2	2	*	*	0	0
February 2033	53	13	11	10	7	7	4	2	1	*	*	0	0
February 2034	49	11	9	9	6	6	3	1	1	*	*	0	0
February 2035	44	9	7	7	5	5	3	1	1	*	*	0	0
February 2036	39	8	6	6	4	4	2	1	1	*	*	0	0
February 2037	34	6	5	4	3	3	2	*	*	*	*	0	0
February 2038	28	5	3	3	2	2	1	*	*	*	*	0	0
February 2039	22	3	2	2	2	1	1	*	*	*	*	0	0
February 2040	15	2	1	1	1	1	*	*	*	*	*	0	0
February 2041	8	1	1	1	*	*	*	*	*	*	*	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.9	10.8	10.0	9.9	8.9	8.9	7.7	6.1	5.8	4.3	2.7	1.9	1.5

KF, KS† and JC Classes													
PSA Prepayment Assumption													
Date	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	99	96	96	96	95	95	95	93	93	90	84	76	68
February 2014	97	90	89	89	87	87	85	80	79	72	56	36	18
February 2015	96	82	81	80	77	77	73	65	64	52	29	8	0
February 2016	94	75	73	72	68	68	63	53	51	37	14	0	0
February 2017	93	69	65	65	60	60	54	42	40	26	5	0	0
February 2018	91	62	59	58	53	53	45	33	31	17	0	0	0
February 2019	89	56	52	52	46	46	38	26	24	11	0	0	0
February 2020	87	51	47	46	40	40	32	20	18	6	0	0	0
February 2021	85	46	41	40	34	34	26	15	13	2	0	0	0
February 2022	83	41	36	35	29	29	21	10	9	0	0	0	0
February 2023	80	36	31	31	25	24	17	7	5	0	0	0	0
February 2024	77	32	27	26	21	20	13	4	2	0	0	0	0
February 2025	75	28	23	22	17	16	10	1	0	0	0	0	0
February 2026	72	24	19	19	13	13	7	0	0	0	0	0	0
February 2027	69	20	16	15	10	10	4	0	0	0	0	0	0
February 2028	65	16	12	12	7	7	1	0	0	0	0	0	0
February 2029	61	13	9	9	4	4	0	0	0	0	0	0	0
February 2030	58	10	7	6	2	2	0	0	0	0	0	0	0
February 2031	53	7	4	3	0	0	0	0	0	0	0	0	0
February 2032	49	4	1	1	0	0	0	0	0	0	0	0	0
February 2033	44	2	0	0	0	0	0	0	0	0	0	0	0
February 2034	39	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	34	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	28	0	0	0	0	0	0	0	0	0	0	0	0
February 2037	22	0	0	0	0	0	0	0	0	0	0	0	0
February 2038	15	0	0	0	0	0	0	0	0	0	0	0	0
February 2039	8	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
February 2041	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
Weighted Average Life (years)**	18.2	9.1	8.4	8.3	7.4	7.4	6.4	5.0	4.8	3.6	2.4	1.7	1.4

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

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

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

JZ Class													
PSA Prepayment Assumption													
Date	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	104	104	104	104	104	104	104	104	104	104	104	104	104
February 2014	107	107	107	107	107	107	107	107	107	107	107	107	107
February 2015	111	111	111	111	111	111	111	111	111	111	111	111	44
February 2016	115	115	115	115	115	115	115	115	115	115	115	82	4
February 2017	119	119	119	119	119	119	119	119	119	119	119	27	*
February 2018	123	123	123	123	123	123	123	123	123	123	112	9	*
February 2019	128	128	128	128	128	128	128	128	128	128	64	3	*
February 2020	132	132	132	132	132	132	132	132	132	132	36	1	*
February 2021	137	137	137	137	137	137	137	137	137	137	20	*	*
February 2022	142	142	142	142	142	142	142	142	142	125	11	*	*
February 2023	147	147	147	147	147	147	147	147	147	92	6	*	0
February 2024	152	152	152	152	152	152	152	152	152	68	4	*	0
February 2025	158	158	158	158	158	158	158	158	153	50	2	*	0
February 2026	163	163	163	163	163	163	163	141	123	36	1	*	0
February 2027	169	169	169	169	169	169	169	114	98	26	1	*	0
February 2028	175	175	175	175	175	175	175	91	78	19	*	*	0
February 2029	181	181	181	181	181	181	167	73	62	14	*	*	0
February 2030	188	188	188	188	188	188	140	58	48	10	*	*	0
February 2031	194	194	194	194	188	184	116	46	38	7	*	*	0
February 2032	201	201	201	201	159	155	96	36	29	5	*	*	0
February 2033	208	208	192	185	133	130	78	28	22	3	*	0	0
February 2034	216	203	161	155	110	107	63	21	17	2	*	0	0
February 2035	223	170	134	128	89	87	50	16	13	2	*	0	0
February 2036	231	139	108	103	71	69	39	12	9	1	*	0	0
February 2037	240	110	85	81	55	53	29	8	6	1	*	0	0
February 2038	248	83	63	60	40	39	21	6	4	*	*	0	0
February 2039	257	58	44	42	27	26	14	4	3	*	*	0	0
February 2040	266	35	26	25	16	15	8	2	1	*	*	0	0
February 2041	140	14	10	9	6	6	3	1	*	*	*	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average													
Life (years)**	29.1	25.3	24.5	24.4	23.2	23.1	21.1	17.6	17.0	12.8	7.6	4.6	3.1

JA Class													
PSA Prepayment Assumption													
Date	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	99	95	95	95	95	95	95	95	95	95	95	95	92
February 2014	97	87	86	85	85	85	85	85	85	85	75	49	25
February 2015	95	77	74	74	74	74	74	74	74	71	39	11	0
February 2016	93	68	64	63	63	63	63	63	63	51	19	0	0
February 2017	92	59	54	54	54	54	54	54	54	36	7	0	0
February 2018	89	51	46	45	45	45	45	45	44	24	*	0	0
February 2019	87	43	37	36	36	36	36	36	34	16	0	0	0
February 2020	85	36	30	29	29	29	29	29	26	9	0	0	0
February 2021	82	29	23	22	22	22	22	22	20	5	0	0	0
February 2022	80	23	17	17	17	17	17	17	14	1	0	0	0
February 2023	77	17	12	12	12	12	12	12	10	0	0	0	0
February 2024	73	11	8	8	8	8	8	8	6	0	0	0	0
February 2025	70	6	5	5	5	5	5	5	3	0	0	0	0
February 2026	66	2	2	2	2	2	2	2	1	0	0	0	0
February 2027	63	*	*	*	*	*	*	*	0	0	0	0	0
February 2028	58	0	0	0	0	0	0	0	0	0	0	0	0
February 2029	54	0	0	0	0	0	0	0	0	0	0	0	0
February 2030	49	0	0	0	0	0	0	0	0	0	0	0	0
February 2031	44	0	0	0	0	0	0	0	0	0	0	0	0
February 2032	38	0	0	0	0	0	0	0	0	0	0	0	0
February 2033	33	0	0	0	0	0	0	0	0	0	0	0	0
February 2034	26	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	19	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	12	0	0	0	0	0	0	0	0	0	0	0	0
February 2037	4	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
February 2039	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
February 2041	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
Weighted Average													
Life (years)**	16.4	6.5	6.1	6.0	6.0	6.0	6.0	6.0	5.8	4.4	2.9	2.1	1.6

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

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

JB Class													
PSA Prepayment Assumption													
Date	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2014	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2015	100	100	100	100	100	100	100	100	100	100	100	100	40
February 2016	100	100	100	100	100	100	100	100	100	100	100	74	4
February 2017	100	100	100	100	100	100	100	100	100	100	100	25	*
February 2018	100	100	100	100	100	100	100	100	100	100	100	8	*
February 2019	100	100	100	100	100	100	100	100	100	100	57	3	*
February 2020	100	100	100	100	100	100	100	100	100	100	32	1	*
February 2021	100	100	100	100	100	100	100	100	100	100	18	*	*
February 2022	100	100	100	100	100	100	100	100	100	100	10	*	*
February 2023	100	100	100	100	100	100	100	100	100	83	6	*	0
February 2024	100	100	100	100	100	100	100	100	100	61	3	*	0
February 2025	100	100	100	100	100	100	100	100	100	45	2	*	0
February 2026	100	100	100	100	100	100	100	100	100	33	1	*	0
February 2027	100	100	100	100	100	100	100	100	88	24	1	*	0
February 2028	100	82	82	82	82	82	82	82	70	17	*	*	0
February 2029	100	66	66	66	66	66	66	66	55	12	*	*	0
February 2030	100	52	52	52	52	52	52	52	44	9	*	*	0
February 2031	100	41	41	41	41	41	41	41	34	6	*	*	0
February 2032	100	32	32	32	32	32	32	32	26	4	*	*	0
February 2033	100	25	25	25	25	25	25	25	20	3	*	0	0
February 2034	100	19	19	19	19	19	19	19	15	2	*	0	0
February 2035	100	14	14	14	14	14	14	14	11	1	*	0	0
February 2036	100	11	11	11	11	11	11	11	8	1	*	0	0
February 2037	100	7	7	7	7	7	7	7	6	1	*	0	0
February 2038	54	5	5	5	5	5	5	5	4	*	*	0	0
February 2039	3	3	3	3	3	3	3	3	2	*	*	0	0
February 2040	2	2	2	2	2	2	2	2	1	*	*	0	0
February 2041	1	1	1	1	1	1	1	1	*	*	*	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.1	19.1	19.1	19.1	19.1	19.1	19.1	19.1	18.4	13.6	7.8	4.7	3.1

JK and JM Classes													
PSA Prepayment Assumption													
Date	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	100	90	90	90	90	90	90	90	90	0
February 2014	100	100	100	100	70	70	70	70	70	70	0	0	0
February 2015	100	100	100	100	45	45	45	45	45	0	0	0	0
February 2016	100	100	100	100	26	26	26	26	26	0	0	0	0
February 2017	100	100	100	100	11	11	11	11	11	0	0	0	0
February 2018	100	100	100	100	0	0	0	0	0	0	0	0	0
February 2019	100	100	100	100	0	0	0	0	0	0	0	0	0
February 2020	100	100	100	100	0	0	0	0	0	0	0	0	0
February 2021	100	100	100	95	0	0	0	0	0	0	0	0	0
February 2022	100	100	97	82	0	0	0	0	0	0	0	0	0
February 2023	100	100	77	62	0	0	0	0	0	0	0	0	0
February 2024	100	100	53	38	0	0	0	0	0	0	0	0	0
February 2025	100	100	25	10	0	0	0	0	0	0	0	0	0
February 2026	100	81	0	0	0	0	0	0	0	0	0	0	0
February 2027	100	46	0	0	0	0	0	0	0	0	0	0	0
February 2028	100	10	0	0	0	0	0	0	0	0	0	0	0
February 2029	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2030	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2031	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2032	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2033	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2034	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2037	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2038	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2039	35	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
February 2041	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
Weighted Average Life (years)**	26.9	14.9	12.0	11.4	3.0	3.0	3.0	3.0	2.9	2.2	1.5	1.1	0.9

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

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

JT, JG and JH Classes													
PSA Prepayment Assumption													
Date	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	100	100	100	95	86	84	69	33	0	0
February 2014	100	100	100	100	100	99	85	58	53	9	0	0	0
February 2015	100	100	100	100	100	99	74	28	19	0	0	0	0
February 2016	100	100	100	100	100	98	66	6	0	0	0	0	0
February 2017	100	100	100	100	100	98	59	0	0	0	0	0	0
February 2018	100	100	100	100	100	98	55	0	0	0	0	0	0
February 2019	100	100	100	100	97	95	50	0	0	0	0	0	0
February 2020	100	100	100	100	96	93	47	0	0	0	0	0	0
February 2021	100	100	100	100	94	91	45	0	0	0	0	0	0
February 2022	100	100	100	100	89	87	41	0	0	0	0	0	0
February 2023	100	100	100	100	84	81	37	0	0	0	0	0	0
February 2024	100	100	100	100	77	74	32	0	0	0	0	0	0
February 2025	100	100	100	100	70	67	27	0	0	0	0	0	0
February 2026	100	100	98	94	62	60	22	0	0	0	0	0	0
February 2027	100	100	89	85	54	52	17	0	0	0	0	0	0
February 2028	100	100	79	75	46	44	12	0	0	0	0	0	0
February 2029	100	92	69	65	39	37	8	0	0	0	0	0	0
February 2030	100	81	59	56	32	30	4	0	0	0	0	0	0
February 2031	100	70	50	47	25	23	0	0	0	0	0	0	0
February 2032	100	59	41	38	18	17	0	0	0	0	0	0	0
February 2033	100	49	32	30	12	11	0	0	0	0	0	0	0
February 2034	100	38	24	22	6	5	0	0	0	0	0	0	0
February 2035	100	29	16	14	1	0	0	0	0	0	0	0	0
February 2036	100	19	9	7	0	0	0	0	0	0	0	0	0
February 2037	100	10	2	*	0	0	0	0	0	0	0	0	0
February 2038	100	2	0	0	0	0	0	0	0	0	0	0	0
February 2039	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2040	69	0	0	0	0	0	0	0	0	0	0	0	0
February 2041	24	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
Weighted Average Life (years)**	28.4	21.0	19.2	18.9	15.5	15.1	8.3	2.3	2.1	1.3	0.8	0.6	0.4

JY Class													
PSA Prepayment Assumption													
Date	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	100	100	100	100	100	100	100	100	37	0
February 2014	100	100	100	100	100	100	100	100	100	100	0	0	0
February 2015	100	100	100	100	100	100	100	100	100	0	0	0	0
February 2016	100	100	100	100	100	100	100	100	80	0	0	0	0
February 2017	100	100	100	100	100	100	100	67	18	0	0	0	0
February 2018	100	100	100	100	100	100	100	33	0	0	0	0	0
February 2019	100	100	100	100	100	100	100	8	0	0	0	0	0
February 2020	100	100	100	100	100	100	100	*	0	0	0	0	0
February 2021	100	100	100	100	100	100	100	*	0	0	0	0	0
February 2022	100	100	100	100	100	100	100	*	0	0	0	0	0
February 2023	100	100	100	100	100	100	100	*	0	0	0	0	0
February 2024	100	100	100	100	100	100	100	*	0	0	0	0	0
February 2025	100	100	100	100	100	100	100	*	0	0	0	0	0
February 2026	100	100	100	100	100	100	100	*	0	0	0	0	0
February 2027	100	100	100	100	100	100	100	*	0	0	0	0	0
February 2028	100	100	100	100	100	100	100	*	0	0	0	0	0
February 2029	100	100	100	100	100	100	100	*	0	0	0	0	0
February 2030	100	100	100	100	100	100	100	*	0	0	0	0	0
February 2031	100	100	100	100	100	100	99	*	0	0	0	0	0
February 2032	100	100	100	100	100	100	84	*	0	0	0	0	0
February 2033	100	100	100	100	100	100	70	*	0	0	0	0	0
February 2034	100	100	100	100	100	100	58	*	0	0	0	0	0
February 2035	100	100	100	100	100	99	47	*	0	0	0	0	0
February 2036	100	100	100	100	83	80	37	*	0	0	0	0	0
February 2037	100	100	100	100	65	62	29	*	0	0	0	0	0
February 2038	100	100	80	76	48	46	21	*	0	0	0	0	0
February 2039	100	76	56	53	33	32	14	*	0	0	0	0	0
February 2040	100	46	34	32	20	19	8	*	0	0	0	0	0
February 2041	100	18	13	12	7	7	3	*	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.8	27.9	27.4	27.2	26.1	26.0	23.2	5.6	4.5	2.3	1.4	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.

Date	VL Class										
	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2013 . . . . .	93	93	93	93	93	93	93	93	93	93	93
February 2014 . . . . .	85	85	85	85	85	85	85	85	85	85	85
February 2015 . . . . .	77	77	77	77	77	77	77	77	77	77	0
February 2016 . . . . .	69	69	69	69	69	69	69	69	69	0	0
February 2017 . . . . .	60	60	60	60	60	60	60	60	60	0	0
February 2018 . . . . .	51	51	51	51	51	51	51	51	5	0	0
February 2019 . . . . .	42	42	42	42	42	42	42	42	0	0	0
February 2020 . . . . .	33	33	33	33	33	33	33	33	0	0	0
February 2021 . . . . .	23	23	23	23	23	23	23	23	0	0	0
February 2022 . . . . .	13	13	13	13	13	13	13	5	0	0	0
February 2023 . . . . .	2	2	2	2	2	2	2	0	0	0	0
February 2024 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2025 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2026 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2027 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2028 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2029 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2030 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2031 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2032 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2033 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2034 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2035 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2036 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2037 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	6.0	6.0	6.0	6.0	6.0	6.0	6.0	5.9	4.5	3.1	2.2

Date	VM Class										
	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2013 . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2014 . . . . .	100	100	100	100	100	100	100	100	100	100	100
February 2015 . . . . .	100	100	100	100	100	100	100	100	100	83	0
February 2016 . . . . .	100	100	100	100	100	100	100	100	100	0	0
February 2017 . . . . .	100	100	100	100	100	100	100	100	60	0	0
February 2018 . . . . .	100	100	100	100	100	100	100	100	0	0	0
February 2019 . . . . .	100	100	100	100	100	100	100	100	0	0	0
February 2020 . . . . .	100	100	100	100	100	100	100	88	0	0	0
February 2021 . . . . .	100	100	100	100	100	100	100	44	0	0	0
February 2022 . . . . .	100	100	100	100	100	100	100	*	0	0	0
February 2023 . . . . .	100	100	100	100	100	100	100	0	0	0	0
February 2024 . . . . .	95	95	85	85	85	85	85	0	0	0	0
February 2025 . . . . .	88	59	47	47	47	47	47	0	0	0	0
February 2026 . . . . .	81	15	14	14	14	14	14	0	0	0	0
February 2027 . . . . .	75	0	0	0	0	0	0	0	0	0	0
February 2028 . . . . .	71	0	0	0	0	0	0	0	0	0	0
February 2029 . . . . .	67	0	0	0	0	0	0	0	0	0	0
February 2030 . . . . .	63	0	0	0	0	0	0	0	0	0	0
February 2031 . . . . .	59	0	0	0	0	0	0	0	0	0	0
February 2032 . . . . .	55	0	0	0	0	0	0	0	0	0	0
February 2033 . . . . .	50	0	0	0	0	0	0	0	0	0	0
February 2034 . . . . .	46	0	0	0	0	0	0	0	0	0	0
February 2035 . . . . .	41	0	0	0	0	0	0	0	0	0	0
February 2036 . . . . .	36	0	0	0	0	0	0	0	0	0	0
February 2037 . . . . .	*	0	0	0	0	0	0	0	0	0	0
February 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	19.9	13.2	13.0	13.0	13.0	13.0	13.0	8.9	5.1	3.2	2.3

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

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

Date	ZL Class										
	PSA Prepayment Assumption										
	0%	100%	120%	130%	135%	200%	250%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
February 2013	104	104	104	104	104	104	104	104	104	104	104
February 2014	107	107	107	107	107	107	107	107	107	107	107
February 2015	111	111	111	111	111	111	111	111	111	111	33
February 2016	115	115	115	115	115	115	115	115	115	78	3
February 2017	119	119	119	119	119	119	119	119	119	26	*
February 2018	123	123	123	123	123	123	123	123	116	9	*
February 2019	128	128	128	128	128	128	128	128	67	3	*
February 2020	132	132	132	132	132	132	132	132	38	1	*
February 2021	137	137	137	137	137	137	137	137	21	*	*
February 2022	142	142	142	142	142	142	142	137	12	*	*
February 2023	147	147	147	147	147	147	147	103	7	*	0
February 2024	152	152	152	152	152	152	152	75	4	*	0
February 2025	158	158	158	158	158	158	158	55	2	*	0
February 2026	163	163	163	163	163	163	163	40	1	*	0
February 2027	168	152	142	142	142	142	141	29	1	*	0
February 2028	171	115	115	115	115	115	114	21	*	*	0
February 2029	175	92	92	92	92	92	92	15	*	*	0
February 2030	178	73	73	73	73	73	73	11	*	*	0
February 2031	181	58	58	58	58	58	58	8	*	*	0
February 2032	185	46	46	46	46	46	45	5	*	0	0
February 2033	188	35	35	35	35	35	35	4	*	0	0
February 2034	192	27	27	27	27	27	27	3	*	0	0
February 2035	196	20	20	20	20	20	20	2	*	0	0
February 2036	200	15	15	15	15	15	15	1	*	0	0
February 2037	200	10	10	10	10	10	10	1	*	0	0
February 2038	125	7	7	7	7	7	7	*	*	0	0
February 2039	11	4	4	4	4	4	4	*	*	0	0
February 2040	2	2	2	2	2	2	2	*	*	0	0
February 2041	*	*	*	*	*	*	*	*	*	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.2	18.5	18.5	18.5	18.5	18.5	18.5	13.1	7.7	4.6	2.9

Date	CB Class												
	PSA Prepayment Assumption												
	0%	100%	117%	120%	145%	147%	185%	260%	275%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2013	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2014	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2015	100	100	100	100	100	100	100	100	100	100	100	100	42
February 2016	100	100	100	100	100	100	100	100	100	100	100	78	4
February 2017	100	100	100	100	100	100	100	100	100	100	100	26	*
February 2018	100	100	100	100	100	100	100	100	100	100	100	9	*
February 2019	100	100	100	100	100	100	100	100	100	100	60	3	*
February 2020	100	100	100	100	100	100	100	100	100	100	34	1	*
February 2021	100	100	100	100	100	100	100	100	100	100	19	*	*
February 2022	100	100	100	100	100	100	100	100	100	100	11	*	*
February 2023	100	100	100	100	100	100	100	100	100	88	6	*	0
February 2024	100	100	100	100	100	100	100	100	100	65	3	*	0
February 2025	100	100	100	100	100	100	100	100	100	47	2	*	0
February 2026	100	100	100	100	100	100	100	100	100	35	1	*	0
February 2027	100	100	100	100	100	100	100	100	92	25	1	*	0
February 2028	100	83	83	83	83	83	83	83	74	18	*	*	0
February 2029	100	66	66	66	66	66	66	66	59	13	*	*	0
February 2030	100	52	52	52	52	52	52	52	46	9	*	*	0
February 2031	100	41	41	41	41	41	41	41	36	7	*	*	0
February 2032	100	32	32	32	32	32	32	32	28	5	*	*	0
February 2033	100	25	25	25	25	25	25	25	21	3	*	0	0
February 2034	100	19	19	19	19	19	19	19	16	2	*	0	0
February 2035	100	14	14	14	14	14	14	14	12	2	*	0	0
February 2036	100	10	10	10	10	10	10	10	9	1	*	0	0
February 2037	100	7	7	7	7	7	7	7	6	1	*	0	0
February 2038	46	5	5	5	5	5	5	5	4	*	*	0	0
February 2039	3	3	3	3	3	3	3	3	3	*	*	0	0
February 2040	2	2	2	2	2	2	2	2	1	*	*	0	0
February 2041	1	1	1	1	1	1	1	1	*	*	*	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.1	19.1	19.1	19.1	19.1	19.1	19.1	19.1	18.6	13.7	7.9	4.7	3.1

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

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



## Characteristics of the Residual Classes

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

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

## CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

## U.S. Treasury Circular 230 Notice

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

## REMIC Elections and Special Tax Attributes

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

Notwithstanding the foregoing, all of the Mortgage Loans underlying the Group 7 MBS, approximately 47.6% of the Mortgage Loans underlying the Group 8 MBS, and approximately 29.3% of the Mortgage Loans underlying the Group 9 MBS (in each case, by principal balance at

the Issue Date) 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 7 Classes, Group 8 Classes and Group 9 Classes may not be treated as “real estate assets” within the meaning of section 856(c)(5)(B) of the Code. See “Material Federal Income Tax Consequences—Special Tax Attributes” in the MBS Prospectus dated February 1, 2012. Accordingly, special tax considerations may apply to a real estate investment trust that holds a REMIC Certificate of a Group 7, Group 8 or Group 9 Class, and we may be obligated to provide additional information, pursuant to Regulations under section 6049 of the Code, on such Classes. See “Material Federal Income Tax Consequences—REMIC Election and Special Tax Attributes” in the REMIC Prospectus.

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

The Notional Classes and the Accrual Classes will be issued with original issue discount (“OID”), and certain other Classes of REMIC Certificates may be issued with OID. If a Class is issued with OID, a beneficial owner of a Certificate of that Class generally must recognize some taxable income in advance of the receipt of the cash attributable to that income. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Treatment of Original Issue Discount*” in the REMIC Prospectus. In addition, the VN, VK, VH, VE, NY, GY and HX Classes 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:

<u>Group</u>	<u>Prepayment Assumption</u>
1	450% PSA
2	200% PSA
3	200% PSA
4	200% PSA
5	200% PSA
6	375% PSA
7	275% PSA
8	185% PSA
9	185% PSA

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

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

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

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

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

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

## **PLAN OF DISTRIBUTION**

We are obligated to deliver the Certificates to Merrill Lynch, Pierce, Fenner & Smith Incorporated (the “Dealer”) in exchange for the Underlying REMIC and RCR Certificates and the Trust MBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

## **LEGAL MATTERS**

Sidley Austin LLP will provide legal representation for Fannie Mae. Orrick, Herrington & Sutcliffe LLP will provide legal representation for the Dealer.

## Group 1 Underlying REMIC and RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	February 2012 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2011-134	HY	November 2011	3136A2S61	3.5%	FIX	December 2041	PAC	\$13,490,000	1.000000000	\$10,000,000.00	5.380%	347	9
2011-146	GY	December 2011	3136A3NE7	3.5	FIX	January 2042	PAC	7,588,000	1.000000000	7,588,000.00	5.368	337	17

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

## Group 2 Underlying REMIC Certificate

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	February 2012 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2011-146	LY	December 2011	3136A3KP5	3.5%	FIX	January 2042	PAC	\$29,884,000	1.000000000	\$29,884,000.00	5.035%	348	7

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

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

## Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1		NP	\$ 50,002,000	PAC	3.0%	FIX	3136A4PK9	October 2031
NB	\$ 2,000							
NG	50,000,000							
Recombination 2		GW	22,941,000	SEQ	3.5	FIX	3136A4PL7	March 2032
GY	20,773,000							
NY	2,168,000							
Recombination 3		GH	160,000,000	SEQ	3.0	FIX	3136A4PM5	November 2030
GB	160,000,000							
GI	45,714,286(3)							
Recombination 4		GT	80,000,000	SEQ	5.0	FIX	3136A4PN3	November 2030
GB	80,000,000							
GI	68,571,428(3)							
Recombination 5		AT	31,879,200	SEQ	7.0	FIX	3136A4PR4	April 2039
FJ	31,879,200							
SJ	31,879,200(3)							
Recombination 6		AY(4)	28,378,668	SEQ	3.5	FIX	3136A4PS2	March 2042
VA	7,618,000							
VB	4,852,000							
ZA	15,908,668							
Recombination 7		VL(5)	17,237,000	SC/SEQ/PAC/AD(5)	3.5	FIX	3136A4PT0	June 2023
VK	8,508,000							
VH	5,935,000							
VE	2,794,000							
Recombination 8		VM(6)	29,448,000	SC/SEQ/PAC/AD(6)	3.5	FIX	3136A4PU7	March 2040
VJ	3,586,000							
VG	16,917,000							
VC	8,945,000							

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 9								
ZD	\$ 17,790,000	ZL(7)	\$ 36,015,000	SC/SEQ/PAC(7)	3.5%	FIX/Z	3136A4PV5	March 2042
ZC	12,391,000							
ZB	5,834,000							
Recombination 10								
EB	1,090,701	CB(8)	3,419,628	PAC	3.5	FIX	3136A4PW3	March 2042
JB	2,328,927							

- (1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See “Description of the Certificates—General—*Authorized Denominations*” in this prospectus supplement.
- (2) See “Description of the Certificates—The Certificates—*Class Definitions and Abbreviations*” in the REMIC Prospectus.
- (3) Notional balances. These Classes are Interest Only Classes. See page S-7 for a description of how their notional balances are calculated.
- (4) Principal payments on the REMIC Certificates in Recombination 6 from the ZA Accrual Amount will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.
- (5) The VL Class is an RCR Class formed by a combination of the VK Class in Group 2, the VH Class in Group 3 and the VE Class in Group 4. The VK Class is a Structured Collateral/Sequential Pay/AD Class, and the VH and VE Classes are PAC/AD Classes.
- (6) The VM Class is an RCR Class formed by a combination of the VJ Class in Group 2, the VG Class in Group 3 and the VC Class in Group 4. The VJ Class is a Structured Collateral/Sequential Pay/AD Class, and the VG and VC Classes are PAC/AD Classes.
- (7) The ZL Class is an RCR Class formed by a combination of the ZD Class in Group 2, the ZC Class in Group 3 and the ZB Class in Group 4. The ZD Class is a Structured Collateral/Sequential Pay Class, and the ZC and ZB Classes are PAC Classes.
- (8) The CB Class is an RCR Class formed by a combination of the EB Class in Group 8 and the JB Class in Group 9.



## Principal Balance Schedules

### *Aggregate Group I Planned Balances*

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . .	\$207,312,000.00	December 2016 . . . .	\$122,196,353.45	October 2021 . . . . .	\$ 52,974,061.81
March 2012 . . . . .	206,699,231.74	January 2017 . . . . .	120,728,361.55	November 2021 . . . .	52,129,951.12
April 2012 . . . . .	206,031,258.91	February 2017 . . . .	119,270,165.13	December 2021 . . . .	51,298,430.73
May 2012 . . . . .	205,308,702.34	March 2017 . . . . .	117,821,701.93	January 2022 . . . . .	50,479,319.66
June 2012 . . . . .	204,531,867.21	April 2017 . . . . .	116,382,910.08	February 2022 . . . .	49,672,439.50
July 2012 . . . . .	203,701,092.57	May 2017 . . . . .	114,953,728.12	March 2022 . . . . .	48,877,614.32
August 2012 . . . . .	202,816,751.11	June 2017 . . . . .	113,534,094.94	April 2022 . . . . .	48,094,670.68
September 2012 . . .	201,879,248.91	July 2017 . . . . .	112,123,949.84	May 2022 . . . . .	47,323,437.57
October 2012 . . . . .	200,889,025.21	August 2017 . . . . .	110,723,232.49	June 2022 . . . . .	46,563,746.40
November 2012 . . . .	199,846,552.06	September 2017 . . .	109,331,882.94	July 2022 . . . . .	45,815,430.94
December 2012 . . . .	198,752,334.00	October 2017 . . . . .	107,949,841.60	August 2022 . . . . .	45,078,327.31
January 2013 . . . . .	197,606,907.65	November 2017 . . . .	106,577,049.27	September 2022 . . .	44,352,273.91
February 2013 . . . .	196,410,841.34	December 2017 . . . .	105,213,447.12	October 2022 . . . . .	43,637,111.44
March 2013 . . . . .	195,164,734.64	January 2018 . . . . .	103,858,976.69	November 2022 . . . .	42,932,682.84
April 2013 . . . . .	193,869,217.88	February 2018 . . . .	102,513,579.86	December 2022 . . . .	42,238,833.25
May 2013 . . . . .	192,524,951.64	March 2018 . . . . .	101,177,198.91	January 2023 . . . . .	41,555,410.01
June 2013 . . . . .	191,132,626.21	April 2018 . . . . .	99,849,776.46	February 2023 . . . .	40,882,262.59
July 2013 . . . . .	189,692,961.02	May 2018 . . . . .	98,531,255.50	March 2023 . . . . .	40,219,242.61
August 2013 . . . . .	188,206,704.00	June 2018 . . . . .	97,221,579.36	April 2023 . . . . .	39,566,203.74
September 2013 . . .	186,674,630.99	July 2018 . . . . .	95,920,691.74	May 2023 . . . . .	38,923,001.75
October 2013 . . . . .	185,097,545.05	August 2018 . . . . .	94,628,536.69	June 2023 . . . . .	38,289,494.42
November 2013 . . . .	183,476,275.76	September 2018 . . .	93,345,058.61	July 2023 . . . . .	37,665,541.56
December 2013 . . . .	181,811,678.51	October 2018 . . . . .	92,070,202.25	August 2023 . . . . .	37,051,004.94
January 2014 . . . . .	180,104,633.72	November 2018 . . . .	90,803,912.69	September 2023 . . .	36,445,748.27
February 2014 . . . .	178,356,046.12	December 2018 . . . .	89,546,135.38	October 2023 . . . . .	35,849,637.22
March 2014 . . . . .	176,566,843.88	January 2019 . . . . .	88,296,816.08	November 2023 . . . .	35,262,539.32
April 2014 . . . . .	174,737,977.84	February 2019 . . . .	87,055,900.93	December 2023 . . . .	34,684,323.99
May 2014 . . . . .	172,921,196.97	March 2019 . . . . .	85,823,336.37	January 2024 . . . . .	34,114,862.49
June 2014 . . . . .	171,116,424.70	April 2019 . . . . .	84,599,069.20	February 2024 . . . .	33,554,027.90
July 2014 . . . . .	169,323,584.92	May 2019 . . . . .	83,383,046.53	March 2024 . . . . .	33,001,695.08
August 2014 . . . . .	167,542,602.04	June 2019 . . . . .	82,175,215.83	April 2024 . . . . .	32,457,740.69
September 2014 . . .	165,773,400.89	July 2019 . . . . .	80,975,524.87	May 2024 . . . . .	31,922,043.10
October 2014 . . . . .	164,015,906.81	August 2019 . . . . .	79,783,921.77	June 2024 . . . . .	31,394,482.41
November 2014 . . . .	162,270,045.58	September 2019 . . .	78,600,354.96	July 2024 . . . . .	30,874,940.43
December 2014 . . . .	160,535,743.46	October 2019 . . . . .	77,424,773.20	August 2024 . . . . .	30,363,300.63
January 2015 . . . . .	158,812,927.17	November 2019 . . . .	76,257,125.57	September 2024 . . .	29,859,448.13
February 2015 . . . .	157,101,523.88	December 2019 . . . .	75,097,361.47	October 2024 . . . . .	29,363,269.68
March 2015 . . . . .	155,401,461.22	January 2020 . . . . .	73,945,430.62	November 2024 . . . .	28,874,653.62
April 2015 . . . . .	153,712,667.27	February 2020 . . . .	72,801,283.04	December 2024 . . . .	28,393,489.88
May 2015 . . . . .	152,035,070.56	March 2020 . . . . .	71,664,869.08	January 2025 . . . . .	27,919,669.96
June 2015 . . . . .	150,368,600.08	April 2020 . . . . .	70,543,500.96	February 2025 . . . .	27,453,086.88
July 2015 . . . . .	148,713,185.24	May 2020 . . . . .	69,438,695.43	March 2025 . . . . .	26,993,635.19
August 2015 . . . . .	147,068,755.91	June 2020 . . . . .	68,350,215.81	April 2025 . . . . .	26,541,210.93
September 2015 . . .	145,435,242.39	July 2020 . . . . .	67,277,828.73	May 2025 . . . . .	26,095,711.60
October 2015 . . . . .	143,812,575.42	August 2020 . . . . .	66,221,304.09	June 2025 . . . . .	25,657,036.17
November 2015 . . . .	142,200,686.17	September 2020 . . .	65,180,415.01	July 2025 . . . . .	25,225,085.03
December 2015 . . . .	140,599,506.25	October 2020 . . . . .	64,154,937.79	August 2025 . . . . .	24,799,760.01
January 2016 . . . . .	139,008,967.68	November 2020 . . . .	63,144,651.87	September 2025 . . .	24,380,964.30
February 2016 . . . .	137,429,002.91	December 2020 . . . .	62,149,339.77	October 2025 . . . . .	23,968,602.49
March 2016 . . . . .	135,859,544.83	January 2021 . . . . .	61,168,787.08	November 2025 . . . .	23,562,580.51
April 2016 . . . . .	134,300,526.74	February 2021 . . . .	60,202,782.37	December 2025 . . . .	23,162,805.62
May 2016 . . . . .	132,751,882.34	March 2021 . . . . .	59,251,117.20	January 2026 . . . . .	22,769,186.42
June 2016 . . . . .	131,213,545.76	April 2021 . . . . .	58,313,586.02	February 2026 . . . .	22,381,632.78
July 2016 . . . . .	129,685,451.55	May 2021 . . . . .	57,389,986.21	March 2026 . . . . .	22,000,055.89
August 2016 . . . . .	128,167,534.66	June 2021 . . . . .	56,480,117.95	April 2026 . . . . .	21,624,368.17
September 2016 . . .	126,659,730.44	July 2021 . . . . .	55,583,784.26	May 2026 . . . . .	21,254,483.28
October 2016 . . . . .	125,161,974.66	August 2021 . . . . .	54,700,790.89	June 2026 . . . . .	20,890,316.15
November 2016 . . . .	123,674,203.48	September 2021 . . .	53,830,946.35	July 2026 . . . . .	20,531,782.88



**Aggregate Group I (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2026 . . . . .	\$ 20,178,800.77	August 2031 . . . . .	\$ 6,630,603.85	August 2036 . . . . .	\$ 1,623,542.31
September 2026 . . .	19,831,288.32	September 2031 . . .	6,498,231.34	September 2036 . . .	1,577,193.76
October 2026 . . . . .	19,489,165.17	October 2031 . . . . .	6,368,045.11	October 2036 . . . . .	1,531,698.93
November 2026 . . . .	19,152,352.11	November 2031 . . . .	6,240,011.94	November 2036 . . . .	1,487,044.16
December 2026 . . . .	18,820,771.06	December 2031 . . . .	6,114,099.08	December 2036 . . . .	1,443,216.01
January 2027 . . . . .	18,494,345.06	January 2032 . . . . .	5,990,274.29	January 2037 . . . . .	1,400,201.25
February 2027 . . . . .	18,172,998.23	February 2032 . . . . .	5,868,505.77	February 2037 . . . . .	1,357,986.82
March 2027 . . . . .	17,856,655.77	March 2032 . . . . .	5,748,762.19	March 2037 . . . . .	1,316,559.87
April 2027 . . . . .	17,545,243.98	April 2032 . . . . .	5,631,012.67	April 2037 . . . . .	1,275,907.76
May 2027 . . . . .	17,238,690.19	May 2032 . . . . .	5,515,226.79	May 2037 . . . . .	1,236,018.01
June 2027 . . . . .	16,936,922.74	June 2032 . . . . .	5,401,374.57	June 2037 . . . . .	1,196,878.35
July 2027 . . . . .	16,639,871.05	July 2032 . . . . .	5,289,426.46	July 2037 . . . . .	1,158,476.67
August 2027 . . . . .	16,347,465.50	August 2032 . . . . .	5,179,353.36	August 2037 . . . . .	1,120,801.07
September 2027 . . .	16,059,637.49	September 2032 . . .	5,071,126.56	September 2037 . . .	1,083,839.81
October 2027 . . . . .	15,776,319.39	October 2032 . . . . .	4,964,717.80	October 2037 . . . . .	1,047,581.33
November 2027 . . . .	15,497,444.54	November 2032 . . . .	4,860,099.22	November 2037 . . . .	1,012,014.25
December 2027 . . . .	15,222,947.23	December 2032 . . . .	4,757,243.38	December 2037 . . . .	977,127.35
January 2028 . . . . .	14,952,762.69	January 2033 . . . . .	4,656,123.21	January 2038 . . . . .	942,909.59
February 2028 . . . . .	14,686,827.08	February 2033 . . . . .	4,556,712.06	February 2038 . . . . .	909,350.08
March 2028 . . . . .	14,425,077.48	March 2033 . . . . .	4,458,983.67	March 2038 . . . . .	876,438.12
April 2028 . . . . .	14,167,451.85	April 2033 . . . . .	4,362,912.15	April 2038 . . . . .	844,163.15
May 2028 . . . . .	13,913,889.06	May 2033 . . . . .	4,268,472.01	May 2038 . . . . .	812,514.78
June 2028 . . . . .	13,664,328.83	June 2033 . . . . .	4,175,638.11	June 2038 . . . . .	781,482.77
July 2028 . . . . .	13,418,711.78	July 2033 . . . . .	4,084,385.68	July 2038 . . . . .	751,057.04
August 2028 . . . . .	13,176,979.36	August 2033 . . . . .	3,994,690.34	August 2038 . . . . .	721,227.66
September 2028 . . .	12,939,073.84	September 2033 . . .	3,906,528.04	September 2038 . . .	691,984.84
October 2028 . . . . .	12,704,938.36	October 2033 . . . . .	3,819,875.09	October 2038 . . . . .	663,318.97
November 2028 . . . .	12,474,516.84	November 2033 . . . .	3,734,708.15	November 2038 . . . .	635,220.55
December 2028 . . . .	12,247,754.02	December 2033 . . . .	3,651,004.21	December 2038 . . . .	607,680.24
January 2029 . . . . .	12,024,595.43	January 2034 . . . . .	3,568,740.63	January 2039 . . . . .	580,688.85
February 2029 . . . . .	11,804,987.40	February 2034 . . . . .	3,487,895.06	February 2039 . . . . .	554,237.30
March 2029 . . . . .	11,588,876.99	March 2034 . . . . .	3,408,445.51	March 2039 . . . . .	528,316.69
April 2029 . . . . .	11,376,212.06	April 2034 . . . . .	3,330,370.30	April 2039 . . . . .	502,918.22
May 2029 . . . . .	11,166,941.20	May 2034 . . . . .	3,253,648.08	May 2039 . . . . .	478,033.24
June 2029 . . . . .	10,961,013.74	June 2034 . . . . .	3,178,257.79	June 2039 . . . . .	453,653.22
July 2029 . . . . .	10,758,379.75	July 2034 . . . . .	3,104,178.71	July 2039 . . . . .	429,769.78
August 2029 . . . . .	10,558,990.01	August 2034 . . . . .	3,031,390.41	August 2039 . . . . .	406,374.65
September 2029 . . .	10,362,795.99	September 2034 . . .	2,959,872.76	September 2039 . . .	383,459.70
October 2029 . . . . .	10,169,749.90	October 2034 . . . . .	2,889,605.92	October 2039 . . . . .	361,016.91
November 2029 . . . .	9,979,804.61	November 2034 . . . .	2,820,570.36	November 2039 . . . .	339,038.38
December 2029 . . . .	9,792,913.66	December 2034 . . . .	2,752,746.83	December 2039 . . . .	317,516.35
January 2030 . . . . .	9,609,031.29	January 2035 . . . . .	2,686,116.36	January 2040 . . . . .	296,443.18
February 2030 . . . . .	9,428,112.38	February 2035 . . . . .	2,620,660.27	February 2040 . . . . .	275,811.31
March 2030 . . . . .	9,250,112.46	March 2035 . . . . .	2,556,360.15	March 2040 . . . . .	255,613.33
April 2030 . . . . .	9,074,987.70	April 2035 . . . . .	2,493,197.85	April 2040 . . . . .	235,841.95
May 2030 . . . . .	8,902,694.92	May 2035 . . . . .	2,431,155.51	May 2040 . . . . .	216,489.95
June 2030 . . . . .	8,733,191.54	June 2035 . . . . .	2,370,215.53	June 2040 . . . . .	197,550.27
July 2030 . . . . .	8,566,435.62	July 2035 . . . . .	2,310,360.56	July 2040 . . . . .	179,015.93
August 2030 . . . . .	8,402,385.79	August 2035 . . . . .	2,251,573.52	August 2040 . . . . .	160,880.05
September 2030 . . .	8,241,001.32	September 2035 . . .	2,193,837.56	September 2040 . . .	143,135.88
October 2030 . . . . .	8,082,242.03	October 2035 . . . . .	2,137,136.11	October 2040 . . . . .	125,776.77
November 2030 . . . .	7,926,068.36	November 2035 . . . .	2,081,452.83	November 2040 . . . .	108,796.15
December 2030 . . . .	7,772,441.28	December 2035 . . . .	2,026,771.61	December 2040 . . . .	92,187.57
January 2031 . . . . .	7,621,322.36	January 2036 . . . . .	1,973,076.61	January 2041 . . . . .	75,944.69
February 2031 . . . . .	7,472,673.71	February 2036 . . . . .	1,920,352.21	February 2041 . . . . .	60,061.23
March 2031 . . . . .	7,326,457.98	March 2036 . . . . .	1,868,583.01	March 2041 . . . . .	44,531.06
April 2031 . . . . .	7,182,638.39	April 2036 . . . . .	1,817,753.85	April 2041 . . . . .	29,348.09
May 2031 . . . . .	7,041,178.66	May 2036 . . . . .	1,767,849.81	May 2041 . . . . .	14,506.37
June 2031 . . . . .	6,902,043.05	June 2036 . . . . .	1,718,856.16	June 2041 and thereafter . . . . .	0.00
July 2031 . . . . .	6,765,196.36	July 2036 . . . . .	1,670,758.42		

### ***KG Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$8,975,000.00	December 2014 . . . . .	\$4,885,952.42	October 2017 . . . . .	\$1,295,984.57
March 2012 . . . . .	8,940,592.11	January 2015 . . . . .	4,741,259.78	November 2017 . . . . .	1,226,869.59
April 2012 . . . . .	8,899,794.40	February 2015 . . . . .	4,599,227.53	December 2017 . . . . .	1,159,559.99
May 2012 . . . . .	8,852,312.69	March 2015 . . . . .	4,459,826.45	January 2018 . . . . .	1,094,034.54
June 2012 . . . . .	8,798,199.70	April 2015 . . . . .	4,323,027.62	February 2018 . . . . .	1,030,272.21
July 2012 . . . . .	8,737,516.95	May 2015 . . . . .	4,188,802.38	March 2018 . . . . .	968,252.13
August 2012 . . . . .	8,670,334.75	June 2015 . . . . .	4,057,122.31	April 2018 . . . . .	907,953.67
September 2012 . . . . .	8,596,732.13	July 2015 . . . . .	3,927,959.29	May 2018 . . . . .	849,356.37
October 2012 . . . . .	8,516,796.70	August 2015 . . . . .	3,801,285.43	June 2018 . . . . .	792,439.98
November 2012 . . . . .	8,430,624.62	September 2015 . . . . .	3,677,073.11	July 2018 . . . . .	737,184.44
December 2012 . . . . .	8,338,320.43	October 2015 . . . . .	3,555,294.97	August 2018 . . . . .	683,569.87
January 2013 . . . . .	8,239,996.98	November 2015 . . . . .	3,435,923.88	September 2018 . . . . .	631,576.57
February 2013 . . . . .	8,135,775.22	December 2015 . . . . .	3,318,932.98	October 2018 . . . . .	581,185.06
March 2013 . . . . .	8,025,784.10	January 2016 . . . . .	3,204,295.66	November 2018 . . . . .	532,376.03
April 2013 . . . . .	7,910,160.36	February 2016 . . . . .	3,091,985.55	December 2018 . . . . .	485,130.33
May 2013 . . . . .	7,789,048.38	March 2016 . . . . .	2,981,976.52	January 2019 . . . . .	439,429.05
June 2013 . . . . .	7,662,599.96	April 2016 . . . . .	2,874,242.69	February 2019 . . . . .	395,253.40
July 2013 . . . . .	7,530,974.11	May 2016 . . . . .	2,768,758.42	March 2019 . . . . .	352,584.80
August 2013 . . . . .	7,394,336.85	June 2016 . . . . .	2,665,498.31	April 2019 . . . . .	311,404.83
September 2013 . . . . .	7,252,860.96	July 2016 . . . . .	2,564,437.18	May 2019 . . . . .	271,695.29
October 2013 . . . . .	7,106,725.72	August 2016 . . . . .	2,465,550.11	June 2019 . . . . .	233,438.10
November 2013 . . . . .	6,956,116.66	September 2016 . . . . .	2,368,812.39	July 2019 . . . . .	196,615.39
December 2013 . . . . .	6,801,225.32	October 2016 . . . . .	2,274,199.54	August 2019 . . . . .	161,209.45
January 2014 . . . . .	6,642,248.94	November 2016 . . . . .	2,181,687.34	September 2019 . . . . .	127,202.73
February 2014 . . . . .	6,479,390.17	December 2016 . . . . .	2,091,251.77	October 2019 . . . . .	94,577.86
March 2014 . . . . .	6,312,856.79	January 2017 . . . . .	2,002,869.02	November 2019 . . . . .	63,317.64
April 2014 . . . . .	6,142,861.37	February 2017 . . . . .	1,916,515.52	December 2019 . . . . .	33,405.04
May 2014 . . . . .	5,975,801.58	March 2017 . . . . .	1,832,167.94	January 2020 . . . . .	12,826.05
June 2014 . . . . .	5,811,645.69	April 2017 . . . . .	1,749,803.15	February 2020 . . . . .	1,756.79
July 2014 . . . . .	5,650,362.30	May 2017 . . . . .	1,669,398.22	March 2020 . . . . .	0.01
August 2014 . . . . .	5,491,920.23	June 2017 . . . . .	1,590,930.46	April 2020 and thereafter . . . . .	0.00
September 2014 . . . . .	5,336,288.65	July 2017 . . . . .	1,514,377.39		
October 2014 . . . . .	5,183,436.97	August 2017 . . . . .	1,439,716.72		
November 2014 . . . . .	5,033,334.90	September 2017 . . . . .	1,366,926.40		

### ***Aggregate Group II Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$103,373,000.00	November 2013 . . . . .	\$ 90,396,135.26	August 2015 . . . . .	\$ 72,216,205.68
March 2012 . . . . .	103,012,117.98	December 2013 . . . . .	89,520,307.49	September 2015 . . . . .	71,408,713.60
April 2012 . . . . .	102,623,775.70	January 2014 . . . . .	88,624,096.48	October 2015 . . . . .	70,606,583.08
May 2012 . . . . .	102,208,382.25	February 2014 . . . . .	87,707,978.45	November 2015 . . . . .	69,809,780.08
June 2012 . . . . .	101,766,123.79	March 2014 . . . . .	86,797,910.57	December 2015 . . . . .	69,018,270.81
July 2012 . . . . .	101,297,203.19	April 2014 . . . . .	85,893,854.52	January 2016 . . . . .	68,232,021.66
August 2012 . . . . .	100,801,839.99	May 2014 . . . . .	84,995,772.22	February 2016 . . . . .	67,450,999.26
September 2012 . . . . .	100,280,270.15	June 2014 . . . . .	84,103,625.82	March 2016 . . . . .	66,675,170.42
October 2012 . . . . .	99,732,745.94	July 2014 . . . . .	83,217,377.71	April 2016 . . . . .	65,904,502.17
November 2012 . . . . .	99,159,535.73	August 2014 . . . . .	82,336,990.51	May 2016 . . . . .	65,138,961.76
December 2012 . . . . .	98,560,923.77	September 2014 . . . . .	81,462,427.09	June 2016 . . . . .	64,378,516.63
January 2013 . . . . .	97,937,209.99	October 2014 . . . . .	80,593,650.53	July 2016 . . . . .	63,623,134.42
February 2013 . . . . .	97,288,709.77	November 2014 . . . . .	79,730,624.17	August 2016 . . . . .	62,872,782.98
March 2013 . . . . .	96,615,753.64	December 2014 . . . . .	78,873,311.53	September 2016 . . . . .	62,127,430.36
April 2013 . . . . .	95,918,687.06	January 2015 . . . . .	78,021,676.42	October 2016 . . . . .	61,387,044.82
May 2013 . . . . .	95,197,870.07	February 2015 . . . . .	77,175,682.82	November 2016 . . . . .	60,651,594.79
June 2013 . . . . .	94,453,677.06	March 2015 . . . . .	76,335,294.98	December 2016 . . . . .	59,921,048.92
July 2013 . . . . .	93,686,496.39	April 2015 . . . . .	75,500,477.34	January 2017 . . . . .	59,195,376.06
August 2013 . . . . .	92,896,730.10	May 2015 . . . . .	74,671,194.59	February 2017 . . . . .	58,474,545.23
September 2013 . . . . .	92,084,793.52	June 2015 . . . . .	73,847,411.61	March 2017 . . . . .	57,758,525.69
October 2013 . . . . .	91,251,114.95	July 2015 . . . . .	73,029,093.53	April 2017 . . . . .	57,047,286.83

**Aggregate Group II (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2017 . . . . .	\$ 56,340,798.28	May 2022 . . . . .	\$ 23,071,069.78	May 2027 . . . . .	\$ 8,393,319.86
June 2017 . . . . .	55,639,029.85	June 2022 . . . . .	22,700,365.50	June 2027 . . . . .	8,246,138.39
July 2017 . . . . .	54,941,951.52	July 2022 . . . . .	22,335,214.37	July 2027 . . . . .	8,101,258.49
August 2017 . . . . .	54,249,533.47	August 2022 . . . . .	21,975,536.38	August 2027 . . . . .	7,958,646.19
September 2017 . . . . .	53,561,746.08	September 2022 . . . . .	21,621,252.64	September 2027 . . . . .	7,818,267.98
October 2017 . . . . .	52,878,559.90	October 2022 . . . . .	21,272,285.37	October 2027 . . . . .	7,680,090.85
November 2017 . . . . .	52,199,945.65	November 2022 . . . . .	20,928,557.88	November 2027 . . . . .	7,544,082.26
December 2017 . . . . .	51,525,874.28	December 2022 . . . . .	20,589,994.56	December 2027 . . . . .	7,410,210.14
January 2018 . . . . .	50,856,316.86	January 2023 . . . . .	20,256,520.88	January 2028 . . . . .	7,278,442.85
February 2018 . . . . .	50,191,244.70	February 2023 . . . . .	19,928,063.34	February 2028 . . . . .	7,148,749.23
March 2018 . . . . .	49,530,629.25	March 2023 . . . . .	19,604,549.50	March 2028 . . . . .	7,021,098.57
April 2018 . . . . .	48,874,442.15	April 2023 . . . . .	19,285,907.92	April 2028 . . . . .	6,895,460.57
May 2018 . . . . .	48,222,655.23	May 2023 . . . . .	18,972,068.17	May 2028 . . . . .	6,771,805.40
June 2018 . . . . .	47,575,240.47	June 2023 . . . . .	18,662,960.83	June 2028 . . . . .	6,650,103.63
July 2018 . . . . .	46,932,170.05	July 2023 . . . . .	18,358,517.43	July 2028 . . . . .	6,530,326.26
August 2018 . . . . .	46,293,416.31	August 2023 . . . . .	18,058,670.50	August 2028 . . . . .	6,412,444.71
September 2018 . . . . .	45,658,951.78	September 2023 . . . . .	17,763,353.50	September 2028 . . . . .	6,296,430.80
October 2018 . . . . .	45,028,749.13	October 2023 . . . . .	17,472,500.82	October 2028 . . . . .	6,182,256.78
November 2018 . . . . .	44,402,781.24	November 2023 . . . . .	17,186,047.81	November 2028 . . . . .	6,069,895.25
December 2018 . . . . .	43,781,021.13	December 2023 . . . . .	16,903,930.71	December 2028 . . . . .	5,959,319.26
January 2019 . . . . .	43,163,442.00	January 2024 . . . . .	16,626,086.66	January 2029 . . . . .	5,850,502.19
February 2019 . . . . .	42,550,017.22	February 2024 . . . . .	16,352,453.69	February 2029 . . . . .	5,743,417.86
March 2019 . . . . .	41,940,720.33	March 2024 . . . . .	16,082,970.72	March 2029 . . . . .	5,638,040.42
April 2019 . . . . .	41,335,525.02	April 2024 . . . . .	15,817,577.51	April 2029 . . . . .	5,534,344.41
May 2019 . . . . .	40,734,405.16	May 2024 . . . . .	15,556,214.68	May 2029 . . . . .	5,432,304.74
June 2019 . . . . .	40,137,334.78	June 2024 . . . . .	15,298,823.71	June 2029 . . . . .	5,331,896.68
July 2019 . . . . .	39,544,288.07	July 2024 . . . . .	15,045,346.88	July 2029 . . . . .	5,233,095.83
August 2019 . . . . .	38,955,239.38	August 2024 . . . . .	14,795,727.29	August 2029 . . . . .	5,135,878.19
September 2019 . . . . .	38,370,163.22	September 2024 . . . . .	14,549,908.87	September 2029 . . . . .	5,040,220.05
October 2019 . . . . .	37,789,034.27	October 2024 . . . . .	14,307,836.31	October 2029 . . . . .	4,946,098.09
November 2019 . . . . .	37,211,827.36	November 2024 . . . . .	14,069,455.11	November 2029 . . . . .	4,853,489.30
December 2019 . . . . .	36,638,517.48	December 2024 . . . . .	13,834,711.53	December 2029 . . . . .	4,762,371.00
January 2020 . . . . .	36,069,079.77	January 2025 . . . . .	13,603,552.58	January 2030 . . . . .	4,672,720.84
February 2020 . . . . .	35,505,289.21	February 2025 . . . . .	13,375,926.05	February 2030 . . . . .	4,584,516.81
March 2020 . . . . .	34,949,820.37	March 2025 . . . . .	13,151,780.45	March 2030 . . . . .	4,497,737.19
April 2020 . . . . .	34,402,554.38	April 2025 . . . . .	12,931,065.02	April 2030 . . . . .	4,412,360.59
May 2020 . . . . .	33,863,374.03	May 2025 . . . . .	12,713,729.71	May 2030 . . . . .	4,328,365.93
June 2020 . . . . .	33,332,163.77	June 2025 . . . . .	12,499,725.21	June 2030 . . . . .	4,245,732.42
July 2020 . . . . .	32,808,809.65	July 2025 . . . . .	12,289,002.89	July 2030 . . . . .	4,164,439.59
August 2020 . . . . .	32,293,199.33	August 2025 . . . . .	12,081,514.81	August 2030 . . . . .	4,084,467.24
September 2020 . . . . .	31,785,222.03	September 2025 . . . . .	11,877,213.71	September 2030 . . . . .	4,005,795.49
October 2020 . . . . .	31,284,768.53	October 2025 . . . . .	11,676,053.00	October 2030 . . . . .	3,928,404.73
November 2020 . . . . .	30,791,731.13	November 2025 . . . . .	11,477,986.76	November 2030 . . . . .	3,852,275.64
December 2020 . . . . .	30,306,003.67	December 2025 . . . . .	11,282,969.72	December 2030 . . . . .	3,777,389.17
January 2021 . . . . .	29,827,481.44	January 2026 . . . . .	11,090,957.24	January 2031 . . . . .	3,703,726.56
February 2021 . . . . .	29,356,061.22	February 2026 . . . . .	10,901,905.34	February 2031 . . . . .	3,631,269.32
March 2021 . . . . .	28,891,641.23	March 2026 . . . . .	10,715,770.64	March 2031 . . . . .	3,559,999.21
April 2021 . . . . .	28,434,121.13	April 2026 . . . . .	10,532,510.39	April 2031 . . . . .	3,489,898.27
May 2021 . . . . .	27,983,401.97	May 2026 . . . . .	10,352,082.44	May 2031 . . . . .	3,420,948.81
June 2021 . . . . .	27,539,386.21	June 2026 . . . . .	10,174,445.26	June 2031 . . . . .	3,353,133.36
July 2021 . . . . .	27,101,977.64	July 2026 . . . . .	9,999,557.87	July 2031 . . . . .	3,286,434.75
August 2021 . . . . .	26,671,081.46	August 2026 . . . . .	9,827,379.92	August 2031 . . . . .	3,220,836.03
September 2021 . . . . .	26,246,604.14	September 2026 . . . . .	9,657,871.61	September 2031 . . . . .	3,156,320.49
October 2021 . . . . .	25,828,453.50	October 2026 . . . . .	9,490,993.70	October 2031 . . . . .	3,092,871.69
November 2021 . . . . .	25,416,538.66	November 2026 . . . . .	9,326,707.53	November 2031 . . . . .	3,030,473.41
December 2021 . . . . .	25,010,769.98	December 2026 . . . . .	9,164,974.98	December 2031 . . . . .	2,969,109.66
January 2022 . . . . .	24,611,059.12	January 2027 . . . . .	9,005,758.46	January 2032 . . . . .	2,908,764.70
February 2022 . . . . .	24,217,318.96	February 2027 . . . . .	8,849,020.95	February 2032 . . . . .	2,849,423.01
March 2022 . . . . .	23,829,463.60	March 2027 . . . . .	8,694,725.92	March 2032 . . . . .	2,791,069.30
April 2022 . . . . .	23,447,408.38	April 2027 . . . . .	8,542,837.38	April 2032 . . . . .	2,733,688.49

### Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2032 . . . . .	\$ 2,677,265.74	June 2035 . . . . .	\$ 1,145,316.43	July 2038 . . . . .	\$ 357,585.58
June 2032 . . . . .	2,621,786.40	July 2035 . . . . .	1,116,178.08	August 2038 . . . . .	343,088.31
July 2032 . . . . .	2,567,236.07	August 2035 . . . . .	1,087,560.58	September 2038 . . .	328,876.99
August 2032 . . . . .	2,513,600.52	September 2035 . . .	1,059,455.71	October 2038 . . . . .	314,946.89
September 2032 . . .	2,460,865.75	October 2035 . . . . .	1,031,855.37	November 2038 . . . .	301,293.41
October 2032 . . . . .	2,409,017.96	November 2035 . . . .	1,004,751.61	December 2038 . . . .	287,911.98
November 2032 . . . .	2,358,043.55	December 2035 . . . .	978,136.55	January 2039 . . . . .	274,798.10
December 2032 . . . .	2,307,929.13	January 2036 . . . . .	952,002.46	February 2039 . . . . .	261,947.37
January 2033 . . . . .	2,258,661.49	February 2036 . . . . .	926,341.72	March 2039 . . . . .	249,355.42
February 2033 . . . . .	2,210,227.61	March 2036 . . . . .	901,146.81	April 2039 . . . . .	237,017.97
March 2033 . . . . .	2,162,614.68	April 2036 . . . . .	876,410.34	May 2039 . . . . .	224,930.80
April 2033 . . . . .	2,115,810.07	May 2036 . . . . .	852,125.01	June 2039 . . . . .	213,089.75
May 2033 . . . . .	2,069,801.32	June 2036 . . . . .	828,283.66	July 2039 . . . . .	201,490.71
June 2033 . . . . .	2,024,576.17	July 2036 . . . . .	804,879.20	August 2039 . . . . .	190,129.67
July 2033 . . . . .	1,980,122.53	August 2036 . . . . .	781,904.66	September 2039 . . .	179,002.65
August 2033 . . . . .	1,936,428.49	September 2036 . . .	759,353.19	October 2039 . . . . .	168,105.74
September 2033 . . .	1,893,482.32	October 2036 . . . . .	737,218.03	November 2039 . . . .	157,435.09
October 2033 . . . . .	1,851,272.45	November 2036 . . . .	715,492.50	December 2039 . . . .	146,986.91
November 2033 . . . .	1,809,787.50	December 2036 . . . .	694,170.06	January 2040 . . . . .	136,757.46
December 2033 . . . .	1,769,016.22	January 2037 . . . . .	673,244.24	February 2040 . . . . .	126,743.07
January 2034 . . . . .	1,728,947.58	February 2037 . . . . .	652,708.67	March 2040 . . . . .	116,940.12
February 2034 . . . . .	1,689,570.66	March 2037 . . . . .	632,557.08	April 2040 . . . . .	107,345.05
March 2034 . . . . .	1,650,874.72	April 2037 . . . . .	612,783.31	May 2040 . . . . .	97,954.33
April 2034 . . . . .	1,612,849.19	May 2037 . . . . .	593,381.25	June 2040 . . . . .	88,764.53
May 2034 . . . . .	1,575,483.65	June 2037 . . . . .	574,344.92	July 2040 . . . . .	79,772.24
June 2034 . . . . .	1,538,767.81	July 2037 . . . . .	555,668.42	August 2040 . . . . .	70,974.10
July 2034 . . . . .	1,502,691.56	August 2037 . . . . .	537,345.94	September 2040 . . .	62,366.82
August 2034 . . . . .	1,467,244.93	September 2037 . . .	519,371.74	October 2040 . . . . .	53,947.14
September 2034 . . .	1,432,418.10	October 2037 . . . . .	501,740.19	November 2040 . . . .	45,711.88
October 2034 . . . . .	1,398,201.38	November 2037 . . . .	484,445.72	December 2040 . . . .	37,657.88
November 2034 . . . .	1,364,585.24	December 2037 . . . .	467,482.87	January 2041 . . . . .	29,782.05
December 2034 . . . .	1,331,560.28	January 2038 . . . . .	450,846.26	February 2041 . . . . .	22,081.33
January 2035 . . . . .	1,299,117.24	February 2038 . . . . .	434,530.56	March 2041 . . . . .	14,552.71
February 2035 . . . . .	1,267,247.01	March 2038 . . . . .	418,530.55	April 2041 . . . . .	7,193.24
March 2035 . . . . .	1,235,940.61	April 2038 . . . . .	402,841.08	May 2041 and thereafter . . . . .	0.00
April 2035 . . . . .	1,205,189.17	May 2038 . . . . .	387,457.08		
May 2035 . . . . .	1,174,983.97	June 2038 . . . . .	372,373.55		

### KA Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$3,030,000.00	August 2013 . . . . .	\$2,427,883.11	February 2015 . . . . .	\$1,490,341.22
March 2012 . . . . .	3,013,820.62	September 2013 . . . .	2,377,285.15	March 2015 . . . . .	1,444,964.37
April 2012 . . . . .	2,995,656.98	October 2013 . . . . .	2,325,238.26	April 2015 . . . . .	1,400,428.61
May 2012 . . . . .	2,975,291.14	November 2013 . . . .	2,271,807.41	May 2015 . . . . .	1,356,724.87
June 2012 . . . . .	2,952,746.28	December 2013 . . . . .	2,217,059.35	June 2015 . . . . .	1,313,844.15
July 2012 . . . . .	2,928,048.49	January 2014 . . . . .	2,161,062.57	July 2015 . . . . .	1,271,777.54
August 2012 . . . . .	2,901,226.60	February 2014 . . . . .	2,103,887.09	August 2015 . . . . .	1,230,516.19
September 2012 . . . .	2,872,312.33	March 2014 . . . . .	2,047,678.47	September 2015 . . . .	1,190,051.38
October 2012 . . . . .	2,841,340.09	April 2014 . . . . .	1,992,426.48	October 2015 . . . . .	1,150,374.40
November 2012 . . . . .	2,808,347.04	May 2014 . . . . .	1,938,121.01	November 2015 . . . . .	1,111,476.67
December 2012 . . . . .	2,773,373.02	June 2014 . . . . .	1,884,752.06	December 2015 . . . . .	1,073,349.66
January 2013 . . . . .	2,736,460.48	July 2014 . . . . .	1,832,309.67	January 2016 . . . . .	1,035,984.95
February 2013 . . . . .	2,697,654.42	August 2014 . . . . .	1,780,784.02	February 2016 . . . . .	999,374.14
March 2013 . . . . .	2,657,002.39	September 2014 . . . .	1,730,165.34	March 2016 . . . . .	963,508.98
April 2013 . . . . .	2,614,554.34	October 2014 . . . . .	1,680,443.98	April 2016 . . . . .	928,381.23
May 2013 . . . . .	2,570,362.64	November 2014 . . . . .	1,631,610.32	May 2016 . . . . .	893,982.76
June 2013 . . . . .	2,524,481.91	December 2014 . . . . .	1,583,654.92	June 2016 . . . . .	860,305.50
July 2013 . . . . .	2,476,969.06	January 2015 . . . . .	1,536,568.31	July 2016 . . . . .	827,341.45

**KA Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2016 . . . . .	\$ 795,082.71	November 2017 . . . . .	\$ 390,667.28	February 2019 . . . . .	\$ 118,814.41
September 2016 . . . . .	763,521.41	December 2017 . . . . .	368,673.22	March 2019 . . . . .	104,861.60
October 2016 . . . . .	732,649.78	January 2018 . . . . .	347,260.40	April 2019 . . . . .	91,395.63
November 2016 . . . . .	702,460.12	February 2018 . . . . .	326,422.07	May 2019 . . . . .	78,410.69
December 2016 . . . . .	672,944.81	March 2018 . . . . .	306,151.60	June 2019 . . . . .	65,900.98
January 2017 . . . . .	644,096.25	April 2018 . . . . .	286,442.41	July 2019 . . . . .	53,860.79
February 2017 . . . . .	615,906.97	May 2018 . . . . .	267,287.96	August 2019 . . . . .	42,284.45
March 2017 . . . . .	588,369.53	June 2018 . . . . .	248,681.80	September 2019 . . . . .	31,166.34
April 2017 . . . . .	561,476.58	July 2018 . . . . .	230,617.51	October 2019 . . . . .	20,500.89
May 2017 . . . . .	535,220.82	August 2018 . . . . .	213,088.76	November 2019 . . . . .	10,282.60
June 2017 . . . . .	509,595.02	September 2018 . . . . .	196,089.24	December 2019 . . . . .	2,795.12
July 2017 . . . . .	484,592.03	October 2018 . . . . .	179,612.75	January 2020 . . . . .	0.01
August 2017 . . . . .	460,204.76	November 2018 . . . . .	163,653.10	February 2020 and thereafter . . . . .	0.00
September 2017 . . . . .	436,426.17	December 2018 . . . . .	148,204.19		
October 2017 . . . . .	413,249.31	January 2019 . . . . .	133,259.96		

**Aggregate Group III Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$50,002,000.00	June 2015 . . . . .	\$33,643,557.20	October 2018 . . . . .	\$17,224,768.66
March 2012 . . . . .	49,798,302.71	July 2015 . . . . .	33,168,283.38	November 2018 . . . . .	16,876,346.68
April 2012 . . . . .	49,580,931.68	August 2015 . . . . .	32,696,633.54	December 2018 . . . . .	16,530,660.93
May 2012 . . . . .	49,349,989.29	September 2015 . . . . .	32,228,582.46	January 2019 . . . . .	16,188,255.62
June 2012 . . . . .	49,105,586.95	October 2015 . . . . .	31,764,105.08	February 2019 . . . . .	15,851,385.76
July 2012 . . . . .	48,847,845.02	November 2015 . . . . .	31,303,176.50	March 2019 . . . . .	15,519,967.39
August 2012 . . . . .	48,576,892.75	December 2015 . . . . .	30,845,771.99	April 2019 . . . . .	15,193,917.77
September 2012 . . . . .	48,292,868.17	January 2016 . . . . .	30,391,866.99	May 2019 . . . . .	14,873,155.36
October 2012 . . . . .	47,995,917.96	February 2016 . . . . .	29,941,437.10	June 2019 . . . . .	14,557,599.82
November 2012 . . . . .	47,686,197.36	March 2016 . . . . .	29,494,458.09	July 2019 . . . . .	14,247,171.98
December 2012 . . . . .	47,363,870.04	April 2016 . . . . .	29,050,905.88	August 2019 . . . . .	13,941,793.84
January 2013 . . . . .	47,029,107.95	May 2016 . . . . .	28,610,756.56	September 2019 . . . . .	13,641,388.52
February 2013 . . . . .	46,682,091.17	June 2016 . . . . .	28,173,986.39	October 2019 . . . . .	13,345,880.29
March 2013 . . . . .	46,323,007.77	July 2016 . . . . .	27,740,571.77	November 2019 . . . . .	13,055,194.51
April 2013 . . . . .	45,952,053.65	August 2016 . . . . .	27,310,489.27	December 2019 . . . . .	12,769,257.65
May 2013 . . . . .	45,569,432.34	September 2016 . . . . .	26,883,715.62	January 2020 . . . . .	12,487,997.24
June 2013 . . . . .	45,175,354.83	October 2016 . . . . .	26,460,227.70	February 2020 . . . . .	12,211,341.89
July 2013 . . . . .	44,770,039.41	November 2016 . . . . .	26,040,002.53	March 2020 . . . . .	11,939,221.24
August 2013 . . . . .	44,353,711.40	December 2016 . . . . .	25,623,017.32	April 2020 . . . . .	11,671,565.98
September 2013 . . . . .	43,926,603.03	January 2017 . . . . .	25,209,249.41	May 2020 . . . . .	11,408,307.81
October 2013 . . . . .	43,488,953.14	February 2017 . . . . .	24,798,676.28	June 2020 . . . . .	11,149,379.42
November 2013 . . . . .	43,041,007.03	March 2017 . . . . .	24,391,275.60	July 2020 . . . . .	10,894,714.51
December 2013 . . . . .	42,583,016.17	April 2017 . . . . .	23,987,025.15	August 2020 . . . . .	10,644,247.75
January 2014 . . . . .	42,115,238.03	May 2017 . . . . .	23,585,902.88	September 2020 . . . . .	10,397,914.75
February 2014 . . . . .	41,637,935.76	June 2017 . . . . .	23,187,886.89	October 2020 . . . . .	10,155,652.10
March 2014 . . . . .	41,151,378.01	July 2017 . . . . .	22,792,955.41	November 2020 . . . . .	9,917,397.29
April 2014 . . . . .	40,655,838.63	August 2017 . . . . .	22,401,086.84	December 2020 . . . . .	9,683,088.76
May 2014 . . . . .	40,151,596.42	September 2017 . . . . .	22,012,259.71	January 2021 . . . . .	9,452,665.83
June 2014 . . . . .	39,638,934.87	October 2017 . . . . .	21,626,452.69	February 2021 . . . . .	9,226,068.74
July 2014 . . . . .	39,118,141.91	November 2017 . . . . .	21,243,644.60	March 2021 . . . . .	9,003,238.58
August 2014 . . . . .	38,601,289.33	December 2017 . . . . .	20,863,814.42	April 2021 . . . . .	8,784,117.33
September 2014 . . . . .	38,088,349.79	January 2018 . . . . .	20,486,941.23	May 2021 . . . . .	8,568,647.83
October 2014 . . . . .	37,579,296.11	February 2018 . . . . .	20,113,004.29	June 2021 . . . . .	8,356,773.74
November 2014 . . . . .	37,074,101.32	March 2018 . . . . .	19,741,982.98	July 2021 . . . . .	8,148,439.58
December 2014 . . . . .	36,572,738.60	April 2018 . . . . .	19,373,856.83	August 2021 . . . . .	7,943,590.67
January 2015 . . . . .	36,075,181.33	May 2018 . . . . .	19,008,605.48	September 2021 . . . . .	7,742,173.14
February 2015 . . . . .	35,581,403.06	June 2018 . . . . .	18,646,208.76	October 2021 . . . . .	7,544,133.92
March 2015 . . . . .	35,091,377.52	July 2018 . . . . .	18,286,646.57	November 2021 . . . . .	7,349,420.72
April 2015 . . . . .	34,605,078.61	August 2018 . . . . .	17,929,899.01	December 2021 . . . . .	7,157,982.03
May 2015 . . . . .	34,122,480.42	September 2018 . . . . .	17,575,946.26	January 2022 . . . . .	6,969,767.09



### Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
February 2022 . . . . .	\$ 6,784,725.92	November 2023 . . . . .	\$ 3,550,884.57	August 2025 . . . . .	\$ 1,315,145.53
March 2022 . . . . .	6,602,809.25	December 2023 . . . . .	3,424,407.71	September 2025 . . . . .	1,228,363.64
April 2022 . . . . .	6,423,968.54	January 2024 . . . . .	3,300,138.93	October 2025 . . . . .	1,143,157.44
May 2022 . . . . .	6,248,156.00	February 2024 . . . . .	3,178,043.34	November 2025 . . . . .	1,059,501.58
June 2022 . . . . .	6,075,324.51	March 2024 . . . . .	3,058,086.57	December 2025 . . . . .	977,371.04
July 2022 . . . . .	5,905,427.68	April 2024 . . . . .	2,940,234.79	January 2026 . . . . .	896,741.24
August 2022 . . . . .	5,738,419.79	May 2024 . . . . .	2,824,454.63	February 2026 . . . . .	817,587.92
September 2022 . . . . .	5,574,255.81	June 2024 . . . . .	2,710,713.27	March 2026 . . . . .	739,887.21
October 2022 . . . . .	5,412,891.36	July 2024 . . . . .	2,598,978.36	April 2026 . . . . .	663,615.62
November 2022 . . . . .	5,254,282.75	August 2024 . . . . .	2,489,218.02	May 2026 . . . . .	588,749.99
December 2022 . . . . .	5,098,386.92	September 2024 . . . . .	2,381,400.88	June 2026 . . . . .	515,267.51
January 2023 . . . . .	4,945,161.44	October 2024 . . . . .	2,275,496.01	July 2026 . . . . .	443,145.74
February 2023 . . . . .	4,794,564.54	November 2024 . . . . .	2,171,472.98	August 2026 . . . . .	372,362.56
March 2023 . . . . .	4,646,555.05	December 2024 . . . . .	2,069,301.79	September 2026 . . . . .	302,896.20
April 2023 . . . . .	4,501,092.42	January 2025 . . . . .	1,968,952.90	October 2026 . . . . .	234,725.22
May 2023 . . . . .	4,358,136.70	February 2025 . . . . .	1,870,397.22	November 2026 . . . . .	167,828.49
June 2023 . . . . .	4,217,648.54	March 2025 . . . . .	1,773,606.08	December 2026 . . . . .	102,185.23
July 2023 . . . . .	4,079,589.19	April 2025 . . . . .	1,678,551.27	January 2027 . . . . .	37,774.95
August 2023 . . . . .	3,943,920.45	May 2025 . . . . .	1,585,204.98	February 2027 and thereafter . . . . .	0.00
September 2023 . . . . .	3,810,604.71	June 2025 . . . . .	1,493,539.84		
October 2023 . . . . .	3,679,604.91	July 2025 . . . . .	1,403,528.87		

### Aggregate Group IV Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$79,435,000.00	December 2014 . . . . .	\$54,752,793.87	October 2017 . . . . .	\$25,006,411.89
March 2012 . . . . .	79,132,616.57	January 2015 . . . . .	53,778,220.81	November 2017 . . . . .	24,270,022.96
April 2012 . . . . .	78,801,319.38	February 2015 . . . . .	52,810,134.02	December 2017 . . . . .	23,555,061.72
May 2012 . . . . .	78,441,201.72	March 2015 . . . . .	51,848,483.18	January 2018 . . . . .	22,860,910.45
June 2012 . . . . .	78,052,376.74	April 2015 . . . . .	50,893,218.29	February 2018 . . . . .	22,186,969.06
July 2012 . . . . .	77,634,977.48	May 2015 . . . . .	49,944,289.71	March 2018 . . . . .	21,532,654.67
August 2012 . . . . .	77,189,156.75	June 2015 . . . . .	49,001,648.13	April 2018 . . . . .	20,897,401.07
September 2012 . . . . .	76,715,087.03	July 2015 . . . . .	48,065,244.61	May 2018 . . . . .	20,280,658.28
October 2012 . . . . .	76,212,960.45	August 2015 . . . . .	47,135,030.51	June 2018 . . . . .	19,681,892.04
November 2012 . . . . .	75,682,988.57	September 2015 . . . . .	46,210,957.56	July 2018 . . . . .	19,100,583.41
December 2012 . . . . .	75,125,402.28	October 2015 . . . . .	45,292,977.82	August 2018 . . . . .	18,536,228.33
January 2013 . . . . .	74,540,451.59	November 2015 . . . . .	44,381,043.66	September 2018 . . . . .	17,988,337.16
February 2013 . . . . .	73,928,405.47	December 2015 . . . . .	43,475,107.80	October 2018 . . . . .	17,456,434.31
March 2013 . . . . .	73,289,551.60	January 2016 . . . . .	42,575,123.28	November 2018 . . . . .	16,940,057.79
April 2013 . . . . .	72,624,196.12	February 2016 . . . . .	41,681,043.47	December 2018 . . . . .	16,438,758.90
May 2013 . . . . .	71,932,663.42	March 2016 . . . . .	40,792,822.06	January 2019 . . . . .	15,952,101.77
June 2013 . . . . .	71,215,295.77	April 2016 . . . . .	39,910,413.06	February 2019 . . . . .	15,479,663.06
July 2013 . . . . .	70,472,453.10	May 2016 . . . . .	39,033,770.79	March 2019 . . . . .	15,021,031.54
August 2013 . . . . .	69,704,512.57	June 2016 . . . . .	38,162,849.91	April 2019 . . . . .	14,575,807.80
September 2013 . . . . .	68,911,868.34	July 2016 . . . . .	37,297,605.36	May 2019 . . . . .	14,143,603.89
October 2013 . . . . .	68,094,931.08	August 2016 . . . . .	36,437,992.42	June 2019 . . . . .	13,724,042.99
November 2013 . . . . .	67,254,127.68	September 2016 . . . . .	35,583,966.66	July 2019 . . . . .	13,316,759.09
December 2013 . . . . .	66,389,900.76	October 2016 . . . . .	34,735,483.98	August 2019 . . . . .	12,921,396.72
January 2014 . . . . .	65,502,708.31	November 2016 . . . . .	33,892,500.54	September 2019 . . . . .	12,537,610.57
February 2014 . . . . .	64,593,023.17	December 2016 . . . . .	33,054,972.86	October 2019 . . . . .	12,165,065.29
March 2014 . . . . .	63,661,332.66	January 2017 . . . . .	32,222,857.72	November 2019 . . . . .	11,803,435.14
April 2014 . . . . .	62,708,138.00	February 2017 . . . . .	31,396,112.20	December 2019 . . . . .	11,452,403.76
May 2014 . . . . .	61,733,953.87	March 2017 . . . . .	30,574,693.70	January 2020 . . . . .	11,111,663.85
June 2014 . . . . .	60,739,307.90	April 2017 . . . . .	29,758,559.90	February 2020 . . . . .	10,780,916.98
July 2014 . . . . .	59,724,740.12	May 2017 . . . . .	28,947,668.76	March 2020 . . . . .	10,459,873.28
August 2014 . . . . .	58,716,968.13	June 2017 . . . . .	28,141,978.54	April 2020 . . . . .	10,148,251.22
September 2014 . . . . .	57,715,939.46	July 2017 . . . . .	27,341,447.80	May 2020 . . . . .	9,845,777.37
October 2014 . . . . .	56,721,601.97	August 2017 . . . . .	26,546,035.36	June 2020 . . . . .	9,552,186.16
November 2014 . . . . .	55,733,903.91	September 2017 . . . . .	25,764,864.47	July 2020 . . . . .	9,267,219.67

**Aggregate Group IV (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2020 . . . . .	\$ 8,990,627.40	August 2025 . . . . .	\$ 1,414,374.59	August 2030 . . . . .	\$ 201,900.47
September 2020 . . . .	8,722,166.06	September 2025 . . . .	1,370,564.06	September 2030 . . . .	195,195.32
October 2020 . . . . .	8,461,599.36	October 2025 . . . . .	1,328,076.37	October 2030 . . . . .	188,701.84
November 2020 . . . . .	8,208,697.83	November 2025 . . . . .	1,286,872.28	November 2030 . . . . .	182,413.55
December 2020 . . . . .	7,963,238.60	December 2025 . . . . .	1,246,913.72	December 2030 . . . . .	176,324.16
January 2021 . . . . .	7,725,005.21	January 2026 . . . . .	1,208,163.73	January 2031 . . . . .	170,427.58
February 2021 . . . . .	7,493,787.47	February 2026 . . . . .	1,170,586.41	February 2031 . . . . .	164,717.90
March 2021 . . . . .	7,269,381.21	March 2026 . . . . .	1,134,146.95	March 2031 . . . . .	159,189.38
April 2021 . . . . .	7,051,588.17	April 2026 . . . . .	1,098,811.51	April 2031 . . . . .	153,836.45
May 2021 . . . . .	6,840,215.80	May 2026 . . . . .	1,064,547.29	May 2031 . . . . .	148,653.71
June 2021 . . . . .	6,635,077.11	June 2026 . . . . .	1,031,322.43	June 2031 . . . . .	143,635.95
July 2021 . . . . .	6,435,990.50	July 2026 . . . . .	999,105.99	July 2031 . . . . .	138,778.06
August 2021 . . . . .	6,242,779.60	August 2026 . . . . .	967,867.97	August 2031 . . . . .	134,075.14
September 2021 . . . .	6,055,273.16	September 2026 . . . .	937,579.22	September 2031 . . . .	129,522.41
October 2021 . . . . .	5,873,304.83	October 2026 . . . . .	908,211.45	October 2031 . . . . .	125,115.22
November 2021 . . . . .	5,696,713.11	November 2026 . . . . .	879,737.23	November 2031 . . . . .	120,849.10
December 2021 . . . . .	5,525,341.13	December 2026 . . . . .	852,129.90	December 2031 . . . . .	116,719.67
January 2022 . . . . .	5,359,036.56	January 2027 . . . . .	825,363.60	January 2032 . . . . .	112,722.73
February 2022 . . . . .	5,197,651.49	February 2027 . . . . .	799,413.23	February 2032 . . . . .	108,854.15
March 2022 . . . . .	5,041,042.25	March 2027 . . . . .	774,254.41	March 2032 . . . . .	105,109.98
April 2022 . . . . .	4,889,069.36	April 2027 . . . . .	749,863.52	April 2032 . . . . .	101,486.35
May 2022 . . . . .	4,741,597.35	May 2027 . . . . .	726,217.58	May 2032 . . . . .	97,979.53
June 2022 . . . . .	4,598,494.67	June 2027 . . . . .	703,294.33	June 2032 . . . . .	94,585.89
July 2022 . . . . .	4,459,633.59	July 2027 . . . . .	681,072.14	July 2032 . . . . .	91,301.92
August 2022 . . . . .	4,324,890.06	August 2027 . . . . .	659,530.03	August 2032 . . . . .	88,124.20
September 2022 . . . .	4,194,143.63	September 2027 . . . .	638,647.64	September 2032 . . . .	85,049.43
October 2022 . . . . .	4,067,277.33	October 2027 . . . . .	618,405.19	October 2032 . . . . .	82,074.41
November 2022 . . . . .	3,944,177.58	November 2027 . . . . .	598,783.50	November 2032 . . . . .	79,196.01
December 2022 . . . . .	3,824,734.09	December 2027 . . . . .	579,763.97	December 2032 . . . . .	76,411.24
January 2023 . . . . .	3,708,839.77	January 2028 . . . . .	561,328.51	January 2033 . . . . .	73,717.17
February 2023 . . . . .	3,596,390.63	February 2028 . . . . .	543,459.59	February 2033 . . . . .	71,110.95
March 2023 . . . . .	3,487,285.68	March 2028 . . . . .	526,140.20	March 2033 . . . . .	68,589.85
April 2023 . . . . .	3,381,426.89	April 2028 . . . . .	509,353.83	April 2033 . . . . .	66,151.20
May 2023 . . . . .	3,278,719.04	May 2028 . . . . .	493,084.44	May 2033 . . . . .	63,792.42
June 2023 . . . . .	3,179,069.69	June 2028 . . . . .	477,316.48	June 2033 . . . . .	61,511.00
July 2023 . . . . .	3,082,389.08	July 2028 . . . . .	462,034.87	July 2033 . . . . .	59,304.51
August 2023 . . . . .	2,988,590.05	August 2028 . . . . .	447,224.95	August 2033 . . . . .	57,170.60
September 2023 . . . .	2,897,587.98	September 2028 . . . .	432,872.51	September 2033 . . . .	55,106.98
October 2023 . . . . .	2,809,300.70	October 2028 . . . . .	418,963.76	October 2033 . . . . .	53,111.45
November 2023 . . . . .	2,723,648.41	November 2028 . . . . .	405,485.33	November 2033 . . . . .	51,181.86
December 2023 . . . . .	2,640,553.67	December 2028 . . . . .	392,424.21	December 2033 . . . . .	49,316.12
January 2024 . . . . .	2,559,941.26	January 2029 . . . . .	379,767.81	January 2034 . . . . .	47,512.22
February 2024 . . . . .	2,481,738.14	February 2029 . . . . .	367,503.90	February 2034 . . . . .	45,768.22
March 2024 . . . . .	2,405,873.42	March 2029 . . . . .	355,620.62	March 2034 . . . . .	44,082.20
April 2024 . . . . .	2,332,278.26	April 2029 . . . . .	344,106.45	April 2034 . . . . .	42,452.34
May 2024 . . . . .	2,260,885.81	May 2029 . . . . .	332,950.23	May 2034 . . . . .	40,876.86
June 2024 . . . . .	2,191,631.19	June 2029 . . . . .	322,141.10	June 2034 . . . . .	39,354.03
July 2024 . . . . .	2,124,451.38	July 2029 . . . . .	311,668.56	July 2034 . . . . .	37,882.17
August 2024 . . . . .	2,059,285.22	August 2029 . . . . .	301,522.40	August 2034 . . . . .	36,459.68
September 2024 . . . .	1,996,073.32	September 2029 . . . .	291,692.72	September 2034 . . . .	35,084.96
October 2024 . . . . .	1,934,758.03	October 2029 . . . . .	282,169.91	October 2034 . . . . .	33,756.52
November 2024 . . . . .	1,875,283.35	November 2029 . . . . .	272,944.65	November 2034 . . . . .	32,472.85
December 2024 . . . . .	1,817,594.96	December 2029 . . . . .	264,007.90	December 2034 . . . . .	31,232.55
January 2025 . . . . .	1,761,640.07	January 2030 . . . . .	255,350.89	January 2035 . . . . .	30,034.21
February 2025 . . . . .	1,707,367.49	February 2030 . . . . .	246,965.10	February 2035 . . . . .	28,876.50
March 2025 . . . . .	1,654,727.46	March 2030 . . . . .	238,842.28	March 2035 . . . . .	27,758.12
April 2025 . . . . .	1,603,671.73	April 2030 . . . . .	230,974.41	April 2035 . . . . .	26,677.80
May 2025 . . . . .	1,554,153.41	May 2030 . . . . .	223,353.72	May 2035 . . . . .	25,634.32
June 2025 . . . . .	1,506,127.01	June 2030 . . . . .	215,972.68	June 2035 . . . . .	24,626.49
July 2025 . . . . .	1,459,548.37	July 2030 . . . . .	208,823.96	July 2035 . . . . .	23,653.17



### Aggregate Group IV (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2035 . . . . .	\$ 22,713.24	June 2037 . . . . .	\$ 8,618.43	April 2039 . . . . .	\$ 2,369.84
September 2035 . . . .	21,805.64	July 2037 . . . . .	8,207.24	May 2039 . . . . .	2,194.14
October 2035 . . . . .	20,929.30	August 2037 . . . . .	7,811.05	June 2039 . . . . .	2,025.44
November 2035 . . . . .	20,083.22	September 2037 . . . .	7,429.36	July 2039 . . . . .	1,863.48
December 2035 . . . . .	19,266.43	October 2037 . . . . .	7,061.69	August 2039 . . . . .	1,708.03
January 2036 . . . . .	18,477.96	November 2037 . . . . .	6,707.55	September 2039 . . . .	1,558.86
February 2036 . . . . .	17,716.90	December 2037 . . . . .	6,366.51	October 2039 . . . . .	1,415.76
March 2036 . . . . .	16,982.36	January 2038 . . . . .	6,038.11	November 2039 . . . . .	1,278.51
April 2036 . . . . .	16,273.47	February 2038 . . . . .	5,721.93	December 2039 . . . . .	1,146.89
May 2036 . . . . .	15,589.40	March 2038 . . . . .	5,417.57	January 2040 . . . . .	1,020.72
June 2036 . . . . .	14,929.34	April 2038 . . . . .	5,124.61	February 2040 . . . . .	899.80
July 2036 . . . . .	14,292.50	May 2038 . . . . .	4,842.67	March 2040 . . . . .	783.93
August 2036 . . . . .	13,678.12	June 2038 . . . . .	4,571.38	April 2040 . . . . .	672.95
September 2036 . . . .	13,085.46	July 2038 . . . . .	4,310.38	May 2040 . . . . .	566.67
October 2036 . . . . .	12,513.81	August 2038 . . . . .	4,059.31	June 2040 . . . . .	464.92
November 2036 . . . . .	11,962.48	September 2038 . . . .	3,817.83	July 2040 . . . . .	367.55
December 2036 . . . . .	11,430.80	October 2038 . . . . .	3,585.62	August 2040 . . . . .	274.39
January 2037 . . . . .	10,918.12	November 2038 . . . . .	3,362.36	September 2040 . . . .	185.29
February 2037 . . . . .	10,423.81	December 2038 . . . . .	3,147.74	October 2040 . . . . .	100.11
March 2037 . . . . .	9,947.27	January 2039 . . . . .	2,941.46	November 2040 . . . . .	18.70
April 2037 . . . . .	9,487.90	February 2039 . . . . .	2,743.23	December 2040 and thereafter . . . . .	0.00
May 2037 . . . . .	9,045.14	March 2039 . . . . .	2,552.79		

### Aggregate Group V Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$22,262,000.00	November 2014 . . . . .	\$ 9,189,712.11	August 2017 . . . . .	\$ 113.80
March 2012 . . . . .	22,198,260.63	December 2014 . . . . .	8,652,252.89	September 2017 . . . .	113.80
April 2012 . . . . .	22,180,560.66	January 2015 . . . . .	8,133,649.04	October 2017 . . . . .	113.80
May 2012 . . . . .	22,131,286.86	February 2015 . . . . .	7,633,534.54	November 2017 . . . . .	113.80
June 2012 . . . . .	22,050,568.81	March 2015 . . . . .	7,151,549.74	December 2017 . . . . .	113.80
July 2012 . . . . .	21,938,604.61	April 2015 . . . . .	6,687,341.32	January 2018 . . . . .	113.80
August 2012 . . . . .	21,795,661.04	May 2015 . . . . .	6,240,562.13	February 2018 . . . . .	113.80
September 2012 . . . .	21,622,073.54	June 2015 . . . . .	5,810,871.11	March 2018 . . . . .	113.80
October 2012 . . . . .	21,418,245.83	July 2015 . . . . .	5,397,933.18	April 2018 . . . . .	113.80
November 2012 . . . . .	21,184,649.55	August 2015 . . . . .	5,001,419.17	May 2018 . . . . .	113.80
December 2012 . . . . .	20,921,823.54	September 2015 . . . .	4,621,005.67	June 2018 . . . . .	113.80
January 2013 . . . . .	20,630,373.08	October 2015 . . . . .	4,256,374.96	July 2018 . . . . .	113.80
February 2013 . . . . .	20,310,968.77	November 2015 . . . . .	3,907,214.95	August 2018 . . . . .	113.80
March 2013 . . . . .	19,964,345.33	December 2015 . . . . .	3,573,219.05	September 2018 . . . .	113.80
April 2013 . . . . .	19,591,300.21	January 2016 . . . . .	3,254,086.05	October 2018 . . . . .	113.80
May 2013 . . . . .	19,192,691.91	February 2016 . . . . .	2,949,520.10	November 2018 . . . . .	113.80
June 2013 . . . . .	18,769,438.28	March 2016 . . . . .	2,659,230.57	December 2018 . . . . .	113.80
July 2013 . . . . .	18,322,514.43	April 2016 . . . . .	2,382,931.98	January 2019 . . . . .	113.80
August 2013 . . . . .	17,852,950.71	May 2016 . . . . .	2,120,343.92	February 2019 . . . . .	113.80
September 2013 . . . .	17,361,830.26	June 2016 . . . . .	1,871,190.95	March 2019 . . . . .	113.80
October 2013 . . . . .	16,850,286.60	July 2016 . . . . .	1,635,202.54	April 2019 . . . . .	113.80
November 2013 . . . . .	16,319,500.95	August 2016 . . . . .	1,412,112.96	May 2019 . . . . .	113.80
December 2013 . . . . .	15,770,699.45	September 2016 . . . .	1,201,661.22	June 2019 . . . . .	113.80
January 2014 . . . . .	15,205,150.20	October 2016 . . . . .	1,003,590.97	July 2019 . . . . .	113.80
February 2014 . . . . .	14,624,160.21	November 2016 . . . . .	817,650.49	August 2019 . . . . .	113.80
March 2014 . . . . .	14,029,072.15	December 2016 . . . . .	643,592.50	September 2019 . . . .	113.80
April 2014 . . . . .	13,421,261.07	January 2017 . . . . .	486,786.30	October 2019 . . . . .	113.80
May 2014 . . . . .	12,802,130.97	February 2017 . . . . .	353,309.61	November 2019 . . . . .	113.80
June 2014 . . . . .	12,173,111.28	March 2017 . . . . .	242,379.40	December 2019 . . . . .	113.80
July 2014 . . . . .	11,535,653.22	April 2017 . . . . .	153,235.95	January 2020 . . . . .	113.80
August 2014 . . . . .	10,918,980.49	May 2017 . . . . .	85,142.18	February 2020 . . . . .	113.80
September 2014 . . . .	10,322,693.39	June 2017 . . . . .	37,382.96	March 2020 . . . . .	113.80
October 2014 . . . . .	9,746,399.23	July 2017 . . . . .	9,264.51	April 2020 . . . . .	113.80

**Aggregate Group V (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2020 . . . . .	\$ 113.80	May 2025 . . . . .	\$ 113.80	May 2030 . . . . .	\$ 113.80
June 2020 . . . . .	113.80	June 2025 . . . . .	113.80	June 2030 . . . . .	113.80
July 2020 . . . . .	113.80	July 2025 . . . . .	113.80	July 2030 . . . . .	113.80
August 2020 . . . . .	113.80	August 2025 . . . . .	113.80	August 2030 . . . . .	113.80
September 2020 . . . . .	113.80	September 2025 . . . . .	113.80	September 2030 . . . . .	113.80
October 2020 . . . . .	113.80	October 2025 . . . . .	113.80	October 2030 . . . . .	113.80
November 2020 . . . . .	113.80	November 2025 . . . . .	113.80	November 2030 . . . . .	113.80
December 2020 . . . . .	113.80	December 2025 . . . . .	113.80	December 2030 . . . . .	113.80
January 2021 . . . . .	113.80	January 2026 . . . . .	113.80	January 2031 . . . . .	113.80
February 2021 . . . . .	113.80	February 2026 . . . . .	113.80	February 2031 . . . . .	113.80
March 2021 . . . . .	113.80	March 2026 . . . . .	113.80	March 2031 . . . . .	113.80
April 2021 . . . . .	113.80	April 2026 . . . . .	113.80	April 2031 . . . . .	113.80
May 2021 . . . . .	113.80	May 2026 . . . . .	113.80	May 2031 . . . . .	113.80
June 2021 . . . . .	113.80	June 2026 . . . . .	113.80	June 2031 . . . . .	113.80
July 2021 . . . . .	113.80	July 2026 . . . . .	113.80	July 2031 . . . . .	113.80
August 2021 . . . . .	113.80	August 2026 . . . . .	113.80	August 2031 . . . . .	113.80
September 2021 . . . . .	113.80	September 2026 . . . . .	113.80	September 2031 . . . . .	113.80
October 2021 . . . . .	113.80	October 2026 . . . . .	113.80	October 2031 . . . . .	113.80
November 2021 . . . . .	113.80	November 2026 . . . . .	113.80	November 2031 . . . . .	113.80
December 2021 . . . . .	113.80	December 2026 . . . . .	113.80	December 2031 . . . . .	113.80
January 2022 . . . . .	113.80	January 2027 . . . . .	113.80	January 2032 . . . . .	113.80
February 2022 . . . . .	113.80	February 2027 . . . . .	113.80	February 2032 . . . . .	113.80
March 2022 . . . . .	113.80	March 2027 . . . . .	113.80	March 2032 . . . . .	113.80
April 2022 . . . . .	113.80	April 2027 . . . . .	113.80	April 2032 . . . . .	113.80
May 2022 . . . . .	113.80	May 2027 . . . . .	113.80	May 2032 . . . . .	113.80
June 2022 . . . . .	113.80	June 2027 . . . . .	113.80	June 2032 . . . . .	113.80
July 2022 . . . . .	113.80	July 2027 . . . . .	113.80	July 2032 . . . . .	113.80
August 2022 . . . . .	113.80	August 2027 . . . . .	113.80	August 2032 . . . . .	113.80
September 2022 . . . . .	113.80	September 2027 . . . . .	113.80	September 2032 . . . . .	113.80
October 2022 . . . . .	113.80	October 2027 . . . . .	113.80	October 2032 . . . . .	113.80
November 2022 . . . . .	113.80	November 2027 . . . . .	113.80	November 2032 . . . . .	113.80
December 2022 . . . . .	113.80	December 2027 . . . . .	113.80	December 2032 . . . . .	113.80
January 2023 . . . . .	113.80	January 2028 . . . . .	113.80	January 2033 . . . . .	113.80
February 2023 . . . . .	113.80	February 2028 . . . . .	113.80	February 2033 . . . . .	113.80
March 2023 . . . . .	113.80	March 2028 . . . . .	113.80	March 2033 . . . . .	113.80
April 2023 . . . . .	113.80	April 2028 . . . . .	113.80	April 2033 . . . . .	113.80
May 2023 . . . . .	113.80	May 2028 . . . . .	113.80	May 2033 . . . . .	113.80
June 2023 . . . . .	113.80	June 2028 . . . . .	113.80	June 2033 . . . . .	113.80
July 2023 . . . . .	113.80	July 2028 . . . . .	113.80	July 2033 . . . . .	113.80
August 2023 . . . . .	113.80	August 2028 . . . . .	113.80	August 2033 . . . . .	113.80
September 2023 . . . . .	113.80	September 2028 . . . . .	113.80	September 2033 . . . . .	113.80
October 2023 . . . . .	113.80	October 2028 . . . . .	113.80	October 2033 . . . . .	113.80
November 2023 . . . . .	113.80	November 2028 . . . . .	113.80	November 2033 . . . . .	113.80
December 2023 . . . . .	113.80	December 2028 . . . . .	113.80	December 2033 . . . . .	113.80
January 2024 . . . . .	113.80	January 2029 . . . . .	113.80	January 2034 . . . . .	113.80
February 2024 . . . . .	113.80	February 2029 . . . . .	113.80	February 2034 . . . . .	113.80
March 2024 . . . . .	113.80	March 2029 . . . . .	113.80	March 2034 . . . . .	113.80
April 2024 . . . . .	113.80	April 2029 . . . . .	113.80	April 2034 . . . . .	113.80
May 2024 . . . . .	113.80	May 2029 . . . . .	113.80	May 2034 . . . . .	113.80
June 2024 . . . . .	113.80	June 2029 . . . . .	113.80	June 2034 . . . . .	113.80
July 2024 . . . . .	113.80	July 2029 . . . . .	113.80	July 2034 . . . . .	113.80
August 2024 . . . . .	113.80	August 2029 . . . . .	113.80	August 2034 . . . . .	113.80
September 2024 . . . . .	113.80	September 2029 . . . . .	113.80	September 2034 . . . . .	113.80
October 2024 . . . . .	113.80	October 2029 . . . . .	113.80	October 2034 . . . . .	113.80
November 2024 . . . . .	113.80	November 2029 . . . . .	113.80	November 2034 . . . . .	113.80
December 2024 . . . . .	113.80	December 2029 . . . . .	113.80	December 2034 . . . . .	113.80
January 2025 . . . . .	113.80	January 2030 . . . . .	113.80	January 2035 . . . . .	113.80
February 2025 . . . . .	113.80	February 2030 . . . . .	113.80	February 2035 . . . . .	113.80
March 2025 . . . . .	113.80	March 2030 . . . . .	113.80	March 2035 . . . . .	113.80
April 2025 . . . . .	113.80	April 2030 . . . . .	113.80	April 2035 . . . . .	113.80

### Aggregate Group V (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2035 . . . . .	\$ 113.80	May 2037 . . . . .	\$ 113.80	May 2039 . . . . .	\$ 113.80
June 2035 . . . . .	113.80	June 2037 . . . . .	113.80	June 2039 . . . . .	113.80
July 2035 . . . . .	113.80	July 2037 . . . . .	113.80	July 2039 . . . . .	113.80
August 2035 . . . . .	113.80	August 2037 . . . . .	113.80	August 2039 . . . . .	113.80
September 2035 . . . . .	113.80	September 2037 . . . . .	113.80	September 2039 . . . . .	113.80
October 2035 . . . . .	113.80	October 2037 . . . . .	113.80	October 2039 . . . . .	113.80
November 2035 . . . . .	113.80	November 2037 . . . . .	113.80	November 2039 . . . . .	113.80
December 2035 . . . . .	113.80	December 2037 . . . . .	113.80	December 2039 . . . . .	113.80
January 2036 . . . . .	113.80	January 2038 . . . . .	113.80	January 2040 . . . . .	113.80
February 2036 . . . . .	113.80	February 2038 . . . . .	113.80	February 2040 . . . . .	113.80
March 2036 . . . . .	113.80	March 2038 . . . . .	113.80	March 2040 . . . . .	113.80
April 2036 . . . . .	113.80	April 2038 . . . . .	113.80	April 2040 . . . . .	113.80
May 2036 . . . . .	113.80	May 2038 . . . . .	113.80	May 2040 . . . . .	113.80
June 2036 . . . . .	113.80	June 2038 . . . . .	113.80	June 2040 . . . . .	113.80
July 2036 . . . . .	113.80	July 2038 . . . . .	113.80	July 2040 . . . . .	113.80
August 2036 . . . . .	113.80	August 2038 . . . . .	113.80	August 2040 . . . . .	113.80
September 2036 . . . . .	113.80	September 2038 . . . . .	113.80	September 2040 . . . . .	113.80
October 2036 . . . . .	113.80	October 2038 . . . . .	113.80	October 2040 . . . . .	113.80
November 2036 . . . . .	113.80	November 2038 . . . . .	113.80	November 2040 . . . . .	113.80
December 2036 . . . . .	113.80	December 2038 . . . . .	113.80	December 2040 . . . . .	54.71
January 2037 . . . . .	113.80	January 2039 . . . . .	113.80	January 2041 and thereafter . . . . .	0.00
February 2037 . . . . .	113.80	February 2039 . . . . .	113.80		
March 2037 . . . . .	113.80	March 2039 . . . . .	113.80		
April 2037 . . . . .	113.80	April 2039 . . . . .	113.80		

### Aggregate Group VI Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$15,090,701.00	September 2014 . . . . .	\$12,120,257.50	April 2017 . . . . .	\$ 8,405,253.55
March 2012 . . . . .	15,050,956.16	October 2014 . . . . .	11,988,637.67	May 2017 . . . . .	8,297,209.78
April 2012 . . . . .	15,007,075.13	November 2014 . . . . .	11,857,850.42	June 2017 . . . . .	8,189,854.33
May 2012 . . . . .	14,959,073.93	December 2014 . . . . .	11,727,890.68	July 2017 . . . . .	8,083,182.99
June 2012 . . . . .	14,906,971.11	January 2015 . . . . .	11,598,753.38	August 2017 . . . . .	7,977,191.55
July 2012 . . . . .	14,850,787.69	February 2015 . . . . .	11,470,433.48	September 2017 . . . . .	7,871,875.87
August 2012 . . . . .	14,790,547.18	March 2015 . . . . .	11,342,926.00	October 2017 . . . . .	7,767,231.79
September 2012 . . . . .	14,726,275.56	April 2015 . . . . .	11,216,225.96	November 2017 . . . . .	7,663,255.21
October 2012 . . . . .	14,658,001.26	May 2015 . . . . .	11,090,328.42	December 2017 . . . . .	7,559,942.03
November 2012 . . . . .	14,585,755.15	June 2015 . . . . .	10,965,228.47	January 2018 . . . . .	7,457,288.19
December 2012 . . . . .	14,509,570.49	July 2015 . . . . .	10,840,921.25	February 2018 . . . . .	7,355,289.65
January 2013 . . . . .	14,429,482.96	August 2015 . . . . .	10,717,401.89	March 2018 . . . . .	7,253,942.40
February 2013 . . . . .	14,345,530.57	September 2015 . . . . .	10,594,665.57	April 2018 . . . . .	7,153,242.43
March 2013 . . . . .	14,257,753.70	October 2015 . . . . .	10,472,707.52	May 2018 . . . . .	7,053,185.80
April 2013 . . . . .	14,166,195.02	November 2015 . . . . .	10,351,522.96	June 2018 . . . . .	6,953,768.54
May 2013 . . . . .	14,070,899.47	December 2015 . . . . .	10,231,107.16	July 2018 . . . . .	6,854,986.75
June 2013 . . . . .	13,971,914.23	January 2016 . . . . .	10,111,455.42	August 2018 . . . . .	6,756,836.53
July 2013 . . . . .	13,869,288.67	February 2016 . . . . .	9,992,563.06	September 2018 . . . . .	6,659,314.00
August 2013 . . . . .	13,763,074.34	March 2016 . . . . .	9,874,425.44	October 2018 . . . . .	6,562,415.33
September 2013 . . . . .	13,653,324.90	April 2016 . . . . .	9,757,037.94	November 2018 . . . . .	6,466,136.68
October 2013 . . . . .	13,540,096.07	May 2016 . . . . .	9,640,395.96	December 2018 . . . . .	6,370,474.24
November 2013 . . . . .	13,423,445.60	June 2016 . . . . .	9,524,494.95	January 2019 . . . . .	6,275,424.26
December 2013 . . . . .	13,303,433.24	July 2016 . . . . .	9,409,330.37	February 2019 . . . . .	6,180,982.96
January 2014 . . . . .	13,180,120.65	August 2016 . . . . .	9,294,897.70	March 2019 . . . . .	6,087,146.61
February 2014 . . . . .	13,053,571.36	September 2016 . . . . .	9,181,192.48	April 2019 . . . . .	5,993,911.52
March 2014 . . . . .	12,923,850.73	October 2016 . . . . .	9,068,210.25	May 2019 . . . . .	5,901,273.98
April 2014 . . . . .	12,791,025.88	November 2016 . . . . .	8,955,946.57	June 2019 . . . . .	5,809,230.33
May 2014 . . . . .	12,655,165.64	December 2016 . . . . .	8,844,397.06	July 2019 . . . . .	5,717,776.93
June 2014 . . . . .	12,520,163.91	January 2017 . . . . .	8,733,557.33	August 2019 . . . . .	5,626,910.16
July 2014 . . . . .	12,386,015.45	February 2017 . . . . .	8,623,423.05	September 2019 . . . . .	5,536,626.42
August 2014 . . . . .	12,252,715.04	March 2017 . . . . .	8,513,989.89	October 2019 . . . . .	5,446,922.13

# **Aggregate Group VI (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2019 . . . . .	\$ 5,357,793.74	November 2024 . . . . .	\$ 1,879,473.34	November 2029 . . . . .	\$ 604,941.28
December 2019 . . . . .	5,269,237.71	December 2024 . . . . .	1,845,869.25	December 2029 . . . . .	592,950.17
January 2020 . . . . .	5,181,250.53	January 2025 . . . . .	1,812,824.53	January 2030 . . . . .	581,168.90
February 2020 . . . . .	5,093,828.71	February 2025 . . . . .	1,780,330.24	February 2030 . . . . .	569,594.01
March 2020 . . . . .	5,007,720.29	March 2025 . . . . .	1,748,377.55	March 2030 . . . . .	558,222.11
April 2020 . . . . .	4,923,001.96	April 2025 . . . . .	1,716,957.80	April 2030 . . . . .	547,049.85
May 2020 . . . . .	4,839,651.90	May 2025 . . . . .	1,686,062.46	May 2030 . . . . .	536,073.94
June 2020 . . . . .	4,757,648.61	June 2025 . . . . .	1,655,683.11	June 2030 . . . . .	525,291.14
July 2020 . . . . .	4,676,970.90	July 2025 . . . . .	1,625,811.49	July 2030 . . . . .	514,698.27
August 2020 . . . . .	4,597,597.95	August 2025 . . . . .	1,596,439.46	August 2030 . . . . .	504,292.18
September 2020 . . . . .	4,519,509.23	September 2025 . . . . .	1,567,558.99	September 2030 . . . . .	494,069.79
October 2020 . . . . .	4,442,684.54	October 2025 . . . . .	1,539,162.19	October 2030 . . . . .	484,028.07
November 2020 . . . . .	4,367,103.99	November 2025 . . . . .	1,511,241.31	November 2030 . . . . .	474,164.02
December 2020 . . . . .	4,292,748.00	December 2025 . . . . .	1,483,788.69	December 2030 . . . . .	464,474.71
January 2021 . . . . .	4,219,597.29	January 2026 . . . . .	1,456,796.82	January 2031 . . . . .	454,957.24
February 2021 . . . . .	4,147,632.87	February 2026 . . . . .	1,430,258.28	February 2031 . . . . .	445,608.75
March 2021 . . . . .	4,076,836.06	March 2026 . . . . .	1,404,165.78	March 2031 . . . . .	436,426.46
April 2021 . . . . .	4,007,188.47	April 2026 . . . . .	1,378,512.14	April 2031 . . . . .	427,407.59
May 2021 . . . . .	3,938,671.97	May 2026 . . . . .	1,353,290.31	May 2031 . . . . .	418,549.44
June 2021 . . . . .	3,871,268.73	June 2026 . . . . .	1,328,493.32	June 2031 . . . . .	409,849.34
July 2021 . . . . .	3,804,961.19	July 2026 . . . . .	1,304,114.33	July 2031 . . . . .	401,304.65
August 2021 . . . . .	3,739,732.08	August 2026 . . . . .	1,280,146.61	August 2031 . . . . .	392,912.80
September 2021 . . . . .	3,675,564.36	September 2026 . . . . .	1,256,583.53	September 2031 . . . . .	384,671.23
October 2021 . . . . .	3,612,441.29	October 2026 . . . . .	1,233,418.54	October 2031 . . . . .	376,577.45
November 2021 . . . . .	3,550,346.37	November 2026 . . . . .	1,210,645.25	November 2031 . . . . .	368,628.98
December 2021 . . . . .	3,489,263.36	December 2026 . . . . .	1,188,257.30	December 2031 . . . . .	360,823.41
January 2022 . . . . .	3,429,176.27	January 2027 . . . . .	1,166,248.49	January 2032 . . . . .	353,158.36
February 2022 . . . . .	3,370,069.36	February 2027 . . . . .	1,144,612.69	February 2032 . . . . .	345,631.46
March 2022 . . . . .	3,311,927.14	March 2027 . . . . .	1,123,343.86	March 2032 . . . . .	338,240.42
April 2022 . . . . .	3,254,734.35	April 2027 . . . . .	1,102,436.08	April 2032 . . . . .	330,982.96
May 2022 . . . . .	3,198,475.97	May 2027 . . . . .	1,081,883.48	May 2032 . . . . .	323,856.84
June 2022 . . . . .	3,143,137.22	June 2027 . . . . .	1,061,680.34	June 2032 . . . . .	316,859.87
July 2022 . . . . .	3,088,703.53	July 2027 . . . . .	1,041,820.98	July 2032 . . . . .	309,989.87
August 2022 . . . . .	3,035,160.59	August 2027 . . . . .	1,022,299.84	August 2032 . . . . .	303,244.73
September 2022 . . . . .	2,982,494.27	September 2027 . . . . .	1,003,111.44	September 2032 . . . . .	296,622.34
October 2022 . . . . .	2,930,690.68	October 2027 . . . . .	984,250.37	October 2032 . . . . .	290,120.64
November 2022 . . . . .	2,879,736.17	November 2027 . . . . .	965,711.32	November 2032 . . . . .	283,737.61
December 2022 . . . . .	2,829,617.25	December 2027 . . . . .	947,489.07	December 2032 . . . . .	277,471.24
January 2023 . . . . .	2,780,320.69	January 2028 . . . . .	929,578.47	January 2033 . . . . .	271,319.57
February 2023 . . . . .	2,731,833.43	February 2028 . . . . .	911,974.46	February 2033 . . . . .	265,280.67
March 2023 . . . . .	2,684,142.64	March 2028 . . . . .	894,672.05	March 2033 . . . . .	259,352.64
April 2023 . . . . .	2,637,235.66	April 2028 . . . . .	877,666.34	April 2033 . . . . .	253,533.61
May 2023 . . . . .	2,591,100.05	May 2028 . . . . .	860,952.49	May 2033 . . . . .	247,821.74
June 2023 . . . . .	2,545,723.55	June 2028 . . . . .	844,525.76	June 2033 . . . . .	242,215.21
July 2023 . . . . .	2,501,094.11	July 2028 . . . . .	828,381.47	July 2033 . . . . .	236,712.25
August 2023 . . . . .	2,457,199.84	August 2028 . . . . .	812,515.02	August 2033 . . . . .	231,311.10
September 2023 . . . . .	2,414,029.06	September 2028 . . . . .	796,921.86	September 2033 . . . . .	226,010.03
October 2023 . . . . .	2,371,570.25	October 2028 . . . . .	781,597.55	October 2033 . . . . .	220,807.36
November 2023 . . . . .	2,329,812.09	November 2028 . . . . .	766,537.70	November 2033 . . . . .	215,701.41
December 2023 . . . . .	2,288,743.42	December 2028 . . . . .	751,737.99	December 2033 . . . . .	210,690.53
January 2024 . . . . .	2,248,353.26	January 2029 . . . . .	737,194.16	January 2034 . . . . .	205,773.12
February 2024 . . . . .	2,208,630.81	February 2029 . . . . .	722,902.04	February 2034 . . . . .	200,947.59
March 2024 . . . . .	2,169,565.43	March 2029 . . . . .	708,857.50	March 2034 . . . . .	196,212.36
April 2024 . . . . .	2,131,146.63	April 2029 . . . . .	695,056.50	April 2034 . . . . .	191,565.91
May 2024 . . . . .	2,093,364.11	May 2029 . . . . .	681,495.04	May 2034 . . . . .	187,006.71
June 2024 . . . . .	2,056,207.72	June 2029 . . . . .	668,169.20	June 2034 . . . . .	182,533.28
July 2024 . . . . .	2,019,667.46	July 2029 . . . . .	655,075.13	July 2034 . . . . .	178,144.16
August 2024 . . . . .	1,983,733.50	August 2029 . . . . .	642,209.01	August 2034 . . . . .	173,837.90
September 2024 . . . . .	1,948,396.16	September 2029 . . . . .	629,567.10	September 2034 . . . . .	169,613.09
October 2024 . . . . .	1,913,645.90	October 2029 . . . . .	617,145.74	October 2034 . . . . .	165,468.33

### Aggregate Group VI (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2034 . . . . .	\$ 161,402.25	April 2037 . . . . .	\$ 72,281.35	September 2039 . . . . .	\$ 23,066.85
December 2034 . . . . .	157,413.49	May 2037 . . . . .	70,036.81	October 2039 . . . . .	21,862.42
January 2035 . . . . .	153,500.75	June 2037 . . . . .	67,837.92	November 2039 . . . . .	20,684.94
February 2035 . . . . .	149,662.69	July 2037 . . . . .	65,683.88	December 2039 . . . . .	19,533.91
March 2035 . . . . .	145,898.05	August 2037 . . . . .	63,573.89	January 2040 . . . . .	18,408.84
April 2035 . . . . .	142,205.56	September 2037 . . . . .	61,507.17	February 2040 . . . . .	17,309.26
May 2035 . . . . .	138,583.97	October 2037 . . . . .	59,482.95	March 2040 . . . . .	16,234.69
June 2035 . . . . .	135,032.07	November 2037 . . . . .	57,500.49	April 2040 . . . . .	15,184.67
July 2035 . . . . .	131,548.64	December 2037 . . . . .	55,559.02	May 2040 . . . . .	14,158.75
August 2035 . . . . .	128,132.51	January 2038 . . . . .	53,657.83	June 2040 . . . . .	13,156.47
September 2035 . . . . .	124,782.51	February 2038 . . . . .	51,796.19	July 2040 . . . . .	12,177.41
October 2035 . . . . .	121,497.50	March 2038 . . . . .	49,973.39	August 2040 . . . . .	11,221.12
November 2035 . . . . .	118,276.35	April 2038 . . . . .	48,188.75	September 2040 . . . . .	10,287.17
December 2035 . . . . .	115,117.96	May 2038 . . . . .	46,441.58	October 2040 . . . . .	9,375.17
January 2036 . . . . .	112,021.23	June 2038 . . . . .	44,731.20	November 2040 . . . . .	8,484.68
February 2036 . . . . .	108,985.09	July 2038 . . . . .	43,056.96	December 2040 . . . . .	7,615.31
March 2036 . . . . .	106,008.49	August 2038 . . . . .	41,418.21	January 2041 . . . . .	6,766.67
April 2036 . . . . .	103,090.39	September 2038 . . . . .	39,814.30	February 2041 . . . . .	5,938.35
May 2036 . . . . .	100,229.77	October 2038 . . . . .	38,244.60	March 2041 . . . . .	5,129.99
June 2036 . . . . .	97,425.64	November 2038 . . . . .	36,708.51	April 2041 . . . . .	4,341.20
July 2036 . . . . .	94,676.99	December 2038 . . . . .	35,205.41	May 2041 . . . . .	3,571.60
August 2036 . . . . .	91,982.86	January 2039 . . . . .	33,734.71	June 2041 . . . . .	2,820.85
September 2036 . . . . .	89,342.31	February 2039 . . . . .	32,295.81	July 2041 . . . . .	2,088.57
October 2036 . . . . .	86,754.38	March 2039 . . . . .	30,888.15	August 2041 . . . . .	1,374.42
November 2036 . . . . .	84,218.15	April 2039 . . . . .	29,511.14	September 2041 . . . . .	678.05
December 2036 . . . . .	81,732.73	May 2039 . . . . .	28,164.24	October 2041 and thereafter . . . . .	0.00
January 2037 . . . . .	79,297.20	June 2039 . . . . .	26,846.90		
February 2037 . . . . .	76,910.71	July 2039 . . . . .	25,558.57		
March 2037 . . . . .	74,572.37	August 2039 . . . . .	24,298.73		

### EQ Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$1,362,502.00	April 2014 . . . . .	\$ 948,653.22	June 2016 . . . . .	\$ 404,978.51
March 2012 . . . . .	1,358,310.02	May 2014 . . . . .	922,503.55	July 2016 . . . . .	389,195.98
April 2012 . . . . .	1,353,077.20	June 2014 . . . . .	896,811.49	August 2016 . . . . .	373,753.68
May 2012 . . . . .	1,346,808.54	July 2014 . . . . .	871,571.94	September 2016 . . . . .	358,647.65
June 2012 . . . . .	1,339,510.45	August 2014 . . . . .	846,779.89	October 2016 . . . . .	343,873.98
July 2012 . . . . .	1,331,190.77	September 2014 . . . . .	822,430.36	November 2016 . . . . .	329,428.79
August 2012 . . . . .	1,321,858.73	October 2014 . . . . .	798,518.41	December 2016 . . . . .	315,308.24
September 2012 . . . . .	1,311,524.95	November 2014 . . . . .	775,039.17	January 2017 . . . . .	301,508.53
October 2012 . . . . .	1,300,201.47	December 2014 . . . . .	751,987.78	February 2017 . . . . .	288,025.89
November 2012 . . . . .	1,287,901.68	January 2015 . . . . .	729,359.47	March 2017 . . . . .	274,856.59
December 2012 . . . . .	1,274,640.35	February 2015 . . . . .	707,149.48	April 2017 . . . . .	261,996.95
January 2013 . . . . .	1,260,433.59	March 2015 . . . . .	685,353.11	May 2017 . . . . .	249,443.28
February 2013 . . . . .	1,245,298.83	April 2015 . . . . .	663,965.70	June 2017 . . . . .	237,191.99
March 2013 . . . . .	1,229,254.81	May 2015 . . . . .	642,982.64	July 2017 . . . . .	225,239.47
April 2013 . . . . .	1,212,321.52	June 2015 . . . . .	622,399.38	August 2017 . . . . .	213,582.19
May 2013 . . . . .	1,194,520.25	July 2015 . . . . .	602,211.36	September 2017 . . . . .	202,216.60
June 2013 . . . . .	1,175,873.46	August 2015 . . . . .	582,414.12	October 2017 . . . . .	191,139.26
July 2013 . . . . .	1,156,404.84	September 2015 . . . . .	563,003.22	November 2017 . . . . .	180,346.68
August 2013 . . . . .	1,136,139.21	October 2015 . . . . .	543,974.25	December 2017 . . . . .	169,835.48
September 2013 . . . . .	1,115,102.52	November 2015 . . . . .	525,322.87	January 2018 . . . . .	159,602.25
October 2013 . . . . .	1,093,321.82	December 2015 . . . . .	507,044.77	February 2018 . . . . .	149,643.65
November 2013 . . . . .	1,070,825.18	January 2016 . . . . .	489,135.67	March 2018 . . . . .	139,956.36
December 2013 . . . . .	1,047,641.67	February 2016 . . . . .	471,591.34	April 2018 . . . . .	130,537.11
January 2014 . . . . .	1,023,801.33	March 2016 . . . . .	454,407.58	May 2018 . . . . .	121,382.63
February 2014 . . . . .	999,335.13	April 2016 . . . . .	437,580.26	June 2018 . . . . .	112,489.71
March 2014 . . . . .	974,274.88	May 2016 . . . . .	421,105.26	July 2018 . . . . .	103,855.16



### ***EQ Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2018 . . . . .	\$ 95,475.82	March 2019 . . . . .	\$ 43,707.70	October 2019 . . . . .	\$ 5,385.03
September 2018 . . . . .	87,348.58	April 2019 . . . . .	37,260.08	November 2019 . . . . .	2,619.28
October 2018 . . . . .	79,470.31	May 2019 . . . . .	31,040.63	December 2019 . . . . .	762.11
November 2018 . . . . .	71,837.98	June 2019 . . . . .	25,046.49	January 2020 and thereafter . . . . .	0.00
December 2018 . . . . .	64,448.55	July 2019 . . . . .	19,274.82		
January 2019 . . . . .	57,299.00	August 2019 . . . . .	13,722.83		
February 2019 . . . . .	50,386.36	September 2019 . . . . .	9,079.40		

### ***Aggregate Group VII Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$28,828,927.00	February 2016 . . . . .	\$19,129,892.97	February 2020 . . . . .	\$ 9,958,759.73
March 2012 . . . . .	28,750,737.85	March 2016 . . . . .	18,907,199.97	March 2020 . . . . .	9,797,779.76
April 2012 . . . . .	28,664,769.22	April 2016 . . . . .	18,685,987.34	April 2020 . . . . .	9,639,271.01
May 2012 . . . . .	28,571,054.21	May 2016 . . . . .	18,466,245.67	May 2020 . . . . .	9,483,196.67
June 2012 . . . . .	28,469,630.75	June 2016 . . . . .	18,247,965.62	June 2020 . . . . .	9,329,520.48
July 2012 . . . . .	28,360,541.55	July 2016 . . . . .	18,031,137.92	July 2020 . . . . .	9,178,206.71
August 2012 . . . . .	28,243,834.12	August 2016 . . . . .	17,815,753.33	August 2020 . . . . .	9,029,220.15
September 2012 . . . . .	28,119,560.71	September 2016 . . . . .	17,601,802.70	September 2020 . . . . .	8,882,526.10
October 2012 . . . . .	27,987,778.30	October 2016 . . . . .	17,389,276.91	October 2020 . . . . .	8,738,090.38
November 2012 . . . . .	27,848,548.53	November 2016 . . . . .	17,178,166.91	November 2020 . . . . .	8,595,879.30
December 2012 . . . . .	27,701,937.69	December 2016 . . . . .	16,968,463.72	December 2020 . . . . .	8,455,859.67
January 2013 . . . . .	27,548,016.64	January 2017 . . . . .	16,760,158.38	January 2021 . . . . .	8,317,998.76
February 2013 . . . . .	27,386,860.80	February 2017 . . . . .	16,553,242.02	February 2021 . . . . .	8,182,264.36
March 2013 . . . . .	27,218,550.04	March 2017 . . . . .	16,347,705.82	March 2021 . . . . .	8,048,624.71
April 2013 . . . . .	27,043,168.65	April 2017 . . . . .	16,143,540.99	April 2021 . . . . .	7,917,048.50
May 2013 . . . . .	26,860,805.29	May 2017 . . . . .	15,940,738.83	May 2021 . . . . .	7,787,504.90
June 2013 . . . . .	26,671,552.86	June 2017 . . . . .	15,739,290.67	June 2021 . . . . .	7,659,963.53
July 2013 . . . . .	26,475,508.48	July 2017 . . . . .	15,539,187.90	July 2021 . . . . .	7,534,394.44
August 2013 . . . . .	26,272,773.37	August 2017 . . . . .	15,340,421.97	August 2021 . . . . .	7,410,768.14
September 2013 . . . . .	26,063,452.80	September 2017 . . . . .	15,142,984.37	September 2021 . . . . .	7,289,055.56
October 2013 . . . . .	25,847,655.97	October 2017 . . . . .	14,946,866.67	October 2021 . . . . .	7,169,228.05
November 2013 . . . . .	25,625,495.93	November 2017 . . . . .	14,752,060.47	November 2021 . . . . .	7,051,257.40
December 2013 . . . . .	25,397,089.49	December 2017 . . . . .	14,558,557.42	December 2021 . . . . .	6,935,115.78
January 2014 . . . . .	25,162,557.09	January 2018 . . . . .	14,366,349.24	January 2022 . . . . .	6,820,775.80
February 2014 . . . . .	24,922,022.72	February 2018 . . . . .	14,175,427.68	February 2022 . . . . .	6,708,210.45
March 2014 . . . . .	24,675,613.82	March 2018 . . . . .	13,985,784.57	March 2022 . . . . .	6,597,393.15
April 2014 . . . . .	24,423,461.13	April 2018 . . . . .	13,797,411.76	April 2022 . . . . .	6,488,297.66
May 2014 . . . . .	24,165,698.61	May 2018 . . . . .	13,610,301.17	May 2022 . . . . .	6,380,898.17
June 2014 . . . . .	23,909,638.86	June 2018 . . . . .	13,424,444.77	June 2022 . . . . .	6,275,169.22
July 2014 . . . . .	23,655,271.09	July 2018 . . . . .	13,239,834.58	July 2022 . . . . .	6,171,085.73
August 2014 . . . . .	23,402,584.58	August 2018 . . . . .	13,056,462.65	August 2022 . . . . .	6,068,623.01
September 2014 . . . . .	23,151,568.68	September 2018 . . . . .	12,874,321.12	September 2022 . . . . .	5,967,756.69
October 2014 . . . . .	22,902,212.79	October 2018 . . . . .	12,693,402.14	October 2022 . . . . .	5,868,462.81
November 2014 . . . . .	22,654,506.40	November 2018 . . . . .	12,513,697.93	November 2022 . . . . .	5,770,717.71
December 2014 . . . . .	22,408,439.05	December 2018 . . . . .	12,335,200.75	December 2022 . . . . .	5,674,498.12
January 2015 . . . . .	22,164,000.35	January 2019 . . . . .	12,157,902.92	January 2023 . . . . .	5,579,781.09
February 2015 . . . . .	21,921,179.97	February 2019 . . . . .	11,981,796.79	February 2023 . . . . .	5,486,544.01
March 2015 . . . . .	21,679,967.66	March 2019 . . . . .	11,806,874.77	March 2023 . . . . .	5,394,764.60
April 2015 . . . . .	21,440,353.20	April 2019 . . . . .	11,633,129.32	April 2023 . . . . .	5,304,420.92
May 2015 . . . . .	21,202,326.48	May 2019 . . . . .	11,460,552.95	May 2023 . . . . .	5,215,491.34
June 2015 . . . . .	20,965,877.42	June 2019 . . . . .	11,289,138.19	June 2023 . . . . .	5,127,954.56
July 2015 . . . . .	20,730,996.02	July 2019 . . . . .	11,118,877.65	July 2023 . . . . .	5,041,789.58
August 2015 . . . . .	20,497,672.32	August 2019 . . . . .	10,949,763.97	August 2023 . . . . .	4,956,975.73
September 2015 . . . . .	20,265,896.46	September 2019 . . . . .	10,781,789.84	September 2023 . . . . .	4,873,492.61
October 2015 . . . . .	20,035,658.60	October 2019 . . . . .	10,614,948.00	October 2023 . . . . .	4,791,320.15
November 2015 . . . . .	19,806,948.99	November 2019 . . . . .	10,449,231.22	November 2023 . . . . .	4,710,438.57
December 2015 . . . . .	19,579,757.93	December 2019 . . . . .	10,284,632.32	December 2023 . . . . .	4,630,828.38
January 2016 . . . . .	19,354,075.78	January 2020 . . . . .	10,121,144.19	January 2024 . . . . .	4,552,470.37

**Aggregate Group VII (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
February 2024 . . . . .	\$ 4,475,345.61	February 2029 . . . . .	\$ 1,530,386.17	February 2034 . . . . .	\$ 443,966.53
March 2024 . . . . .	4,399,435.48	March 2029 . . . . .	1,501,735.79	March 2034 . . . . .	433,809.27
April 2024 . . . . .	4,324,721.59	April 2029 . . . . .	1,473,559.16	April 2034 . . . . .	423,833.78
May 2024 . . . . .	4,251,185.86	May 2029 . . . . .	1,445,848.92	May 2034 . . . . .	414,037.13
June 2024 . . . . .	4,178,810.45	June 2029 . . . . .	1,418,597.81	June 2034 . . . . .	404,416.43
July 2024 . . . . .	4,107,577.81	July 2029 . . . . .	1,391,798.69	July 2034 . . . . .	394,968.81
August 2024 . . . . .	4,037,470.61	August 2029 . . . . .	1,365,444.52	August 2034 . . . . .	385,691.46
September 2024 . . . . .	3,968,471.81	September 2029 . . . . .	1,339,528.36	September 2034 . . . . .	376,581.63
October 2024 . . . . .	3,900,564.61	October 2029 . . . . .	1,314,043.39	October 2034 . . . . .	367,636.59
November 2024 . . . . .	3,833,732.46	November 2029 . . . . .	1,288,982.88	November 2034 . . . . .	358,853.65
December 2024 . . . . .	3,767,959.06	December 2029 . . . . .	1,264,340.22	December 2034 . . . . .	350,230.18
January 2025 . . . . .	3,703,228.33	January 2030 . . . . .	1,240,108.86	January 2035 . . . . .	341,763.58
February 2025 . . . . .	3,639,524.45	February 2030 . . . . .	1,216,282.39	February 2035 . . . . .	333,451.28
March 2025 . . . . .	3,576,831.82	March 2030 . . . . .	1,192,854.48	March 2035 . . . . .	325,290.77
April 2025 . . . . .	3,515,135.09	April 2030 . . . . .	1,169,818.89	April 2035 . . . . .	317,279.56
May 2025 . . . . .	3,454,419.11	May 2030 . . . . .	1,147,169.49	May 2035 . . . . .	309,415.21
June 2025 . . . . .	3,394,668.97	June 2030 . . . . .	1,124,900.21	June 2035 . . . . .	301,695.32
July 2025 . . . . .	3,335,869.98	July 2030 . . . . .	1,103,005.11	July 2035 . . . . .	294,117.52
August 2025 . . . . .	3,278,007.68	August 2030 . . . . .	1,081,478.32	August 2035 . . . . .	286,679.48
September 2025 . . . . .	3,221,067.79	September 2030 . . . . .	1,060,314.07	September 2035 . . . . .	279,378.90
October 2025 . . . . .	3,165,036.27	October 2030 . . . . .	1,039,506.65	October 2035 . . . . .	272,213.53
November 2025 . . . . .	3,109,899.28	November 2030 . . . . .	1,019,050.46	November 2035 . . . . .	265,181.13
December 2025 . . . . .	3,055,643.19	December 2030 . . . . .	998,939.99	December 2035 . . . . .	258,279.52
January 2026 . . . . .	3,002,254.56	January 2031 . . . . .	979,169.79	January 2036 . . . . .	251,506.54
February 2026 . . . . .	2,949,720.17	February 2031 . . . . .	959,734.51	February 2036 . . . . .	244,860.07
March 2026 . . . . .	2,898,026.96	March 2031 . . . . .	940,628.87	March 2036 . . . . .	238,338.02
April 2026 . . . . .	2,847,162.10	April 2031 . . . . .	921,847.69	April 2036 . . . . .	231,938.33
May 2026 . . . . .	2,797,112.94	May 2031 . . . . .	903,385.84	May 2036 . . . . .	225,658.98
June 2026 . . . . .	2,747,867.01	June 2031 . . . . .	885,238.28	June 2036 . . . . .	219,497.97
July 2026 . . . . .	2,699,412.02	July 2031 . . . . .	867,400.06	July 2036 . . . . .	213,453.35
August 2026 . . . . .	2,651,735.89	August 2031 . . . . .	849,866.28	August 2036 . . . . .	207,523.17
September 2026 . . . . .	2,604,826.70	September 2031 . . . . .	832,632.14	September 2036 . . . . .	201,705.53
October 2026 . . . . .	2,558,672.70	October 2031 . . . . .	815,692.89	October 2036 . . . . .	195,998.57
November 2026 . . . . .	2,513,262.32	November 2031 . . . . .	799,043.86	November 2036 . . . . .	190,400.44
December 2026 . . . . .	2,468,584.18	December 2031 . . . . .	782,680.46	December 2036 . . . . .	184,909.33
January 2027 . . . . .	2,424,627.05	January 2032 . . . . .	766,598.16	January 2037 . . . . .	179,523.45
February 2027 . . . . .	2,381,379.86	February 2032 . . . . .	750,792.50	February 2037 . . . . .	174,241.03
March 2027 . . . . .	2,338,831.74	March 2032 . . . . .	735,259.08	March 2037 . . . . .	169,060.36
April 2027 . . . . .	2,296,971.94	April 2032 . . . . .	719,993.59	April 2037 . . . . .	163,979.73
May 2027 . . . . .	2,255,789.89	May 2032 . . . . .	704,991.76	May 2037 . . . . .	158,997.45
June 2027 . . . . .	2,215,275.19	June 2032 . . . . .	690,249.41	June 2037 . . . . .	154,111.89
July 2027 . . . . .	2,175,417.56	July 2032 . . . . .	675,762.39	July 2037 . . . . .	149,321.41
August 2027 . . . . .	2,136,206.92	August 2032 . . . . .	661,526.65	August 2037 . . . . .	144,624.41
September 2027 . . . . .	2,097,633.29	September 2032 . . . . .	647,538.17	September 2037 . . . . .	140,019.32
October 2027 . . . . .	2,059,686.88	October 2032 . . . . .	633,793.02	October 2037 . . . . .	135,504.60
November 2027 . . . . .	2,022,358.02	November 2032 . . . . .	620,287.30	November 2037 . . . . .	131,078.71
December 2027 . . . . .	1,985,637.20	December 2032 . . . . .	607,017.20	December 2037 . . . . .	126,740.16
January 2028 . . . . .	1,949,515.04	January 2033 . . . . .	593,978.94	January 2038 . . . . .	122,487.46
February 2028 . . . . .	1,913,982.32	February 2033 . . . . .	581,168.82	February 2038 . . . . .	118,319.16
March 2028 . . . . .	1,879,029.92	March 2033 . . . . .	568,583.18	March 2038 . . . . .	114,233.84
April 2028 . . . . .	1,844,648.90	April 2033 . . . . .	556,218.43	April 2038 . . . . .	110,230.08
May 2028 . . . . .	1,810,830.43	May 2033 . . . . .	544,071.02	May 2038 . . . . .	106,306.49
June 2028 . . . . .	1,777,565.80	June 2033 . . . . .	532,137.46	June 2038 . . . . .	102,461.71
July 2028 . . . . .	1,744,846.47	July 2033 . . . . .	520,414.33	July 2038 . . . . .	98,694.40
August 2028 . . . . .	1,712,663.98	August 2033 . . . . .	508,898.24	August 2038 . . . . .	95,003.24
September 2028 . . . . .	1,681,010.04	September 2033 . . . . .	497,585.86	September 2038 . . . . .	91,386.92
October 2028 . . . . .	1,649,876.45	October 2033 . . . . .	486,473.90	October 2038 . . . . .	87,844.16
November 2028 . . . . .	1,619,255.15	November 2033 . . . . .	475,559.15	November 2038 . . . . .	84,373.70
December 2028 . . . . .	1,589,138.20	December 2033 . . . . .	464,838.42	December 2038 . . . . .	80,974.31
January 2029 . . . . .	1,559,517.77	January 2034 . . . . .	454,308.57	January 2039 . . . . .	77,644.76



### ***Aggregate Group VII (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
February 2039 . . . . .	\$ 74,383.85	February 2040 . . . . .	\$ 40,194.79	February 2041 . . . . .	\$ 13,903.22
March 2039 . . . . .	71,190.40	March 2040 . . . . .	37,725.18	March 2041 . . . . .	12,018.91
April 2039 . . . . .	68,063.24	April 2040 . . . . .	35,309.27	April 2041 . . . . .	10,177.93
May 2039 . . . . .	65,001.24	May 2040 . . . . .	32,946.11	May 2041 . . . . .	8,379.49
June 2039 . . . . .	62,003.25	June 2040 . . . . .	30,634.78	June 2041 . . . . .	6,622.83
July 2039 . . . . .	59,068.18	July 2040 . . . . .	28,374.36	July 2041 . . . . .	4,907.21
August 2039 . . . . .	56,194.94	August 2040 . . . . .	26,163.95	August 2041 . . . . .	3,231.87
September 2039 . . . .	53,382.44	September 2040 . . . .	24,002.67	September 2041 . . . .	1,596.10
October 2039 . . . . .	50,629.64	October 2040 . . . . .	21,889.65	October 2041 and thereafter . . . . .	0.00
November 2039 . . . . .	47,935.48	November 2040 . . . . .	19,824.03		
December 2039 . . . . .	45,298.96	December 2040 . . . . .	17,804.97		
January 2040 . . . . .	42,719.06	January 2041 . . . . .	15,831.64		

### ***Aggregate Group VIII Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$1,829,780.00	March 2014 . . . . .	\$1,237,303.57	April 2016 . . . . .	\$ 423,525.24
March 2012 . . . . .	1,823,363.14	April 2014 . . . . .	1,198,291.05	May 2016 . . . . .	398,700.02
April 2012 . . . . .	1,815,354.67	May 2014 . . . . .	1,158,484.77	June 2016 . . . . .	374,412.48
May 2012 . . . . .	1,805,762.81	June 2014 . . . . .	1,119,388.74	July 2016 . . . . .	350,656.23
June 2012 . . . . .	1,794,597.95	July 2014 . . . . .	1,080,994.92	August 2016 . . . . .	327,425.01
July 2012 . . . . .	1,781,872.64	August 2014 . . . . .	1,043,295.39	September 2016 . . . .	304,712.57
August 2012 . . . . .	1,767,601.60	September 2014 . . . .	1,006,282.27	October 2016 . . . . .	282,512.75
September 2012 . . . .	1,751,801.70	October 2014 . . . . .	969,947.79	November 2016 . . . .	260,819.45
October 2012 . . . . .	1,734,491.91	November 2014 . . . .	934,284.21	December 2016 . . . .	239,626.59
November 2012 . . . .	1,715,693.35	December 2014 . . . .	899,283.89	January 2017 . . . . .	218,928.22
December 2012 . . . .	1,695,429.17	January 2015 . . . . .	864,939.28	February 2017 . . . .	198,718.38
January 2013 . . . . .	1,673,724.63	February 2015 . . . .	831,242.88	March 2017 . . . . .	178,991.20
February 2013 . . . .	1,650,606.97	March 2015 . . . . .	798,187.26	April 2017 . . . . .	159,740.88
March 2013 . . . . .	1,626,105.43	April 2015 . . . . .	765,765.08	May 2017 . . . . .	140,961.64
April 2013 . . . . .	1,600,251.23	May 2015 . . . . .	733,969.04	June 2017 . . . . .	122,647.80
May 2013 . . . . .	1,573,077.42	June 2015 . . . . .	702,791.94	July 2017 . . . . .	104,793.70
June 2013 . . . . .	1,544,618.99	July 2015 . . . . .	672,226.64	August 2017 . . . . .	87,393.75
July 2013 . . . . .	1,514,912.68	August 2015 . . . . .	642,266.07	September 2017 . . . .	70,442.43
August 2013 . . . . .	1,483,997.03	September 2015 . . . .	612,903.22	October 2017 . . . . .	53,934.24
September 2013 . . . .	1,451,912.26	October 2015 . . . . .	584,131.15	November 2017 . . . .	37,863.76
October 2013 . . . . .	1,418,700.24	November 2015 . . . .	555,943.01	December 2017 . . . .	22,225.63
November 2013 . . . .	1,384,404.41	December 2015 . . . .	528,331.97	January 2018 . . . . .	7,014.51
December 2013 . . . .	1,349,069.73	January 2016 . . . . .	501,291.32	February 2018 and thereafter . . . . .	0.00
January 2014 . . . . .	1,312,742.62	February 2016 . . . .	474,814.37		
February 2014 . . . .	1,275,470.88	March 2016 . . . . .	448,894.53		

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

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

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**\$1,336,313,651**



**Guaranteed REMIC  
Pass-Through Certificates  
Fannie Mae REMIC Trust 2012-19**

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## PROSPECTUS SUPPLEMENT

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**BofA Merrill Lynch**

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**February 23, 2012**

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