

**\$866,265,554**



**FannieMae®**

**Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2012-33**

**The Certificates**

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

**Payments to Certificateholders**

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

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

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

**The Fannie Mae Guaranty**

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

**The Trust and its Assets**

The trust will own Fannie Mae MBS.

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

**Carefully consider the risk factors 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.

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
FA . . . .	1	\$42,366,500	PT	(2)	FLT	3136A5QM1	April 2042
SA . . . .	1	42,366,500(3)	NTL	(2)	INV/IO	3136A5QN9	April 2042
PF . . . .	1	18,737,666	PAC	(2)	FLT	3136A5QP4	May 2041
PS . . . .	1	18,737,666(3)	NTL	(2)	INV/IO	3136A5QQ2	May 2041
PC . . . .	1	37,475,334	PAC	2.00%	FIX	3136A5QR0	May 2041
PW . . . .	1	4,520,000	PAC	3.50	FIX	3136A5QS8	April 2042
LF . . . .	1	14,000,000	SUP	(2)	FLT	3136A5QT6	April 2042
LS . . . .	1	10,000,000	SUP	(2)	INV	3136A5QU3	April 2042
AJ . . . .	2	90,000,000	PT	1.50	FIX	3136A5QV1	April 2022
AI . . . .	2	45,000,000(3)	NTL	3.00	FIX/IO	3136A5QW9	April 2022
FB . . . .	3	57,142,857	PT	(2)	FLT	3136A5QX7	April 2042
SB . . . .	3	57,142,857(3)	NTL	(2)	INV/IO	3136A5QY5	April 2042
MA . . . .	3	93,926,000	PAC	3.50	FIX	3136A5QZ2	October 2040
MD . . . .	3	3,000,000	PAC	2.00	FIX	3136A5RA6	October 2040
MI . . . .	3	1,000,000(3)	NTL	4.50	FIX/IO	3136A5RB4	October 2040
MW . . . .	3	12,701,000	PAC	3.50	FIX	3136A5RC2	April 2042
KD . . . .	3	1,618,000	PAC	3.50	FIX	3136A5RD0	February 2042
KL . . . .	3	1,500,000	PAC	3.00	FIX	3136A5RE8	February 2042
KM . . . .	3	1,500,000	PAC	4.00	FIX	3136A5RF5	February 2042
KE . . . .	3	890,000	PAC	3.50	FIX	3136A5RG3	April 2042
KG . . . .	3	735,000	PAC	3.50	FIX	3136A5RH1	April 2042
KA . . . .	3	6,428,000	SUP	3.50	FIX	3136A5RJ7	September 2041
KF . . . .	3	5,250,000	SUP	(2)	FLT	3136A5RK4	September 2041
KS . . . .	3	2,700,000	SUP	(2)	INV	3136A5RL2	September 2041
KT . . . .	3	1,050,000	SUP	(2)	INV	3136A5RM0	September 2041
KH . . . .	3	3,750,000	SUP	3.50	FIX	3136A5RN8	April 2041
KJ . . . .	3	1,250,000	SUP	3.50	FIX	3136A5RP3	September 2041
KB . . . .	3	3,808,000	SUP	3.50	FIX	3136A5RQ1	February 2042
KC . . . .	3	2,751,143	SUP	3.50	FIX	3136A5RR9	April 2042

(Table continued on next page)

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The S, FH, F, CB, CD, CE, CG, XS and XF 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 March 30, 2012.

**Wells Fargo Securities**

March 26, 2012

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
HF(4) . .	4	\$16,368,449	PT	(2)	FLT	3136A5RS7	April 2042
HS . . .	4	16,368,449(3)	NTL	(2)	INV/IO	3136A5RT5	April 2042
HC . . .	4	15,000,000	PAC	1.75%	FIX	3136A5RU2	November 2040
HI . . .	4	5,250,000(3)	NTL	5.00	FIX/IO	3136A5RV0	November 2040
HB . . .	4	1,950,524	PAC	3.50	FIX	3136A5RW8	April 2042
HQ . . .	4	1,079,618	PAC	3.50	FIX	3136A5RX6	April 2042
HU . . .	4	1,555,728	SUP	3.00	FIX	3136A5RY4	December 2041
HT . . .	4	1,555,728	SUP	4.00	FIX	3136A5RZ1	December 2041
HY . . .	4	683,002	SUP	3.50	FIX	3136A5SA5	April 2042
BA . . .	5	35,195,354	PAC	4.00	FIX	3136A5SB3	May 2041
BW . . .	5	2,649,113	PAC	4.00	FIX	3136A5SC1	April 2042
BU . . .	5	12,155,533	SUP	4.00	FIX	3136A5SD9	April 2042
FN(4) . .	6	20,664,823	PT	(2)	FLT	3136A5SE7	April 2042
SN(4) . .	6	20,664,823(3)	NTL	(2)	INV/IO	3136A5SF4	April 2042
NF(4) . .	6	8,142,856	SEQ/AD	(2)	FLT	3136A5SG2	October 2041
NS(4) . .	6	8,142,856(3)	NTL	(2)	INV/IO	3136A5SH0	October 2041
NB . . .	6	19,000,000	SEQ/AD	2.00	FIX	3136A5SJ6	October 2041
NZ . . .	6	410,243	SEQ	3.50	FIX/Z	3136A5SK3	April 2042
ND . . .	7	40,000,000	PT	1.50	FIX	3136A5SL1	April 2022
NI . . .	7	20,000,000(3)	NTL	3.00	FIX/IO	3136A5SM9	April 2022
CA(4) . .	8	67,240,447	SEQ	1.00	FIX	3136A5SN7	March 2027
CI(4) . . .	8	48,028,890(3)	NTL	3.50	FIX/IO	3136A5SP2	March 2027
CW . . .	8	1,023,966	SEQ	3.50	FIX	3136A5SQ0	April 2027
TF(4) . .	9	11,859,442	PT	(2)	FLT	3136A5SR8	April 2042
TS(4) . .	9	11,859,442(3)	NTL	(2)	INV/IO	3136A5SS6	April 2042
FT(4) . .	9	4,601,463	SEQ/AD	(2)	FLT	3136A5ST4	April 2041
ST(4) . .	9	4,601,463(3)	NTL	(2)	INV/IO	3136A5SU1	April 2041
TA . . .	9	10,736,750	SEQ/AD	2.00	FIX	3136A5SV9	April 2041
TZ . . .	9	474,378	SEQ	3.50	FIX/Z	3136A5SW7	April 2042
TD . . .	10	53,503,612	PAC/AD	3.45	FIX	3136A5SX5	April 2042
TI . . .	10	7,356,746(3)	NTL	4.00	FIX/IO	3136A5SY3	April 2042
HZ . . .	10	9,703,300	SUP	4.00	FIX/Z	3136A5SZ0	April 2042
GA . . .	11	96,608,594	SEQ	3.50	FIX	3136A5TA4	February 2040
GV . . .	11	7,342,259	SEQ/AD	3.50	FIX	3136A5TB2	July 2028
GZ . . .	11	9,660,872	SEQ	3.50	FIX/Z	3136A5TC0	April 2042
R . . .		0	NPR	0	NPR	3136A5TD8	April 2042
RL . . .		0	NPR	0	NPR	3136A5TE6	April 2042

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

(2) Based on LIBOR.

(3) Notional balances. These classes are interest only classes. See page S-8 for a description of how their notional balances are calculated.

(4) Exchangeable classes.

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## AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated 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”); 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 is incorporated by reference in this prospectus supplement. This means that we are disclosing information in that document by referring you to it. That document is considered part of this prospectus supplement, so you should read this prospectus supplement, and any applicable supplements or amendments, together with that document.

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 and the MBS Prospectus by writing or calling the dealer at:

Wells Fargo Securities, LLC  
Client Services  
550 South Tryon Street—MAC D1086  
Charlotte, NC 28202  
[CMClientSupport@wellsfargo.com](mailto:CMClientSupport@wellsfargo.com)  
US Callers: 1-800-326-5897  
International: 1-877-856-8878.

## RECENT DEVELOPMENTS

### Ratings Matters

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

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

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

#### *Moody's Investors Service*

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

#### *Fitch Ratings Limited*

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

For additional information on the impacts of a credit rating downgrade on Fannie Mae and its securities, please refer to our Annual Report on Form 10-K for the calendar year ended December 31, 2011, including the Risk Factors set forth in that Annual Report.

## SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of March 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	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS
7	Group 7 MBS
8	Group 8 MBS
9	Group 9 MBS
10	Group 10 MBS
11	Group 11 MBS

**Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8, Group 9, Group 10 and Group 11**

### Characteristics of the 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 1 MBS	\$127,099,500	4.50%	4.75% to 7.00%	241 to 360
Group 2 MBS	\$ 90,000,000	3.00%	3.25% to 5.50%	85 to 120
Group 3 MBS	\$200,000,000	4.50%	4.75% to 7.00%	241 to 360
Group 4 MBS	\$ 38,193,049	5.00%	5.25% to 7.50%	241 to 360
Group 5 MBS	\$ 50,000,000	4.00%	4.25% to 6.50%	241 to 360
Group 6 MBS	\$ 48,217,922	5.00%	5.25% to 7.50%	241 to 360
Group 7 MBS	\$ 40,000,000	3.00%	3.25% to 5.50%	85 to 120
Group 8 MBS	\$ 68,264,413	3.50%	3.75% to 6.00%	121 to 180
Group 9 MBS	\$ 23,804,510	5.00%	5.25% to 7.50%	241 to 360
	\$ 3,867,523	5.00%	5.25% to 7.50%	241 to 360
Group 10 MBS	\$ 63,206,912	4.00%	4.25% to 6.50%	241 to 360
Group 11 MBS	\$113,611,725	3.50%	3.75% to 6.00%	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 1 MBS	\$127,099,500	360	349	9	4.921%
Group 2 MBS	\$ 90,000,000	120	119	1	3.400%
Group 3 MBS	\$200,000,000	360	350	8	4.929%
Group 4 MBS	\$ 38,193,049	360	352	6	5.420%
Group 5 MBS	\$ 50,000,000	360	354	5	4.500%
Group 6 MBS	\$ 48,217,922	360	345	12	5.340%
Group 7 MBS	\$ 40,000,000	120	119	1	3.430%
Group 8 MBS	\$ 68,264,413	180	175	4	3.929%
Group 9 MBS	\$ 23,804,510	360	354	4	5.340%
	\$ 3,867,523	360	354	4	5.340%
Group 10 MBS	\$ 63,206,912	360	357	3	4.400%
Group 11 MBS	\$113,611,725	360	358	1	4.000%

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

#### Settlement Date

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

#### Distribution Dates

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

#### Record Date

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

#### Book-Entry and Physical Certificates

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

<u>Fed Book-Entry</u>	<u>Physical</u>
All classes 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 or described 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>
FA .....	0.8150%	6.50000%	0.55%	LIBOR + 55 basis points
SA .....	5.6850%	5.95000%	0.00%	5.95% – LIBOR
PF .....	0.7650%	6.50000%	0.50%	LIBOR + 50 basis points
PS .....	5.7350%	6.00000%	0.00%	6.00% – LIBOR
LF .....	1.2650%	6.00000%	1.00%	LIBOR + 100 basis points
LS .....	6.6290%	7.00000%	0.00%	7.00% – (1.39999974 × LIBOR)
FB .....	0.7650%	7.00000%	0.50%	LIBOR + 50 basis points
SB .....	6.2350%	6.50000%	0.00%	6.50% – LIBOR
KF .....	1.2650%	6.00000%	1.00%	LIBOR + 100 basis points
KS .....	7.2625%	7.77778%	0.00%	7.77778% – (1.94444444 × LIBOR)
KT .....	5.0000%	5.00000%	0.00%	25% – (5 × LIBOR)
HF .....	0.7850%	7.00000%	0.52%	LIBOR + 52 basis points
HS .....	6.2150%	6.48000%	0.00%	6.48% – LIBOR
FN .....	0.7850%	7.00000%	0.52%	LIBOR + 52 basis points
SN .....	6.2150%	6.48000%	0.00%	6.48% – LIBOR
NF .....	0.7850%	7.00000%	0.52%	LIBOR + 52 basis points
NS .....	6.2150%	6.48000%	0.00%	6.48% – LIBOR
TF .....	0.8150%	7.00000%	0.55%	LIBOR + 55 basis points
TS .....	6.1850%	6.45000%	0.00%	6.45% – LIBOR
FT .....	0.8150%	7.00000%	0.55%	LIBOR + 55 basis points
ST .....	6.1850%	6.45000%	0.00%	6.45% – LIBOR
S .....	6.2150%	6.48000%	0.00%	6.48% – LIBOR
FH .....	0.7850%	7.00000%	0.52%	LIBOR + 52 basis points
F .....	0.7850%	7.00000%	0.52%	LIBOR + 52 basis points
XS .....	6.1850%	6.45000%	0.00%	6.45% – LIBOR
XF .....	0.8150%	7.00000%	0.55%	LIBOR + 55 basis points

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



## Notional Classes

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

<u>Class</u>	
SA .....	100% of the FA Class
PS .....	100% of the PF Class
AI .....	50% of the AJ Class
SB .....	100% of the FB Class
MI .....	33.3333333333% of the MD Class
HS .....	100% of the HF Class
HI .....	35% of the HC Class
SN .....	100% of the FN Class
NS .....	100% of the NF Class
S .....	100% of the <i>sum</i> of the FN and NF Classes
NI .....	50% of the ND Class
CI .....	71.4285703663% of the CA Class
TS .....	100% of the TF Class
ST .....	100% of the FT Class
XS .....	100% of the <i>sum</i> of the TF and FT Classes
TI .....	13.7499987851% of the TD Class

## Distributions of Principal

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

## Weighted Average Lives (years)\*

		PSA Prepayment Assumption										
Group 1 Classes		0%	100%	125%	200%	300%	500%	800%	1100%	1400%		
FA and SA .....	19.9	10.5	9.3	6.9	5.1	3.2	2.1	1.5	1.2			
PF, PS and PC .....	16.0	5.9	5.2	5.2	5.2	3.5	2.3	1.7	1.4			
PW .....	25.5	17.3	17.3	17.3	17.3	10.9	6.5	4.4	3.0			
LF and LS .....	28.1	19.9	17.5	9.0	2.4	1.2	0.7	0.5	0.4			
		PSA Prepayment Assumption										
Group 2 Classes		0%	100%	296%	500%	750%	1000%					
AJ and AI .....		5.5	4.6	3.6	2.9	2.3	2.0					
		PSA Prepayment Assumption										
Group 3 Classes		0%	100%	120%	135%	195%	230%	250%	500%	800%	1100%	1400%
FB and SB .....	19.9	10.5	9.6	9.0	7.1	6.3	5.9	3.3	2.1	1.6	1.3	
MA, MD and MI .....	16.2	6.1	5.5	5.5	5.5	5.5	5.5	3.2	2.2	1.7	1.3	
MW .....	26.1	17.7	17.7	17.7	17.7	17.7	17.7	9.7	5.8	4.0	2.8	
KD, KL and KM .....	27.0	14.4	10.6	3.0	3.0	3.0	2.9	1.5	1.0	0.8	0.6	
KE .....	27.3	15.6	12.4	9.0	9.0	9.0	6.1	1.7	1.2	0.8	0.7	
KG .....	27.4	16.0	12.9	12.0	12.0	12.0	6.9	1.8	1.2	0.9	0.7	
KA, KF, KS and KT ...	28.5	20.5	18.2	16.1	4.6	2.1	1.8	0.7	0.5	0.3	0.3	
KH .....	28.2	19.3	16.9	14.6	2.6	1.6	1.4	0.6	0.4	0.3	0.2	
KJ .....	29.2	24.0	22.3	20.9	10.9	3.7	2.9	1.2	0.7	0.5	0.4	
KB .....	29.6	26.3	25.3	24.3	17.8	5.4	3.9	1.4	0.9	0.6	0.5	
KC .....	29.9	28.3	27.9	27.5	24.3	18.1	5.0	1.5	1.0	0.7	0.6	

PSA Prepayment Assumption											
Group 4 Classes	0%	100%	125%	150%	181%	250%	500%	800%	1100%	1400%	
HF and HS	20.2	10.8	9.6	8.7	7.7	6.1	3.4	2.3	1.7	1.4	
HC and HI	16.7	6.4	5.6	5.6	5.6	5.6	3.3	2.3	1.8	1.5	
HB	26.4	18.0	17.9	17.9	17.9	17.9	9.8	6.0	4.1	3.0	
HQ	27.4	15.9	11.6	2.8	2.8	2.8	1.6	1.1	0.9	0.7	
HU and HT	28.7	21.8	19.2	15.7	9.3	2.2	0.9	0.5	0.4	0.3	
HY	29.8	28.0	27.3	26.2	24.1	5.6	1.6	1.0	0.8	0.6	
PSA Prepayment Assumption											
Group 5 Classes	0%	100%	200%	300%	400%	700%	1100%	1500%			
BA	16.1	6.4	4.2	4.2	4.2	2.7	1.9	1.5			
BW	26.0	15.7	13.8	13.8	13.8	7.9	4.6	3.0			
BU	28.3	21.5	14.2	6.6	2.1	1.0	0.7	0.5			
PSA Prepayment Assumption											
Group 6 Classes	0%	100%	125%	150%	181%	250%	500%	800%	1100%	1400%	
FN and SN	20.2	10.4	9.3	8.3	7.3	5.8	3.1	1.9	1.4	1.1	
NF, NS and NB	19.7	9.9	8.7	7.8	6.9	5.4	2.9	1.8	1.3	1.0	
NZ	29.8	27.3	26.7	26.0	24.8	21.9	13.1	7.9	5.2	3.5	
S and FH	20.1	10.3	9.1	8.2	7.2	5.6	3.0	1.9	1.4	1.0	
PSA Prepayment Assumption											
Group 7 Classes				0%	100%	200%	400%	700%	1000%		
ND and NI				5.5	4.6	4.0	3.2	2.4	2.0		
PSA Prepayment Assumption											
Group 8 Classes				0%	100%	446%	750%	1000%	1300%		
CA, CI, CB, CD, CE and CG				8.5	6.2	3.2	2.2	1.8	1.5		
CW				14.9	14.4	12.2	8.5	6.3	4.5		
PSA Prepayment Assumption											
Group 9 Classes				0%	100%	200%	400%	700%	1000%	1400%	
TF and TS				20.2	10.9	7.3	4.3	2.7	2.0	1.5	
FT, ST and TA				19.2	9.8	6.5	3.8	2.4	1.8	1.4	
TZ				29.5	26.8	22.5	14.5	8.6	5.7	3.6	
XS and XF				19.9	10.6	7.1	4.1	2.6	1.9	1.5	
PSA Prepayment Assumption											
Group 10 Classes				0%	100%	235%	313%	500%	800%	1100%	1500%
TD and TI				14.5	7.1	5.7	5.7	4.0	2.8	2.1	1.7
HZ				27.1	20.8	15.5	10.6	2.5	1.2	0.8	0.5
PSA Prepayment Assumption											
Group 11 Classes				0%	100%	303%	500%	750%	1000%		
GA				17.6	8.3	4.0	2.8	2.1	1.8		
GV				8.9	8.9	7.4	5.5	4.1	3.3		
GZ				28.9	24.2	14.4	9.6	6.6	4.9		
PSA Prepayment Assumption											
Group 4/Group 6 Class**	0%	100%	125%	150%	181%	250%	500%	800%	1100%	1400%	
F	20.1	10.5	9.3	8.4	7.4	5.8	3.2	2.1	1.5	1.2	

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

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

## 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 March 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 eleven groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS,” “Group 5 MBS,” “Group 6 MBS,” “Group 7 MBS,” “Group 8 MBS,” “Group 9 MBS,” “Group 10 MBS” and “Group 11 MBS,” and together, the “MBS”).

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

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

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

<u>REMIC Designation</u>	<u>Assets</u>	<u>Regular Interests</u>	<u>Residual Interest</u>
Lower Tier REMIC . . . .	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 and the MBS, see the applicable discussions appearing under the heading “Fannie Mae Guaranty” in the REMIC Prospectus and the MBS Prospectus. 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 MBS

The MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years in the case of the Group 1 MBS, Group 3 MBS, Group 4 MBS, Group 5 MBS, Group 6 MBS, Group 9 MBS, Group 10 MBS and Group 11 MBS, up to 10 years in the case of the Group 2 MBS and Group 7 MBS, and up to 15 years in the case of the Group 8 MBS.

In addition, the pools of mortgage loans backing the Group 5 MBS, Group 10 MBS and Group 11 MBS have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Special Feature Mortgage Loans—*Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits*” in the MBS Prospectus dated February 1, 2012. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at [www.fanniemae.com](http://www.fanniemae.com). For additional information about the particular pools underlying the Group 5 MBS, Group 10 MBS and Group 11 MBS, see the Final Data Statement for the related trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*Refinancing—“Jumbo-conforming” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in the MBS Prospectus dated February 1, 2012.

Furthermore, approximately 14% of the Mortgage Loans underlying the Group 9 MBS (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 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8, Group 9, Group 10 and Group 11—Characteristics of the 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 and the KF, KS and KT Classes	Floating Rate and Inverse Floating Rate Classes (other than the KF, KS and KT Classes)

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

*Accrual Classes.* The NZ, TZ, HZ and GZ Classes are Accrual Classes. Interest will accrue on the Accrual Classes at the annual rates specified on the cover of this prospectus supplement. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on each Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under “—Distributions of Principal” below.

## Distributions of Principal

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

- *Group 1*

The Group 1 Principal Distribution Amount as follows:

- 33.3333333333% to FA until retired, and } Pass-Through Class
- 66.6666666667% as follows:
  - first*, to Aggregate Group I to its Planned Balance; } PAC Group
  - second*, to LF and LS, pro rata until retired; and } Support Classes
  - third*, to Aggregate Group I to zero. } PAC Group

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

“Aggregate Group I” consists of the PF, PC and PW Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I as follows:

- first*, to PF and PC, pro rata, until retired; and
- second*, to PW until retired.

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

- *Group 2*

The Group 2 Principal Distribution Amount to AJ until retired. } Pass-Through Class

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

- *Group 3*

The Group 3 Principal Distribution Amount as follows:

- 28.5714285% to FB until retired, and
- 71.4285715% as follows:
  - first*, to Aggregate Group II to its Planned Balance;
  - second*, to Aggregate Group III to its Planned Balance;
  - third*, — 75.5237908753% to KA, KF, KS and KT, pro rata, until retired, and
    - 24.4762091247% to KH and KJ, in that order, until retired;
  - fourth*, to KB and KC, in that order, until retired;
  - fifth*, to Aggregate Group III to zero; and
  - sixth*, to Aggregate Group II to zero.

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

“Aggregate Group II” consists of the MA, MD and MW Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II as follows:

- first*, to MA and MD, pro rata, until retired; and
- second*, to MW until retired.

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

“Aggregate Group III” consists of the KD, KL, KM, KE and KG Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III as follows:

- first*, to KD, KL and KM, pro rata, until retired; and
- second*, to KE and KG, 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 4*

The Group 4 Principal Distribution Amount as follows:

- 42.857141361% to HF until retired, and
- 57.142858639% as follows:
  - first*, to Aggregate Group IV to its Planned Balance;
  - second*, to HQ to its Planned Balance;
  - third*, to HU and HT, pro rata, until retired;
  - fourth*, to HY until retired;
  - fifth*, to HQ until retired; and
  - sixth*, to Aggregate Group IV to zero.

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

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

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

- *Group 5*

The Group 5 Principal Distribution Amount in the following priority:

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

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

“Aggregate Group V” consists of the BA and BW Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group V to BA and BW, 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 6*

The NZ Accrual Amount to NF and NB, pro rata, until retired, and thereafter to NZ. } Accretion  
Directed  
Classes and  
Accrual Class

The Group 6 Cash Flow Distribution Amount as follows:

- 42.8571413758% to FN until retired, and } Pass-Through  
Class
- 57.1428586242% as follows:
  - first*, to NF and NB, pro rata, until retired; and
  - second*, to NZ until retired. } Sequential  
Pay Classes

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

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

- *Group 7*

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

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

- *Group 8*

The Group 8 Principal Distribution Amount to CA and CW, in that order, until retired. } Sequential  
Pay Classes

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

- *Group 9*

The TZ Accrual Amount to FT and TA, pro rata, until retired, and thereafter to TZ. } Accretion  
Directed  
Classes and  
Accrual Class



The Group 9 Cash Flow Distribution Amount as follows:

— 42.8571402759% to TF until retired, and

} Pass-Through  
Class

— 57.1428597241% as follows:

*first*, to FT and TA, pro rata, until retired; and

*second*, to TZ until retired.

} Sequential  
Pay Classes

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

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

• *Group 10*

The HZ Accrual Amount to TD to its Planned Balance, and thereafter to HZ.

} Accretion  
Directed/PAC  
Class and  
Accrual Class

The Group 10 Cash Flow Distribution Amount in the following priority:

1. To TD to its Planned Balance.

} PAC Class

2. To HZ until retired.

} Support Class

3. To TD until retired.

} PAC Class

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

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

• *Group 11*

The GZ Accrual Amount to GV until retired, and thereafter to GZ.

} Accretion  
Directed  
Class and  
Accrual Class

The Group 11 Cash Flow Distribution Amount to GA, GV and GZ, in that order, until retired.

} Sequential  
Pay Classes

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

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

## Structuring Assumptions

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

- the Mortgage Loans underlying the MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8, Group 9, Group 10 and Group 11—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is March 30, 2012; and
- each Distribution Date occurs on the 25th day of a month.

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

*Principal Balance Schedules.* The Principal Balance Schedules are set forth beginning on page B-1 of this prospectus supplement. The Principal Balance Schedules were prepared based on the Pricing Assumptions and the assumption that the related Mortgage Loans prepay at a *constant* rate within the applicable “Structuring Ranges” specified in the chart below. The “Effective Range” for any applicable Aggregate Group or Class is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Aggregate Group or Class to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate Groups. However, those Classes are designed to receive principal distributions in the same fashion as if separate schedules had been provided (with schedules based on the same underlying assumptions that apply to the related Aggregate Group schedule). If such separate schedules had been provided for the individual Classes included in the 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 125% and 300% PSA	Between 125% and 300% PSA
Aggregate Group II Planned Balances	Between 120% and 250% PSA	Between 120% and 250% PSA
Aggregate Group III Planned Balances	Between 135% and 230% PSA	Between 135% and 230% PSA
Aggregate Group IV Planned Balances	Between 125% and 250% PSA	Between 125% and 250% PSA
HQ Class Planned Balances	Between 150% and 250% PSA	Between 150% and 256% PSA
Aggregate Group V Planned Balances	Between 200% and 400% PSA	Between 200% and 400% PSA
TD Class Planned Balances	Between 200% and 313% PSA	Between 200% and 313% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I . . . . .	PF, PC and PW
Aggregate Group II . . . . .	MA, MD and MW
Aggregate Group III. . . . .	KD, KL, KM, KE and KG
Aggregate Group IV. . . . .	HC and HB
Aggregate Group V . . . . .	BA and BW

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 any 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 a Structuring Range or an Effective Range, 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 applicable Aggregate Group or Class will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group or Class receiving the benefit of that support, if still outstanding, may no longer have an Effective Range and will be much more sensitive to prepayments of the related Mortgage Loans.

## Yield Tables

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

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

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

We cannot assure you that

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

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

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

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

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

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

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

<u>Class</u>	<u>Price*</u>
SA.....	17.0%
PS.....	18.5%
LS.....	98.0%
SB.....	21.0%
KS.....	100.0%
KT.....	100.0%
HS.....	24.0%
SN.....	19.5%
NS.....	19.5%
TS.....	24.0%
ST.....	20.0%
S.....	19.5%
XS.....	23.0%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1400%</u>
0.130%.....	31.6%	28.7%	27.2%	22.8%	16.7%	3.9%	(16.7)%	(39.7)%	(66.1)%
0.265%.....	30.7%	27.8%	26.3%	21.9%	15.8%	3.0%	(17.6)%	(40.7)%	(67.2)%
2.265%.....	17.5%	14.6%	13.1%	8.6%	2.4%	(10.5)%	(31.6)%	(55.5)%	(83.5)%
4.265%.....	3.6%	0.7%	(0.8)%	(5.3)%	(11.4)%	(24.4)%	(46.0)%	(71.3)%	*
5.950%.....	*	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>								
	<b>50%</b>	<b>100%</b>	<b>125%</b>	<b>200%</b>	<b>300%</b>	<b>500%</b>	<b>800%</b>	<b>1100%</b>	<b>1400%</b>
0.130% . . . . .	25.3%	19.4%	16.5%	16.5%	16.5%	4.8%	(19.1)%	(45.1)%	(70.7)%
0.265% . . . . .	24.4%	18.5%	15.6%	15.6%	15.6%	3.8%	(20.4)%	(46.4)%	(72.1)%
2.265% . . . . .	11.5%	4.7%	1.6%	1.6%	1.6%	(13.1)%	(40.0)%	(67.6)%	(93.5)%
4.265% . . . . .	(3.5)%	(12.1)%	(15.2)%	(15.2)%	(15.2)%	(34.2)%	(65.1)%	(94.6)%	*
6.000% . . . . .	*	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>								
	<b>50%</b>	<b>100%</b>	<b>125%</b>	<b>200%</b>	<b>300%</b>	<b>500%</b>	<b>800%</b>	<b>1100%</b>	<b>1400%</b>
0.130% . . . . .	7.1%	7.1%	7.1%	7.3%	7.9%	8.8%	9.9%	10.9%	11.9%
0.265% . . . . .	6.9%	6.9%	6.9%	7.1%	7.7%	8.6%	9.7%	10.7%	11.8%
2.265% . . . . .	4.0%	4.0%	4.0%	4.2%	4.9%	5.9%	7.0%	8.1%	9.3%
4.265% . . . . .	1.1%	1.2%	1.2%	1.3%	2.1%	3.1%	4.4%	5.6%	6.8%
5.000% . . . . .	0.1%	0.1%	0.1%	0.3%	1.0%	2.2%	3.4%	4.7%	5.9%

**Sensitivity of the SB 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>135%</b>	<b>195%</b>	<b>230%</b>	<b>250%</b>	<b>500%</b>	<b>800%</b>	<b>1100%</b>	<b>1400%</b>
0.130% . . . . .	27.2%	24.3%	23.2%	22.3%	18.8%	16.7%	15.5%	0.0%	(20.3)%	(42.8)%	(68.4)%
0.265% . . . . .	26.5%	23.6%	22.5%	21.6%	18.1%	16.0%	14.8%	(0.8)%	(21.1)%	(43.6)%	(69.3)%
2.265% . . . . .	15.8%	12.9%	11.7%	10.8%	7.3%	5.2%	4.0%	(11.8)%	(32.6)%	(56.1)%	(83.2)%
4.265% . . . . .	4.5%	1.6%	0.5%	(0.4)%	(4.0)%	(6.1)%	(7.3)%	(23.3)%	(44.6)%	(69.3)%	(98.8)%
6.500% . . . . .	*	*	*	*	*	*	*	*	*	*	*

**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>120%</b>	<b>135%</b>	<b>195%</b>	<b>230%</b>	<b>250%</b>	<b>500%</b>	<b>800%</b>	<b>1100%</b>	<b>1400%</b>
0.130% . . . . .	7.6%	7.6%	7.6%	7.6%	7.5%	7.4%	7.3%	6.9%	6.5%	6.1%	5.7%
0.265% . . . . .	7.3%	7.3%	7.3%	7.3%	7.2%	7.1%	7.1%	6.7%	6.3%	5.9%	5.5%
2.265% . . . . .	3.4%	3.4%	3.4%	3.4%	3.3%	3.3%	3.3%	3.1%	2.9%	2.8%	2.6%
4.000% and above. .	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.1%	0.1%

**Sensitivity of the KT 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>135%</b>	<b>195%</b>	<b>230%</b>	<b>250%</b>	<b>500%</b>	<b>800%</b>	<b>1100%</b>	<b>1400%</b>
4.0% and below . . .	5.0%	5.0%	5.0%	5.0%	5.0%	4.9%	4.9%	4.6%	4.3%	4.0%	3.8%
4.5% . . . . .	2.5%	2.5%	2.5%	2.5%	2.5%	2.4%	2.4%	2.3%	2.2%	2.0%	1.9%
5.0% . . . . .	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.1%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>									
	<b>50%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>	<b>181%</b>	<b>250%</b>	<b>500%</b>	<b>800%</b>	<b>1100%</b>	<b>1400%</b>
0.130% . . . . .	23.0%	20.3%	18.9%	17.4%	15.7%	11.7%	(3.3)%	(22.8)%	(44.2)%	(67.9)%
0.265% . . . . .	22.4%	19.6%	18.2%	16.8%	15.0%	11.0%	(4.0)%	(23.5)%	(45.0)%	(68.8)%
2.265% . . . . .	13.0%	10.2%	8.7%	7.3%	5.5%	1.4%	(14.0)%	(34.2)%	(56.7)%	(82.2)%
4.265% . . . . .	2.9%	0.1%	(1.4)%	(2.8)%	(4.6)%	(8.8)%	(24.4)%	(45.4)%	(69.6)%	(97.7)%
6.480% . . . . .	*	*	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>									
	<b>50%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>	<b>181%</b>	<b>250%</b>	<b>500%</b>	<b>800%</b>	<b>1100%</b>	<b>1400%</b>
0.130% . . . . .	29.6%	26.6%	25.0%	23.5%	21.5%	17.1%	0.4%	(21.8)%	(47.2)%	(77.5)%
0.265% . . . . .	28.9%	25.8%	24.3%	22.7%	20.8%	16.4%	(0.4)%	(22.6)%	(48.0)%	(78.4)%
2.265% . . . . .	17.4%	14.3%	12.8%	11.3%	9.3%	5.0%	(11.7)%	(33.9)%	(59.6)%	(90.9)%
4.265% . . . . .	5.4%	2.4%	0.9%	(0.6)%	(2.5)%	(6.8)%	(23.3)%	(45.6)%	(71.9)%	*
6.480% . . . . .	*	*	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>									
	<b>50%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>	<b>181%</b>	<b>250%</b>	<b>500%</b>	<b>800%</b>	<b>1100%</b>	<b>1400%</b>
0.130% . . . . .	29.5%	26.3%	24.7%	23.1%	21.0%	16.3%	(2.4)%	(28.4)%	(57.4)%	(88.5)%
0.265% . . . . .	28.7%	25.5%	23.9%	22.3%	20.2%	15.6%	(3.2)%	(29.3)%	(58.3)%	(89.5)%
2.265% . . . . .	17.1%	14.0%	12.3%	10.7%	8.6%	3.7%	(16.1)%	(43.6)%	(73.7)%	*
4.265% . . . . .	5.1%	1.8%	0.1%	(1.6)%	(3.9)%	(9.3)%	(31.4)%	(61.2)%	(92.5)%	*
6.480% . . . . .	*	*	*	*	*	*	*	*	*	*

**Sensitivity of the TS 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>200%</b>	<b>400%</b>	<b>700%</b>	<b>1000%</b>	<b>1400%</b>
0.130% . . . . .	23.0%	20.3%	14.8%	3.5%	(14.5)%	(33.8)%	(61.9)%
0.265% . . . . .	22.4%	19.7%	14.2%	2.9%	(15.2)%	(34.6)%	(62.8)%
2.265% . . . . .	12.9%	10.2%	4.6%	(7.1)%	(26.0)%	(46.6)%	(77.1)%
4.265% . . . . .	2.8%	0.0%	(5.7)%	(17.7)%	(37.4)%	(59.6)%	(93.9)%
6.450% . . . . .	*	*	*	*	*	*	*

**Sensitivity of the ST 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>200%</b>	<b>400%</b>	<b>700%</b>	<b>1000%</b>	<b>1400%</b>
0.130% . . . . .	28.7%	25.9%	20.0%	7.3%	(13.5)%	(34.7)%	(61.6)%
0.265% . . . . .	27.9%	25.1%	19.2%	6.4%	(14.5)%	(35.8)%	(62.8)%
2.265% . . . . .	16.5%	13.6%	7.2%	(7.0)%	(30.1)%	(53.0)%	(81.0)%
4.265% . . . . .	4.5%	1.2%	(6.1)%	(22.8)%	(49.1)%	(74.2)%	*
6.450% . . . . .	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>									
	<b>50%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>	<b>181%</b>	<b>250%</b>	<b>500%</b>	<b>800%</b>	<b>1100%</b>	<b>1400%</b>
0.130% . . . . .	29.6%	26.5%	24.9%	23.4%	21.4%	16.9%	(0.3)%	(23.3)%	(49.3)%	(79.9)%
0.265% . . . . .	28.8%	25.7%	24.2%	22.6%	20.6%	16.1%	(1.1)%	(24.1)%	(50.1)%	(80.7)%
2.265% . . . . .	17.3%	14.2%	12.7%	11.1%	9.1%	4.6%	(12.7)%	(35.7)%	(62.0)%	(93.5)%
4.265% . . . . .	5.3%	2.3%	0.7%	(0.9)%	(2.9)%	(7.4)%	(24.6)%	(47.5)%	(74.3)%	*
6.480% . . . . .	*	*	*	*	*	*	*	*	*	*

**Sensitivity of the XS 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>200%</b>	<b>400%</b>	<b>700%</b>	<b>1000%</b>	<b>1400%</b>
0.130% . . . . .	24.2%	21.5%	15.9%	4.2%	(14.5)%	(34.2)%	(62.1)%
0.265% . . . . .	23.5%	20.8%	15.2%	3.4%	(15.2)%	(35.0)%	(63.0)%
2.265% . . . . .	13.7%	10.9%	5.0%	(7.2)%	(26.8)%	(47.7)%	(78.0)%
4.265% . . . . .	3.2%	0.2%	(5.9)%	(18.5)%	(38.7)%	(61.3)%	(95.5)%
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 yields to maturity on the Fixed Rate Interest Only Classes would be 0% if prepayments of the related Mortgage Loans were to occur at the following constant rates:

<b>Class</b>	<b>% PSA</b>
AI . . . . .	516%
MI . . . . .	471%
HI . . . . .	461%
NI . . . . .	494%
CI . . . . .	404%
TI . . . . .	700%

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



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

<u>Class</u>	<u>Price*</u>
AI .....	8.3125%
MI .....	15.0000%
HI .....	17.5000%
NI .....	8.5000%
CI .....	11.7500%
TI .....	12.0000%

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

#### Sensitivity of the AI Class to Prepayments

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>296%</u>	<u>500%</u>	<u>750%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity . . .	20.3%	18.2%	9.8%	0.7%	(10.9)%	(23.0)%

#### Sensitivity of the MI Class to Prepayments

	PSA Prepayment Assumption										
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>135%</u>	<u>195%</u>	<u>230%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1400%</u>
Pre-Tax Yields to Maturity . . .	22.9%	17.2%	14.9%	14.9%	14.9%	14.9%	14.9%	(2.4)%	(28.7)%	(54.9)%	(79.0)%

#### Sensitivity of the HI Class to Prepayments

	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>181%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1400%</u>
Pre-Tax Yields to Maturity . . .	21.9%	16.5%	13.8%	13.8%	13.8%	13.8%	(3.1)%	(27.6)%	(51.4)%	(72.8)%

#### Sensitivity of the NI Class to Prepayments

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity . . .	19.4%	17.3%	13.0%	4.2%	(9.6)%	(24.1)%

#### Sensitivity of the CI Class to Prepayments

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>446%</u>	<u>750%</u>	<u>1000%</u>	<u>1300%</u>
Pre-Tax Yields to Maturity . . .	19.6%	17.0%	(2.6)%	(22.1)%	(38.8)%	(58.9)%

#### Sensitivity of the TI Class to Prepayments

	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>235%</u>	<u>313%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1500%</u>
Pre-Tax Yields to Maturity . . .	27.5%	23.9%	18.7%	18.7%	18.7%	10.5%	(5.5)%	(22.8)%	(47.5)%

## Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions, and
- the priority sequences of distributions of principal of the Group 1, Group 3, Group 4, Group 5, Group 6, Group 8, Group 9, Group 10 and Group 11 Classes.

See “—Distributions of Principal” above.

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

## Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original and Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	7.00%
Group 2 MBS	120 months	5.50%
Group 3 MBS	360 months	7.00%
Group 4 MBS	360 months	7.50%
Group 5 MBS	360 months	6.50%
Group 6 MBS	360 months	7.50%
Group 7 MBS	120 months	5.50%
Group 8 MBS	180 months	6.00%
Group 9 MBS	360 months	7.50%
Group 10 MBS	360 months	6.50%
Group 11 MBS	360 months	6.00%

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

In addition, the diverse remaining terms to maturity of the Mortgage Loans could produce slower or faster principal distributions than indicated in the tables at the specified constant PSA, 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	FA and SA† Classes									PF, PS† and PC Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	200%	300%	500%	800%	1100%	1400%	0%	100%	125%	200%	300%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	99	95	95	92	89	83	74	64	55	98	93	92	92	92	92	92	89	75
March 2014 . . . . .	98	89	87	81	73	60	41	25	12	97	83	80	80	80	80	54	30	11
March 2015 . . . . .	97	82	79	70	59	41	21	8	2	95	73	68	68	68	54	24	5	0
March 2016 . . . . .	95	75	71	60	48	28	11	3	*	93	63	57	57	57	34	8	0	0
March 2017 . . . . .	94	69	65	52	38	19	5	1	*	91	54	47	47	47	21	*	0	0
March 2018 . . . . .	93	64	59	45	31	13	3	*	*	89	45	37	37	37	12	0	0	0
March 2019 . . . . .	91	59	53	38	25	9	1	*	*	87	38	29	29	29	6	0	0	0
March 2020 . . . . .	89	54	48	33	20	6	1	*	*	84	30	21	21	21	1	0	0	0
March 2021 . . . . .	88	49	43	28	16	4	*	*	*	81	23	16	16	16	0	0	0	0
March 2022 . . . . .	86	45	38	24	12	3	*	*	*	79	17	11	11	11	0	0	0	0
March 2023 . . . . .	84	41	34	20	10	2	*	*	0	76	11	7	7	7	0	0	0	0
March 2024 . . . . .	82	37	31	17	8	1	*	*	0	72	5	4	4	4	0	0	0	0
March 2025 . . . . .	79	33	27	15	6	1	*	*	0	69	1	1	1	1	0	0	0	0
March 2026 . . . . .	77	30	24	12	5	1	*	*	0	65	0	0	0	0	0	0	0	0
March 2027 . . . . .	74	27	21	10	4	*	*	*	0	61	0	0	0	0	0	0	0	0
March 2028 . . . . .	71	24	19	9	3	*	*	*	0	56	0	0	0	0	0	0	0	0
March 2029 . . . . .	68	21	16	7	2	*	*	*	0	52	0	0	0	0	0	0	0	0
March 2030 . . . . .	65	19	14	6	2	*	*	0	0	47	0	0	0	0	0	0	0	0
March 2031 . . . . .	61	16	12	5	1	*	*	0	0	41	0	0	0	0	0	0	0	0
March 2032 . . . . .	57	14	10	4	1	*	*	0	0	36	0	0	0	0	0	0	0	0
March 2033 . . . . .	53	12	9	3	1	*	*	0	0	29	0	0	0	0	0	0	0	0
March 2034 . . . . .	49	10	7	3	1	*	*	0	0	23	0	0	0	0	0	0	0	0
March 2035 . . . . .	44	8	6	2	*	*	*	0	0	16	0	0	0	0	0	0	0	0
March 2036 . . . . .	39	7	5	1	*	*	*	0	0	8	0	0	0	0	0	0	0	0
March 2037 . . . . .	34	5	4	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
March 2038 . . . . .	28	4	3	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
March 2039 . . . . .	22	2	2	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
March 2040 . . . . .	15	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
March 2041 . . . . .	8	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	19.9	10.5	9.3	6.9	5.1	3.2	2.1	1.5	1.2	16.0	5.9	5.2	5.2	5.2	3.5	2.3	1.7	1.4

  

Date	PW Class									LF and LS Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	200%	300%	500%	800%	1100%	1400%	0%	100%	125%	200%	300%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	92	81	59	27	0	0
March 2014 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	80	53	4	0	0	0
March 2015 . . . . .	100	100	100	100	100	100	100	100	37	100	100	100	69	31	0	0	0	0
March 2016 . . . . .	100	100	100	100	100	100	100	53	6	100	100	100	61	16	0	0	0	0
March 2017 . . . . .	100	100	100	100	100	100	100	18	1	100	100	100	55	6	0	0	0	0
March 2018 . . . . .	100	100	100	100	100	100	52	6	*	100	100	100	51	2	0	0	0	0
March 2019 . . . . .	100	100	100	100	100	100	26	2	*	100	100	100	49	*	0	0	0	0
March 2020 . . . . .	100	100	100	100	100	100	13	1	*	100	100	99	47	*	0	0	0	0
March 2021 . . . . .	100	100	100	100	100	78	7	*	*	100	100	96	44	*	0	0	0	0
March 2022 . . . . .	100	100	100	100	100	53	3	*	*	100	100	92	41	*	0	0	0	0
March 2023 . . . . .	100	100	100	100	100	36	2	*	*	100	100	87	38	*	0	0	0	0
March 2024 . . . . .	100	100	100	100	100	24	1	*	*	100	100	81	34	*	0	0	0	0
March 2025 . . . . .	100	100	100	100	100	16	*	*	0	100	96	75	30	*	0	0	0	0
March 2026 . . . . .	100	91	91	91	91	11	*	*	0	100	89	68	27	*	0	0	0	0
March 2027 . . . . .	100	71	71	71	71	7	*	*	0	100	82	62	23	*	0	0	0	0
March 2028 . . . . .	100	55	55	55	55	5	*	*	0	100	74	56	20	*	0	0	0	0
March 2029 . . . . .	100	43	43	43	43	3	*	*	0	100	67	50	18	*	0	0	0	0
March 2030 . . . . .	100	33	33	33	33	2	*	*	0	100	60	44	15	*	0	0	0	0
March 2031 . . . . .	100	25	25	25	25	1	*	*	0	100	53	38	13	*	0	0	0	0
March 2032 . . . . .	100	19	19	19	19	1	*	0	0	100	47	33	10	*	0	0	0	0
March 2033 . . . . .	100	14	14	14	14	1	*	0	0	100	40	28	9	*	0	0	0	0
March 2034 . . . . .	100	10	10	10	10	*	*	0	0	100	34	24	7	*	0	0	0	0
March 2035 . . . . .	100	7	7	7	7	*	*	0	0	100	29	20	5	*	0	0	0	0
March 2036 . . . . .	100	5	5	5	5	*	*	0	0	100	23	16	4	*	0	0	0	0
March 2037 . . . . .	99	4	4	4	4	*	*	0	0	100	18	12	3	*	0	0	0	0
March 2038 . . . . .	2	2	2	2	2	*	*	0	0	98	13	9	2	*	0	0	0	0
March 2039 . . . . .	1	1	1	1	1	*	*	0	0	76	9	6	1	*	0	0	0	0
March 2040 . . . . .	1	1	1	1	1	*	*	0	0	52	4	3	1	*	0	0	0	0
March 2041 . . . . .	*	*	*	*	*	*	0	0	0	27	*	*	*	*	0	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	25.5	17.3	17.3	17.3	17.3	10.9	6.5	4.4	3.0	28.1	19.9	17.5	9.0	2.4	1.2	0.7	0.5	0.4

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

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

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

Date	AJ and AI† Classes					
	PSA Prepayment Assumption					
	0%	100%	296%	500%	750%	1000%
Initial Percent . . . . .	100	100	100	100	100	100
March 2013 . . . . .	92	90	87	84	81	77
March 2014 . . . . .	84	78	70	61	52	42
March 2015 . . . . .	76	65	51	39	26	16
March 2016 . . . . .	66	53	37	23	12	5
March 2017 . . . . .	57	42	25	14	6	2
March 2018 . . . . .	47	32	17	8	3	1
March 2019 . . . . .	36	23	11	4	1	*
March 2020 . . . . .	25	14	6	2	*	*
March 2021 . . . . .	13	7	2	1	*	*
March 2022 . . . . .	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	5.5	4.6	3.6	2.9	2.3	2.0

Date	FB and SB† Classes										
	PSA Prepayment Assumption										
	0%	100%	120%	135%	195%	230%	250%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	99	96	95	95	93	92	91	84	75	67	58
March 2014 . . . . .	98	89	88	86	82	79	78	61	43	27	14
March 2015 . . . . .	97	82	80	78	71	67	65	42	22	9	2
March 2016 . . . . .	95	76	73	70	62	57	54	29	11	3	*
March 2017 . . . . .	94	70	66	63	53	48	45	20	6	1	*
March 2018 . . . . .	93	64	60	57	46	40	38	13	3	*	*
March 2019 . . . . .	91	59	54	51	40	34	31	9	1	*	*
March 2020 . . . . .	89	54	49	46	34	29	26	6	1	*	*
March 2021 . . . . .	88	49	44	41	29	24	21	4	*	*	*
March 2022 . . . . .	86	45	40	36	25	20	18	3	*	*	*
March 2023 . . . . .	84	41	36	32	21	17	14	2	*	*	0
March 2024 . . . . .	82	37	32	29	18	14	12	1	*	*	0
March 2025 . . . . .	79	34	29	25	16	12	10	1	*	*	0
March 2026 . . . . .	77	30	25	22	13	10	8	1	*	*	0
March 2027 . . . . .	74	27	23	20	11	8	6	*	*	*	0
March 2028 . . . . .	71	24	20	17	9	6	5	*	*	*	0
March 2029 . . . . .	68	21	17	15	8	5	4	*	*	*	0
March 2030 . . . . .	65	19	15	13	6	4	3	*	*	0	0
March 2031 . . . . .	61	17	13	11	5	3	3	*	*	0	0
March 2032 . . . . .	57	14	11	9	4	3	2	*	*	0	0
March 2033 . . . . .	53	12	9	8	3	2	2	*	*	0	0
March 2034 . . . . .	49	10	8	6	3	2	1	*	*	0	0
March 2035 . . . . .	44	9	6	5	2	1	1	*	*	0	0
March 2036 . . . . .	39	7	5	4	2	1	1	*	*	0	0
March 2037 . . . . .	34	5	4	3	1	1	*	*	*	0	0
March 2038 . . . . .	28	4	3	2	1	*	*	*	*	0	0
March 2039 . . . . .	22	3	2	1	1	*	*	*	0	0	0
March 2040 . . . . .	15	1	1	1	*	*	*	*	0	0	0
March 2041 . . . . .	8	*	*	*	*	*	*	*	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	19.9	10.5	9.6	9.0	7.1	6.3	5.9	3.3	2.1	1.6	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.

MA, MD and MI† Classes											
Date	PSA Prepayment Assumption										
	0%	100%	120%	135%	195%	230%	250%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	99	93	93	93	93	93	93	93	93	85	72
March 2014 . . . . .	97	84	82	82	82	82	82	77	50	27	8
March 2015 . . . . .	95	74	70	70	70	70	70	49	19	*	0
March 2016 . . . . .	93	64	60	60	60	60	60	29	3	0	0
March 2017 . . . . .	91	55	50	50	50	50	50	16	0	0	0
March 2018 . . . . .	89	47	41	41	41	41	41	7	0	0	0
March 2019 . . . . .	87	39	33	33	33	33	33	*	0	0	0
March 2020 . . . . .	85	32	25	25	25	25	25	0	0	0	0
March 2021 . . . . .	82	25	18	18	18	18	18	0	0	0	0
March 2022 . . . . .	79	19	13	13	13	13	13	0	0	0	0
March 2023 . . . . .	76	13	8	8	8	8	8	0	0	0	0
March 2024 . . . . .	73	7	4	4	4	4	4	0	0	0	0
March 2025 . . . . .	69	2	1	1	1	1	1	0	0	0	0
March 2026 . . . . .	66	0	0	0	0	0	0	0	0	0	0
March 2027 . . . . .	62	0	0	0	0	0	0	0	0	0	0
March 2028 . . . . .	57	0	0	0	0	0	0	0	0	0	0
March 2029 . . . . .	53	0	0	0	0	0	0	0	0	0	0
March 2030 . . . . .	48	0	0	0	0	0	0	0	0	0	0
March 2031 . . . . .	43	0	0	0	0	0	0	0	0	0	0
March 2032 . . . . .	37	0	0	0	0	0	0	0	0	0	0
March 2033 . . . . .	31	0	0	0	0	0	0	0	0	0	0
March 2034 . . . . .	25	0	0	0	0	0	0	0	0	0	0
March 2035 . . . . .	18	0	0	0	0	0	0	0	0	0	0
March 2036 . . . . .	10	0	0	0	0	0	0	0	0	0	0
March 2037 . . . . .	2	0	0	0	0	0	0	0	0	0	0
March 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	0
March 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0
March 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0
March 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)** . . . . .	16.2	6.1	5.5	5.5	5.5	5.5	5.5	3.2	2.2	1.7	1.3

MW Class											
Date	PSA Prepayment Assumption										
	0%	100%	120%	135%	195%	230%	250%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	100	100	100	100	100	100	100	100	100	100	100
March 2014 . . . . .	100	100	100	100	100	100	100	100	100	100	100
March 2015 . . . . .	100	100	100	100	100	100	100	100	100	100	25
March 2016 . . . . .	100	100	100	100	100	100	100	100	100	34	4
March 2017 . . . . .	100	100	100	100	100	100	100	100	64	11	1
March 2018 . . . . .	100	100	100	100	100	100	100	100	32	4	*
March 2019 . . . . .	100	100	100	100	100	100	100	100	16	1	*
March 2020 . . . . .	100	100	100	100	100	100	100	71	8	*	*
March 2021 . . . . .	100	100	100	100	100	100	100	48	4	*	*
March 2022 . . . . .	100	100	100	100	100	100	100	33	2	*	*
March 2023 . . . . .	100	100	100	100	100	100	100	22	1	*	*
March 2024 . . . . .	100	100	100	100	100	100	100	15	1	*	*
March 2025 . . . . .	100	100	100	100	100	100	100	10	*	*	0
March 2026 . . . . .	100	89	89	89	89	89	89	7	*	*	0
March 2027 . . . . .	100	72	72	72	72	72	72	5	*	*	0
March 2028 . . . . .	100	58	58	58	58	58	58	3	*	*	0
March 2029 . . . . .	100	47	47	47	47	47	47	2	*	*	0
March 2030 . . . . .	100	37	37	37	37	37	37	1	*	*	0
March 2031 . . . . .	100	30	30	30	30	30	30	1	*	*	0
March 2032 . . . . .	100	23	23	23	23	23	23	1	*	0	0
March 2033 . . . . .	100	18	18	18	18	18	18	*	*	0	0
March 2034 . . . . .	100	14	14	14	14	14	14	*	*	0	0
March 2035 . . . . .	100	10	10	10	10	10	10	*	*	0	0
March 2036 . . . . .	100	7	7	7	7	7	7	*	*	0	0
March 2037 . . . . .	100	5	5	5	5	5	5	*	*	0	0
March 2038 . . . . .	51	3	3	3	3	3	3	*	*	0	0
March 2039 . . . . .	2	2	2	2	2	2	2	*	*	0	0
March 2040 . . . . .	1	1	1	1	1	1	1	*	*	0	0
March 2041 . . . . .	*	*	*	*	*	*	*	*	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)** . . . . .	26.1	17.7	17.7	17.7	17.7	17.7	17.7	9.7	5.8	4.0	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.

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

KD, KL and KM Classes											
PSA Prepayment Assumption											
Date	0%	100%	120%	135%	195%	230%	250%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	100	100	100	87	87	87	87	87	78	0	0
March 2014 . . . . .	100	100	100	65	65	65	65	0	0	0	0
March 2015 . . . . .	100	100	100	45	45	45	45	0	0	0	0
March 2016 . . . . .	100	100	100	28	28	28	28	0	0	0	0
March 2017 . . . . .	100	100	100	16	16	16	16	0	0	0	0
March 2018 . . . . .	100	100	100	6	6	6	0	0	0	0	0
March 2019 . . . . .	100	100	100	0	0	0	0	0	0	0	0
March 2020 . . . . .	100	100	100	0	0	0	0	0	0	0	0
March 2021 . . . . .	100	100	90	0	0	0	0	0	0	0	0
March 2022 . . . . .	100	100	69	0	0	0	0	0	0	0	0
March 2023 . . . . .	100	100	40	0	0	0	0	0	0	0	0
March 2024 . . . . .	100	100	5	0	0	0	0	0	0	0	0
March 2025 . . . . .	100	100	0	0	0	0	0	0	0	0	0
March 2026 . . . . .	100	71	0	0	0	0	0	0	0	0	0
March 2027 . . . . .	100	21	0	0	0	0	0	0	0	0	0
March 2028 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2029 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2030 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2031 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2032 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2033 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2034 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2035 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2036 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2037 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2038 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2039 . . . . .	41	0	0	0	0	0	0	0	0	0	0
March 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0
March 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)** . . . . .	27.0	14.4	10.6	3.0	3.0	3.0	2.9	1.5	1.0	0.8	0.6

KE Class											
PSA Prepayment Assumption											
Date	0%	100%	120%	135%	195%	230%	250%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	100	100	100	100	100	100	100	100	100	0	0
March 2014 . . . . .	100	100	100	100	100	100	100	0	0	0	0
March 2015 . . . . .	100	100	100	100	100	100	100	0	0	0	0
March 2016 . . . . .	100	100	100	100	100	100	100	0	0	0	0
March 2017 . . . . .	100	100	100	100	100	100	100	0	0	0	0
March 2018 . . . . .	100	100	100	100	100	100	66	0	0	0	0
March 2019 . . . . .	100	100	100	98	98	98	0	0	0	0	0
March 2020 . . . . .	100	100	100	76	76	76	0	0	0	0	0
March 2021 . . . . .	100	100	100	52	52	52	0	0	0	0	0
March 2022 . . . . .	100	100	100	22	22	22	0	0	0	0	0
March 2023 . . . . .	100	100	100	0	0	0	0	0	0	0	0
March 2024 . . . . .	100	100	100	0	0	0	0	0	0	0	0
March 2025 . . . . .	100	100	0	0	0	0	0	0	0	0	0
March 2026 . . . . .	100	100	0	0	0	0	0	0	0	0	0
March 2027 . . . . .	100	100	0	0	0	0	0	0	0	0	0
March 2028 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2029 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2030 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2031 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2032 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2033 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2034 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2035 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2036 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2037 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2038 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2039 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0
March 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)** . . . . .	27.3	15.6	12.4	9.0	9.0	9.0	6.1	1.7	1.2	0.8	0.7

\*\* 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%	135%	195%	230%	250%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	100	100	100	100	100	100	100	100	100	0	0
March 2014 . . . . .	100	100	100	100	100	100	100	0	0	0	0
March 2015 . . . . .	100	100	100	100	100	100	100	0	0	0	0
March 2016 . . . . .	100	100	100	100	100	100	100	0	0	0	0
March 2017 . . . . .	100	100	100	100	100	100	100	0	0	0	0
March 2018 . . . . .	100	100	100	100	100	100	100	0	0	0	0
March 2019 . . . . .	100	100	100	100	100	100	33	0	0	0	0
March 2020 . . . . .	100	100	100	100	100	100	*	0	0	0	0
March 2021 . . . . .	100	100	100	100	100	100	*	0	0	0	0
March 2022 . . . . .	100	100	100	100	100	100	*	0	0	0	0
March 2023 . . . . .	100	100	100	88	88	88	*	0	0	0	0
March 2024 . . . . .	100	100	100	47	47	47	*	0	0	0	0
March 2025 . . . . .	100	100	6	6	6	6	*	0	0	0	0
March 2026 . . . . .	100	100	0	0	0	0	*	0	0	0	0
March 2027 . . . . .	100	100	0	0	0	0	*	0	0	0	0
March 2028 . . . . .	100	27	0	0	0	0	*	0	0	0	0
March 2029 . . . . .	100	0	0	0	0	0	*	0	0	0	0
March 2030 . . . . .	100	0	0	0	0	0	*	0	0	0	0
March 2031 . . . . .	100	0	0	0	0	0	*	0	0	0	0
March 2032 . . . . .	100	0	0	0	0	0	*	0	0	0	0
March 2033 . . . . .	100	0	0	0	0	0	*	0	0	0	0
March 2034 . . . . .	100	0	0	0	0	0	*	0	0	0	0
March 2035 . . . . .	100	0	0	0	0	0	*	0	0	0	0
March 2036 . . . . .	100	0	0	0	0	0	*	0	0	0	0
March 2037 . . . . .	100	0	0	0	0	0	*	0	0	0	0
March 2038 . . . . .	100	0	0	0	0	0	*	0	0	0	0
March 2039 . . . . .	100	0	0	0	0	0	*	0	0	0	0
March 2040 . . . . .	0	0	0	0	0	0	*	0	0	0	0
March 2041 . . . . .	0	0	0	0	0	0	*	0	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	27.4	16.0	12.9	12.0	12.0	12.0	6.9	1.8	1.2	0.9	0.7

Date	KA, KF, KS and KT Classes										
	PSA Prepayment Assumption										
	0%	100%	120%	135%	195%	230%	250%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	100	100	100	100	88	81	77	27	0	0	0
March 2014 . . . . .	100	100	100	100	69	51	41	0	0	0	0
March 2015 . . . . .	100	100	100	100	52	25	10	0	0	0	0
March 2016 . . . . .	100	100	100	100	39	6	0	0	0	0	0
March 2017 . . . . .	100	100	100	100	30	0	0	0	0	0	0
March 2018 . . . . .	100	100	100	100	24	0	0	0	0	0	0
March 2019 . . . . .	100	100	100	100	20	0	0	0	0	0	0
March 2020 . . . . .	100	100	100	100	19	0	0	0	0	0	0
March 2021 . . . . .	100	100	100	98	18	0	0	0	0	0	0
March 2022 . . . . .	100	100	100	95	16	0	0	0	0	0	0
March 2023 . . . . .	100	100	100	90	13	0	0	0	0	0	0
March 2024 . . . . .	100	100	100	84	11	0	0	0	0	0	0
March 2025 . . . . .	100	100	100	77	8	0	0	0	0	0	0
March 2026 . . . . .	100	100	91	69	4	0	0	0	0	0	0
March 2027 . . . . .	100	100	81	60	*	0	0	0	0	0	0
March 2028 . . . . .	100	100	71	51	0	0	0	0	0	0	0
March 2029 . . . . .	100	89	61	43	0	0	0	0	0	0	0
March 2030 . . . . .	100	77	51	34	0	0	0	0	0	0	0
March 2031 . . . . .	100	66	41	26	0	0	0	0	0	0	0
March 2032 . . . . .	100	54	32	19	0	0	0	0	0	0	0
March 2033 . . . . .	100	43	23	11	0	0	0	0	0	0	0
March 2034 . . . . .	100	32	15	4	0	0	0	0	0	0	0
March 2035 . . . . .	100	22	7	0	0	0	0	0	0	0	0
March 2036 . . . . .	100	12	0	0	0	0	0	0	0	0	0
March 2037 . . . . .	100	2	0	0	0	0	0	0	0	0	0
March 2038 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2039 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2040 . . . . .	71	0	0	0	0	0	0	0	0	0	0
March 2041 . . . . .	22	0	0	0	0	0	0	0	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	28.5	20.5	18.2	16.1	4.6	2.1	1.8	0.7	0.5	0.3	0.3

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

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



Date	KH Class										
	PSA Prepayment Assumption										
	0%	100%	120%	135%	195%	230%	250%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	100	100	100	100	84	75	69	2	0	0	0
March 2014 . . . . .	100	100	100	100	59	35	21	0	0	0	0
March 2015 . . . . .	100	100	100	100	36	0	0	0	0	0	0
March 2016 . . . . .	100	100	100	100	19	0	0	0	0	0	0
March 2017 . . . . .	100	100	100	100	6	0	0	0	0	0	0
March 2018 . . . . .	100	100	100	100	0	0	0	0	0	0	0
March 2019 . . . . .	100	100	100	100	0	0	0	0	0	0	0
March 2020 . . . . .	100	100	100	100	0	0	0	0	0	0	0
March 2021 . . . . .	100	100	100	98	0	0	0	0	0	0	0
March 2022 . . . . .	100	100	100	93	0	0	0	0	0	0	0
March 2023 . . . . .	100	100	100	87	0	0	0	0	0	0	0
March 2024 . . . . .	100	100	100	79	0	0	0	0	0	0	0
March 2025 . . . . .	100	100	100	70	0	0	0	0	0	0	0
March 2026 . . . . .	100	100	88	59	0	0	0	0	0	0	0
March 2027 . . . . .	100	100	74	47	0	0	0	0	0	0	0
March 2028 . . . . .	100	100	61	35	0	0	0	0	0	0	0
March 2029 . . . . .	100	86	48	24	0	0	0	0	0	0	0
March 2030 . . . . .	100	70	34	12	0	0	0	0	0	0	0
March 2031 . . . . .	100	54	22	2	0	0	0	0	0	0	0
March 2032 . . . . .	100	39	9	0	0	0	0	0	0	0	0
March 2033 . . . . .	100	24	0	0	0	0	0	0	0	0	0
March 2034 . . . . .	100	10	0	0	0	0	0	0	0	0	0
March 2035 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2036 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2037 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2038 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2039 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2040 . . . . .	62	0	0	0	0	0	0	0	0	0	0
March 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	28.2	19.3	16.9	14.6	2.6	1.6	1.4	0.6	0.4	0.3	0.2

Date	KJ Class										
	PSA Prepayment Assumption										
	0%	100%	120%	135%	195%	230%	250%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	100	100	100	100	100	100	100	100	0	0	0
March 2014 . . . . .	100	100	100	100	100	100	100	0	0	0	0
March 2015 . . . . .	100	100	100	100	100	99	39	0	0	0	0
March 2016 . . . . .	100	100	100	100	100	24	0	0	0	0	0
March 2017 . . . . .	100	100	100	100	100	0	0	0	0	0	0
March 2018 . . . . .	100	100	100	100	95	0	0	0	0	0	0
March 2019 . . . . .	100	100	100	100	81	0	0	0	0	0	0
March 2020 . . . . .	100	100	100	100	76	0	0	0	0	0	0
March 2021 . . . . .	100	100	100	100	70	0	0	0	0	0	0
March 2022 . . . . .	100	100	100	100	63	0	0	0	0	0	0
March 2023 . . . . .	100	100	100	100	54	0	0	0	0	0	0
March 2024 . . . . .	100	100	100	100	44	0	0	0	0	0	0
March 2025 . . . . .	100	100	100	100	33	0	0	0	0	0	0
March 2026 . . . . .	100	100	100	100	18	0	0	0	0	0	0
March 2027 . . . . .	100	100	100	100	2	0	0	0	0	0	0
March 2028 . . . . .	100	100	100	100	0	0	0	0	0	0	0
March 2029 . . . . .	100	100	100	100	0	0	0	0	0	0	0
March 2030 . . . . .	100	100	100	100	0	0	0	0	0	0	0
March 2031 . . . . .	100	100	100	100	0	0	0	0	0	0	0
March 2032 . . . . .	100	100	100	74	0	0	0	0	0	0	0
March 2033 . . . . .	100	100	93	45	0	0	0	0	0	0	0
March 2034 . . . . .	100	100	59	17	0	0	0	0	0	0	0
March 2035 . . . . .	100	87	27	0	0	0	0	0	0	0	0
March 2036 . . . . .	100	47	0	0	0	0	0	0	0	0	0
March 2037 . . . . .	100	9	0	0	0	0	0	0	0	0	0
March 2038 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2039 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2040 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2041 . . . . .	86	0	0	0	0	0	0	0	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	29.2	24.0	22.3	20.9	10.9	3.7	2.9	1.2	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.

Date	KB Class										
	PSA Prepayment Assumption										
	0%	100%	120%	135%	195%	230%	250%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	100	100	100	100	100	100	100	100	0	0	0
March 2014 . . . . .	100	100	100	100	100	100	100	0	0	0	0
March 2015 . . . . .	100	100	100	100	100	100	100	0	0	0	0
March 2016 . . . . .	100	100	100	100	100	100	35	0	0	0	0
March 2017 . . . . .	100	100	100	100	100	63	0	0	0	0	0
March 2018 . . . . .	100	100	100	100	100	21	0	0	0	0	0
March 2019 . . . . .	100	100	100	100	100	0	0	0	0	0	0
March 2020 . . . . .	100	100	100	100	100	0	0	0	0	0	0
March 2021 . . . . .	100	100	100	100	100	0	0	0	0	0	0
March 2022 . . . . .	100	100	100	100	100	0	0	0	0	0	0
March 2023 . . . . .	100	100	100	100	100	0	0	0	0	0	0
March 2024 . . . . .	100	100	100	100	100	0	0	0	0	0	0
March 2025 . . . . .	100	100	100	100	100	0	0	0	0	0	0
March 2026 . . . . .	100	100	100	100	100	0	0	0	0	0	0
March 2027 . . . . .	100	100	100	100	100	0	0	0	0	0	0
March 2028 . . . . .	100	100	100	100	82	0	0	0	0	0	0
March 2029 . . . . .	100	100	100	100	62	0	0	0	0	0	0
March 2030 . . . . .	100	100	100	100	44	0	0	0	0	0	0
March 2031 . . . . .	100	100	100	100	27	0	0	0	0	0	0
March 2032 . . . . .	100	100	100	100	12	0	0	0	0	0	0
March 2033 . . . . .	100	100	100	100	0	0	0	0	0	0	0
March 2034 . . . . .	100	100	100	100	0	0	0	0	0	0	0
March 2035 . . . . .	100	100	100	89	0	0	0	0	0	0	0
March 2036 . . . . .	100	100	96	57	0	0	0	0	0	0	0
March 2037 . . . . .	100	100	58	27	0	0	0	0	0	0	0
March 2038 . . . . .	100	64	23	0	0	0	0	0	0	0	0
March 2039 . . . . .	100	18	0	0	0	0	0	0	0	0	0
March 2040 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2041 . . . . .	100	0	0	0	0	0	0	0	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	29.6	26.3	25.3	24.3	17.8	5.4	3.9	1.4	0.9	0.6	0.5

Date	KC Class											HF and HS† Classes									
	PSA Prepayment Assumption											PSA Prepayment Assumption									
	0%	100%	120%	135%	195%	230%	250%	500%	800%	1100%	1400%	0%	100%	125%	150%	181%	250%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	100	100	100	100	100	100	100	100	0	0	0	99	96	95	95	94	92	86	79	71	63
March 2014 . . . . .	100	100	100	100	100	100	100	0	0	0	0	98	90	88	87	84	80	64	47	32	19
March 2015 . . . . .	100	100	100	100	100	100	100	0	0	0	0	97	83	80	77	74	67	44	24	11	3
March 2016 . . . . .	100	100	100	100	100	100	100	0	0	0	0	96	77	73	69	65	56	30	12	4	*
March 2017 . . . . .	100	100	100	100	100	100	42	0	0	0	0	95	71	66	62	57	46	21	6	1	*
March 2018 . . . . .	100	100	100	100	100	100	0	0	0	0	0	93	65	60	55	50	39	14	3	*	*
March 2019 . . . . .	100	100	100	100	100	100	0	0	0	0	0	92	60	54	49	43	32	10	2	*	*
March 2020 . . . . .	100	100	100	100	100	93	0	0	0	0	0	90	55	49	44	38	27	7	1	*	*
March 2021 . . . . .	100	100	100	100	100	93	0	0	0	0	0	89	50	44	39	33	22	5	*	*	*
March 2022 . . . . .	100	100	100	100	100	93	0	0	0	0	0	87	46	40	34	28	18	3	*	*	*
March 2023 . . . . .	100	100	100	100	100	93	0	0	0	0	0	85	42	36	30	24	15	2	*	*	*
March 2024 . . . . .	100	100	100	100	100	93	0	0	0	0	0	83	38	32	27	21	12	1	*	*	0
March 2025 . . . . .	100	100	100	100	100	93	0	0	0	0	0	80	35	28	23	18	10	1	*	*	0
March 2026 . . . . .	100	100	100	100	100	84	0	0	0	0	0	78	31	25	20	16	8	1	*	*	0
March 2027 . . . . .	100	100	100	100	100	74	0	0	0	0	0	75	28	22	18	13	7	*	*	*	0
March 2028 . . . . .	100	100	100	100	100	64	0	0	0	0	0	73	25	20	15	11	5	*	*	*	0
March 2029 . . . . .	100	100	100	100	100	55	0	0	0	0	0	70	22	17	13	9	4	*	*	*	0
March 2030 . . . . .	100	100	100	100	100	47	0	0	0	0	0	66	20	15	11	8	4	*	*	0	0
March 2031 . . . . .	100	100	100	100	100	40	0	0	0	0	0	63	17	13	10	7	3	*	*	0	0
March 2032 . . . . .	100	100	100	100	100	33	0	0	0	0	0	59	15	11	8	5	2	*	*	0	0
March 2033 . . . . .	100	100	100	100	97	27	0	0	0	0	0	55	13	9	7	4	2	*	*	0	0
March 2034 . . . . .	100	100	100	100	79	22	0	0	0	0	0	50	11	8	6	4	1	*	*	0	0
March 2035 . . . . .	100	100	100	100	63	17	0	0	0	0	0	46	9	6	4	3	1	*	*	0	0
March 2036 . . . . .	100	100	100	100	49	13	0	0	0	0	0	40	7	5	4	2	1	*	*	0	0
March 2037 . . . . .	100	100	100	100	37	10	0	0	0	0	0	35	6	4	3	2	1	*	*	0	0
March 2038 . . . . .	100	100	100	100	26	7	0	0	0	0	0	29	4	3	2	1	*	*	*	0	0
March 2039 . . . . .	100	100	87	65	16	4	0	0	0	0	0	22	3	2	1	1	*	*	0	0	0
March 2040 . . . . .	100	66	45	33	8	2	0	0	0	0	0	16	2	1	1	*	*	*	0	0	0
March 2041 . . . . .	100	9	6	5	1	*	0	0	0	0	0	8	*	*	*	*	*	*	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	29.9	28.3	27.9	27.5	24.3	18.1	5.0	1.5	1.0	0.7	0.6	20.2	10.8	9.6	8.7	7.7	6.1	3.4	2.3	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.

Date	HC and HI† Classes										HB Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	181%	250%	500%	800%	1100%	1400%	0%	100%	125%	150%	181%	250%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	99	94	93	93	93	93	93	93	90	79	100	100	100	100	100	100	100	100	100	100
March 2014 . . . . .	97	85	83	83	83	83	80	55	33	14	100	100	100	100	100	100	100	100	100	100
March 2015 . . . . .	96	76	71	71	71	71	51	22	2	0	100	100	100	100	100	100	100	100	100	33
March 2016 . . . . .	94	66	61	61	61	61	31	5	0	0	100	100	100	100	100	100	100	100	40	5
March 2017 . . . . .	92	58	51	51	51	51	17	0	0	0	100	100	100	100	100	100	100	70	13	1
March 2018 . . . . .	90	49	42	42	42	42	8	0	0	0	100	100	100	100	100	100	100	36	4	*
March 2019 . . . . .	88	42	33	33	33	33	1	0	0	0	100	100	100	100	100	100	100	18	1	*
March 2020 . . . . .	86	35	26	26	26	26	0	0	0	0	100	100	100	100	100	100	75	9	*	*
March 2021 . . . . .	83	28	19	19	19	19	0	0	0	0	100	100	100	100	100	100	51	5	*	*
March 2022 . . . . .	81	22	14	14	14	14	0	0	0	0	100	100	100	100	100	100	35	2	*	*
March 2023 . . . . .	78	16	9	9	9	9	0	0	0	0	100	100	100	100	100	100	24	1	*	*
March 2024 . . . . .	75	10	5	5	5	5	0	0	0	0	100	100	100	100	100	100	16	1	*	*
March 2025 . . . . .	72	5	2	2	2	2	0	0	0	0	100	100	100	100	100	100	11	*	*	0
March 2026 . . . . .	68	0	0	0	0	0	0	0	0	0	100	100	93	93	93	93	7	*	*	0
March 2027 . . . . .	64	0	0	0	0	0	0	0	0	0	100	75	75	75	75	75	5	*	*	0
March 2028 . . . . .	60	0	0	0	0	0	0	0	0	0	100	61	61	61	61	61	3	*	*	0
March 2029 . . . . .	56	0	0	0	0	0	0	0	0	0	100	49	49	49	49	49	2	*	*	0
March 2030 . . . . .	51	0	0	0	0	0	0	0	0	0	100	39	39	39	39	39	1	*	*	0
March 2031 . . . . .	46	0	0	0	0	0	0	0	0	0	100	31	31	31	31	31	1	*	*	0
March 2032 . . . . .	40	0	0	0	0	0	0	0	0	0	100	25	25	25	25	25	1	*	0	0
March 2033 . . . . .	34	0	0	0	0	0	0	0	0	0	100	19	19	19	19	19	*	*	0	0
March 2034 . . . . .	28	0	0	0	0	0	0	0	0	0	100	15	15	15	15	15	*	*	0	0
March 2035 . . . . .	21	0	0	0	0	0	0	0	0	0	100	11	11	11	11	11	*	*	0	0
March 2036 . . . . .	13	0	0	0	0	0	0	0	0	0	100	8	8	8	8	8	*	*	0	0
March 2037 . . . . .	5	0	0	0	0	0	0	0	0	0	100	6	6	6	6	6	*	*	0	0
March 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	74	4	4	4	4	4	*	*	0	0
March 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	2	2	2	2	2	2	*	*	0	0
March 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	*	*	0	0
March 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	16.7	6.4	5.6	5.6	5.6	5.6	3.3	2.3	1.8	1.5	26.4	18.0	17.9	17.9	17.9	17.9	9.8	6.0	4.1	3.0

  

Date	HQ Class										HU and HT Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	181%	250%	500%	800%	1100%	1400%	0%	100%	125%	150%	181%	250%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	100	100	100	88	88	88	88	88	0	0	100	100	100	100	95	83	39	0	0	0
March 2014 . . . . .	100	100	100	65	65	65	65	0	0	0	100	100	100	100	85	53	0	0	0	0
March 2015 . . . . .	100	100	100	43	43	43	43	0	0	0	100	100	100	100	76	25	0	0	0	0
March 2016 . . . . .	100	100	100	25	25	25	25	0	0	0	100	100	100	100	69	5	0	0	0	0
March 2017 . . . . .	100	100	100	11	11	11	11	0	0	0	100	100	100	100	64	0	0	0	0	0
March 2018 . . . . .	100	100	100	1	1	1	1	0	0	0	100	100	100	100	61	0	0	0	0	0
March 2019 . . . . .	100	100	100	0	0	0	0	0	0	0	100	100	100	98	57	0	0	0	0	0
March 2020 . . . . .	100	100	100	0	0	0	0	0	0	0	100	100	100	96	54	0	0	0	0	0
March 2021 . . . . .	100	100	95	0	0	0	0	0	0	0	100	100	100	94	52	0	0	0	0	0
March 2022 . . . . .	100	100	83	0	0	0	0	0	0	0	100	100	100	90	48	0	0	0	0	0
March 2023 . . . . .	100	100	65	0	0	0	0	0	0	0	100	100	100	84	44	0	0	0	0	0
March 2024 . . . . .	100	100	43	0	0	0	0	0	0	0	100	100	100	77	39	0	0	0	0	0
March 2025 . . . . .	100	100	18	0	0	0	0	0	0	0	100	100	100	70	34	0	0	0	0	0
March 2026 . . . . .	100	100	0	0	0	0	0	0	0	0	100	100	97	63	29	0	0	0	0	0
March 2027 . . . . .	100	81	0	0	0	0	0	0	0	0	100	100	88	55	24	0	0	0	0	0
March 2028 . . . . .	100	47	0	0	0	0	0	0	0	0	100	100	78	48	19	0	0	0	0	0
March 2029 . . . . .	100	13	0	0	0	0	0	0	0	0	100	100	68	40	14	0	0	0	0	0
March 2030 . . . . .	100	0	0	0	0	0	0	0	0	0	100	93	59	33	9	0	0	0	0	0
March 2031 . . . . .	100	0	0	0	0	0	0	0	0	0	100	81	50	26	5	0	0	0	0	0
March 2032 . . . . .	100	0	0	0	0	0	0	0	0	0	100	69	41	20	1	0	0	0	0	0
March 2033 . . . . .	100	0	0	0	0	0	0	0	0	0	100	58	32	14	0	0	0	0	0	0
March 2034 . . . . .	100	0	0	0	0	0	0	0	0	0	100	47	24	8	0	0	0	0	0	0
March 2035 . . . . .	100	0	0	0	0	0	0	0	0	0	100	36	16	3	0	0	0	0	0	0
March 2036 . . . . .	100	0	0	0	0	0	0	0	0	0	100	25	9	0	0	0	0	0	0	0
March 2037 . . . . .	100	0	0	0	0	0	0	0	0	0	100	16	2	0	0	0	0	0	0	0
March 2038 . . . . .	100	0	0	0	0	0	0	0	0	0	100	6	0	0	0	0	0	0	0	0
March 2039 . . . . .	99	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	86	0	0	0	0	0	0	0	0	0
March 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	34	0	0	0	0	0	0	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	27.4	15.9	11.6	2.8	2.8	2.8	1.6	1.1	0.9	0.7	28.7	21.8	19.2	15.7	9.3	2.2	0.9	0.5	0.4	0.3

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

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

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

Date	HY Class										BA Class							
	PSA Prepayment Assumption										PSA Prepayment Assumption							
	0%	100%	125%	150%	181%	250%	500%	800%	1100%	1400%	0%	100%	200%	300%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2013	100	100	100	100	100	100	100	38	0	0	98	94	91	91	91	91	91	83
March 2014	100	100	100	100	100	100	0	0	0	0	97	86	77	77	77	69	41	17
March 2015	100	100	100	100	100	100	0	0	0	0	95	76	60	60	60	36	9	0
March 2016	100	100	100	100	100	100	0	0	0	0	93	66	46	46	46	17	0	0
March 2017	100	100	100	100	100	65	0	0	0	0	91	58	34	34	34	7	0	0
March 2018	100	100	100	100	100	31	0	0	0	0	89	50	23	23	23	*	0	0
March 2019	100	100	100	100	100	7	0	0	0	0	86	42	15	15	15	0	0	0
March 2020	100	100	100	100	100	*	0	0	0	0	84	35	9	9	9	0	0	0
March 2021	100	100	100	100	100	*	0	0	0	0	81	28	5	5	5	0	0	0
March 2022	100	100	100	100	100	*	0	0	0	0	78	22	2	2	2	0	0	0
March 2023	100	100	100	100	100	*	0	0	0	0	75	16	0	0	0	0	0	0
March 2024	100	100	100	100	100	*	0	0	0	0	72	11	0	0	0	0	0	0
March 2025	100	100	100	100	100	*	0	0	0	0	69	6	0	0	0	0	0	0
March 2026	100	100	100	100	100	*	0	0	0	0	65	1	0	0	0	0	0	0
March 2027	100	100	100	100	100	*	0	0	0	0	61	0	0	0	0	0	0	0
March 2028	100	100	100	100	100	*	0	0	0	0	57	0	0	0	0	0	0	0
March 2029	100	100	100	100	100	*	0	0	0	0	52	0	0	0	0	0	0	0
March 2030	100	100	100	100	100	*	0	0	0	0	48	0	0	0	0	0	0	0
March 2031	100	100	100	100	100	*	0	0	0	0	42	0	0	0	0	0	0	0
March 2032	100	100	100	100	100	*	0	0	0	0	37	0	0	0	0	0	0	0
March 2033	100	100	100	100	88	*	0	0	0	0	31	0	0	0	0	0	0	0
March 2034	100	100	100	100	73	*	0	0	0	0	25	0	0	0	0	0	0	0
March 2035	100	100	100	100	59	*	0	0	0	0	18	0	0	0	0	0	0	0
March 2036	100	100	100	90	47	*	0	0	0	0	11	0	0	0	0	0	0	0
March 2037	100	100	100	69	35	*	0	0	0	0	4	0	0	0	0	0	0	0
March 2038	100	100	82	50	25	*	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	100	87	55	33	17	*	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	100	49	30	18	9	*	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	100	12	7	4	2	*	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.8	28.0	27.3	26.2	24.1	5.6	1.6	1.0	0.8	0.6	16.1	6.4	4.2	4.2	4.2	2.7	1.9	1.5

Date	BW Class								BU Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	200%	300%	400%	700%	1100%	1500%	0%	100%	200%	300%	400%	700%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2013	100	100	100	100	100	100	100	100	100	100	100	100	91	81	53	15
March 2014	100	100	100	100	100	100	100	100	100	100	100	74	49	0	0	0
March 2015	100	100	100	100	100	100	100	32	100	100	100	59	22	0	0	0
March 2016	100	100	100	100	100	100	72	3	100	100	100	50	7	0	0	0
March 2017	100	100	100	100	100	100	24	*	100	100	100	45	1	0	0	0
March 2018	100	100	100	100	100	100	8	*	100	100	100	42	*	0	0	0
March 2019	100	100	100	100	100	60	3	*	100	100	96	39	*	0	0	0
March 2020	100	100	100	100	100	34	1	*	100	100	90	35	*	0	0	0
March 2021	100	100	100	100	100	19	*	*	100	100	83	31	*	0	0	0
March 2022	100	100	100	100	100	11	*	*	100	100	75	27	*	0	0	0
March 2023	100	100	90	90	90	6	*	0	100	100	67	23	*	0	0	0
March 2024	100	100	66	66	66	3	*	0	100	100	59	19	*	0	0	0
March 2025	100	100	48	48	48	2	*	0	100	100	52	16	*	0	0	0
March 2026	100	100	35	35	35	1	*	0	100	100	45	13	*	0	0	0
March 2027	100	54	26	26	26	1	*	0	100	100	38	11	*	0	0	0
March 2028	100	18	18	18	18	*	*	0	100	96	33	9	*	0	0	0
March 2029	100	13	13	13	13	*	*	0	100	86	28	7	*	0	0	0
March 2030	100	9	9	9	9	*	*	0	100	76	23	5	*	0	0	0
March 2031	100	7	7	7	7	*	*	0	100	67	19	4	*	0	0	0
March 2032	100	5	5	5	5	*	*	0	100	58	16	3	*	0	0	0
March 2033	100	3	3	3	3	*	0	0	100	50	13	3	*	0	0	0
March 2034	100	2	2	2	2	*	0	0	100	43	10	2	*	0	0	0
March 2035	100	2	2	2	2	*	0	0	100	36	8	1	*	0	0	0
March 2036	100	1	1	1	1	*	0	0	100	29	6	1	*	0	0	0
March 2037	100	1	1	1	1	*	0	0	100	23	5	1	*	0	0	0
March 2038	44	*	*	*	*	*	0	0	100	17	3	*	*	0	0	0
March 2039	*	*	*	*	*	*	0	0	85	12	2	*	*	0	0	0
March 2040	*	*	*	*	*	*	0	0	58	7	1	*	*	0	0	0
March 2041	*	*	*	*	*	*	0	0	30	2	*	*	*	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.0	15.7	13.8	13.8	13.8	7.9	4.6	3.0	28.3	21.5	14.2	6.6	2.1	1.0	0.7	0.5

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

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

Date	FN and SN† Classes										NF, NS† and NB Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	181%	250%	500%	800%	1100%	1400%	0%	100%	125%	150%	181%	250%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	99	95	94	93	92	89	80	69	58	46	99	95	94	93	92	89	80	69	57	46
March 2014 . . . . .	98	88	86	84	81	75	56	37	21	9	98	88	85	83	81	75	55	36	20	7
March 2015 . . . . .	97	81	78	75	71	63	39	19	7	1	97	81	77	74	70	62	38	17	5	0
March 2016 . . . . .	96	75	71	67	62	52	27	10	2	*	96	74	70	66	61	52	25	8	1	0
March 2017 . . . . .	95	69	64	60	54	44	18	5	1	*	94	68	63	59	53	43	17	3	0	0
March 2018 . . . . .	93	64	58	53	47	36	12	2	*	*	93	63	57	52	46	35	11	1	0	0
March 2019 . . . . .	92	58	52	47	41	30	9	1	*	*	91	57	51	46	40	29	7	0	0	0
March 2020 . . . . .	90	53	47	42	36	25	6	1	*	*	90	52	46	40	34	23	4	0	0	0
March 2021 . . . . .	89	49	43	37	31	21	4	*	*	*	88	48	41	36	29	19	2	0	0	0
March 2022 . . . . .	87	45	38	33	27	17	3	*	*	*	86	43	37	31	25	15	1	0	0	0
March 2023 . . . . .	85	41	34	29	23	14	2	*	*	0	84	39	33	27	21	12	0	0	0	0
March 2024 . . . . .	83	37	31	25	20	12	1	*	*	0	82	35	29	23	18	9	0	0	0	0
March 2025 . . . . .	80	33	27	22	17	9	1	*	*	0	79	31	25	20	15	7	0	0	0	0
March 2026 . . . . .	78	30	24	19	15	8	1	*	*	0	77	28	22	17	12	5	0	0	0	0
March 2027 . . . . .	75	27	21	17	12	6	*	*	*	0	74	25	19	14	10	4	0	0	0	0
March 2028 . . . . .	73	24	19	14	11	5	*	*	*	0	71	22	16	12	8	2	0	0	0	0
March 2029 . . . . .	70	21	16	12	9	4	*	*	*	0	68	19	14	10	6	1	0	0	0	0
March 2030 . . . . .	66	19	14	11	7	3	*	*	0	0	64	16	12	8	5	*	0	0	0	0
March 2031 . . . . .	63	16	12	9	6	3	*	*	0	0	61	14	9	6	3	0	0	0	0	0
March 2032 . . . . .	59	14	10	8	5	2	*	*	0	0	57	11	7	5	2	0	0	0	0	0
March 2033 . . . . .	55	12	9	6	4	2	*	*	0	0	52	9	6	3	1	0	0	0	0	0
March 2034 . . . . .	50	10	7	5	3	1	*	*	0	0	48	7	4	2	*	0	0	0	0	0
March 2035 . . . . .	46	8	6	4	3	1	*	*	0	0	43	5	3	1	0	0	0	0	0	0
March 2036 . . . . .	40	7	5	3	2	1	*	*	0	0	38	3	1	0	0	0	0	0	0	0
March 2037 . . . . .	35	5	3	2	1	*	*	*	0	0	32	2	0	0	0	0	0	0	0	0
March 2038 . . . . .	29	4	2	2	1	*	*	*	0	0	26	0	0	0	0	0	0	0	0	0
March 2039 . . . . .	22	2	1	1	1	*	*	0	0	0	19	0	0	0	0	0	0	0	0	0
March 2040 . . . . .	16	1	1	*	*	*	*	0	0	0	12	0	0	0	0	0	0	0	0	0
March 2041 . . . . .	8	0	0	0	0	0	0	0	0	0	4	0	0	0	0	0	0	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	20.2	10.4	9.3	8.3	7.3	5.8	3.1	1.9	1.4	1.1	19.7	9.9	8.7	7.8	6.9	5.4	2.9	1.8	1.3	1.0

Date	NZ Class										S† and FH Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	181%	250%	500%	800%	1100%	1400%	0%	100%	125%	150%	181%	250%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	104	104	104	104	104	104	104	104	104	104	99	95	94	93	92	89	80	69	58	46
March 2014 . . . . .	107	107	107	107	107	107	107	107	107	107	98	88	86	84	81	75	56	36	20	8
March 2015 . . . . .	111	111	111	111	111	111	111	111	111	92	97	81	78	75	71	63	38	18	7	1
March 2016 . . . . .	115	115	115	115	115	115	115	115	115	14	96	75	71	67	62	52	26	9	2	*
March 2017 . . . . .	119	119	119	119	119	119	119	119	52	2	95	69	64	59	54	43	18	4	1	*
March 2018 . . . . .	123	123	123	123	123	123	123	123	17	*	93	63	58	53	47	36	12	2	*	*
March 2019 . . . . .	128	128	128	128	128	128	128	85	6	*	92	58	52	47	41	30	8	1	*	*
March 2020 . . . . .	132	132	132	132	132	132	132	43	2	*	90	53	47	41	35	25	5	*	*	*
March 2021 . . . . .	137	137	137	137	137	137	137	22	1	*	88	48	42	37	31	20	3	*	*	*
March 2022 . . . . .	142	142	142	142	142	142	142	11	*	*	87	44	38	32	26	17	2	*	*	*
March 2023 . . . . .	147	147	147	147	147	147	123	6	*	*	85	40	34	28	23	13	1	*	*	0
March 2024 . . . . .	152	152	152	152	152	152	83	3	*	*	82	36	30	25	19	11	1	*	*	0
March 2025 . . . . .	158	158	158	158	158	158	56	1	*	0	80	33	27	22	16	9	1	*	*	0
March 2026 . . . . .	163	163	163	163	163	163	37	1	*	0	78	29	24	19	14	7	*	*	*	0
March 2027 . . . . .	169	169	169	169	169	169	25	*	*	0	75	26	21	16	12	6	*	*	*	0
March 2028 . . . . .	175	175	175	175	175	175	17	*	*	0	72	23	18	14	10	4	*	*	*	0
March 2029 . . . . .	181	181	181	181	181	181	11	*	*	0	69	21	16	12	8	3	*	*	0	0
March 2030 . . . . .	188	188	188	188	188	188	7	*	*	0	66	18	13	10	7	2	*	*	0	0
March 2031 . . . . .	194	194	194	194	194	170	5	*	*	0	62	16	11	8	5	2	*	*	0	0
March 2032 . . . . .	201	201	201	201	201	133	3	*	*	0	58	13	10	7	4	1	*	*	0	0
March 2033 . . . . .	208	208	208	208	208	103	2	*	0	0	54	11	8	5	3	1	*	*	0	0
March 2034 . . . . .	216	216	216	216	216	78	1	*	0	0	50	9	6	4	2	1	*	*	0	0
March 2035 . . . . .	223	223	223	223	169	58	1	*	0	0	45	7	5	3	2	1	*	*	0	0
March 2036 . . . . .	231	231	231	208	128	42	*	*	0	0	40	6	4	2	1	*	*	*	0	0
March 2037 . . . . .	240	240	229	153	92	29	*	*	0	0	34	4	2	2	1	*	*	*	0	0
March 2038 . . . . .	248	240	159	105	62	18	*	*	0	0	28	3	2	1	1	*	*	0	0	0
March 2039 . . . . .	257	147	96	62	36	10	*	*	0	0	21	2	1	1	*	*	*	0	0	0
March 2040 . . . . .	266	61	39	25	14	4	*	*	0	0	14	1	*	*	*	*	*	0	0	0
March 2041 . . . . .	276	0	0	0	0	0	0	0	0	0	7	0	0	0	0	0	0	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	29.8	27.3	26.7	26.0	24.8	21.9	13.1	7.9	5.2	3.5	20.1	10.3	9.1	8.2	7.2	5.6	3.0	1.9	1.4	1.0

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

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

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

Date	F Class									
	PSA Prepayment Assumption									
	0%	100%	125%	150%	181%	250%	500%	800%	1100%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	99	95	95	94	93	91	83	73	63	53
March 2014 . . . . .	98	89	87	85	82	77	59	41	25	13
March 2015 . . . . .	97	82	79	76	72	64	41	21	8	2
March 2016 . . . . .	96	76	72	68	63	54	28	10	3	*
March 2017 . . . . .	95	70	65	60	55	45	19	5	1	*
March 2018 . . . . .	93	64	59	54	48	37	13	2	*	*
March 2019 . . . . .	92	59	53	48	42	31	9	1	*	*
March 2020 . . . . .	90	54	48	42	36	25	6	1	*	*
March 2021 . . . . .	88	49	43	37	31	21	4	*	*	*
March 2022 . . . . .	87	45	39	33	27	17	3	*	*	*
March 2023 . . . . .	85	41	35	29	23	14	2	*	*	0
March 2024 . . . . .	83	37	31	26	20	12	1	*	*	0
March 2025 . . . . .	80	34	27	22	17	9	1	*	*	0
March 2026 . . . . .	78	30	24	19	15	8	1	*	*	0
March 2027 . . . . .	75	27	21	17	12	6	*	*	*	0
March 2028 . . . . .	72	24	19	14	10	5	*	*	*	0
March 2029 . . . . .	69	21	16	12	9	4	*	*	*	0
March 2030 . . . . .	66	19	14	10	7	3	*	*	0	0
March 2031 . . . . .	62	16	12	9	6	2	*	*	0	0
March 2032 . . . . .	59	14	10	7	5	2	*	*	0	0
March 2033 . . . . .	54	12	9	6	4	1	*	*	0	0
March 2034 . . . . .	50	10	7	5	3	1	*	*	0	0
March 2035 . . . . .	45	8	6	4	2	1	*	*	0	0
March 2036 . . . . .	40	6	4	3	2	1	*	*	0	0
March 2037 . . . . .	34	5	3	2	1	*	*	*	0	0
March 2038 . . . . .	28	3	2	1	1	*	*	*	0	0
March 2039 . . . . .	22	2	1	1	1	*	*	0	0	0
March 2040 . . . . .	15	1	1	*	*	*	*	0	0	0
March 2041 . . . . .	7	*	*	*	*	*	*	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	20.1	10.5	9.3	8.4	7.4	5.8	3.2	2.1	1.5	1.2

Date	ND and NI† Classes					
	PSA Prepayment Assumption					
	0%	100%	200%	400%	700%	1000%
Initial Percent . . . . .	100	100	100	100	100	100
March 2013 . . . . .	92	90	89	86	82	77
March 2014 . . . . .	84	78	74	65	53	42
March 2015 . . . . .	76	65	58	45	28	16
March 2016 . . . . .	66	53	44	29	14	5
March 2017 . . . . .	57	42	33	19	7	2
March 2018 . . . . .	47	32	23	12	3	1
March 2019 . . . . .	36	23	16	7	1	*
March 2020 . . . . .	25	14	9	3	1	*
March 2021 . . . . .	13	7	4	1	*	*
March 2022 . . . . .	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	5.5	4.6	4.0	3.2	2.4	2.0

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

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

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

Date	CA, CI†, CB, CD, CE and CG Classes						CW Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	446%	750%	1000%	1300%	0%	100%	446%	750%	1000%	1300%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	96	93	86	79	74	68	100	100	100	100	100	100
March 2014 . . . . .	91	83	64	49	37	25	100	100	100	100	100	100
March 2015 . . . . .	86	73	44	25	13	4	100	100	100	100	100	100
March 2016 . . . . .	81	64	29	12	4	0	100	100	100	100	100	74
March 2017 . . . . .	76	55	19	5	*	0	100	100	100	100	100	15
March 2018 . . . . .	70	47	12	2	0	0	100	100	100	100	48	3
March 2019 . . . . .	64	40	8	*	0	0	100	100	100	100	17	1
March 2020 . . . . .	57	33	4	0	0	0	100	100	100	54	6	*
March 2021 . . . . .	50	26	2	0	0	0	100	100	100	26	2	*
March 2022 . . . . .	43	20	1	0	0	0	100	100	100	12	1	*
March 2023 . . . . .	35	15	0	0	0	0	100	100	88	5	*	*
March 2024 . . . . .	27	10	0	0	0	0	100	100	47	2	*	*
March 2025 . . . . .	18	5	0	0	0	0	100	100	22	1	*	*
March 2026 . . . . .	8	1	0	0	0	0	100	100	6	*	*	*
March 2027 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	8.5	6.2	3.2	2.2	1.8	1.5	14.9	14.4	12.2	8.5	6.3	4.5

Date	TF and TS† Classes							FT, ST† and TA Classes							TZ Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	200%	400%	700%	1000%	1400%	0%	100%	200%	400%	700%	1000%	1400%	0%	100%	200%	400%	700%	1000%	1400%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	99	96	94	90	84	78	69	99	96	94	90	83	77	68	104	104	104	104	104	104	104
March 2014 . . . . .	98	91	85	73	56	42	24	98	90	84	72	55	40	22	107	107	107	107	107	107	107
March 2015 . . . . .	97	84	73	54	32	16	4	97	83	72	53	30	14	1	111	111	111	111	111	111	111
March 2016 . . . . .	96	77	63	41	18	6	1	95	76	62	38	15	3	0	115	115	115	115	115	115	20
March 2017 . . . . .	95	71	55	30	10	3	*	94	70	53	28	7	0	0	119	119	119	119	119	85	3
March 2018 . . . . .	93	66	47	23	6	1	*	92	64	45	19	2	0	0	123	123	123	123	123	33	*
March 2019 . . . . .	92	60	41	17	3	*	*	91	58	38	13	0	0	0	128	128	128	128	112	13	*
March 2020 . . . . .	90	56	35	12	2	*	*	89	53	32	9	0	0	0	132	132	132	132	64	5	*
March 2021 . . . . .	89	51	30	9	1	*	*	87	48	27	5	0	0	0	137	137	137	137	36	2	*
March 2022 . . . . .	87	46	26	7	1	*	*	85	44	22	3	0	0	0	142	142	142	142	20	1	*
March 2023 . . . . .	85	42	22	5	*	*	*	83	39	18	1	0	0	0	147	147	147	147	11	*	*
March 2024 . . . . .	83	39	19	4	*	*	0	81	35	14	0	0	0	0	152	152	152	123	6	*	*
March 2025 . . . . .	80	35	16	3	*	*	0	78	31	11	0	0	0	0	158	158	158	90	4	*	*
March 2026 . . . . .	78	32	13	2	*	*	0	75	28	9	0	0	0	0	163	163	163	66	2	*	0
March 2027 . . . . .	75	28	11	1	*	*	0	73	24	6	0	0	0	0	169	169	169	48	1	*	0
March 2028 . . . . .	73	25	9	1	*	*	0	69	21	4	0	0	0	0	175	175	175	35	1	*	0
March 2029 . . . . .	70	23	8	1	*	*	0	66	18	3	0	0	0	0	181	181	181	25	*	*	0
March 2030 . . . . .	66	20	7	1	*	*	0	63	15	1	0	0	0	0	188	188	188	18	*	*	0
March 2031 . . . . .	63	18	5	*	*	*	0	59	12	0	0	0	0	0	194	194	179	13	*	*	0
March 2032 . . . . .	59	15	4	*	*	*	0	55	10	0	0	0	0	0	201	201	146	9	*	*	0
March 2033 . . . . .	55	13	4	*	*	0	0	50	7	0	0	0	0	0	208	208	118	6	*	*	0
March 2034 . . . . .	50	11	3	*	*	0	0	45	5	0	0	0	0	0	216	216	94	4	*	*	0
March 2035 . . . . .	46	9	2	*	*	0	0	40	3	0	0	0	0	0	223	223	73	3	*	*	0
March 2036 . . . . .	40	8	2	*	*	0	0	35	1	0	0	0	0	0	231	231	56	2	*	0	0
March 2037 . . . . .	35	6	1	*	*	0	0	29	0	0	0	0	0	0	240	202	41	1	*	0	0
March 2038 . . . . .	29	5	1	*	*	0	0	22	0	0	0	0	0	0	248	152	29	1	*	0	0
March 2039 . . . . .	22	3	1	*	*	0	0	15	0	0	0	0	0	0	257	104	19	*	*	0	0
March 2040 . . . . .	16	2	*	*	*	0	0	8	0	0	0	0	0	0	266	60	10	*	*	0	0
March 2041 . . . . .	8	1	*	*	0	0	0	0	0	0	0	0	0	0	269	19	3	*	*	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	20.2	10.9	7.3	4.3	2.7	2.0	1.5	19.2	9.8	6.5	3.8	2.4	1.8	1.4	29.5	26.8	22.5	14.5	8.6	5.7	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	XS† and XF Classes							TD and TI† Classes								
	PSA Prepayment Assumption							PSA Prepayment Assumption								
	0%	100%	200%	400%	700%	1000%	1400%	0%	100%	200%	235%	313%	500%	800%	1100%	1500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	99	96	94	90	84	77	69	98	95	94	94	94	94	94	91	82
March 2014 . . . . .	98	91	84	73	56	41	23	96	87	82	82	82	81	63	47	27
March 2015 . . . . .	97	84	73	54	32	16	3	93	78	69	69	69	56	32	16	3
March 2016 . . . . .	96	77	63	40	18	6	*	91	70	57	57	57	38	17	5	*
March 2017 . . . . .	94	71	54	30	10	2	*	88	62	46	46	46	26	8	2	*
March 2018 . . . . .	93	65	46	22	5	1	*	86	54	37	37	37	18	4	1	*
March 2019 . . . . .	92	60	40	16	2	*	*	83	47	29	29	29	12	2	*	*
March 2020 . . . . .	90	55	34	11	1	*	*	80	40	23	23	23	8	1	*	*
March 2021 . . . . .	88	50	29	8	1	*	*	77	33	18	18	18	6	1	*	*
March 2022 . . . . .	86	46	25	6	*	*	*	73	27	15	15	15	4	*	*	0
March 2023 . . . . .	84	41	21	4	*	*	0	69	21	11	11	11	3	*	*	0
March 2024 . . . . .	82	38	17	3	*	*	0	66	15	9	9	9	2	*	*	0
March 2025 . . . . .	80	34	15	2	*	*	0	62	10	7	7	7	1	*	*	0
March 2026 . . . . .	77	30	12	1	*	*	0	57	5	5	5	5	1	*	*	0
March 2027 . . . . .	75	27	10	1	*	*	0	53	4	4	4	4	1	*	*	0
March 2028 . . . . .	72	24	8	1	*	*	0	48	3	3	3	3	*	*	*	0
March 2029 . . . . .	69	21	6	1	*	*	0	43	2	2	2	2	*	*	*	0
March 2030 . . . . .	65	19	5	*	*	*	0	37	2	2	2	2	*	*	0	0
March 2031 . . . . .	62	16	4	*	*	*	0	32	1	1	1	1	*	*	0	0
March 2032 . . . . .	58	14	3	*	*	*	0	25	1	1	1	1	*	*	0	0
March 2033 . . . . .	53	12	3	*	*	0	0	19	1	1	1	1	*	*	0	0
March 2034 . . . . .	49	10	2	*	*	0	0	12	1	1	1	1	*	*	0	0
March 2035 . . . . .	44	8	2	*	*	0	0	5	*	*	*	*	*	*	0	0
March 2036 . . . . .	39	6	1	*	*	0	0	*	*	*	*	*	*	*	0	0
March 2037 . . . . .	33	4	1	*	*	0	0	*	*	*	*	*	*	*	0	0
March 2038 . . . . .	27	3	1	*	*	0	0	*	*	*	*	*	*	*	0	0
March 2039 . . . . .	20	2	*	*	*	0	0	*	*	*	*	*	*	0	0	0
March 2040 . . . . .	13	1	*	*	*	0	0	*	*	*	*	*	*	0	0	0
March 2041 . . . . .	6	*	*	*	0	0	0	*	*	*	*	*	*	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	19.9	10.6	7.1	4.1	2.6	1.9	1.5	14.5	7.1	5.7	5.7	5.7	4.0	2.8	2.1	1.7

Date	HZ Class									GA Class						GV Class					
	PSA Prepayment Assumption									PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	200%	235%	313%	500%	800%	1100%	1500%	0%	100%	303%	500%	750%	1000%	0%	100%	303%	500%	750%	1000%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2013 . . . . .	104	104	100	96	86	63	26	0	0	99	96	93	89	85	80	95	95	95	95	95	95
March 2014 . . . . .	108	108	100	87	59	0	0	0	0	97	90	78	67	53	41	90	90	90	90	90	90
March 2015 . . . . .	113	113	100	78	31	0	0	0	0	95	81	59	41	21	6	85	85	85	85	85	85
March 2016 . . . . .	117	117	100	72	13	0	0	0	0	94	73	44	22	3	0	80	80	80	80	80	0
March 2017 . . . . .	122	122	100	68	4	0	0	0	0	92	66	32	10	0	0	75	75	75	75	0	0
March 2018 . . . . .	127	127	100	66	*	0	0	0	0	90	59	22	1	0	0	69	69	69	69	0	0
March 2019 . . . . .	132	132	100	64	*	0	0	0	0	88	53	14	0	0	0	64	64	64	*	0	0
March 2020 . . . . .	138	138	96	61	*	0	0	0	0	86	47	7	0	0	0	58	58	58	0	0	0
March 2021 . . . . .	143	143	91	57	*	0	0	0	0	83	41	2	0	0	0	51	51	51	0	0	0
March 2022 . . . . .	149	149	84	52	*	0	0	0	0	81	36	0	0	0	0	45	45	20	0	0	0
March 2023 . . . . .	155	155	77	47	*	0	0	0	0	78	31	0	0	0	0	38	38	0	0	0	0
March 2024 . . . . .	161	161	69	42	*	0	0	0	0	75	26	0	0	0	0	31	31	0	0	0	0
March 2025 . . . . .	168	168	62	37	*	0	0	0	0	72	22	0	0	0	0	24	24	0	0	0	0
March 2026 . . . . .	175	169	55	32	*	0	0	0	0	69	18	0	0	0	0	17	17	0	0	0	0
March 2027 . . . . .	182	156	48	28	*	0	0	0	0	66	14	0	0	0	0	9	9	0	0	0	0
March 2028 . . . . .	189	142	42	24	*	0	0	0	0	62	11	0	0	0	0	1	1	0	0	0	0
March 2029 . . . . .	197	128	36	20	*	0	0	0	0	59	8	0	0	0	0	0	0	0	0	0	0
March 2030 . . . . .	205	115	30	17	*	0	0	0	0	55	5	0	0	0	0	0	0	0	0	0	0
March 2031 . . . . .	214	102	26	14	*	0	0	0	0	50	2	0	0	0	0	0	0	0	0	0	0
March 2032 . . . . .	222	90	21	11	*	0	0	0	0	46	0	0	0	0	0	0	0	0	0	0	0
March 2033 . . . . .	231	78	18	9	*	0	0	0	0	41	0	0	0	0	0	0	0	0	0	0	0
March 2034 . . . . .	241	67	14	7	*	0	0	0	0	36	0	0	0	0	0	0	0	0	0	0	0
March 2035 . . . . .	251	56	11	6	*	0	0	0	0	31	0	0	0	0	0	0	0	0	0	0	0
March 2036 . . . . .	243	46	9	4	*	0	0	0	0	25	0	0	0	0	0	0	0	0	0	0	0
March 2037 . . . . .	209	37	7	3	*	0	0	0	0	19	0	0	0	0	0	0	0	0	0	0	0
March 2038 . . . . .	173	28	5	2	*	0	0	0	0	12	0	0	0	0	0	0	0	0	0	0	0
March 2039 . . . . .	134	20	3	1	*	0	0	0	0	6	0	0	0	0	0	0	0	0	0	0	0
March 2040 . . . . .	92	12	2	1	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041 . . . . .	48	5	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	27.1	20.8	15.5	10.6	2.5	1.2	0.8	0.6	0.5	17.6	8.3	4.0	2.8	2.1	1.8	8.9	8.9	7.4	5.5	4.1	3.3

\* 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	GZ Class					
	PSA Prepayment Assumption					
	0%	100%	303%	500%	750%	1000%
Initial Percent . . . . .	100	100	100	100	100	100
March 2013 . . . . .	104	104	104	104	104	104
March 2014 . . . . .	107	107	107	107	107	107
March 2015 . . . . .	111	111	111	111	111	111
March 2016 . . . . .	115	115	115	115	115	93
March 2017 . . . . .	119	119	119	119	113	36
March 2018 . . . . .	123	123	123	123	61	14
March 2019 . . . . .	128	128	128	128	32	6
March 2020 . . . . .	132	132	132	87	17	2
March 2021 . . . . .	137	137	137	59	9	1
March 2022 . . . . .	142	142	142	40	5	*
March 2023 . . . . .	147	147	124	27	3	*
March 2024 . . . . .	152	152	98	18	1	*
March 2025 . . . . .	158	158	77	12	1	*
March 2026 . . . . .	163	163	60	8	*	*
March 2027 . . . . .	169	169	47	6	*	*
March 2028 . . . . .	175	175	37	4	*	*
March 2029 . . . . .	176	176	28	2	*	*
March 2030 . . . . .	176	176	22	2	*	*
March 2031 . . . . .	176	176	17	1	*	*
March 2032 . . . . .	176	171	13	1	*	*
March 2033 . . . . .	176	147	9	*	*	*
March 2034 . . . . .	176	125	7	*	*	*
March 2035 . . . . .	176	104	5	*	*	0
March 2036 . . . . .	176	85	4	*	*	0
March 2037 . . . . .	176	68	2	*	*	0
March 2038 . . . . .	176	51	2	*	*	0
March 2039 . . . . .	176	36	1	*	*	0
March 2040 . . . . .	159	23	1	*	*	0
March 2041 . . . . .	82	10	*	*	*	0
March 2042 . . . . .	0	0	0	0	0	0
Weighted Average						
Life (years)** . . . . .	28.9	24.2	14.4	9.6	6.6	4.9

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

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

## 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, approximately 14% of the Mortgage Loans underlying the Group 9 MBS (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 MBS” in this prospectus supplement. A portion of the 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 the Group 9 Classes 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, certain Classes of REMIC Certificates may be treated as having been issued at a premium. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Regular Certificates Purchased at a Premium*” in the REMIC Prospectus.

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	200% PSA
2	296% PSA
3	195% PSA
4	181% PSA
5	300% PSA
6	181% PSA
7	200% PSA
8	446% PSA
9	200% PSA
10	235% PSA
11	303% 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 Classes of RCR Certificates are Combination RCR Certificates. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of RCR Certificates” in the REMIC Prospectus for a general discussion of the federal income tax treatment of beneficial owners of RCR Certificates.

### **PLAN OF DISTRIBUTION**

We are obligated to deliver the Certificates to Wells Fargo Securities, LLC (the “Dealer”) in exchange for the MBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

### **LEGAL MATTERS**

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

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
SN	\$20,664,823(3)	S	\$28,807,679(3)	NTL	(4)	INV/IO	3136A5TF3	April 2042
NS	8,142,856(3)							
Recombination 2								
FN	4,350,489	FH	6,064,774	SEQ/PT	(4)	FLT	3136A5TG1	April 2042
NF	1,714,285							
Recombination 3								
FN	16,314,334	F(5)	39,111,354	SEQ/PT	(4)	FLT	3136A5TH9	April 2042
NF	6,428,571							
HF	16,368,449							
Recombination 4								
CA	67,240,447	CB	67,240,447	SEQ	1.5%	FIX	3136A5TJ5	March 2027
CI	9,605,778(3)							
Recombination 5								
CA	67,240,447	CD	67,240,447	SEQ	2.0	FIX	3136A5TK2	March 2027
CI	19,211,556(3)							
Recombination 6								
CA	67,240,447	CE	67,240,447	SEQ	2.5	FIX	3136A5TL0	March 2027
CI	28,817,334(3)							
Recombination 7								
CA	67,240,447	CG	67,240,447	SEQ	3.0	FIX	3136A5TM8	March 2027
CI	38,423,112(3)							
Recombination 8								
TS	11,859,442(3)	XS	16,460,905(3)	NTL	(4)	INV/IO	3136A5TN6	April 2042
ST	4,601,463(3)							

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 9								
TF	\$11,859,442	XF	\$16,460,905	SEQ/PT	(4)	FLT	3136A5TP1	April 2042
FT	4,601,463							

- (1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See “Description of the Certificates—General—*Authorized Denominations*,” in this prospectus supplement.
- (2) See “Description of the Certificates—The Certificates—*Class Definitions and Abbreviations*” in the REMIC Prospectus.
- (3) Notional balances. These Classes are Interest Only Classes. See page S-8 for a description of how their notional balances are calculated.
- (4) For a description of these interest rates, see “Summary—Interest Rates” in this prospectus supplement.
- (5) The F Class is an RCR Class formed by a combination of the FN and NF Classes in Group 6 and the HF Class in Group 4.



## 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 . . . . .	\$60,733,000.00	July 2016 . . . . .	\$34,580,411.66	November 2020 . . . . .	\$14,275,881.77
April 2012 . . . . .	60,445,084.57	August 2016 . . . . .	34,100,432.40	December 2020 . . . . .	14,008,349.34
May 2012 . . . . .	60,139,555.41	September 2016 . . . . .	33,623,803.02	January 2021 . . . . .	13,745,617.63
June 2012 . . . . .	59,816,560.91	October 2016 . . . . .	33,150,501.23	February 2021 . . . . .	13,487,602.80
July 2012 . . . . .	59,476,260.77	November 2016 . . . . .	32,680,504.92	March 2021 . . . . .	13,234,222.43
August 2012 . . . . .	59,118,825.90	December 2016 . . . . .	32,213,792.09	April 2021 . . . . .	12,985,395.54
September 2012 . . . . .	58,744,438.27	January 2017 . . . . .	31,750,340.92	May 2021 . . . . .	12,741,042.53
October 2012 . . . . .	58,353,290.78	February 2017 . . . . .	31,290,129.70	June 2021 . . . . .	12,501,085.15
November 2012 . . . . .	57,945,587.09	March 2017 . . . . .	30,833,136.87	July 2021 . . . . .	12,265,446.51
December 2012 . . . . .	57,521,541.47	April 2017 . . . . .	30,379,341.04	August 2021 . . . . .	12,034,051.06
January 2013 . . . . .	57,081,378.60	May 2017 . . . . .	29,928,720.92	September 2021 . . . . .	11,806,824.50
February 2013 . . . . .	56,625,333.38	June 2017 . . . . .	29,481,255.37	October 2021 . . . . .	11,583,693.84
March 2013 . . . . .	56,153,650.73	July 2017 . . . . .	29,036,923.41	November 2021 . . . . .	11,364,587.34
April 2013 . . . . .	55,666,585.40	August 2017 . . . . .	28,595,704.17	December 2021 . . . . .	11,149,434.49
May 2013 . . . . .	55,164,401.68	September 2017 . . . . .	28,157,576.93	January 2022 . . . . .	10,938,165.99
June 2013 . . . . .	54,647,373.25	October 2017 . . . . .	27,722,521.11	February 2022 . . . . .	10,730,713.73
July 2013 . . . . .	54,115,782.86	November 2017 . . . . .	27,290,516.24	March 2022 . . . . .	10,527,010.78
August 2013 . . . . .	53,569,922.10	December 2017 . . . . .	26,861,542.02	April 2022 . . . . .	10,326,991.36
September 2013 . . . . .	53,010,091.16	January 2018 . . . . .	26,435,578.26	May 2022 . . . . .	10,130,590.81
October 2013 . . . . .	52,436,598.51	February 2018 . . . . .	26,012,604.91	June 2022 . . . . .	9,937,745.60
November 2013 . . . . .	51,849,760.64	March 2018 . . . . .	25,592,602.03	July 2022 . . . . .	9,748,393.28
December 2013 . . . . .	51,249,901.78	April 2018 . . . . .	25,175,549.85	August 2022 . . . . .	9,562,472.48
January 2014 . . . . .	50,654,188.42	May 2018 . . . . .	24,761,428.70	September 2022 . . . . .	9,379,922.89
February 2014 . . . . .	50,062,593.10	June 2018 . . . . .	24,350,219.04	October 2022 . . . . .	9,200,685.23
March 2014 . . . . .	49,475,088.52	July 2018 . . . . .	23,941,901.47	November 2022 . . . . .	9,024,701.26
April 2014 . . . . .	48,891,647.57	August 2018 . . . . .	23,536,456.71	December 2022 . . . . .	8,851,913.72
May 2014 . . . . .	48,312,243.31	September 2018 . . . . .	23,133,865.61	January 2023 . . . . .	8,682,266.36
June 2014 . . . . .	47,736,848.99	October 2018 . . . . .	22,734,109.13	February 2023 . . . . .	8,515,703.88
July 2014 . . . . .	47,165,438.01	November 2018 . . . . .	22,337,168.39	March 2023 . . . . .	8,352,171.95
August 2014 . . . . .	46,597,983.96	December 2018 . . . . .	21,943,024.59	April 2023 . . . . .	8,191,617.17
September 2014 . . . . .	46,034,460.60	January 2019 . . . . .	21,551,659.09	May 2023 . . . . .	8,033,987.06
October 2014 . . . . .	45,474,841.87	February 2019 . . . . .	21,163,053.34	June 2023 . . . . .	7,879,230.04
November 2014 . . . . .	44,919,101.86	March 2019 . . . . .	20,777,188.94	July 2023 . . . . .	7,727,295.44
December 2014 . . . . .	44,367,214.84	April 2019 . . . . .	20,394,047.60	August 2023 . . . . .	7,578,133.45
January 2015 . . . . .	43,819,155.26	May 2019 . . . . .	20,017,265.06	September 2023 . . . . .	7,431,695.12
February 2015 . . . . .	43,274,897.72	June 2019 . . . . .	19,647,185.23	October 2023 . . . . .	7,287,932.35
March 2015 . . . . .	42,734,416.98	July 2019 . . . . .	19,283,691.70	November 2023 . . . . .	7,146,797.88
April 2015 . . . . .	42,197,688.00	August 2019 . . . . .	18,926,670.05	December 2023 . . . . .	7,008,245.24
May 2015 . . . . .	41,664,685.86	September 2019 . . . . .	18,576,007.83	January 2024 . . . . .	6,872,228.80
June 2015 . . . . .	41,135,385.83	October 2019 . . . . .	18,231,594.50	February 2024 . . . . .	6,738,703.70
July 2015 . . . . .	40,609,763.33	November 2019 . . . . .	17,893,321.42	March 2024 . . . . .	6,607,625.84
August 2015 . . . . .	40,087,793.95	December 2019 . . . . .	17,561,081.81	April 2024 . . . . .	6,478,951.91
September 2015 . . . . .	39,569,453.44	January 2020 . . . . .	17,234,770.70	May 2024 . . . . .	6,352,639.35
October 2015 . . . . .	39,054,717.70	February 2020 . . . . .	16,914,284.92	June 2024 . . . . .	6,228,646.31
November 2015 . . . . .	38,543,562.78	March 2020 . . . . .	16,599,523.09	July 2024 . . . . .	6,106,931.69
December 2015 . . . . .	38,035,964.90	April 2020 . . . . .	16,290,385.53	August 2024 . . . . .	5,987,455.09
January 2016 . . . . .	37,531,900.45	May 2020 . . . . .	15,986,774.29	September 2024 . . . . .	5,870,176.81
February 2016 . . . . .	37,031,345.94	June 2020 . . . . .	15,688,593.09	October 2024 . . . . .	5,755,057.85
March 2016 . . . . .	36,534,278.05	July 2020 . . . . .	15,395,747.30	November 2024 . . . . .	5,642,059.88
April 2016 . . . . .	36,040,673.62	August 2020 . . . . .	15,108,143.91	December 2024 . . . . .	5,531,145.22
May 2016 . . . . .	35,550,509.63	September 2020 . . . . .	14,825,691.50	January 2025 . . . . .	5,422,276.86
June 2016 . . . . .	35,063,763.22	October 2020 . . . . .	14,548,300.23	February 2025 . . . . .	5,315,418.44

**Aggregate Group I (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2025 . . . . .	\$ 5,210,534.21	October 2029 . . . . .	\$ 1,657,512.20	May 2034 . . . . .	\$ 444,964.01
April 2025 . . . . .	5,107,589.04	November 2029 . . . . .	1,621,502.33	June 2034 . . . . .	433,209.58
May 2025 . . . . .	5,006,548.44	December 2029 . . . . .	1,586,192.07	July 2034 . . . . .	421,702.91
June 2025 . . . . .	4,907,378.49	January 2030 . . . . .	1,551,568.59	August 2034 . . . . .	410,439.26
July 2025 . . . . .	4,810,045.87	February 2030 . . . . .	1,517,619.30	September 2034 . . . . .	399,413.97
August 2025 . . . . .	4,714,517.83	March 2030 . . . . .	1,484,331.82	October 2034 . . . . .	388,622.47
September 2025 . . . . .	4,620,762.21	April 2030 . . . . .	1,451,694.01	November 2034 . . . . .	378,060.26
October 2025 . . . . .	4,528,747.39	May 2030 . . . . .	1,419,693.93	December 2034 . . . . .	367,722.94
November 2025 . . . . .	4,438,442.31	June 2030 . . . . .	1,388,319.85	January 2035 . . . . .	357,606.18
December 2025 . . . . .	4,349,816.44	July 2030 . . . . .	1,357,560.24	February 2035 . . . . .	347,705.74
January 2026 . . . . .	4,262,839.79	August 2030 . . . . .	1,327,403.80	March 2035 . . . . .	338,017.44
February 2026 . . . . .	4,177,482.90	September 2030 . . . . .	1,297,839.42	April 2035 . . . . .	328,537.19
March 2026 . . . . .	4,093,716.81	October 2030 . . . . .	1,268,856.17	May 2035 . . . . .	319,260.96
April 2026 . . . . .	4,011,513.06	November 2030 . . . . .	1,240,443.34	June 2035 . . . . .	310,184.82
May 2026 . . . . .	3,930,843.70	December 2030 . . . . .	1,212,590.40	July 2035 . . . . .	301,304.88
June 2026 . . . . .	3,851,681.27	January 2031 . . . . .	1,185,286.99	August 2035 . . . . .	292,617.34
July 2026 . . . . .	3,773,998.77	February 2031 . . . . .	1,158,522.97	September 2035 . . . . .	284,118.48
August 2026 . . . . .	3,697,769.68	March 2031 . . . . .	1,132,288.35	October 2035 . . . . .	275,804.61
September 2026 . . . . .	3,622,967.95	April 2031 . . . . .	1,106,573.33	November 2035 . . . . .	267,672.15
October 2026 . . . . .	3,549,567.98	May 2031 . . . . .	1,081,368.28	December 2035 . . . . .	259,717.57
November 2026 . . . . .	3,477,544.61	June 2031 . . . . .	1,056,663.75	January 2036 . . . . .	251,937.38
December 2026 . . . . .	3,406,873.13	July 2031 . . . . .	1,032,450.45	February 2036 . . . . .	244,328.20
January 2027 . . . . .	3,337,529.26	August 2031 . . . . .	1,008,719.26	March 2036 . . . . .	236,886.68
February 2027 . . . . .	3,269,489.13	September 2031 . . . . .	985,461.22	April 2036 . . . . .	229,609.54
March 2027 . . . . .	3,202,729.31	October 2031 . . . . .	962,667.54	May 2036 . . . . .	222,493.55
April 2027 . . . . .	3,137,226.76	November 2031 . . . . .	940,329.57	June 2036 . . . . .	215,535.57
May 2027 . . . . .	3,072,958.86	December 2031 . . . . .	918,438.82	July 2036 . . . . .	208,732.48
June 2027 . . . . .	3,009,903.37	January 2032 . . . . .	896,986.97	August 2036 . . . . .	202,081.25
July 2027 . . . . .	2,948,038.45	February 2032 . . . . .	875,965.82	September 2036 . . . . .	195,578.88
August 2027 . . . . .	2,887,342.64	March 2032 . . . . .	855,367.33	October 2036 . . . . .	189,222.44
September 2027 . . . . .	2,827,794.84	April 2032 . . . . .	835,183.61	November 2036 . . . . .	183,009.05
October 2027 . . . . .	2,769,374.36	May 2032 . . . . .	815,406.91	December 2036 . . . . .	176,935.88
November 2027 . . . . .	2,712,060.83	June 2032 . . . . .	796,029.61	January 2037 . . . . .	171,000.17
December 2027 . . . . .	2,655,834.26	July 2032 . . . . .	777,044.23	February 2037 . . . . .	165,199.19
January 2028 . . . . .	2,600,675.00	August 2032 . . . . .	758,443.42	March 2037 . . . . .	159,530.26
February 2028 . . . . .	2,546,563.76	September 2032 . . . . .	740,219.98	April 2037 . . . . .	153,990.77
March 2028 . . . . .	2,493,481.57	October 2032 . . . . .	722,366.82	May 2037 . . . . .	148,578.13
April 2028 . . . . .	2,441,409.80	November 2032 . . . . .	704,876.98	June 2037 . . . . .	143,289.84
May 2028 . . . . .	2,390,330.15	December 2032 . . . . .	687,743.63	July 2037 . . . . .	138,123.39
June 2028 . . . . .	2,340,224.64	January 2033 . . . . .	670,960.07	August 2037 . . . . .	133,076.37
July 2028 . . . . .	2,291,075.62	February 2033 . . . . .	654,519.71	September 2037 . . . . .	128,146.39
August 2028 . . . . .	2,242,865.71	March 2033 . . . . .	638,416.07	October 2037 . . . . .	123,331.09
September 2028 . . . . .	2,195,577.88	April 2033 . . . . .	622,642.81	November 2037 . . . . .	118,628.19
October 2028 . . . . .	2,149,195.38	May 2033 . . . . .	607,193.68	December 2037 . . . . .	114,035.42
November 2028 . . . . .	2,103,701.76	June 2033 . . . . .	592,062.57	January 2038 . . . . .	109,550.57
December 2028 . . . . .	2,059,080.84	July 2033 . . . . .	577,243.46	February 2038 . . . . .	105,171.48
January 2029 . . . . .	2,015,316.76	August 2033 . . . . .	562,730.43	March 2038 . . . . .	100,895.99
February 2029 . . . . .	1,972,393.91	September 2033 . . . . .	548,517.70	April 2038 . . . . .	96,722.03
March 2029 . . . . .	1,930,296.97	October 2033 . . . . .	534,599.56	May 2038 . . . . .	92,647.54
April 2029 . . . . .	1,889,010.89	November 2033 . . . . .	520,970.42	June 2038 . . . . .	88,670.50
May 2029 . . . . .	1,848,520.87	December 2033 . . . . .	507,624.80	July 2038 . . . . .	84,788.94
June 2029 . . . . .	1,808,812.39	January 2034 . . . . .	494,557.29	August 2038 . . . . .	81,000.91
July 2029 . . . . .	1,769,871.18	February 2034 . . . . .	481,762.61	September 2038 . . . . .	77,304.52
August 2029 . . . . .	1,731,683.22	March 2034 . . . . .	469,235.56	October 2038 . . . . .	73,697.89
September 2029 . . . . .	1,694,234.74	April 2034 . . . . .	456,971.03	November 2038 . . . . .	70,179.20

### ***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>
December 2038 . . . . .	\$ 66,746.64	October 2039 . . . . .	\$ 36,786.30	August 2040 . . . . .	\$ 13,695.12
January 2039 . . . . .	63,398.45	November 2039 . . . . .	34,191.81	September 2040 . . . . .	11,710.97
February 2039 . . . . .	60,132.89	December 2039 . . . . .	31,664.35	October 2040 . . . . .	9,780.98
March 2039 . . . . .	56,948.28	January 2040 . . . . .	29,202.52	November 2040 . . . . .	7,903.99
April 2039 . . . . .	53,842.95	February 2040 . . . . .	26,804.95	December 2040 . . . . .	6,078.87
May 2039 . . . . .	50,815.25	March 2040 . . . . .	24,470.29	January 2041 . . . . .	4,304.51
June 2039 . . . . .	47,863.59	April 2040 . . . . .	22,197.21	February 2041 . . . . .	2,579.82
July 2039 . . . . .	44,986.40	May 2040 . . . . .	19,984.41	March 2041 . . . . .	903.72
August 2039 . . . . .	42,182.12	June 2040 . . . . .	17,830.63	April 2041 and thereafter . . . . .	0.00
September 2039 . . . . .	39,449.25	July 2040 . . . . .	15,734.60		

### ***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 . . . . .	\$109,627,000.00	July 2015 . . . . .	\$ 77,194,497.99	November 2018 . . . . .	\$ 46,865,024.80
April 2012 . . . . .	109,184,141.49	August 2015 . . . . .	76,333,182.72	December 2018 . . . . .	46,206,330.73
May 2012 . . . . .	108,712,616.33	September 2015 . . . . .	75,477,587.93	January 2019 . . . . .	45,552,068.84
June 2012 . . . . .	108,212,640.77	October 2015 . . . . .	74,627,677.32	February 2019 . . . . .	44,902,210.91
July 2012 . . . . .	107,684,448.81	November 2015 . . . . .	73,783,414.82	March 2019 . . . . .	44,256,728.86
August 2012 . . . . .	107,128,292.00	December 2015 . . . . .	72,944,764.56	April 2019 . . . . .	43,615,594.80
September 2012 . . . . .	106,544,439.27	January 2016 . . . . .	72,111,690.93	May 2019 . . . . .	42,978,781.02
October 2012 . . . . .	105,933,176.74	February 2016 . . . . .	71,284,158.51	June 2019 . . . . .	42,346,259.98
November 2012 . . . . .	105,294,807.49	March 2016 . . . . .	70,462,132.12	July 2019 . . . . .	41,718,004.30
December 2012 . . . . .	104,629,651.30	April 2016 . . . . .	69,645,576.80	August 2019 . . . . .	41,093,986.79
January 2013 . . . . .	103,938,044.45	May 2016 . . . . .	68,834,457.81	September 2019 . . . . .	40,474,180.42
February 2013 . . . . .	103,220,339.39	June 2016 . . . . .	68,028,740.61	October 2019 . . . . .	39,858,558.33
March 2013 . . . . .	102,476,904.47	July 2016 . . . . .	67,228,390.89	November 2019 . . . . .	39,247,093.84
April 2013 . . . . .	101,708,123.67	August 2016 . . . . .	66,433,374.56	December 2019 . . . . .	38,639,760.41
May 2013 . . . . .	100,914,396.19	September 2016 . . . . .	65,643,657.74	January 2020 . . . . .	38,036,531.69
June 2013 . . . . .	100,096,136.22	October 2016 . . . . .	64,859,206.74	February 2020 . . . . .	37,441,809.04
July 2013 . . . . .	99,253,772.48	November 2016 . . . . .	64,079,988.12	March 2020 . . . . .	36,855,867.23
August 2013 . . . . .	98,387,747.92	December 2016 . . . . .	63,305,968.61	April 2020 . . . . .	36,278,580.83
September 2013 . . . . .	97,498,519.31	January 2017 . . . . .	62,537,115.18	May 2020 . . . . .	35,709,826.13
October 2013 . . . . .	96,586,556.83	February 2017 . . . . .	61,773,394.99	June 2020 . . . . .	35,149,481.16
November 2013 . . . . .	95,652,343.68	March 2017 . . . . .	61,014,775.41	July 2020 . . . . .	34,597,425.66
December 2013 . . . . .	94,696,375.61	April 2017 . . . . .	60,261,224.00	August 2020 . . . . .	34,053,541.05
January 2014 . . . . .	93,719,160.55	May 2017 . . . . .	59,512,708.55	September 2020 . . . . .	33,517,710.42
February 2014 . . . . .	92,748,400.85	June 2017 . . . . .	58,769,197.03	October 2020 . . . . .	32,989,818.49
March 2014 . . . . .	91,784,055.62	July 2017 . . . . .	58,030,657.62	November 2020 . . . . .	32,469,751.61
April 2014 . . . . .	90,826,084.21	August 2017 . . . . .	57,297,058.70	December 2020 . . . . .	31,957,397.71
May 2014 . . . . .	89,874,446.24	September 2017 . . . . .	56,568,368.84	January 2021 . . . . .	31,452,646.29
June 2014 . . . . .	88,929,101.56	October 2017 . . . . .	55,844,556.81	February 2021 . . . . .	30,955,388.41
July 2014 . . . . .	87,990,010.29	November 2017 . . . . .	55,125,591.58	March 2021 . . . . .	30,465,516.65
August 2014 . . . . .	87,057,132.80	December 2017 . . . . .	54,411,442.32	April 2021 . . . . .	29,982,925.10
September 2014 . . . . .	86,130,429.68	January 2018 . . . . .	53,702,078.37	May 2021 . . . . .	29,507,509.34
October 2014 . . . . .	85,209,861.80	February 2018 . . . . .	52,997,469.28	June 2021 . . . . .	29,039,166.42
November 2014 . . . . .	84,295,390.27	March 2018 . . . . .	52,297,584.79	July 2021 . . . . .	28,577,794.81
December 2014 . . . . .	83,386,976.42	April 2018 . . . . .	51,602,394.83	August 2021 . . . . .	28,123,294.43
January 2015 . . . . .	82,484,581.84	May 2018 . . . . .	50,911,869.50	September 2021 . . . . .	27,675,566.60
February 2015 . . . . .	81,588,168.36	June 2018 . . . . .	50,225,979.12	October 2021 . . . . .	27,234,514.03
March 2015 . . . . .	80,697,698.04	July 2018 . . . . .	49,544,694.16	November 2021 . . . . .	26,800,040.79
April 2015 . . . . .	79,813,133.19	August 2018 . . . . .	48,867,985.30	December 2021 . . . . .	26,372,052.29
May 2015 . . . . .	78,934,436.35	September 2018 . . . . .	48,195,823.40	January 2022 . . . . .	25,950,455.29
June 2015 . . . . .	78,061,570.28	October 2018 . . . . .	47,528,179.50	February 2022 . . . . .	25,535,157.85

**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>
March 2022 . . . . .	\$ 25,126,069.32	October 2026 . . . . .	\$ 10,004,426.90	May 2031 . . . . .	\$ 3,604,722.80
April 2022 . . . . .	24,723,100.33	November 2026 . . . .	9,831,195.73	June 2031 . . . . .	3,533,238.19
May 2022 . . . . .	24,326,162.76	December 2026 . . . .	9,660,658.14	July 2031 . . . . .	3,462,931.30
June 2022 . . . . .	23,935,169.74	January 2027 . . . . .	9,492,774.48	August 2031 . . . . .	3,393,784.23
July 2022 . . . . .	23,550,035.62	February 2027 . . . . .	9,327,505.67	September 2031 . . . .	3,325,779.39
August 2022 . . . . .	23,170,675.96	March 2027 . . . . .	9,164,813.19	October 2031 . . . . .	3,258,899.42
September 2022 . . . .	22,797,007.48	April 2027 . . . . .	9,004,659.05	November 2031 . . . . .	3,193,127.21
October 2022 . . . . .	22,428,948.11	May 2027 . . . . .	8,847,005.83	December 2031 . . . . .	3,128,445.89
November 2022 . . . . .	22,066,416.92	June 2027 . . . . .	8,691,816.62	January 2032 . . . . .	3,064,838.86
December 2022 . . . . .	21,709,334.12	July 2027 . . . . .	8,539,055.06	February 2032 . . . . .	3,002,289.76
January 2023 . . . . .	21,357,621.05	August 2027 . . . . .	8,388,685.28	March 2032 . . . . .	2,940,782.43
February 2023 . . . . .	21,011,200.14	September 2027 . . . .	8,240,671.96	April 2032 . . . . .	2,880,301.00
March 2023 . . . . .	20,669,994.94	October 2027 . . . . .	8,094,980.24	May 2032 . . . . .	2,820,829.79
April 2023 . . . . .	20,333,930.06	November 2027 . . . . .	7,951,575.81	June 2032 . . . . .	2,762,353.36
May 2023 . . . . .	20,002,931.18	December 2027 . . . . .	7,810,424.80	July 2032 . . . . .	2,704,856.50
June 2023 . . . . .	19,676,925.03	January 2028 . . . . .	7,671,493.87	August 2032 . . . . .	2,648,324.23
July 2023 . . . . .	19,355,839.37	February 2028 . . . . .	7,534,750.12	September 2032 . . . .	2,592,741.76
August 2023 . . . . .	19,039,602.98	March 2028 . . . . .	7,400,161.13	October 2032 . . . . .	2,538,094.54
September 2023 . . . .	18,728,145.64	April 2028 . . . . .	7,267,694.97	November 2032 . . . . .	2,484,368.24
October 2023 . . . . .	18,421,398.13	May 2028 . . . . .	7,137,320.14	December 2032 . . . . .	2,431,548.71
November 2023 . . . . .	18,119,292.21	June 2028 . . . . .	7,009,005.59	January 2033 . . . . .	2,379,622.02
December 2023 . . . . .	17,821,760.59	July 2028 . . . . .	6,882,720.74	February 2033 . . . . .	2,328,574.45
January 2024 . . . . .	17,528,736.94	August 2028 . . . . .	6,758,435.42	March 2033 . . . . .	2,278,392.48
February 2024 . . . . .	17,240,155.88	September 2028 . . . .	6,636,119.92	April 2033 . . . . .	2,229,062.79
March 2024 . . . . .	16,955,952.92	October 2028 . . . . .	6,515,744.92	May 2033 . . . . .	2,180,572.24
April 2024 . . . . .	16,676,064.52	November 2028 . . . . .	6,397,281.56	June 2033 . . . . .	2,132,907.89
May 2024 . . . . .	16,400,428.02	December 2028 . . . . .	6,280,701.37	July 2033 . . . . .	2,086,056.99
June 2024 . . . . .	16,128,981.64	January 2029 . . . . .	6,165,976.29	August 2033 . . . . .	2,040,006.99
July 2024 . . . . .	15,861,664.48	February 2029 . . . . .	6,053,078.69	September 2033 . . . .	1,994,745.50
August 2024 . . . . .	15,598,416.50	March 2029 . . . . .	5,941,981.29	October 2033 . . . . .	1,950,260.33
September 2024 . . . .	15,339,178.53	April 2029 . . . . .	5,832,657.24	November 2033 . . . . .	1,906,539.47
October 2024 . . . . .	15,083,892.21	May 2029 . . . . .	5,725,080.06	December 2033 . . . . .	1,863,571.06
November 2024 . . . . .	14,832,500.02	June 2029 . . . . .	5,619,223.66	January 2034 . . . . .	1,821,343.45
December 2024 . . . . .	14,584,945.24	July 2029 . . . . .	5,515,062.31	February 2034 . . . . .	1,779,845.14
January 2025 . . . . .	14,341,171.99	August 2029 . . . . .	5,412,570.67	March 2034 . . . . .	1,739,064.80
February 2025 . . . . .	14,101,125.13	September 2029 . . . .	5,311,723.76	April 2034 . . . . .	1,698,991.28
March 2025 . . . . .	13,864,750.36	October 2029 . . . . .	5,212,496.93	May 2034 . . . . .	1,659,613.57
April 2025 . . . . .	13,631,994.09	November 2029 . . . . .	5,114,865.94	June 2034 . . . . .	1,620,920.85
May 2025 . . . . .	13,402,803.54	December 2029 . . . . .	5,018,806.85	July 2034 . . . . .	1,582,902.44
June 2025 . . . . .	13,177,126.65	January 2030 . . . . .	4,924,296.09	August 2034 . . . . .	1,545,547.82
July 2025 . . . . .	12,954,912.10	February 2030 . . . . .	4,831,310.42	September 2034 . . . .	1,508,846.63
August 2025 . . . . .	12,736,109.32	March 2030 . . . . .	4,739,826.95	October 2034 . . . . .	1,472,788.67
September 2025 . . . .	12,520,668.44	April 2030 . . . . .	4,649,823.10	November 2034 . . . . .	1,437,363.87
October 2025 . . . . .	12,308,540.29	May 2030 . . . . .	4,561,276.63	December 2034 . . . . .	1,402,562.33
November 2025 . . . . .	12,099,676.42	June 2030 . . . . .	4,474,165.61	January 2035 . . . . .	1,368,374.28
December 2025 . . . . .	11,894,029.06	July 2030 . . . . .	4,388,468.45	February 2035 . . . . .	1,334,790.11
January 2026 . . . . .	11,691,551.10	August 2030 . . . . .	4,304,163.83	March 2035 . . . . .	1,301,800.33
February 2026 . . . . .	11,492,196.14	September 2030 . . . .	4,221,230.79	April 2035 . . . . .	1,269,395.62
March 2026 . . . . .	11,295,918.41	October 2030 . . . . .	4,139,648.64	May 2035 . . . . .	1,237,566.76
April 2026 . . . . .	11,102,672.79	November 2030 . . . . .	4,059,396.99	June 2035 . . . . .	1,206,304.71
May 2026 . . . . .	10,912,414.81	December 2030 . . . . .	3,980,455.75	July 2035 . . . . .	1,175,600.53
June 2026 . . . . .	10,725,100.64	January 2031 . . . . .	3,902,805.13	August 2035 . . . . .	1,145,445.43
July 2026 . . . . .	10,540,687.06	February 2031 . . . . .	3,826,425.61	September 2035 . . . .	1,115,830.74
August 2026 . . . . .	10,359,131.47	March 2031 . . . . .	3,751,297.97	October 2035 . . . . .	1,086,747.92
September 2026 . . . .	10,180,391.88	April 2031 . . . . .	3,677,403.26	November 2035 . . . . .	1,058,188.58



### ***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>
December 2035 . . . .	\$ 1,030,144.41	November 2037 . . . .	\$ 509,994.02	October 2039 . . . . .	\$ 176,771.42
January 2036 . . . . .	1,002,607.26	December 2037 . . . .	492,124.09	November 2039 . . . .	165,532.83
February 2036 . . . . .	975,569.10	January 2038 . . . . .	474,598.00	December 2039 . . . .	154,528.67
March 2036 . . . . .	949,021.99	February 2038 . . . . .	457,410.14	January 2040 . . . . .	143,755.01
April 2036 . . . . .	922,958.14	March 2038 . . . . .	440,555.02	February 2040 . . . . .	133,207.98
May 2036 . . . . .	897,369.86	April 2038 . . . . .	424,027.19	March 2040 . . . . .	122,883.75
June 2036 . . . . .	872,249.58	May 2038 . . . . .	407,821.32	April 2040 . . . . .	112,778.57
July 2036 . . . . .	847,589.84	June 2038 . . . . .	391,932.12	May 2040 . . . . .	102,888.74
August 2036 . . . . .	823,383.29	July 2038 . . . . .	376,354.42	June 2040 . . . . .	93,210.62
September 2036 . . .	799,622.69	August 2038 . . . . .	361,083.10	July 2040 . . . . .	83,740.61
October 2036 . . . . .	776,300.92	September 2038 . . .	346,113.14	August 2040 . . . . .	74,475.19
November 2036 . . . .	753,410.94	October 2038 . . . . .	331,439.57	September 2040 . . .	65,410.88
December 2036 . . . .	730,945.85	November 2038 . . . .	317,057.53	October 2040 . . . . .	56,544.25
January 2037 . . . . .	708,898.82	December 2038 . . . .	302,962.19	November 2040 . . . .	47,871.93
February 2037 . . . . .	687,263.15	January 2039 . . . . .	289,148.83	December 2040 . . . .	39,390.61
March 2037 . . . . .	666,032.22	February 2039 . . . . .	275,612.79	January 2041 . . . . .	31,097.01
April 2037 . . . . .	645,199.52	March 2039 . . . . .	262,349.48	February 2041 . . . . .	22,987.92
May 2037 . . . . .	624,758.63	April 2039 . . . . .	249,354.37	March 2041 . . . . .	15,060.18
June 2037 . . . . .	604,703.23	May 2039 . . . . .	236,623.01	April 2041 . . . . .	7,310.65
July 2037 . . . . .	585,027.10	June 2039 . . . . .	224,151.03	May 2041 and thereafter . . . . .	0.00
August 2037 . . . . .	565,724.11	July 2039 . . . . .	211,934.10		
September 2037 . . .	546,788.21	August 2039 . . . . .	199,967.96		
October 2037 . . . . .	528,213.47	September 2039 . . .	188,248.45		

### ***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 . . . . .	\$6,243,000.00	June 2014 . . . . .	\$4,374,626.10	September 2016 . . . . .	\$2,619,095.87
April 2012 . . . . .	6,210,207.88	July 2014 . . . . .	4,292,087.13	October 2016 . . . . .	2,571,136.61
May 2012 . . . . .	6,173,915.22	August 2014 . . . . .	4,211,022.64	November 2016 . . . . .	2,524,266.13
June 2012 . . . . .	6,134,164.36	September 2014 . . . .	4,131,416.57	December 2016 . . . . .	2,478,471.92
July 2012 . . . . .	6,091,002.22	October 2014 . . . . .	4,053,253.00	January 2017 . . . . .	2,433,741.61
August 2012 . . . . .	6,044,480.34	November 2014 . . . .	3,976,516.12	February 2017 . . . . .	2,390,062.91
September 2012 . . . .	5,994,654.75	December 2014 . . . . .	3,901,190.33	March 2017 . . . . .	2,347,423.67
October 2012 . . . . .	5,941,585.93	January 2015 . . . . .	3,827,260.13	April 2017 . . . . .	2,305,811.87
November 2012 . . . . .	5,885,338.71	February 2015 . . . . .	3,754,710.16	May 2017 . . . . .	2,265,215.56
December 2012 . . . . .	5,825,982.26	March 2015 . . . . .	3,683,525.23	June 2017 . . . . .	2,225,622.94
January 2013 . . . . .	5,763,589.87	April 2015 . . . . .	3,613,690.27	July 2017 . . . . .	2,187,022.29
February 2013 . . . . .	5,698,238.97	May 2015 . . . . .	3,545,190.33	August 2017 . . . . .	2,149,402.02
March 2013 . . . . .	5,630,011.00	June 2015 . . . . .	3,478,010.66	September 2017 . . . .	2,112,750.65
April 2013 . . . . .	5,558,991.21	July 2015 . . . . .	3,412,136.57	October 2017 . . . . .	2,077,056.81
May 2013 . . . . .	5,485,268.69	August 2015 . . . . .	3,347,553.57	November 2017 . . . . .	2,042,309.22
June 2013 . . . . .	5,408,936.10	September 2015 . . . .	3,284,247.26	December 2017 . . . . .	2,008,496.70
July 2013 . . . . .	5,330,089.63	October 2015 . . . . .	3,222,203.39	January 2018 . . . . .	1,975,608.23
August 2013 . . . . .	5,248,828.85	November 2015 . . . .	3,161,407.83	February 2018 . . . . .	1,943,632.84
September 2013 . . . .	5,165,256.51	December 2015 . . . . .	3,101,846.62	March 2018 . . . . .	1,912,559.67
October 2013 . . . . .	5,079,478.46	January 2016 . . . . .	3,043,505.87	April 2018 . . . . .	1,882,377.99
November 2013 . . . . .	4,991,603.45	February 2016 . . . . .	2,986,371.87	May 2018 . . . . .	1,853,077.16
December 2013 . . . . .	4,901,743.01	March 2016 . . . . .	2,930,431.02	June 2018 . . . . .	1,824,646.61
January 2014 . . . . .	4,810,011.21	April 2016 . . . . .	2,875,669.83	July 2018 . . . . .	1,797,075.94
February 2014 . . . . .	4,719,853.49	May 2016 . . . . .	2,822,074.94	August 2018 . . . . .	1,770,354.77
March 2014 . . . . .	4,631,252.87	June 2016 . . . . .	2,769,633.15	September 2018 . . . .	1,744,472.87
April 2014 . . . . .	4,544,192.53	July 2016 . . . . .	2,718,331.35	October 2018 . . . . .	1,719,420.09
May 2014 . . . . .	4,458,655.77	August 2016 . . . . .	2,668,156.54	November 2018 . . . . .	1,695,186.40

### ***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>
December 2018 . . . . .	\$1,671,761.81	March 2021 . . . . .	\$1,194,842.28	June 2023 . . . . .	\$ 571,028.65
January 2019 . . . . .	1,649,136.49	April 2021 . . . . .	1,174,625.03	July 2023 . . . . .	546,053.58
February 2019 . . . . .	1,627,300.66	May 2021 . . . . .	1,154,090.49	August 2023 . . . . .	521,024.85
March 2019 . . . . .	1,606,244.66	June 2021 . . . . .	1,133,251.70	September 2023 . . . . .	495,949.26
April 2019 . . . . .	1,585,958.92	July 2021 . . . . .	1,112,121.42	October 2023 . . . . .	470,833.41
May 2019 . . . . .	1,566,433.93	August 2021 . . . . .	1,090,712.11	November 2023 . . . . .	445,683.74
June 2019 . . . . .	1,547,660.31	September 2021 . . . . .	1,069,035.96	December 2023 . . . . .	420,506.54
July 2019 . . . . .	1,529,628.76	October 2021 . . . . .	1,047,104.87	January 2024 . . . . .	395,307.91
August 2019 . . . . .	1,512,330.05	November 2021 . . . . .	1,024,930.46	February 2024 . . . . .	370,093.78
September 2019 . . . . .	1,495,755.07	December 2021 . . . . .	1,002,524.11	March 2024 . . . . .	344,869.98
October 2019 . . . . .	1,479,894.78	January 2022 . . . . .	979,896.92	April 2024 . . . . .	319,642.11
November 2019 . . . . .	1,464,740.21	February 2022 . . . . .	957,059.73	May 2024 . . . . .	294,415.66
December 2019 . . . . .	1,450,282.53	March 2022 . . . . .	934,023.13	June 2024 . . . . .	269,195.98
January 2020 . . . . .	1,436,512.94	April 2022 . . . . .	910,797.48	July 2024 . . . . .	243,988.25
February 2020 . . . . .	1,422,286.10	May 2022 . . . . .	887,392.86	August 2024 . . . . .	218,797.53
March 2020 . . . . .	1,407,525.19	June 2022 . . . . .	863,819.15	September 2024 . . . . .	193,628.69
April 2020 . . . . .	1,392,247.96	July 2022 . . . . .	840,085.96	October 2024 . . . . .	168,486.53
May 2020 . . . . .	1,376,471.82	August 2022 . . . . .	816,202.70	November 2024 . . . . .	143,375.67
June 2020 . . . . .	1,360,213.83	September 2022 . . . . .	792,178.55	December 2024 . . . . .	118,300.63
July 2020 . . . . .	1,343,490.64	October 2022 . . . . .	768,022.47	January 2025 . . . . .	93,265.76
August 2020 . . . . .	1,326,318.56	November 2022 . . . . .	743,743.17	February 2025 . . . . .	68,275.33
September 2020 . . . . .	1,308,713.55	December 2022 . . . . .	719,349.19	March 2025 . . . . .	43,333.44
October 2020 . . . . .	1,290,691.22	January 2023 . . . . .	694,848.85	April 2025 . . . . .	18,444.11
November 2020 . . . . .	1,272,266.82	February 2023 . . . . .	670,250.25	May 2025 and thereafter . . . . .	0.00
December 2020 . . . . .	1,253,455.28	March 2023 . . . . .	645,561.32		
January 2021 . . . . .	1,234,271.21	April 2023 . . . . .	620,789.76		
February 2021 . . . . .	1,214,728.89	May 2023 . . . . .	595,943.09		

### ***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 . . . . .	\$16,950,524.00	February 2014 . . . . .	\$14,539,805.92	January 2016 . . . . .	\$11,308,873.26
April 2012 . . . . .	16,893,106.25	March 2014 . . . . .	14,388,497.96	February 2016 . . . . .	11,179,632.94
May 2012 . . . . .	16,831,087.10	April 2014 . . . . .	14,238,220.71	March 2016 . . . . .	11,051,278.14
June 2012 . . . . .	16,764,494.06	May 2014 . . . . .	14,088,967.39	April 2016 . . . . .	10,923,803.04
July 2012 . . . . .	16,693,357.60	June 2014 . . . . .	13,940,731.27	May 2016 . . . . .	10,797,201.85
August 2012 . . . . .	16,617,711.15	July 2014 . . . . .	13,793,505.67	June 2016 . . . . .	10,671,468.80
September 2012 . . . . .	16,537,591.07	August 2014 . . . . .	13,647,283.94	July 2016 . . . . .	10,546,598.19
October 2012 . . . . .	16,453,036.61	September 2014 . . . . .	13,502,059.47	August 2016 . . . . .	10,422,584.32
November 2012 . . . . .	16,364,089.92	October 2014 . . . . .	13,357,825.72	September 2016 . . . . .	10,299,421.56
December 2012 . . . . .	16,270,795.96	November 2014 . . . . .	13,214,576.16	October 2016 . . . . .	10,177,104.31
January 2013 . . . . .	16,173,202.51	December 2014 . . . . .	13,072,304.32	November 2016 . . . . .	10,055,626.98
February 2013 . . . . .	16,071,360.12	January 2015 . . . . .	12,931,003.77	December 2016 . . . . .	9,934,984.04
March 2013 . . . . .	15,965,322.07	February 2015 . . . . .	12,790,668.13	January 2017 . . . . .	9,815,170.00
April 2013 . . . . .	15,855,144.30	March 2015 . . . . .	12,651,291.03	February 2017 . . . . .	9,696,179.39
May 2013 . . . . .	15,740,885.41	April 2015 . . . . .	12,512,866.19	March 2017 . . . . .	9,578,006.79
June 2013 . . . . .	15,622,606.56	May 2015 . . . . .	12,375,387.32	April 2017 . . . . .	9,460,646.81
July 2013 . . . . .	15,500,371.47	June 2015 . . . . .	12,238,848.22	May 2017 . . . . .	9,344,094.09
August 2013 . . . . .	15,374,246.30	July 2015 . . . . .	12,103,242.68	June 2017 . . . . .	9,228,343.30
September 2013 . . . . .	15,244,299.64	August 2015 . . . . .	11,968,564.58	July 2017 . . . . .	9,113,389.16
October 2013 . . . . .	15,110,602.45	September 2015 . . . . .	11,834,807.80	August 2017 . . . . .	8,999,226.42
November 2013 . . . . .	14,973,227.96	October 2015 . . . . .	11,701,966.29	September 2017 . . . . .	8,885,849.86
December 2013 . . . . .	14,832,251.61	November 2015 . . . . .	11,570,034.01	October 2017 . . . . .	8,773,254.30
January 2014 . . . . .	14,687,751.04	December 2015 . . . . .	11,439,004.98	November 2017 . . . . .	8,661,434.58

**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>
December 2017 . . . . .	\$ 8,550,385.58	July 2022 . . . . .	\$ 3,740,154.44	February 2027 . . . . .	\$ 1,497,375.61
January 2018 . . . . .	8,440,102.23	August 2022 . . . . .	3,680,552.44	March 2027 . . . . .	1,471,581.73
February 2018 . . . . .	8,330,579.48	September 2022 . . . .	3,621,835.78	April 2027 . . . . .	1,446,185.68
March 2018 . . . . .	8,221,812.30	October 2022 . . . . .	3,563,991.79	May 2027 . . . . .	1,421,181.62
April 2018 . . . . .	8,113,795.71	November 2022 . . . . .	3,507,007.99	June 2027 . . . . .	1,396,563.86
May 2018 . . . . .	8,006,524.76	December 2022 . . . . .	3,450,872.07	July 2027 . . . . .	1,372,326.72
June 2018 . . . . .	7,899,994.53	January 2023 . . . . .	3,395,571.88	August 2027 . . . . .	1,348,464.66
July 2018 . . . . .	7,794,200.12	February 2023 . . . . .	3,341,095.47	September 2027 . . . .	1,324,972.18
August 2018 . . . . .	7,689,136.69	March 2023 . . . . .	3,287,431.03	October 2027 . . . . .	1,301,843.88
September 2018 . . . .	7,584,799.41	April 2023 . . . . .	3,234,566.93	November 2027 . . . . .	1,279,074.42
October 2018 . . . . .	7,481,183.48	May 2023 . . . . .	3,182,491.70	December 2027 . . . . .	1,256,658.55
November 2018 . . . . .	7,378,284.14	June 2023 . . . . .	3,131,194.02	January 2028 . . . . .	1,234,591.08
December 2018 . . . . .	7,276,096.67	July 2023 . . . . .	3,080,662.75	February 2028 . . . . .	1,212,866.91
January 2019 . . . . .	7,174,616.36	August 2023 . . . . .	3,030,886.88	March 2028 . . . . .	1,191,481.00
February 2019 . . . . .	7,073,838.53	September 2023 . . . .	2,981,855.57	April 2028 . . . . .	1,170,428.38
March 2019 . . . . .	6,973,758.56	October 2023 . . . . .	2,933,558.14	May 2028 . . . . .	1,149,704.17
April 2019 . . . . .	6,874,371.84	November 2023 . . . . .	2,885,984.04	June 2028 . . . . .	1,129,303.54
May 2019 . . . . .	6,775,673.78	December 2023 . . . . .	2,839,122.89	July 2028 . . . . .	1,109,221.73
June 2019 . . . . .	6,677,659.83	January 2024 . . . . .	2,792,964.42	August 2028 . . . . .	1,089,454.05
July 2019 . . . . .	6,580,325.48	February 2024 . . . . .	2,747,498.55	September 2028 . . . .	1,069,995.89
August 2019 . . . . .	6,483,666.23	March 2024 . . . . .	2,702,715.30	October 2028 . . . . .	1,050,842.68
September 2019 . . . .	6,387,677.63	April 2024 . . . . .	2,658,604.87	November 2028 . . . . .	1,031,989.94
October 2019 . . . . .	6,292,355.24	May 2024 . . . . .	2,615,157.55	December 2028 . . . . .	1,013,433.24
November 2019 . . . . .	6,197,694.66	June 2024 . . . . .	2,572,363.81	January 2029 . . . . .	995,168.21
December 2019 . . . . .	6,103,691.51	July 2024 . . . . .	2,530,214.24	February 2029 . . . . .	977,190.56
January 2020 . . . . .	6,010,341.46	August 2024 . . . . .	2,488,699.54	March 2029 . . . . .	959,496.04
February 2020 . . . . .	5,917,640.17	September 2024 . . . .	2,447,810.57	April 2029 . . . . .	942,080.47
March 2020 . . . . .	5,825,963.47	October 2024 . . . . .	2,407,538.31	May 2029 . . . . .	924,939.74
April 2020 . . . . .	5,735,628.61	November 2024 . . . . .	2,367,873.86	June 2029 . . . . .	908,069.77
May 2020 . . . . .	5,646,616.56	December 2024 . . . . .	2,328,808.45	July 2029 . . . . .	891,466.57
June 2020 . . . . .	5,558,908.55	January 2025 . . . . .	2,290,333.44	August 2029 . . . . .	875,126.19
July 2020 . . . . .	5,472,486.10	February 2025 . . . . .	2,252,440.29	September 2029 . . . .	859,044.73
August 2020 . . . . .	5,387,330.94	March 2025 . . . . .	2,215,120.60	October 2029 . . . . .	843,218.38
September 2020 . . . .	5,303,425.10	April 2025 . . . . .	2,178,366.09	November 2029 . . . . .	827,643.33
October 2020 . . . . .	5,220,750.83	May 2025 . . . . .	2,142,168.59	December 2029 . . . . .	812,315.87
November 2020 . . . . .	5,139,290.65	June 2025 . . . . .	2,106,520.03	January 2030 . . . . .	797,232.32
December 2020 . . . . .	5,059,027.29	July 2025 . . . . .	2,071,412.47	February 2030 . . . . .	782,389.07
January 2021 . . . . .	4,979,943.76	August 2025 . . . . .	2,036,838.09	March 2030 . . . . .	767,782.55
February 2021 . . . . .	4,902,023.28	September 2025 . . . .	2,002,789.17	April 2030 . . . . .	753,409.23
March 2021 . . . . .	4,825,249.32	October 2025 . . . . .	1,969,258.09	May 2030 . . . . .	739,265.64
April 2021 . . . . .	4,749,605.56	November 2025 . . . . .	1,936,237.34	June 2030 . . . . .	725,348.39
May 2021 . . . . .	4,675,075.93	December 2025 . . . . .	1,903,719.54	July 2030 . . . . .	711,654.08
June 2021 . . . . .	4,601,644.56	January 2026 . . . . .	1,871,697.39	August 2030 . . . . .	698,179.40
July 2021 . . . . .	4,529,295.84	February 2026 . . . . .	1,840,163.69	September 2030 . . . .	684,921.09
August 2021 . . . . .	4,458,014.33	March 2026 . . . . .	1,809,111.36	October 2030 . . . . .	671,875.91
September 2021 . . . .	4,387,784.83	April 2026 . . . . .	1,778,533.40	November 2030 . . . . .	659,040.68
October 2021 . . . . .	4,318,592.37	May 2026 . . . . .	1,748,422.93	December 2030 . . . . .	646,412.27
November 2021 . . . . .	4,250,422.15	June 2026 . . . . .	1,718,773.15	January 2031 . . . . .	633,987.58
December 2021 . . . . .	4,183,259.61	July 2026 . . . . .	1,689,577.36	February 2031 . . . . .	621,763.59
January 2022 . . . . .	4,117,090.37	August 2026 . . . . .	1,660,828.97	March 2031 . . . . .	609,737.27
February 2022 . . . . .	4,051,900.26	September 2026 . . . .	1,632,521.45	April 2031 . . . . .	597,905.68
March 2022 . . . . .	3,987,675.31	October 2026 . . . . .	1,604,648.40	May 2031 . . . . .	586,265.90
April 2022 . . . . .	3,924,401.74	November 2026 . . . . .	1,577,203.48	June 2031 . . . . .	574,815.05
May 2022 . . . . .	3,862,065.97	December 2026 . . . . .	1,550,180.47	July 2031 . . . . .	563,550.30
June 2022 . . . . .	3,800,654.61	January 2027 . . . . .	1,523,573.20	August 2031 . . . . .	552,468.87



### ***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>
September 2031 . . . .	\$ 541,567.99	January 2035 . . . . .	\$ 226,394.95	May 2038 . . . . .	\$ 69,939.91
October 2031 . . . . .	530,844.96	February 2035 . . . . .	220,954.48	June 2038 . . . . .	67,330.59
November 2031 . . . . .	520,297.10	March 2035 . . . . .	215,608.75	July 2038 . . . . .	64,771.39
December 2031 . . . . .	509,921.78	April 2035 . . . . .	210,356.28	August 2038 . . . . .	62,261.48
January 2032 . . . . .	499,716.40	May 2035 . . . . .	205,195.63	September 2038 . . . .	59,800.08
February 2032 . . . . .	489,678.40	June 2035 . . . . .	200,125.36	October 2038 . . . . .	57,386.40
March 2032 . . . . .	479,805.27	July 2035 . . . . .	195,144.08	November 2038 . . . . .	55,019.66
April 2032 . . . . .	470,094.50	August 2035 . . . . .	190,250.40	December 2038 . . . . .	52,699.11
May 2032 . . . . .	460,543.67	September 2035 . . . .	185,442.97	January 2039 . . . . .	50,423.99
June 2032 . . . . .	451,150.34	October 2035 . . . . .	180,720.42	February 2039 . . . . .	48,193.57
July 2032 . . . . .	441,912.14	November 2035 . . . . .	176,081.45	March 2039 . . . . .	46,007.11
August 2032 . . . . .	432,826.72	December 2035 . . . . .	171,524.74	April 2039 . . . . .	43,863.90
September 2032 . . . .	423,891.77	January 2036 . . . . .	167,049.01	May 2039 . . . . .	41,763.24
October 2032 . . . . .	415,105.02	February 2036 . . . . .	162,652.99	June 2039 . . . . .	39,704.42
November 2032 . . . . .	406,464.22	March 2036 . . . . .	158,335.45	July 2039 . . . . .	37,686.76
December 2032 . . . . .	397,967.15	April 2036 . . . . .	154,095.14	August 2039 . . . . .	35,709.60
January 2033 . . . . .	389,611.63	May 2036 . . . . .	149,930.85	September 2039 . . . .	33,772.25
February 2033 . . . . .	381,395.52	June 2036 . . . . .	145,841.40	October 2039 . . . . .	31,874.07
March 2033 . . . . .	373,316.70	July 2036 . . . . .	141,825.60	November 2039 . . . . .	30,014.42
April 2033 . . . . .	365,373.07	August 2036 . . . . .	137,882.30	December 2039 . . . . .	28,192.66
May 2033 . . . . .	357,562.59	September 2036 . . . .	134,010.36	January 2040 . . . . .	26,408.15
June 2033 . . . . .	349,883.22	October 2036 . . . . .	130,208.65	February 2040 . . . . .	24,660.30
July 2033 . . . . .	342,332.97	November 2036 . . . . .	126,476.06	March 2040 . . . . .	22,948.48
August 2033 . . . . .	334,909.86	December 2036 . . . . .	122,811.50	April 2040 . . . . .	21,272.11
September 2033 . . . .	327,611.96	January 2037 . . . . .	119,213.90	May 2040 . . . . .	19,630.59
October 2033 . . . . .	320,437.36	February 2037 . . . . .	115,682.20	June 2040 . . . . .	18,023.35
November 2033 . . . . .	313,384.16	March 2037 . . . . .	112,215.35	July 2040 . . . . .	16,449.80
December 2033 . . . . .	306,450.52	April 2037 . . . . .	108,812.33	August 2040 . . . . .	14,909.41
January 2034 . . . . .	299,634.60	May 2037 . . . . .	105,472.11	September 2040 . . . .	13,401.60
February 2034 . . . . .	292,934.60	June 2037 . . . . .	102,193.71	October 2040 . . . . .	11,925.83
March 2034 . . . . .	286,348.74	July 2037 . . . . .	98,976.14	November 2040 . . . . .	10,481.57
April 2034 . . . . .	279,875.27	August 2037 . . . . .	95,818.43	December 2040 . . . . .	9,068.28
May 2034 . . . . .	273,512.46	September 2037 . . . .	92,719.63	January 2041 . . . . .	7,685.46
June 2034 . . . . .	267,258.62	October 2037 . . . . .	89,678.79	February 2041 . . . . .	6,332.57
July 2034 . . . . .	261,112.07	November 2037 . . . . .	86,695.00	March 2041 . . . . .	5,009.13
August 2034 . . . . .	255,071.15	December 2037 . . . . .	83,767.33	April 2041 . . . . .	3,714.63
September 2034 . . . .	249,134.24	January 2038 . . . . .	80,894.89	May 2041 . . . . .	2,448.58
October 2034 . . . . .	243,299.73	February 2038 . . . . .	78,076.79	June 2041 . . . . .	1,210.50
November 2034 . . . . .	237,566.05	March 2038 . . . . .	75,312.17	July 2041 and thereafter . . . . .	0.00
December 2034 . . . . .	231,931.63	April 2038 . . . . .	72,600.16		

### ***HQ 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 . . . . .	\$1,079,618.00	January 2013 . . . . .	\$ 975,511.70	November 2013 . . . . .	\$ 794,078.27
April 2012 . . . . .	1,073,145.58	February 2013 . . . . .	960,534.11	December 2013 . . . . .	772,517.19
May 2012 . . . . .	1,065,769.66	March 2013 . . . . .	944,793.29	January 2014 . . . . .	750,443.26
June 2012 . . . . .	1,057,498.65	April 2013 . . . . .	928,309.81	February 2014 . . . . .	727,886.30
July 2012 . . . . .	1,048,342.22	May 2013 . . . . .	911,105.32	March 2014 . . . . .	704,876.77
August 2012 . . . . .	1,038,311.35	June 2013 . . . . .	893,202.53	April 2014 . . . . .	682,285.15
September 2012 . . . . .	1,027,418.26	July 2013 . . . . .	874,625.15	May 2014 . . . . .	660,106.59
October 2012 . . . . .	1,015,676.43	August 2013 . . . . .	855,397.92	June 2014 . . . . .	638,336.29
November 2012 . . . . .	1,003,100.57	September 2013 . . . . .	835,546.50	July 2014 . . . . .	616,969.49
December 2012 . . . . .	989,706.61	October 2013 . . . . .	815,097.47	August 2014 . . . . .	596,001.50

### ***HQ 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>
September 2014 . . . . .	\$ 575,427.67	January 2016 . . . . .	\$ 296,224.43	May 2017 . . . . .	\$ 99,591.97
October 2014 . . . . .	555,243.37	February 2016 . . . . .	281,681.70	June 2017 . . . . .	89,693.40
November 2014 . . . . .	535,444.04	March 2016 . . . . .	267,456.80	July 2017 . . . . .	80,055.51
December 2014 . . . . .	516,025.17	April 2016 . . . . .	253,545.87	August 2017 . . . . .	70,675.02
January 2015 . . . . .	496,982.27	May 2016 . . . . .	239,945.08	September 2017 . . . . .	61,548.69
February 2015 . . . . .	478,310.92	June 2016 . . . . .	226,650.68	October 2017 . . . . .	52,673.32
March 2015 . . . . .	460,006.74	July 2016 . . . . .	213,658.93	November 2017 . . . . .	44,045.74
April 2015 . . . . .	442,065.37	August 2016 . . . . .	200,966.13	December 2017 . . . . .	35,662.81
May 2015 . . . . .	424,482.53	September 2016 . . . . .	188,568.63	January 2018 . . . . .	27,521.42
June 2015 . . . . .	407,253.93	October 2016 . . . . .	176,462.78	February 2018 . . . . .	19,618.49
July 2015 . . . . .	390,375.40	November 2016 . . . . .	164,645.02	March 2018 . . . . .	11,950.99
August 2015 . . . . .	373,842.74	December 2016 . . . . .	153,111.81	April 2018 . . . . .	4,515.89
September 2015 . . . . .	357,651.82	January 2017 . . . . .	141,859.61	May 2018 and thereafter . . . . .	0.00
October 2015 . . . . .	341,798.55	February 2017 . . . . .	130,884.95		
November 2015 . . . . .	326,278.90	March 2017 . . . . .	120,184.39		
December 2015 . . . . .	311,088.85	April 2017 . . . . .	109,754.52		

### ***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 . . . . .	\$37,844,467.00	January 2015 . . . . .	\$24,776,784.44	November 2017 . . . . .	\$12,050,330.62
April 2012 . . . . .	37,675,607.66	February 2015 . . . . .	24,326,189.51	December 2017 . . . . .	11,754,828.33
May 2012 . . . . .	37,489,980.10	March 2015 . . . . .	23,880,777.21	January 2018 . . . . .	11,466,443.93
June 2012 . . . . .	37,287,704.16	April 2015 . . . . .	23,440,489.79	February 2018 . . . . .	11,185,008.22
July 2012 . . . . .	37,068,916.92	May 2015 . . . . .	23,005,270.17	March 2018 . . . . .	10,910,355.97
August 2012 . . . . .	36,833,772.61	June 2015 . . . . .	22,575,061.87	April 2018 . . . . .	10,642,325.85
September 2012 . . . . .	36,582,442.44	July 2015 . . . . .	22,149,809.04	May 2018 . . . . .	10,380,760.33
October 2012 . . . . .	36,315,114.49	August 2015 . . . . .	21,729,456.44	June 2018 . . . . .	10,125,505.56
November 2012 . . . . .	36,031,993.43	September 2015 . . . . .	21,313,949.43	July 2018 . . . . .	9,876,411.36
December 2012 . . . . .	35,733,300.33	October 2015 . . . . .	20,903,233.96	August 2018 . . . . .	9,633,331.06
January 2013 . . . . .	35,419,272.38	November 2015 . . . . .	20,497,256.60	September 2018 . . . . .	9,396,121.44
February 2013 . . . . .	35,090,162.61	December 2015 . . . . .	20,095,964.48	October 2018 . . . . .	9,164,642.68
March 2013 . . . . .	34,746,239.59	January 2016 . . . . .	19,699,305.31	November 2018 . . . . .	8,938,758.23
April 2013 . . . . .	34,387,787.04	February 2016 . . . . .	19,307,227.37	December 2018 . . . . .	8,718,334.78
May 2013 . . . . .	34,015,103.48	March 2016 . . . . .	18,919,679.52	January 2019 . . . . .	8,503,242.15
June 2013 . . . . .	33,628,501.83	April 2016 . . . . .	18,536,611.17	February 2019 . . . . .	8,293,353.24
July 2013 . . . . .	33,228,309.00	May 2016 . . . . .	18,157,972.29	March 2019 . . . . .	8,088,543.93
August 2013 . . . . .	32,814,865.40	June 2016 . . . . .	17,783,713.39	April 2019 . . . . .	7,888,693.06
September 2013 . . . . .	32,388,524.48	July 2016 . . . . .	17,413,785.53	May 2019 . . . . .	7,693,682.30
October 2013 . . . . .	31,949,652.26	August 2016 . . . . .	17,048,140.29	June 2019 . . . . .	7,503,396.13
November 2013 . . . . .	31,498,626.76	September 2016 . . . . .	16,686,729.81	July 2019 . . . . .	7,317,721.75
December 2013 . . . . .	31,035,837.49	October 2016 . . . . .	16,329,506.72	August 2019 . . . . .	7,136,549.03
January 2014 . . . . .	30,561,684.87	November 2016 . . . . .	15,976,424.20	September 2019 . . . . .	6,959,770.42
February 2014 . . . . .	30,076,579.65	December 2016 . . . . .	15,627,435.91	October 2019 . . . . .	6,787,280.94
March 2014 . . . . .	29,580,942.33	January 2017 . . . . .	15,282,496.06	November 2019 . . . . .	6,618,978.08
April 2014 . . . . .	29,075,202.49	February 2017 . . . . .	14,941,559.32	December 2019 . . . . .	6,454,761.74
May 2014 . . . . .	28,575,258.79	March 2017 . . . . .	14,604,580.88	January 2020 . . . . .	6,294,534.21
June 2014 . . . . .	28,081,046.79	April 2017 . . . . .	14,271,516.42	February 2020 . . . . .	6,138,200.06
July 2014 . . . . .	27,592,502.78	May 2017 . . . . .	13,942,322.10	March 2020 . . . . .	5,985,666.15
August 2014 . . . . .	27,109,563.71	June 2017 . . . . .	13,616,954.57	April 2020 . . . . .	5,836,841.51
September 2014 . . . . .	26,632,167.26	July 2017 . . . . .	13,295,370.94	May 2020 . . . . .	5,691,637.35
October 2014 . . . . .	26,160,251.76	August 2017 . . . . .	12,977,528.80	June 2020 . . . . .	5,549,966.96
November 2014 . . . . .	25,693,756.22	September 2017 . . . . .	12,663,386.21	July 2020 . . . . .	5,411,745.70
December 2014 . . . . .	25,232,620.34	October 2017 . . . . .	12,353,124.10	August 2020 . . . . .	5,276,890.93

# **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>
September 2020 . . . .	\$ 5,145,321.94	April 2025 . . . . .	\$ 1,249,461.25	November 2029 . . . . .	\$ 280,725.25
October 2020 . . . . .	5,016,959.98	May 2025 . . . . .	1,217,010.89	December 2029 . . . . .	272,911.22
November 2020 . . . . .	4,891,728.12	June 2025 . . . . .	1,185,373.80	January 2030 . . . . .	265,301.65
December 2020 . . . . .	4,769,551.29	July 2025 . . . . .	1,154,530.10	February 2030 . . . . .	257,891.40
January 2021 . . . . .	4,650,356.16	August 2025 . . . . .	1,124,460.35	March 2030 . . . . .	250,675.44
February 2021 . . . . .	4,534,071.17	September 2025 . . . .	1,095,145.62	April 2030 . . . . .	243,648.88
March 2021 . . . . .	4,420,626.44	October 2025 . . . . .	1,066,567.40	May 2030 . . . . .	236,806.92
April 2021 . . . . .	4,309,953.77	November 2025 . . . . .	1,038,707.65	June 2030 . . . . .	230,144.92
May 2021 . . . . .	4,201,986.54	December 2025 . . . . .	1,011,548.75	July 2030 . . . . .	223,658.32
June 2021 . . . . .	4,096,659.74	January 2026 . . . . .	985,073.52	August 2030 . . . . .	217,342.70
July 2021 . . . . .	3,993,909.90	February 2026 . . . . .	959,265.17	September 2030 . . . .	211,193.71
August 2021 . . . . .	3,893,675.04	March 2026 . . . . .	934,107.33	October 2030 . . . . .	205,207.15
September 2021 . . . .	3,795,894.67	April 2026 . . . . .	909,584.04	November 2030 . . . . .	199,378.89
October 2021 . . . . .	3,700,509.72	May 2026 . . . . .	885,679.69	December 2030 . . . . .	193,704.93
November 2021 . . . . .	3,607,462.54	June 2026 . . . . .	862,379.06	January 2031 . . . . .	188,181.35
December 2021 . . . . .	3,516,696.84	July 2026 . . . . .	839,667.32	February 2031 . . . . .	182,804.33
January 2022 . . . . .	3,428,157.68	August 2026 . . . . .	817,529.97	March 2031 . . . . .	177,570.14
February 2022 . . . . .	3,341,791.39	September 2026 . . . .	795,952.87	April 2031 . . . . .	172,475.16
March 2022 . . . . .	3,257,545.62	October 2026 . . . . .	774,922.22	May 2031 . . . . .	167,515.83
April 2022 . . . . .	3,175,369.25	November 2026 . . . . .	754,424.56	June 2031 . . . . .	162,688.71
May 2022 . . . . .	3,095,212.36	December 2026 . . . . .	734,446.74	July 2031 . . . . .	157,990.43
June 2022 . . . . .	3,017,026.23	January 2027 . . . . .	714,975.95	August 2031 . . . . .	153,417.70
July 2022 . . . . .	2,940,763.31	February 2027 . . . . .	695,999.66	September 2031 . . . .	148,967.32
August 2022 . . . . .	2,866,377.17	March 2027 . . . . .	677,505.69	October 2031 . . . . .	144,636.15
September 2022 . . . .	2,793,822.48	April 2027 . . . . .	659,482.10	November 2031 . . . . .	140,421.16
October 2022 . . . . .	2,723,055.00	May 2027 . . . . .	641,917.27	December 2031 . . . . .	136,319.36
November 2022 . . . . .	2,654,031.55	June 2027 . . . . .	624,799.87	January 2032 . . . . .	132,327.87
December 2022 . . . . .	2,586,709.95	July 2027 . . . . .	608,118.81	February 2032 . . . . .	128,443.85
January 2023 . . . . .	2,521,049.07	August 2027 . . . . .	591,863.31	March 2032 . . . . .	124,664.55
February 2023 . . . . .	2,457,008.71	September 2027 . . . .	576,022.82	April 2032 . . . . .	120,987.28
March 2023 . . . . .	2,394,549.68	October 2027 . . . . .	560,587.06	May 2032 . . . . .	117,409.42
April 2023 . . . . .	2,333,633.68	November 2027 . . . . .	545,546.00	June 2032 . . . . .	113,928.41
May 2023 . . . . .	2,274,223.35	December 2027 . . . . .	530,889.84	July 2032 . . . . .	110,541.77
June 2023 . . . . .	2,216,282.22	January 2028 . . . . .	516,609.04	August 2032 . . . . .	107,247.05
July 2023 . . . . .	2,159,774.68	February 2028 . . . . .	502,694.27	September 2032 . . . .	104,041.90
August 2023 . . . . .	2,104,665.97	March 2028 . . . . .	489,136.44	October 2032 . . . . .	100,924.00
September 2023 . . . .	2,050,922.18	April 2028 . . . . .	475,926.69	November 2032 . . . . .	97,891.10
October 2023 . . . . .	1,998,510.19	May 2028 . . . . .	463,056.34	December 2032 . . . . .	94,940.99
November 2023 . . . . .	1,947,397.68	June 2028 . . . . .	450,516.96	January 2033 . . . . .	92,071.55
December 2023 . . . . .	1,897,553.09	July 2028 . . . . .	438,300.31	February 2033 . . . . .	89,280.69
January 2024 . . . . .	1,848,945.64	August 2028 . . . . .	426,398.34	March 2033 . . . . .	86,566.35
February 2024 . . . . .	1,801,545.26	September 2028 . . . .	414,803.22	April 2033 . . . . .	83,926.57
March 2024 . . . . .	1,755,322.62	October 2028 . . . . .	403,507.28	May 2033 . . . . .	81,359.40
April 2024 . . . . .	1,710,249.08	November 2028 . . . . .	392,503.07	June 2033 . . . . .	78,862.97
May 2024 . . . . .	1,666,296.68	December 2028 . . . . .	381,783.30	July 2033 . . . . .	76,435.42
June 2024 . . . . .	1,623,438.15	January 2029 . . . . .	371,340.86	August 2033 . . . . .	74,074.97
July 2024 . . . . .	1,581,646.85	February 2029 . . . . .	361,168.82	September 2033 . . . .	71,779.86
August 2024 . . . . .	1,540,896.80	March 2029 . . . . .	351,260.42	October 2033 . . . . .	69,548.40
September 2024 . . . .	1,501,162.63	April 2029 . . . . .	341,609.06	November 2033 . . . . .	67,378.92
October 2024 . . . . .	1,462,419.58	May 2029 . . . . .	332,208.30	December 2033 . . . . .	65,269.81
November 2024 . . . . .	1,424,643.47	June 2029 . . . . .	323,051.86	January 2034 . . . . .	63,219.47
December 2024 . . . . .	1,387,810.74	July 2029 . . . . .	314,133.61	February 2034 . . . . .	61,226.38
January 2025 . . . . .	1,351,898.35	August 2029 . . . . .	305,447.59	March 2034 . . . . .	59,289.03
February 2025 . . . . .	1,316,883.83	September 2029 . . . .	296,987.96	April 2034 . . . . .	57,405.97
March 2025 . . . . .	1,282,745.27	October 2029 . . . . .	288,749.03	May 2034 . . . . .	55,575.75

### 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>
June 2034 . . . . .	\$ 53,797.00	December 2036 . . . . .	\$ 18,725.33	June 2039 . . . . .	\$ 4,716.96
July 2034 . . . . .	52,068.37	January 2037 . . . . .	18,013.34	July 2039 . . . . .	4,447.70
August 2034 . . . . .	50,388.52	February 2037 . . . . .	17,322.91	August 2039 . . . . .	4,187.62
September 2034 . . . . .	48,756.17	March 2037 . . . . .	16,653.45	September 2039 . . . . .	3,936.44
October 2034 . . . . .	47,170.07	April 2037 . . . . .	16,004.40	October 2039 . . . . .	3,693.90
November 2034 . . . . .	45,629.00	May 2037 . . . . .	15,375.18	November 2039 . . . . .	3,459.75
December 2034 . . . . .	44,131.77	June 2037 . . . . .	14,765.25	December 2039 . . . . .	3,233.75
January 2035 . . . . .	42,677.20	July 2037 . . . . .	14,174.09	January 2040 . . . . .	3,015.66
February 2035 . . . . .	41,264.18	August 2037 . . . . .	13,601.16	February 2040 . . . . .	2,805.25
March 2035 . . . . .	39,891.59	September 2037 . . . . .	13,045.97	March 2040 . . . . .	2,602.29
April 2035 . . . . .	38,558.36	October 2037 . . . . .	12,508.03	April 2040 . . . . .	2,406.56
May 2035 . . . . .	37,263.45	November 2037 . . . . .	11,986.85	May 2040 . . . . .	2,217.85
June 2035 . . . . .	36,005.84	December 2037 . . . . .	11,481.97	June 2040 . . . . .	2,035.95
July 2035 . . . . .	34,784.52	January 2038 . . . . .	10,992.94	July 2040 . . . . .	1,860.66
August 2035 . . . . .	33,598.53	February 2038 . . . . .	10,519.31	August 2040 . . . . .	1,691.78
September 2035 . . . . .	32,446.93	March 2038 . . . . .	10,060.65	September 2040 . . . . .	1,529.12
October 2035 . . . . .	31,328.78	April 2038 . . . . .	9,616.55	October 2040 . . . . .	1,372.50
November 2035 . . . . .	30,243.21	May 2038 . . . . .	9,186.59	November 2040 . . . . .	1,221.73
December 2035 . . . . .	29,189.32	June 2038 . . . . .	8,770.38	December 2040 . . . . .	1,076.63
January 2036 . . . . .	28,166.28	July 2038 . . . . .	8,367.53	January 2041 . . . . .	937.05
February 2036 . . . . .	27,173.24	August 2038 . . . . .	7,977.66	February 2041 . . . . .	802.80
March 2036 . . . . .	26,209.40	September 2038 . . . . .	7,600.41	March 2041 . . . . .	673.73
April 2036 . . . . .	25,273.98	October 2038 . . . . .	7,235.42	April 2041 . . . . .	549.67
May 2036 . . . . .	24,366.20	November 2038 . . . . .	6,882.34	May 2041 . . . . .	430.49
June 2036 . . . . .	23,485.32	December 2038 . . . . .	6,540.83	June 2041 . . . . .	316.02
July 2036 . . . . .	22,630.61	January 2039 . . . . .	6,210.57	July 2041 . . . . .	206.12
August 2036 . . . . .	21,801.35	February 2039 . . . . .	5,891.23	August 2041 . . . . .	100.66
September 2036 . . . . .	20,996.86	March 2039 . . . . .	5,582.50	September 2041 and thereafter . . . . .	0.00
October 2036 . . . . .	20,216.46	April 2039 . . . . .	5,284.07		
November 2036 . . . . .	19,459.50	May 2039 . . . . .	4,995.65		

### TD 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 . . . . .	\$53,503,612.00	November 2013 . . . . .	\$46,233,320.77	July 2015 . . . . .	\$34,428,169.07
April 2012 . . . . .	53,300,442.97	December 2013 . . . . .	45,680,922.96	August 2015 . . . . .	33,887,059.60
May 2012 . . . . .	53,108,312.89	January 2014 . . . . .	45,113,274.88	September 2015 . . . . .	33,352,193.52
June 2012 . . . . .	52,894,985.51	February 2014 . . . . .	44,530,866.71	October 2015 . . . . .	32,823,501.13
July 2012 . . . . .	52,660,590.76	March 2014 . . . . .	43,934,202.31	November 2015 . . . . .	32,300,913.47
August 2012 . . . . .	52,405,280.36	April 2014 . . . . .	43,323,798.50	December 2015 . . . . .	31,784,362.36
September 2012 . . . . .	52,129,227.71	May 2014 . . . . .	42,700,184.28	January 2016 . . . . .	31,273,780.35
October 2012 . . . . .	51,832,627.75	June 2014 . . . . .	42,063,900.05	February 2016 . . . . .	30,769,100.75
November 2012 . . . . .	51,515,696.76	July 2014 . . . . .	41,434,920.13	March 2016 . . . . .	30,270,257.58
December 2012 . . . . .	51,178,672.15	August 2014 . . . . .	40,813,163.19	April 2016 . . . . .	29,777,185.59
January 2013 . . . . .	50,821,812.23	September 2014 . . . . .	40,198,548.83	May 2016 . . . . .	29,289,820.24
February 2013 . . . . .	50,445,395.84	October 2014 . . . . .	39,590,997.47	June 2016 . . . . .	28,808,097.71
March 2013 . . . . .	50,049,722.11	November 2014 . . . . .	38,990,430.46	July 2016 . . . . .	28,331,954.87
April 2013 . . . . .	49,635,110.04	December 2014 . . . . .	38,396,769.97	August 2016 . . . . .	27,861,329.28
May 2013 . . . . .	49,201,898.09	January 2015 . . . . .	37,809,939.05	September 2016 . . . . .	27,396,159.20
June 2013 . . . . .	48,750,443.79	February 2015 . . . . .	37,229,861.55	October 2016 . . . . .	26,936,383.55
July 2013 . . . . .	48,281,123.22	March 2015 . . . . .	36,656,462.20	November 2016 . . . . .	26,481,941.92
August 2013 . . . . .	47,794,330.54	April 2015 . . . . .	36,089,666.53	December 2016 . . . . .	26,032,774.58
September 2013 . . . . .	47,290,477.42	May 2015 . . . . .	35,529,400.88	January 2017 . . . . .	25,588,822.44
October 2013 . . . . .	46,769,992.49	June 2015 . . . . .	34,975,592.41	February 2017 . . . . .	25,150,027.07

***TD 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>
March 2017 . . . . .	\$24,716,330.66	October 2021 . . . . .	\$ 8,571,701.64	May 2026 . . . . .	\$ 2,786,758.60
April 2017 . . . . .	24,287,676.05	November 2021 . . . . .	8,402,718.36	June 2026 . . . . .	2,728,648.75
May 2017 . . . . .	23,864,006.72	December 2021 . . . . .	8,236,933.46	July 2026 . . . . .	2,671,676.29
June 2017 . . . . .	23,445,266.75	January 2022 . . . . .	8,074,287.98	August 2026 . . . . .	2,615,819.81
July 2017 . . . . .	23,031,400.83	February 2022 . . . . .	7,914,724.01	September 2026 . . . . .	2,561,058.26
August 2017 . . . . .	22,622,354.29	March 2022 . . . . .	7,758,184.72	October 2026 . . . . .	2,507,370.99
September 2017 . . . . .	22,218,073.02	April 2022 . . . . .	7,604,614.30	November 2026 . . . . .	2,454,737.74
October 2017 . . . . .	21,818,503.53	May 2022 . . . . .	7,453,957.92	December 2026 . . . . .	2,403,138.60
November 2017 . . . . .	21,423,592.91	June 2022 . . . . .	7,306,161.79	January 2027 . . . . .	2,352,554.04
December 2017 . . . . .	21,033,288.84	July 2022 . . . . .	7,161,173.06	February 2027 . . . . .	2,302,964.90
January 2018 . . . . .	20,647,539.55	August 2022 . . . . .	7,018,939.87	March 2027 . . . . .	2,254,352.34
February 2018 . . . . .	20,266,293.87	September 2022 . . . . .	6,879,411.26	April 2027 . . . . .	2,206,697.91
March 2018 . . . . .	19,889,501.18	October 2022 . . . . .	6,742,537.23	May 2027 . . . . .	2,159,983.47
April 2018 . . . . .	19,517,111.41	November 2022 . . . . .	6,608,268.67	June 2027 . . . . .	2,114,191.22
May 2018 . . . . .	19,149,075.04	December 2022 . . . . .	6,476,557.37	July 2027 . . . . .	2,069,303.69
June 2018 . . . . .	18,785,343.12	January 2023 . . . . .	6,347,355.98	August 2027 . . . . .	2,025,303.74
July 2018 . . . . .	18,425,867.20	February 2023 . . . . .	6,220,618.03	September 2027 . . . . .	1,982,174.53
August 2018 . . . . .	18,072,268.07	March 2023 . . . . .	6,096,297.88	October 2027 . . . . .	1,939,899.54
September 2018 . . . . .	17,725,247.33	April 2023 . . . . .	5,974,350.73	November 2027 . . . . .	1,898,462.57
October 2018 . . . . .	17,384,685.12	May 2023 . . . . .	5,854,732.58	December 2027 . . . . .	1,857,847.68
November 2018 . . . . .	17,050,463.73	June 2023 . . . . .	5,737,400.24	January 2028 . . . . .	1,818,039.27
December 2018 . . . . .	16,722,467.57	July 2023 . . . . .	5,622,311.30	February 2028 . . . . .	1,779,022.00
January 2019 . . . . .	16,400,583.11	August 2023 . . . . .	5,509,424.13	March 2028 . . . . .	1,740,780.81
February 2019 . . . . .	16,084,698.86	September 2023 . . . . .	5,398,697.84	April 2028 . . . . .	1,703,300.95
March 2019 . . . . .	15,774,705.36	October 2023 . . . . .	5,290,092.31	May 2028 . . . . .	1,666,567.91
April 2019 . . . . .	15,470,495.09	November 2023 . . . . .	5,183,568.12	June 2028 . . . . .	1,630,567.45
May 2019 . . . . .	15,171,962.48	December 2023 . . . . .	5,079,086.60	July 2028 . . . . .	1,595,285.63
June 2019 . . . . .	14,879,003.85	January 2024 . . . . .	4,976,609.75	August 2028 . . . . .	1,560,708.72
July 2019 . . . . .	14,591,517.37	February 2024 . . . . .	4,876,100.29	September 2028 . . . . .	1,526,823.29
August 2019 . . . . .	14,309,403.08	March 2024 . . . . .	4,777,521.60	October 2028 . . . . .	1,493,616.11
September 2019 . . . . .	14,032,562.78	April 2024 . . . . .	4,680,837.75	November 2028 . . . . .	1,461,074.24
October 2019 . . . . .	13,760,900.06	May 2024 . . . . .	4,586,013.44	December 2028 . . . . .	1,429,184.95
November 2019 . . . . .	13,494,320.24	June 2024 . . . . .	4,493,014.03	January 2029 . . . . .	1,397,935.76
December 2019 . . . . .	13,232,730.34	July 2024 . . . . .	4,401,805.50	February 2029 . . . . .	1,367,314.43
January 2020 . . . . .	12,976,039.06	August 2024 . . . . .	4,312,354.46	March 2029 . . . . .	1,337,308.93
February 2020 . . . . .	12,724,156.74	September 2024 . . . . .	4,224,628.12	April 2029 . . . . .	1,307,907.45
March 2020 . . . . .	12,476,995.33	October 2024 . . . . .	4,138,594.31	May 2029 . . . . .	1,279,098.43
April 2020 . . . . .	12,234,468.39	November 2024 . . . . .	4,054,221.42	June 2029 . . . . .	1,250,870.48
May 2020 . . . . .	11,996,491.01	December 2024 . . . . .	3,971,478.44	July 2029 . . . . .	1,223,212.47
June 2020 . . . . .	11,762,979.82	January 2025 . . . . .	3,890,334.90	August 2029 . . . . .	1,196,113.44
July 2020 . . . . .	11,533,852.96	February 2025 . . . . .	3,810,760.92	September 2029 . . . . .	1,169,562.65
August 2020 . . . . .	11,309,030.05	March 2025 . . . . .	3,732,727.14	October 2029 . . . . .	1,143,549.56
September 2020 . . . . .	11,088,432.13	April 2025 . . . . .	3,656,204.74	November 2029 . . . . .	1,118,063.82
October 2020 . . . . .	10,871,981.70	May 2025 . . . . .	3,581,165.45	December 2029 . . . . .	1,093,095.28
November 2020 . . . . .	10,659,602.64	June 2025 . . . . .	3,507,581.49	January 2030 . . . . .	1,068,633.97
December 2020 . . . . .	10,451,220.20	July 2025 . . . . .	3,435,425.60	February 2030 . . . . .	1,044,670.12
January 2021 . . . . .	10,246,761.01	August 2025 . . . . .	3,364,671.01	March 2030 . . . . .	1,021,194.13
February 2021 . . . . .	10,046,152.98	September 2025 . . . . .	3,295,291.47	April 2030 . . . . .	998,196.59
March 2021 . . . . .	9,849,325.35	October 2025 . . . . .	3,227,261.17	May 2030 . . . . .	975,668.25
April 2021 . . . . .	9,656,208.64	November 2025 . . . . .	3,160,554.79	June 2030 . . . . .	953,600.04
May 2021 . . . . .	9,466,734.61	December 2025 . . . . .	3,095,147.49	July 2030 . . . . .	931,983.08
June 2021 . . . . .	9,280,836.26	January 2026 . . . . .	3,031,014.86	August 2030 . . . . .	910,808.61
July 2021 . . . . .	9,098,447.80	February 2026 . . . . .	2,968,132.95	September 2030 . . . . .	890,068.09
August 2021 . . . . .	8,919,504.64	March 2026 . . . . .	2,906,478.26	October 2030 . . . . .	869,753.09
September 2021 . . . . .	8,743,943.35	April 2026 . . . . .	2,846,027.69	November 2030 . . . . .	849,855.36



***TD 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>
December 2030 . . . . .	\$ 830,366.82	September 2034 . . . . .	\$ 270,914.79	June 2038 . . . . .	\$ 64,886.65
January 2031 . . . . .	811,279.51	October 2034 . . . . .	263,655.42	July 2038 . . . . .	62,364.34
February 2031 . . . . .	792,585.64	November 2034 . . . . .	256,556.16	August 2038 . . . . .	59,904.50
March 2031 . . . . .	774,277.56	December 2034 . . . . .	249,613.78	September 2038 . . . . .	57,505.78
April 2031 . . . . .	756,347.76	January 2035 . . . . .	242,825.11	October 2038 . . . . .	55,166.87
May 2031 . . . . .	738,788.88	February 2035 . . . . .	236,187.04	November 2038 . . . . .	52,886.50
June 2031 . . . . .	721,593.69	March 2035 . . . . .	229,696.53	December 2038 . . . . .	50,663.42
July 2031 . . . . .	704,755.10	April 2035 . . . . .	223,350.58	January 2039 . . . . .	48,496.38
August 2031 . . . . .	688,266.15	May 2035 . . . . .	217,146.25	February 2039 . . . . .	46,384.20
September 2031 . . . . .	672,120.02	June 2035 . . . . .	211,080.69	March 2039 . . . . .	44,325.67
October 2031 . . . . .	656,310.00	July 2035 . . . . .	205,151.05	April 2039 . . . . .	42,319.66
November 2031 . . . . .	640,829.52	August 2035 . . . . .	199,354.58	May 2039 . . . . .	40,365.01
December 2031 . . . . .	625,672.14	September 2035 . . . . .	193,688.56	June 2039 . . . . .	38,460.63
January 2032 . . . . .	610,831.53	October 2035 . . . . .	188,150.34	July 2039 . . . . .	36,605.41
February 2032 . . . . .	596,301.47	November 2035 . . . . .	182,737.30	August 2039 . . . . .	34,798.29
March 2032 . . . . .	582,075.88	December 2035 . . . . .	177,446.88	September 2039 . . . . .	33,038.23
April 2032 . . . . .	568,148.79	January 2036 . . . . .	172,276.58	October 2039 . . . . .	31,324.20
May 2032 . . . . .	554,514.32	February 2036 . . . . .	167,223.93	November 2039 . . . . .	29,655.18
June 2032 . . . . .	541,166.73	March 2036 . . . . .	162,286.53	December 2039 . . . . .	28,030.21
July 2032 . . . . .	528,100.38	April 2036 . . . . .	157,461.99	January 2040 . . . . .	26,448.31
August 2032 . . . . .	515,309.71	May 2036 . . . . .	152,748.02	February 2040 . . . . .	24,908.53
September 2032 . . . . .	502,789.31	June 2036 . . . . .	148,142.32	March 2040 . . . . .	23,409.96
October 2032 . . . . .	490,533.85	July 2036 . . . . .	143,642.67	April 2040 . . . . .	21,951.67
November 2032 . . . . .	478,538.09	August 2036 . . . . .	139,246.88	May 2040 . . . . .	20,532.79
December 2032 . . . . .	466,796.90	September 2036 . . . . .	134,952.81	June 2040 . . . . .	19,152.44
January 2033 . . . . .	455,305.25	October 2036 . . . . .	130,758.35	July 2040 . . . . .	17,809.76
February 2033 . . . . .	444,058.21	November 2036 . . . . .	126,661.44	August 2040 . . . . .	16,503.92
March 2033 . . . . .	433,050.93	December 2036 . . . . .	122,660.06	September 2040 . . . . .	15,234.10
April 2033 . . . . .	422,278.66	January 2037 . . . . .	118,752.22	October 2040 . . . . .	13,999.50
May 2033 . . . . .	411,736.74	February 2037 . . . . .	114,935.98	November 2040 . . . . .	12,799.32
June 2033 . . . . .	401,420.60	March 2037 . . . . .	111,209.43	December 2040 . . . . .	11,632.80
July 2033 . . . . .	391,325.74	April 2037 . . . . .	107,570.71	January 2041 . . . . .	10,499.18
August 2033 . . . . .	381,447.77	May 2037 . . . . .	104,017.98	February 2041 . . . . .	9,397.72
September 2033 . . . . .	371,782.38	June 2037 . . . . .	100,549.45	March 2041 . . . . .	8,327.70
October 2033 . . . . .	362,325.33	July 2037 . . . . .	97,163.36	April 2041 . . . . .	7,288.41
November 2033 . . . . .	353,072.46	August 2037 . . . . .	93,857.97	May 2041 . . . . .	6,279.14
December 2033 . . . . .	344,019.70	September 2037 . . . . .	90,631.60	June 2041 . . . . .	5,299.23
January 2034 . . . . .	335,163.05	October 2037 . . . . .	87,482.59	July 2041 . . . . .	4,348.00
February 2034 . . . . .	326,498.59	November 2037 . . . . .	84,409.30	August 2041 . . . . .	3,424.79
March 2034 . . . . .	318,022.48	December 2037 . . . . .	81,410.15	September 2041 . . . . .	2,528.98
April 2034 . . . . .	309,730.94	January 2038 . . . . .	78,483.58	October 2041 . . . . .	1,659.93
May 2034 . . . . .	301,620.28	February 2038 . . . . .	75,628.04	November 2041 . . . . .	817.02
June 2034 . . . . .	293,686.86	March 2038 . . . . .	72,842.03	December 2041 and thereafter . . . . .	0.00
July 2034 . . . . .	285,927.12	April 2038 . . . . .	70,124.09		
August 2034 . . . . .	278,337.57	May 2038 . . . . .	67,472.77		

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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.

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**\$866,265,554**



**Guaranteed REMIC  
Pass-Through Certificates  
Fannie Mae REMIC Trust 2012-33**

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## PROSPECTUS SUPPLEMENT

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**Wells Fargo Securities**

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**March 26, 2012**

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