

\$1,870,076,389



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2012-111**

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

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

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

		Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
Class	Group						
BD	..... 1	\$ 55,000,000	SEQ	2.00%	FIX	3136A9CY2	July 2040
BF(2)	..... 1	27,500,000	SEQ	(3)	FLT	3136A9CZ9	July 2040
BS(2)	..... 1	27,500,000(4)	NTL	(3)	INV/IO	3136A9DA3	July 2040
VA	..... 1	4,517,000	SEQ/AD	3.50	FIX	3136A9DB1	October 2025
AV	..... 1	2,808,000	SEQ/AD	3.50	FIX	3136A9DC9	August 2031
AZ(2)	..... 1	7,898,854	SEQ	3.50	FIX/Z	3136A9DD7	October 2042
AD(2)	..... 1	108,681,600	SEQ	1.50	FIX	3136A9DE5	July 2039
CF(2)	..... 1	27,170,400	SEQ	(3)	FLT	3136A9DF2	July 2039
CS(2)	..... 1	27,170,400(4)	NTL	(3)	INV/IO	3136A9DG0	July 2039
AF(2)	..... 1	45,284,000	SEQ	(3)	FLT	3136A9DH8	July 2039
AS(2)	..... 1	45,284,000(4)	NTL	(3)	INV/IO	3136A9DJ4	July 2039
VB	..... 1	14,553,000	SEQ/AD	3.50	FIX	3136A9DK1	October 2025
BV	..... 1	9,045,000	SEQ/AD	3.50	FIX	3136A9DL9	August 2031
ZB(2)	..... 1	25,447,901	SEQ	3.50	FIX/Z	3136A9DM7	October 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 ZC, BA, BC, BE, JF, JS, EW, EB, EC, ED, KJ, KD, KE, KY, MG, MJ, LC, LD, UC, FM, MN, HF, HS, PA, PB, PC, PD, PY and CW Classes are the RCR classes. For a more detailed description of the RCR classes, see Schedule 1 attached to this prospectus supplement and "Description of the Certificates—Combination and Recombination—RCR Certificates" in the REMIC prospectus.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be September 28, 2012.

Carefully consider the risk factors on page S-11 of this prospectus supplement and starting on page 13 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.

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

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

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

Deutsche Bank Securities



The date of this Prospectus Supplement is September 24, 2012

<i>Class</i>	<i>Group</i>	<i>Original Class Balance</i>	<i>Principal Type(1)</i>	<i>Interest Rate</i>	<i>Interest Type(1)</i>	<i>CUSIP Number</i>	<i>Final Distribution Date</i>
EA(2) ...	2	\$ 75,861,100	PAC/AD	1.50%	FIX	3136A9DN5	December 2041
EF(2) ...	2	32,511,900	PAC/AD	(3)	FLT	3136A9DP0	December 2041
ES(2) ...	2	32,511,900(4)	NTL	(3)	INV/IO	3136A9DQ8	December 2041
EY ...	2	7,149,000	PAC/AD	3.00	FIX	3136A9DR6	October 2042
ZA ...	2	27,335,143	SUP	3.00	FIX/Z	3136A9DS4	October 2042
FE(2) ...	2	57,142,857	PT	(3)	FLT	3136A9DT2	October 2042
SE(2) ...	2	57,142,857(4)	NTL	(3)	INV/IO	3136A9DU9	October 2042
UA(2) ...	3	200,517,327	PT	1.35	FIX	3136A9DV7	October 2027
UI ...	3	110,284,529(4)	NTL	3.00	FIX/IO	3136A9DW5	October 2027
UB(2) ...	4	31,533,145	PT	1.35	FIX	3136A9DX3	October 2027
IU ...	4	17,343,229(4)	NTL	3.00	FIX/IO	3136A9DY1	October 2027
A ...	5	32,937,000	SEQ	7.00	FIX	3136A9DZ8	October 2028
B ...	5	116,777,947	SEQ	7.00	FIX	3136A9EA2	October 2042
Q(2)	6	17,364,000	PAC	1.50	FIX	3136A9EB0	June 2042
QF(2) ...	6	4,341,000	PAC	(3)	FLT	3136A9EC8	June 2042
QS(2) ...	6	4,341,000(4)	NTL	(3)	INV/IO	3136A9ED6	June 2042
QY(2) ...	6	654,000	PAC	2.50	FIX	3136A9EE4	October 2042
QM(2) ..	6	4,214,000	PAC	2.50	FIX	3136A9EF1	October 2042
FT(2) ...	6	2,869,693	SUP	(3)	FLT	3136A9EG9	October 2042
ST(2) ...	6	3,443,633	SUP	(3)	INV	3136A9EH7	October 2042
FA(2) ...	6	16,443,162	PT	(3)	FLT	3136A9EJ3	October 2042
SA(2) ...	6	16,443,162(4)	NTL	(3)	INV/IO	3136A9EK0	October 2042
D(2)	7	67,688,800	PAC	1.50	FIX	3136A9EL8	March 2042
DF(2) ...	7	16,922,200	PAC	(3)	FLT	3136A9EM6	March 2042
DS(2) ...	7	16,922,200(4)	NTL	(3)	INV/IO	3136A9EN4	March 2042
YD(2) ...	7	4,089,000	PAC	2.50	FIX	3136A9EP9	October 2042
QD(2) ...	7	14,855,000	PAC	2.50	FIX	3136A9EQ7	October 2042
TF(2) ...	7	12,526,614	SUP	(3)	FLT	3136A9ER5	October 2042
TS(2) ...	7	15,031,938	SUP	(3)	INV	3136A9ES3	October 2042
FB(2) ...	7	65,556,775	PT	(3)	FLT	3136A9ET1	October 2042
SB(2) ...	7	65,556,775(4)	NTL	(3)	INV/IO	3136A9EU8	October 2042
N(2)	8	130,465,600	PAC	1.50	FIX	3136A9EV6	May 2042
NF(2) ...	8	32,616,400	PAC	(3)	FLT	3136A9EW4	May 2042
NS(2) ...	8	32,616,400(4)	NTL	(3)	INV/IO	3136A9EX2	May 2042
NY(2) ...	8	6,141,000	PAC	2.50	FIX	3136A9EY0	October 2042
QN(2) ...	8	27,074,000	PAC	2.50	FIX	3136A9EZ7	October 2042
FN(2) ...	8	24,672,606	SUP	(3)	FLT	3136A9FA1	October 2042
SN(2) ...	8	29,607,128	SUP	(3)	INV	3136A9FB9	October 2042
FC(2) ...	8	125,288,366	PT	(3)	FLT	3136A9FC7	October 2042
SC(2) ...	8	125,288,366(4)	NTL	(3)	INV/IO	3136A9FD5	October 2042

(Table continued on next page)

<i>Class</i>	<i>Group</i>	<i>Original Class Balance</i>	<i>Principal Type(1)</i>	<i>Interest Rate</i>	<i>Interest Type(1)</i>	<i>CUSIP Number</i>	<i>Final Distribution Date</i>
KC(2) ..	9	\$ 26,701,200	SEQ	1.50%	FIX	3136A9FE3	January 2040
KF(2) ..	9	17,800,800	SEQ	(3)	FLT	3136A9FF0	January 2040
KS(2) ..	9	17,800,800(4)	NTL	(3)	INV/IO	3136A9FG8	January 2040
VK(2) ..	9	3,325,000	SEQ/AD	3.50	FIX	3136A9FH6	October 2025
KV(2) ..	9	2,067,000	SEQ/AD	3.50	FIX	3136A9FJ2	August 2031
ZK(2) ..	9	5,815,101	SEQ	3.50	FIX/Z	3136A9FK9	October 2042
FK ..	9	27,854,550	PT	(3)	FLT	3136A9FL7	October 2042
SK ..	9	27,854,550(4)	NTL	(3)	INV/IO	3136A9FM5	October 2042
MB ..	10	2,000,000	SC/SEQ/AD	4.00	FIX	3136A9FN3	April 2042
MC(2) ..	10	1,000,000	SC/SEQ/AD	4.00	FIX	3136A9FP8	April 2042
MD(2) ..	10	25,086,000	SC/SEQ/AD	4.00	FIX	3136A9FQ6	April 2042
ME(2) ..	10	74,156,000	SC/SEQ/AD	4.00	FIX	3136A9FR4	April 2042
MZ(2) ..	10	20,000,000	SC/SEQ/AD	4.00	FIX/Z	3136A9FS2	April 2042
ZM ..	10	50,298	SC/SEQ	4.00	FIX/Z	3136A9FT0	April 2042
LA ..	11	2,783,000	SC/SEQ/AD	4.50	FIX	3136A9FU7	May 2041
LB(2) ..	11	32,750,667	SC/SEQ/AD	3.50	FIX	3136A9FV5	May 2041
FL(2) ...	11	16,375,333	SC/SEQ/AD	(3)	FLT	3136A9FW3	May 2041
SL(2) ..	11	16,375,333(4)	NTL	(3)	INV/IO	3136A9FX1	May 2041
ZL ..	11	1,628	SC/SEQ	4.50	FIX/Z	3136A9FY9	May 2041
NA ..	12	80,773,723	PT	1.25	FIX	3136A9FZ6	October 2027
NI ..	12	51,925,964(4)	NTL	3.50	FIX/IO	3136A9GA0	October 2027
R ..		0	NPR	0	NPR	3136A9GB8	October 2042
RL ..		0	NPR	0	NPR	3136A9GC6	October 2042

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

(2) Exchangeable classes.

(3) Based on LIBOR.

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

TABLE OF CONTENTS

	<u>Page</u>		<u>Page</u>
AVAILABLE INFORMATION	S- 3	<i>The Inverse Floating Rate</i>	
SUMMARY	S- 4	<i>Classes</i>	S-21
ADDITIONAL RISK FACTOR	S-11	<i>The Fixed Rate Interest Only</i>	
DESCRIPTION OF THE		<i>Classes</i>	S-27
CERTIFICATES	S-11	WEIGHTED AVERAGE LIVES OF THE	
GENERAL	S-11	CERTIFICATES	S-28
<i>Structure</i>	S-11	DECREMENT TABLES	S-29
<i>Fannie Mae Guaranty</i>	S-12	CHARACTERISTICS OF THE RESIDUAL	
<i>Characteristics of Certificates</i>	S-12	CLASSES	S-49
<i>Authorized Denominations</i>	S-13	CERTAIN ADDITIONAL FEDERAL	
THE TRUST MBS	S-13	INCOME TAX CONSEQUENCES ..	S-49
THE UNDERLYING REMIC AND RCR		U.S. TREASURY CIRCULAR 230	
CERTIFICATES	S-13	NOTICE	S-49
DISTRIBUTIONS OF INTEREST	S-14	REMIC ELECTIONS AND SPECIAL TAX	
<i>General</i>	S-14	ATTRIBUTES	S-49
<i>Delay Classes and No-Delay</i>		TAXATION OF BENEFICIAL OWNERS OF	
<i>Classes</i>	S-14	REGULAR CERTIFICATES	S-50
<i>Accrual Classes</i>	S-14	TAXATION OF BENEFICIAL OWNERS OF	
DISTRIBUTIONS OF PRINCIPAL	S-15	RESIDUAL CERTIFICATES	S-50
STRUCTURING ASSUMPTIONS	S-18	TAXATION OF BENEFICIAL OWNERS OF	
<i>Pricing Assumptions</i>	S-18	RCR CERTIFICATES	S-51
<i>Prepayment Assumptions</i>	S-19	PLAN OF DISTRIBUTION	S-51
<i>Principal Balance Schedules</i>	S-19	LEGAL MATTERS	S-51
YIELD TABLES	S-20	EXHIBIT A	A- 1
<i>General</i>	S-20	SCHEDULE 1	A- 4
		PRINCIPAL BALANCE	
		SCHEDULES	B- 1

AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated August 1, 2012 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
 - February 1, 2012, for all MBS issued on or after February 1, 2012,
 - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
 - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
 - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
 - January 1, 2006, for all other MBS(as applicable, the “MBS Prospectus”);
- if you are purchasing a Group 10 or Group 11 Class or the R or RL Class, the disclosure documents relating to the applicable underlying REMIC and RCR certificates (the “Underlying REMIC Disclosure Documents”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

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

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

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

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

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

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

Deutsche Bank Securities Inc.
Syndication Operations
60 Wall Street
New York, New York 10005
(telephone 212-469-5000).

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of September 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	Class 2011-32-GL RCR Certificate Class 2011-63-EV REMIC Certificate Class 2011-63-VE REMIC Certificate Class 2011-113-LV REMIC Certificate Class 2011-113-ML RCR Certificate Class 2011-113-VL REMIC Certificate Class 2011-127-PL REMIC Certificate Class 2011-134-PY RCR Certificate Class 2011-145-QL REMIC Certificate Class 2012-20-TL REMIC Certificate Class 2012-38-PL REMIC Certificate
11	Class 2010-150-HV RCR Certificate Class 2011-32-AV REMIC Certificate Class 2011-33-PE REMIC Certificate Class 2011-37-NB REMIC Certificate
12	Group 12 MBS

Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8, Group 9 and Group 12

Characteristics of the Trust MBS

	Approximate Principal Balance	Pass- Through Rate	Range of Weighted Average Coupons or WACs (annual percentages)	Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)
Group 1 MBS	\$327,905,755	3.50%	3.75% to 6.00%	241 to 360
Group 2 MBS	\$200,000,000	4.00%	4.25% to 6.50%	241 to 360
Group 3 MBS	\$200,517,327	3.00%	3.25% to 5.50%	121 to 180
Group 4 MBS	\$ 31,533,145	3.00%	3.25% to 5.50%	121 to 180
Group 5 MBS	\$149,714,947	7.00%	7.25% to 9.50%	241 to 360
Group 6 MBS	\$ 24,944,358	4.00%	4.25% to 6.50%	241 to 360
	\$ 24,385,130	4.00%	4.25% to 6.50%	241 to 360
Group 7 MBS	\$196,670,327	4.00%	4.25% to 6.50%	241 to 360
Group 8 MBS	\$375,865,100	4.00%	4.25% to 6.50%	241 to 360
Group 9 MBS	\$ 83,563,651	4.50%	4.75% to 7.00%	241 to 360
Group 12 MBS	\$ 80,773,723	3.50%	3.75% to 6.00%	121 to 180

Assumed Characteristics of the Underlying Mortgage Loans

	Principal Balance	Original Term to Maturity (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Interest Rate
Group 1 MBS	\$327,905,755	360	353	3	4.090%
Group 2 MBS	\$200,000,000	360	353	5	4.570%
Group 3 MBS	\$200,517,327	180	177	1	3.500%
Group 4 MBS	\$ 31,533,145	180	177	1	3.497%
Group 5 MBS	\$149,714,947	360	305	49	7.455%
Group 6 MBS	\$ 24,944,358	360	335	11	4.644%
	\$ 24,385,130	360	334	2	4.439%
Group 7 MBS	\$196,670,327	360	352	4	4.447%
Group 8 MBS	\$375,865,100	360	350	6	4.509%
Group 9 MBS	\$ 83,563,651	360	341	11	4.979%
Group 12 MBS	\$ 80,773,723	180	178	1	4.083%

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

Group 10 and Group 11

Exhibit A describes the underlying REMIC and RCR certificates in Group 10 and Group 11, including certain information about the related mortgage loans. To learn more about the underlying REMIC and RCR certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

Settlement Date

We expect to issue the certificates on September 28, 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:

Fed Book-Entry

All classes of certificates other than the R and RL Classes

Physical

R and RL Classes

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

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

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
BF	0.62500%	6.50000%	0.40%	LIBOR + 40 basis points
BS	5.87500%	6.10000%	0.00%	6.10% – LIBOR
CF	0.62500%	6.50000%	0.40%	LIBOR + 40 basis points
CS	5.87500%	6.10000%	0.00%	6.10% – LIBOR
AF	0.62500%	6.50000%	0.40%	LIBOR + 40 basis points
AS	5.87500%	6.10000%	0.00%	6.10% – LIBOR
EF	0.57500%	6.50000%	0.35%	LIBOR + 35 basis points
ES	5.92500%	6.15000%	0.00%	6.15% – LIBOR
FE	0.67500%	6.50000%	0.45%	LIBOR + 45 basis points
SE	5.82500%	6.05000%	0.00%	6.05% – LIBOR
QF	0.52800%	6.50000%	0.30%	LIBOR + 30 basis points
QS	5.97200%	6.20000%	0.00%	6.20% – LIBOR
FT	1.32800%	5.50000%	1.10%	LIBOR + 110 basis points
ST	3.47667%	3.66667%	0.00%	3.66667% – (0.83333333 × LIBOR)
FA	0.62800%	7.00000%	0.40%	LIBOR + 40 basis points
SA	6.37200%	6.60000%	0.00%	6.60% – LIBOR
DF	0.52800%	6.50000%	0.30%	LIBOR + 30 basis points
DS	5.97200%	6.20000%	0.00%	6.20% – LIBOR
TF	1.32800%	5.50000%	1.10%	LIBOR + 110 basis points
TS	3.47667%	3.66667%	0.00%	3.66667% – (0.83333333 × LIBOR)
FB	0.62800%	7.00000%	0.40%	LIBOR + 40 basis points
SB	6.37200%	6.60000%	0.00%	6.60% – LIBOR
NF	0.57800%	6.50000%	0.35%	LIBOR + 35 basis points
NS	5.92200%	6.15000%	0.00%	6.15% – LIBOR
FN	1.32800%	5.50000%	1.10%	LIBOR + 110 basis points
SN	3.47667%	3.66667%	0.00%	3.66667% – (0.83333333 × LIBOR)
FC	0.62800%	7.00000%	0.40%	LIBOR + 40 basis points
SC	6.37200%	6.60000%	0.00%	6.60% – LIBOR
KF	0.57500%	6.50000%	0.35%	LIBOR + 35 basis points
KS	5.92500%	6.15000%	0.00%	6.15% – LIBOR
FK	0.67500%	6.50000%	0.45%	LIBOR + 45 basis points
SK	5.82500%	6.05000%	0.00%	6.05% – LIBOR
FL	0.62500%	6.50000%	0.40%	LIBOR + 40 basis points
SL	5.87500%	6.10000%	0.00%	6.10% – LIBOR
JF	0.62500%	6.50000%	0.40%	LIBOR + 40 basis points
JS	5.87500%	6.10000%	0.00%	6.10% – LIBOR
FM	0.62800%	7.00000%	0.40%	LIBOR + 40 basis points
HF	1.32800%	5.50000%	1.10%	LIBOR + 110 basis points
HS	3.47667%	3.66667%	0.00%	3.66667% – (0.83333333 × LIBOR)

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

Notional Classes

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

<u>Class</u>	
BS	100% of the BF Class
CS	100% of the CF Class
AS	100% of the AF Class
ES	100% of the EF Class
SE	100% of the FE Class
UI	54.9999995761% of the UA Class
IU	54.9999976216% of the UB Class
QS	100% of the QF Class
SA	100% of the FA Class
DS	100% of the DF Class
SB	100% of the FB Class
NS	100% of the NF Class
SC	100% of the FC Class
KS	100% of the KF Class
SK	100% of the FK Class
SL	100% of the FL Class
NI	64.2857133130% of the NA Class
JS	100% of the <i>sum</i> of the BF and AF Classes

Distributions of Principal

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

Weighted Average Lives (years)*

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>225%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>
BD, BF and BS	17.5	8.1	6.3	4.8	3.9	2.7	2.1
VA	7.0	7.0	7.0	6.9	6.4	4.9	3.9
AV	16.0	16.0	15.2	12.4	10.1	6.7	5.0
AZ	28.9	23.7	21.1	17.5	14.5	9.6	7.0
AD, CF, CS, AF, AS, BA, BC and BE	16.8	7.4	5.8	4.4	3.5	2.5	2.0
VB	7.0	7.0	7.0	6.6	6.0	4.5	3.5
BV	16.0	15.7	13.9	10.9	8.9	6.0	4.5
ZB	28.5	22.5	19.8	16.2	13.4	8.8	6.4
ZC	28.6	22.9	20.2	16.6	13.7	9.0	6.6
JF and JS	17.1	7.7	6.0	4.5	3.7	2.5	2.0

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>120%</u>	<u>155%</u>	<u>250%</u>	<u>350%</u>	<u>600%</u>	<u>1400%</u>
EA, EF, ES, EB, EC and ED	13.9	6.3	6.0	6.0	6.0	4.7	3.1	1.6
EY	23.7	20.2	20.2	20.2	20.2	15.7	9.4	3.4
ZA	27.1	19.8	18.6	14.9	2.7	1.6	0.9	0.4
FE, SE and EW	19.6	10.6	9.7	8.4	6.1	4.7	3.0	1.4

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>250%</u>	<u>442%</u>	<u>670%</u>	<u>900%</u>	<u>1400%</u>
UA and UI	8.6	6.4	4.8	3.5	2.7	2.2	1.6

Group 4 Classes	PSA Prepayment Assumption						
	0%	100%	250%	442%	670%	900%	1400%
UB and IU	8.6	6.4	4.8	3.5	2.7	2.2	1.6

Group 5 Classes	PSA Prepayment Assumption						
	0%	100%	250%	440%	670%	900%	1400%
A	10.0	1.6	0.7	0.4	0.3	0.2	0.1
B	24.5	12.1	6.7	3.9	2.4	1.6	0.7

Group 6 Classes	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Q, QF and QS	15.5	6.0	5.9	5.9	5.9	5.9	5.9	5.9	4.8	3.2	2.5	1.7
QY	25.0	20.5	20.5	20.5	20.5	20.5	20.5	20.5	16.5	10.3	7.1	3.8
QM	26.2	13.1	12.4	4.0	3.7	3.0	3.0	3.0	2.3	1.5	1.2	0.8
FT and ST	28.7	21.5	21.2	17.1	16.8	15.9	11.6	2.4	1.4	0.8	0.6	0.4
FA and SA	19.6	10.2	10.0	8.1	8.0	7.8	6.9	5.2	4.1	2.7	2.0	1.4

Group 7 Classes	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
D, DF and DS	15.3	6.0	5.9	5.9	5.9	5.9	5.9	5.9	4.9	3.3	2.5	1.8
YD	24.9	19.5	19.5	19.5	19.5	19.5	19.5	19.5	15.5	9.6	6.7	3.7
QD	26.0	13.1	12.4	3.5	3.2	3.2	3.2	3.2	2.5	1.7	1.4	1.0
TF and TS	28.5	21.9	21.5	17.0	16.7	15.4	11.3	2.6	1.6	1.0	0.8	0.5
FB and SB	19.6	10.6	10.4	8.4	8.3	8.0	7.2	5.3	4.2	2.8	2.2	1.5

Group 8 Classes	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
N, NF and NS	15.4	6.0	5.9	5.9	5.9	5.9	5.9	5.9	4.8	3.2	2.4	1.7
NY	24.9	20.2	20.2	20.2	20.2	20.2	20.2	20.2	16.1	9.9	6.8	3.7
QN	25.9	12.9	12.1	3.1	3.1	3.1	3.1	3.1	2.3	1.6	1.2	0.9
FN and SN	28.5	21.6	21.2	16.6	16.2	14.9	10.9	2.4	1.5	0.9	0.7	0.5
FC and SC	19.6	10.5	10.3	8.3	8.2	7.9	7.0	5.2	4.1	2.7	2.0	1.4

Group 9 Classes	PSA Prepayment Assumption						
	0%	100%	175%	275%	350%	600%	800%
KC, KF, KS, KJ, KD and KE	17.7	7.3	5.0	3.4	2.8	1.8	1.4
VK	7.0	7.0	7.0	6.1	5.4	3.7	2.9
KV	16.0	15.8	12.8	9.4	7.8	4.8	3.6
ZK	28.7	22.3	18.5	14.2	11.8	7.1	5.2
FK and SK	19.9	10.3	7.5	5.3	4.3	2.6	2.0
KY	28.7	22.1	17.5	12.8	10.4	6.1	4.5

Group 10 Classes	PSA Prepayment Assumption							
	0%	100%	250%	375%	500%	700%	900%	1400%
MB	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.4
MC	0.6	0.6	0.6	0.6	0.6	0.6	0.6	0.5
MD	5.0	5.0	3.6	2.7	2.1	1.5	1.2	0.7
ME	16.3	11.3	7.1	5.3	4.1	2.9	2.2	1.3
MZ	27.7	23.6	16.7	13.1	10.7	7.6	5.7	3.0
ZM	29.3	29.0	28.6	26.8	23.7	17.5	13.0	6.3
MG	13.5	9.7	6.3	4.6	3.6	2.6	2.0	1.2
MJ	19.3	14.3	9.0	6.6	5.1	3.6	2.7	1.5

Group 11 Classes	PSA Prepayment Assumption						
	0%	100%	200%	300%	400%	700%	1500%
LA	0.9	0.9	0.9	0.9	0.9	0.7	0.3
LB, FL, SL, LC and LD	14.6	11.6	8.9	6.9	5.3	2.9	0.8
ZL	28.5	26.9	26.8	26.5	25.7	18.3	4.9

<u>Group 12 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>275%</u>	<u>466%</u>	<u>675%</u>	<u>900%</u>	<u>1500%</u>
NA and NI	8.6	6.5	4.6	3.4	2.7	2.2	1.6

<u>Group 3/Group 4 Class†</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>250%</u>	<u>442%</u>	<u>670%</u>	<u>900%</u>	<u>1400%</u>
UC	8.6	6.4	4.8	3.5	2.7	2.2	1.6

<u>Group 6/Group 7/ Group 8 Classes†</u>	<u>PSA Prepayment Assumption</u>											
	<u>0%</u>	<u>100%</u>	<u>105%</u>	<u>156%</u>	<u>159%</u>	<u>168%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>650%</u>	<u>900%</u>	<u>1400%</u>
FM and CW	19.6	10.5	10.3	8.3	8.2	7.9	7.1	5.2	4.1	2.7	2.1	1.4
MN	26.0	13.0	12.2	3.3	3.2	3.1	3.1	3.1	2.4	1.6	1.3	0.9
HF and HS	28.5	21.7	21.3	16.8	16.4	15.1	11.1	2.5	1.5	0.9	0.7	0.5
PA, PB, PC and												
PD	15.4	6.0	5.9	5.9	5.9	5.9	5.9	5.9	4.8	3.3	2.5	1.7
PY	24.9	19.9	19.9	19.9	19.9	19.9	19.9	19.9	15.9	9.8	6.8	3.7

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

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

ADDITIONAL RISK FACTOR

Payments on the Group 10 and Group 11 Classes will be affected by the applicable payment priorities governing the related underlying REMIC and RCR certificates. If you invest in a Group 10 or Group 11 Class, the rate at which you receive payments will be affected by the applicable priority sequences governing principal payments on the related underlying REMIC and RCR Certificates.

As described in the Underlying REMIC Disclosure Documents, the underlying REMIC and RCR certificates may be subsequent in payment priority to certain other classes issued from the related underlying REMIC trusts. As a result, such other classes may receive principal before principal is paid on the underlying REMIC and RCR certificates, possibly for long periods.

In addition, as described in the applicable Underlying REMIC Disclosure Documents, principal payments on certain of the underlying REMIC and RCR certificates are governed by principal balance schedules. As a result, those underlying REMIC and RCR certificates may receive principal payments faster or slower than would otherwise have been the case. In some cases, they may receive no principal payments for extended periods. Prepayments on the

related mortgage loans may have occurred at rates faster or slower than the rates initially assumed. In certain high prepayment scenarios, it is possible that the effect of a principal balance schedule on principal payments over time may be eliminated. In such a case, the applicable underlying REMIC and RCR certificates will receive principal payments at rates that may vary widely from period to period. This prospectus supplement contains no information as to whether

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

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

DESCRIPTION OF THE CERTIFICATES

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

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the “Trust”) pursuant to a trust agreement dated as of May 1, 2010 and a supplement thereto dated as of September 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:

- ten groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS,” “Group 5 MBS,” “Group 6 MBS,” “Group 7 MBS,” “Group 8 MBS,” “Group 9 MBS” and “Group 12 MBS,” and together, the “Trust MBS”), and
- two groups of previously issued REMIC and RCR certificates (the “Group 10 Underlying REMIC and RCR Certificates” and “Group 11 Underlying REMIC and RCR Certificates,” and together, the “Underlying REMIC and RCR Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”) as further described in Exhibit A.

The Underlying REMIC and RCR Certificates evidence direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS, the “MBS”).

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

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

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

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

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

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

We will issue the Residual Certificates in fully registered, certificated form. The “Holder” or “Certificateholder” of a Residual Certificate is its registered owner. A Residual Certificate can be transferred at the corporate trust office of the Transfer Agent, or at the office of the Transfer

Agent in New York, New York. U.S. Bank National Association in Boston, Massachusetts will be the initial Transfer Agent. We may impose a service charge for any registration of transfer of a Residual Certificate and may require payment to cover any tax or other governmental charge. See also “—Characteristics of the Residual Classes” below.

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

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

The Trust MBS

The Trust MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the Trust MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years in the case of the Group 1 MBS, Group 2 MBS, Group 5 MBS, Group 6 MBS, Group 7 MBS, Group 8 MBS and Group 9 MBS, and up to 15 years in the case of the Group 3 MBS, Group 4 MBS and Group 12 MBS.

In addition, the Mortgage Loans backing the Group 1 MBS, Group 4 MBS and Group 9 MBS have been refinanced under Fannie Mae Refi Plus and are designated as “high loan-to-value ratio” loans, with loan-to-value ratios ranging from greater than 105% up to 125% at the time of refinance. These loans are targeted at borrowers who have demonstrated an acceptable payment history on their mortgage loans but may have been unable to refinance due to a decline in home prices or the unavailability of mortgage insurance. Fannie Mae Refi Plus refinancing is available only if the new mortgage loan either reduces the monthly principal and interest payment for the borrower or provides a more stable loan product (such as movement from an adjustable-rate loan to a fixed rate loan). For more information on the Home Affordable Refinance Program, see “The Mortgage Loans—High Loan-to-Value Mortgage Loans” in the MBS Prospectus dated February 1, 2012 and on our Web site at www.fanniemae.com. See also “Risk Factors—Risks Relating to Yield and Prepayment—*Refinancing—Mortgage loans with loan-to-value ratios greater than 80% may have different prepayment and default characteristics than conforming mortgage loans generally*” in the MBS Prospectus dated February 1, 2012.

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

The Underlying REMIC and RCR Certificates

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

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

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

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

Distributions of Interest

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

The Floating Rate and Inverse Floating Rate Classes will bear interest at interest rates based on LIBOR established on the basis of the “BBA Method”. We can provide no assurance that LIBOR for a Distribution Date accurately represents the offered rate applicable to loans in U.S. dollars for a one-month period between leading European banks, or that the procedures for calculating the interest settlement rate of the BBA for one-month U.S. dollar deposits will not change. Nor can we provide assurance that LIBOR’s prominence as a benchmark interest rate will not diminish.

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

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

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

Accrual Classes. The AZ, ZB, ZA, ZK, MZ, ZM, ZL and ZC Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement or on Schedule 1. However, we will not pay any interest on the Accrual

Classes. Instead, interest accrued on each Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under “—Distributions of Principal” below.

Distributions of Principal

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

• Group 1

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

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

The Group 1 Cash Flow Distribution Amount as follows:

—29.8024211255% as follows:

first, to BD and BF, pro rata, until retired; and

second, to VA, AV and AZ, in that order, until retired, and

—70.1975788745% as follows:

first, to AD, CF and AF, pro rata, until retired; and

second, to VB, BV and ZB, in that order, until retired.

} Sequential
Pay Classes

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

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

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

• Group 2

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

The Group 2 Cash Flow Distribution Amount as follows:

—71.4285715% as follows:

first, to Aggregate Group I to its Planned Balance;

second, to ZA until retired; and

third, to Aggregate Group I to zero, and

—28.5714285% to FE until retired.

} PAC Group

} Support Class

} PAC Group

} Pass-Through
Class

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

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

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

- first*, to EA and EF, pro rata, until retired; and
- second*, to EY until retired.

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

- *Group 3*

The Group 3 Principal Distribution Amount to UA until retired.

} Pass-Through Class

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

- *Group 4*

The Group 4 Principal Distribution Amount to UB until retired.

} Pass-Through Class

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

- *Group 5*

The Group 5 Principal Distribution Amount to A and B, in that order, until retired.

} Sequential Pay Classes

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

- *Group 6*

The Group 6 Principal Distribution Amount as follows:

—66.6666680181% as follows:

- first*, to Aggregate Group II to its Planned Balance;
- second*, to QM to its Planned Balance;
- third*, to FT and ST, pro rata, until retired;
- fourth*, to QM until retired; and
- fifth*, to Aggregate Group II to zero, and

} PAC Group and Class

} Support Classes

} PAC Class and Group

—33.3333319819% to FA until retired.

} Pass-Through Class

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

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

- first*, to Q and QF, pro rata, until retired; and
- second*, to QY until retired.

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

- *Group 7*

The Group 7 Principal Distribution Amount as follows:

—66.6666670056% as follows:

- first*, to Aggregate Group III to its Planned Balance;
- second*, to QD to its Planned Balance;

} PAC Group and Class

<i>third</i> , to TF and TS, pro rata, until retired;	} Support Classes
<i>fourth</i> , to QD until retired; and	
<i>fifth</i> , to Aggregate Group III to zero, and	} PAC Class and Group
—33.3333329944% to FB until retired.	
	} Pass-Through Class

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

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

first, to D and DF, pro rata, until retired; and
second, to YD until retired.

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

- *Group 8*

The Group 8 Principal Distribution Amount as follows:

—66.666668440% as follows:

<i>first</i> , to Aggregate Group IV to its Planned Balance;	} PAC Group and Class
<i>second</i> , to QN to its Planned Balance;	
<i>third</i> , to FN and SN, pro rata, until retired;	} Support Classes
<i>fourth</i> , to QN until retired; and	
<i>fifth</i> , to Aggregate Group IV to zero, and	} PAC Class and Group
—33.3333331560% to FC until retired.	
	} Pass-Through Class

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

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

first, to N and NF, pro rata, until retired; and
second, to NY until retired.

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

- *Group 9*

The ZK Accrual Amount to VK and KV, in that order, until retired, and there- after to ZK.	} Accretion Directed Classes and Accrual Class

The Group 9 Cash Flow Distribution Amount as follows:

—66.6666670656% as follows:

<i>first</i> , to KC and KF, pro rata, until retired; and	} Sequential Pay Classes
<i>second</i> , to VK, KV and ZK, in that order, until retired, and	
—33.3333329344% to FK until retired.	} Pass-Through Class

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

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

- *Group 10*

The MZ Accrual Amount to MC, MD and ME, in that order, until retired, and thereafter to MZ. } Accretion
Directed
Classes and
Accrual Class

The ZM Accrual Amount to MB, MC, MD, ME and MZ, in that order, until retired, and thereafter to ZM. } Accretion
Directed
Classes and
Accrual Class

The Group 10 Cash Flow Distribution Amount to MB, MC, MD, ME, MZ and ZM, in that order, until retired. } Structured
Collateral/
Sequential
Pay Classes

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

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

The “Group 10 Cash Flow Distribution Amount” is the principal then paid on the Group 10 Underlying REMIC and RCR Certificates.

- *Group 11*

The ZL Accrual Amount in the following priority:

1. To LA until retired. } Accretion
Directed
Classes
2. To LB and FL, pro rata, until retired.
3. Thereafter to ZL. } Accrual Class

The Group 11 Cash Flow Distribution Amount in the following priority:

1. To LA until retired. } Structured
Collateral/
Sequential
Pay Classes
2. To LB and FL, pro rata, until retired.
3. To ZL until retired.

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

The “Group 11 Cash Flow Distribution Amount” is the principal then paid on the Group 11 Underlying REMIC and RCR Certificates.

- *Group 12*

The Group 12 Principal Distribution Amount to NA until retired. } Pass-Through
Class

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

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Underlying REMIC and RCR Certificates, the applicable priority

sequences governing principal payments on the Underlying REMIC and RCR Certificates, and the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8, Group 9 and Group 12—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 September 28, 2012; and
- each Distribution Date occurs on the 25th day of a month.

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

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

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

<u>Groups and Classes</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 120% and 250% PSA	Between 120% and 250% PSA
Aggregate Group II Planned Balances	Between 105% and 300% PSA	Between 105% and 300% PSA
QM Class Planned Balances	Between 168% and 300% PSA	Between 168% and 300% PSA
Aggregate Group III Planned Balances	Between 105% and 300% PSA	Between 105% and 300% PSA
QD Class Planned Balances	Between 159% and 300% PSA	Between 159% and 300% PSA
Aggregate Group IV Planned Balances	Between 105% and 300% PSA	Between 105% and 300% PSA
QN Class Planned Balances	Between 156% and 300% PSA	Between 156% and 300% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	EA, EF and EY
Aggregate Group II	Q, QF and QY
Aggregate Group III	D, DF and YD
Aggregate Group IV	N, NF and NY

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 an Aggregate Group or a Class to its scheduled balance in any month. As a result, the likelihood of reducing an Aggregate Group or a Class to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.
- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Range or 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 Aggregate Group and applicable Classes might not be reduced to their scheduled balances each month even if the related Mortgage Loans prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.
- The actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.
- The principal payment stability of each Aggregate Group or Class having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the applicable Aggregate Group or Class, if still outstanding, may no longer have an Effective Range, and will be much more sensitive to prepayments of the related Mortgage Loans.

Yield Tables

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

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

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

We cannot assure you that

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

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

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

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

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

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

- the interest rates for the Inverse Floating Rate Classes for the initial Interest Accrual Period are the rates listed in the table under “Summary—Interest Rates” in this prospectus supplement and for each following Interest Accrual Period will be based on the specified levels of the Index, and

- the aggregate purchase prices of those Classes (expressed in each case as a percentage of original principal balance) are as follows:

<u>Class</u>	<u>Price*</u>
BS	24.87500000%
CS	24.50000000%
AS	24.82812500%
ES	19.50000000%
SE	22.37500000%
QS	23.50000000%
ST	95.00000000%
SA	28.00000000%
DS	22.75000000%
TS	95.00000000%
SB	27.93750000%
NS	21.00000000%
SN	96.00000000%
SC	22.85937500%
KS	20.75000000%
SK	24.50000000%
SL	20.25000000%
JS	24.84765625%
HS	95.61718750%

* 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 BS 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>150%</u>	<u>225%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>
0.110%	18.7%	15.1%	11.1%	4.5%	(2.4)%	(21.4)%	(39.3)%
0.225%	18.2%	14.5%	10.5%	3.9%	(3.1)%	(22.2)%	(40.1)%
2.225%	8.7%	4.5%	(0.1)%	(7.7)%	(15.7)%	(37.0)%	(56.3)%
4.225%	(2.2)%	(7.3)%	(13.0)%	(22.4)%	(32.0)%	(56.5)%	(77.8)%
6.100%	*	*	*	*	*	*	*

**Sensitivity of the CS 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>150%</u>	<u>225%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>
0.110%	18.5%	14.3%	9.7%	2.1%	(5.7)%	(26.6)%	(45.3)%
0.225%	18.0%	13.7%	9.1%	1.5%	(6.5)%	(27.4)%	(46.2)%
2.225%	8.2%	3.3%	(2.1)%	(10.9)%	(20.0)%	(43.1)%	(63.1)%
4.225%	(3.3)%	(9.3)%	(16.1)%	(26.9)%	(37.6)%	(64.0)%	(85.5)%
6.100%	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption						
	50%	100%	150%	225%	300%	500%	700%
0.110%	18.1%	13.9%	9.3%	1.7%	(6.3)%	(27.1)%	(45.9)%
0.225%	17.6%	13.4%	8.7%	1.0%	(7.0)%	(28.0)%	(46.8)%
2.225%	7.9%	3.0%	(2.4)%	(11.3)%	(20.4)%	(43.6)%	(63.6)%
4.225%	(3.4)%	(9.5)%	(16.3)%	(27.1)%	(37.9)%	(64.3)%	(85.8)%
6.100%	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	120%	155%	250%	350%	600%	900%	1400%
0.110%	24.4%	19.9%	18.5%	18.5%	18.5%	13.7%	(2.7)%	(24.3)%	(59.1)%
0.225%	23.7%	19.1%	17.8%	17.8%	17.8%	12.9%	(3.6)%	(25.3)%	(60.2)%
2.225%	11.3%	6.1%	4.9%	4.9%	4.9%	(1.3)%	(20.5)%	(44.4)%	(80.8)%
4.225%	(3.1)%	(9.0)%	(10.0)%	(10.0)%	(10.0)%	(18.4)%	(41.5)%	(68.6)%	*
6.150%	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	120%	155%	250%	350%	600%	900%	1400%
0.110%	22.9%	20.2%	19.1%	17.2%	11.8%	6.1%	(9.0)%	(28.4)%	(64.6)%
0.225%	22.4%	19.6%	18.5%	16.6%	11.2%	5.5%	(9.6)%	(29.0)%	(65.4)%
2.225%	12.3%	9.5%	8.3%	6.4%	0.9%	(5.1)%	(20.7)%	(41.1)%	(80.3)%
4.225%	1.3%	(1.6)%	(2.7)%	(4.7)%	(10.3)%	(16.4)%	(32.4)%	(54.1)%	(98.0)%
6.050%	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption											
	50%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
0.110%	17.8%	12.2%	11.8%	11.8%	11.8%	11.8%	11.8%	11.8%	7.4%	(7.8)%	(25.1)%	(60.5)%
0.228%	17.2%	11.6%	11.2%	11.2%	11.2%	11.2%	11.2%	11.2%	6.8%	(8.6)%	(26.0)%	(61.5)%
2.228%	6.6%	0.5%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	(5.5)%	(23.1)%	(42.3)%	(79.8)%
4.228%	(6.1)%	(12.6)%	(12.9)%	(12.9)%	(12.9)%	(12.9)%	(12.9)%	(12.9)%	(20.3)%	(41.3)%	(63.0)%	*
6.200%	*	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption											
	50%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
0.110%	3.9%	4.0%	4.0%	4.0%	4.0%	4.0%	4.2%	6.0%	7.5%	10.2%	12.7%	17.6%
0.228%	3.8%	3.9%	3.9%	3.9%	3.9%	3.9%	4.1%	5.9%	7.4%	10.1%	12.6%	17.5%
2.228%	2.1%	2.1%	2.1%	2.2%	2.2%	2.2%	2.3%	4.2%	5.7%	8.5%	11.0%	16.1%
4.228%	0.4%	0.4%	0.4%	0.5%	0.5%	0.5%	0.6%	2.5%	4.1%	6.9%	9.5%	14.6%
4.400%	0.2%	0.3%	0.3%	0.3%	0.3%	0.3%	0.5%	2.3%	3.9%	6.8%	9.3%	14.5%

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

LIBOR	PSA Prepayment Assumption											
	50%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
0.110%	18.8%	16.0%	15.7%	12.8%	12.6%	12.1%	10.3%	4.4%	(1.6)%	(17.3)%	(34.2)%	(72.0)%
0.228%	18.3%	15.5%	15.2%	12.3%	12.1%	11.6%	9.8%	3.9%	(2.1)%	(17.8)%	(34.8)%	(72.7)%
2.228%	10.1%	7.3%	7.0%	4.1%	3.9%	3.4%	1.5%	(4.4)%	(10.5)%	(26.7)%	(44.2)%	(84.5)%
4.228%	1.1%	(1.7)%	(2.0)%	(4.9)%	(5.1)%	(5.6)%	(7.5)%	(13.5)%	(19.6)%	(36.1)%	(54.4)%	(98.2)%
6.228%	(13.8)%	(16.5)%	(16.8)%	(19.6)%	(19.8)%	(20.3)%	(22.1)%	(28.0)%	(34.0)%	(50.4)%	(70.7)%	*
6.600%	*	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption											
	50%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
0.110%	19.2%	13.6%	13.2%	13.2%	13.2%	13.2%	13.2%	13.2%	9.0%	(5.7)%	(22.0)%	(54.2)%
0.228%	18.6%	12.9%	12.5%	12.5%	12.5%	12.5%	12.5%	12.5%	8.3%	(6.6)%	(22.9)%	(55.3)%
2.228%	7.7%	1.3%	0.9%	0.9%	0.9%	0.9%	0.9%	0.9%	(4.6)%	(21.9)%	(40.2)%	(74.8)%
4.228%	(5.3)%	(12.5)%	(12.8)%	(12.8)%	(12.8)%	(12.8)%	(12.8)%	(12.8)%	(20.3)%	(41.3)%	(62.3)%	(99.6)%
6.200%	*	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption											
	50%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
0.110%	3.9%	3.9%	4.0%	4.0%	4.0%	4.1%	4.2%	5.8%	7.0%	9.0%	10.7%	13.9%
0.228%	3.8%	3.8%	3.9%	3.9%	3.9%	4.0%	4.1%	5.7%	6.9%	8.9%	10.6%	13.8%
2.228%	2.1%	2.1%	2.1%	2.2%	2.2%	2.2%	2.4%	4.0%	5.2%	7.3%	9.0%	12.2%
4.228%	0.4%	0.4%	0.4%	0.5%	0.5%	0.5%	0.6%	2.3%	3.6%	5.6%	7.4%	10.7%
4.400%	0.2%	0.2%	0.3%	0.3%	0.3%	0.4%	0.5%	2.1%	3.4%	5.5%	7.3%	10.5%

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

LIBOR	PSA Prepayment Assumption											
	50%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
0.110%	19.1%	16.4%	16.2%	13.4%	13.2%	12.7%	10.9%	5.3%	(0.5)%	(15.6)%	(31.6)%	(67.0)%
0.228%	18.7%	16.0%	15.7%	12.9%	12.7%	12.2%	10.4%	4.8%	(1.0)%	(16.1)%	(32.2)%	(67.7)%
2.228%	10.5%	7.8%	7.5%	4.6%	4.4%	3.9%	2.1%	(3.7)%	(9.6)%	(25.3)%	(42.2)%	(80.4)%
4.228%	1.6%	(1.2)%	(1.4)%	(4.3)%	(4.5)%	(5.0)%	(6.9)%	(12.8)%	(18.9)%	(35.0)%	(53.0)%	(95.3)%
6.228%	(12.9)%	(15.6)%	(15.9)%	(18.7)%	(18.9)%	(19.4)%	(21.2)%	(27.0)%	(33.1)%	(49.3)%	(69.1)%	*
6.600%	*	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption											
	50%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
0.110%	21.5%	15.9%	15.5%	15.5%	15.5%	15.5%	15.5%	15.5%	11.4%	(3.6)%	(20.7)%	(56.4)%
0.228%	20.9%	15.2%	14.8%	14.8%	14.8%	14.8%	14.8%	14.8%	10.6%	(4.4)%	(21.7)%	(57.5)%
2.228%	9.2%	3.0%	2.6%	2.6%	2.6%	2.6%	2.6%	2.6%	(2.8)%	(20.4)%	(39.5)%	(77.6)%
4.228%	(4.4)%	(11.3)%	(11.7)%	(11.7)%	(11.7)%	(11.7)%	(11.7)%	(11.7)%	(19.0)%	(40.2)%	(62.1)%	*
6.150%	*	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption											
	50%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
0.110%	3.9%	3.9%	3.9%	3.9%	4.0%	4.0%	4.1%	5.4%	6.5%	8.3%	10.0%	13.1%
0.228%	3.8%	3.8%	3.8%	3.8%	3.8%	3.9%	4.0%	5.3%	6.4%	8.2%	9.9%	13.0%
2.228%	2.0%	2.1%	2.1%	2.1%	2.1%	2.2%	2.3%	3.6%	4.7%	6.6%	8.3%	11.5%
4.228%	0.3%	0.3%	0.4%	0.4%	0.4%	0.4%	0.6%	1.9%	3.1%	5.0%	6.8%	10.0%
4.400%	0.2%	0.2%	0.2%	0.3%	0.3%	0.3%	0.4%	1.8%	2.9%	4.9%	6.6%	9.9%

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

LIBOR	PSA Prepayment Assumption											
	50%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
0.110%	24.9%	22.2%	21.9%	19.0%	18.9%	18.4%	16.5%	10.8%	4.8%	(10.7)%	(27.3)%	(64.8)%
0.228%	24.4%	21.6%	21.3%	18.4%	18.3%	17.8%	15.9%	10.2%	4.2%	(11.3)%	(28.0)%	(65.6)%
2.228%	14.5%	11.7%	11.4%	8.5%	8.3%	7.8%	6.0%	0.1%	(6.0)%	(22.0)%	(39.4)%	(79.4)%
4.228%	4.1%	1.3%	1.0%	(2.0)%	(2.1)%	(2.7)%	(4.5)%	(10.5)%	(16.7)%	(33.2)%	(51.4)%	(95.2)%
6.228%	(11.8)%	(14.5)%	(14.8)%	(17.7)%	(17.9)%	(18.4)%	(20.2)%	(26.1)%	(32.2)%	(48.6)%	(68.4)%	*
6.600%	*	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption						
	50%	100%	175%	275%	350%	600%	800%
0.110%	23.8%	19.4%	11.7%	0.1%	(9.3)%	(41.9)%	(66.5)%
0.225%	23.2%	18.7%	11.1%	(0.7)%	(10.1)%	(42.8)%	(67.5)%
2.225%	12.0%	7.1%	(1.6)%	(14.7)%	(25.2)%	(59.9)%	(85.0)%
4.225%	(0.6)%	(6.5)%	(17.0)%	(32.6)%	(44.6)%	(82.1)%	*
6.150%	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption						
	50%	100%	175%	275%	350%	600%	800%
0.110%	20.0%	17.0%	12.5%	6.2%	1.4%	(15.6)%	(30.4)%
0.225%	19.5%	16.5%	11.9%	5.7%	0.9%	(16.1)%	(30.9)%
2.225%	10.3%	7.3%	2.7%	(3.5)%	(8.3)%	(25.3)%	(40.2)%
4.225%	(0.1)%	(3.0)%	(7.5)%	(13.6)%	(18.4)%	(35.2)%	(50.3)%
6.050%	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption							
	50%	100%	200%	300%	400%	700%	1000%	1500%
0.110%	28.0%	27.4%	24.8%	20.8%	15.4%	(7.0)%	(38.0)%	*
0.225%	27.3%	26.7%	24.1%	20.1%	14.6%	(7.8)%	(38.8)%	*
2.225%	15.5%	14.6%	11.4%	6.9%	0.8%	(22.8)%	(53.3)%	*
4.225%	2.5%	1.2%	(2.9)%	(8.1)%	(14.9)%	(39.2)%	(69.4)%	*
6.100%	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption						
	50%	100%	150%	225%	300%	500%	700%
0.110%	18.4%	14.4%	10.0%	2.8%	(4.7)%	(24.7)%	(43.2)%
0.225%	17.8%	13.8%	9.4%	2.2%	(5.4)%	(25.5)%	(44.0)%
2.225%	8.2%	3.6%	(1.5)%	(9.8)%	(18.4)%	(40.7)%	(60.5)%
4.225%	(2.9)%	(8.5)%	(14.9)%	(25.0)%	(35.3)%	(60.8)%	(82.3)%
6.100%	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption											
	50%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
0.110%	3.9%	3.9%	3.9%	4.0%	4.0%	4.0%	4.1%	5.6%	6.7%	8.7%	10.4%	13.6%
0.228%	3.8%	3.8%	3.8%	3.9%	3.9%	3.9%	4.0%	5.5%	6.6%	8.6%	10.3%	13.6%
2.228%	2.0%	2.1%	2.1%	2.1%	2.2%	2.2%	2.3%	3.8%	5.0%	7.0%	8.7%	12.0%
4.228%	0.3%	0.4%	0.4%	0.4%	0.4%	0.5%	0.6%	2.1%	3.3%	5.4%	7.1%	10.5%
4.400%	0.2%	0.2%	0.2%	0.3%	0.3%	0.3%	0.4%	1.9%	3.2%	5.2%	7.0%	10.4%

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

Class	% PSA
UI	304%
IU	272%
NI	320%

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

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

Class	Price*
UI	12.8125000%
IU	13.5234375%
NI	14.7187500%

* 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 UI Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	250%	442%	670%	900%	1400%
Pre-Tax Yields to Maturity	12.3%	9.9%	2.7%	(7.0)%	(19.0)%	(31.7)%	(61.0)%

Sensitivity of the IU Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	250%	442%	670%	900%	1400%
Pre-Tax Yields to Maturity	10.7%	8.4%	1.1%	(8.6)%	(20.7)%	(33.5)%	(63.1)%

Sensitivity of the NI Class to Prepayments

	PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>275%</u>	<u>466%</u>	<u>675%</u>	<u>900%</u>	<u>1500%</u>
Pre-Tax Yields to Maturity	13.1%	10.7%	2.2%	(7.4)%	(18.5)%	(30.9)%	(66.2)%

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions,
- the priority sequences of distributions of principal of the Classes (other than the Group 3, Group 4 and Group 12 Classes), and
- in the case of the Group 10 and Group 11 Classes, the applicable priority sequences affecting principal payments on the related Underlying REMIC and RCR Certificates.

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

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

Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	360 months	6.00%
Group 2 MBS	360 months	360 months	6.50%
Group 3 MBS	180 months	180 months	5.50%
Group 4 MBS	180 months	180 months	5.50%
Group 5 MBS	360 months	360 months	9.50%
Group 6 MBS	360 months	360 months	6.50%
Group 7 MBS	360 months	360 months	6.50%
Group 8 MBS	360 months	360 months	6.50%
Group 9 MBS	360 months	360 months	7.00%
Group 10 Underlying REMIC and RCR Certificates	360 months	(1)	6.50%
Group 11 Underlying REMIC and RCR Certificates	360 months	(2)	7.00%
Group 12 MBS	180 months	180 months	6.00%

(1) The Mortgage Loans backing the Group 10 Underlying REMIC and RCR Certificates listed below are assumed to have the following remaining terms to maturity:

<u>Class</u>	<u>Remaining Terms to Maturity</u>
2011-32-GL	342 months
2011-63-EV	340 months
2011-63-VE	340 months
2011-113-LV	349 months
2011-113-ML	349 months
2011-113-VL	349 months
2011-127-PL	350 months
2011-134-PY	350 months
2011-145-QL	351 months
2012-20-TL	*
2012-38-PL	354 months

* The Class 2011-20-TL REMIC Certificate is backed by the Fannie Mae REMIC and RCR Certificates listed below. The Mortgage Loans underlying those certificates are assumed to have the following remaining terms to maturity:

2011-113-LA	349 months
2011-145-LY	351 months
2011-145-QK	351 months
2011-145-LC	351 months
2012-5-LY	352 months
2012-8-PL	352 months

(2) The Mortgage Loans backing the Group 11 Underlying REMIC and RCR Certificates list below are assumed to have the following remaining terms to maturity:

2010-150-HV	*
2011-32-AV	**
2011-33-PE	342 months
2011-37-NB	343 months

* The Class 2010-150-HV RCR Certificate is backed by the Fannie Mae REMIC and RCR Certificates listed below. The Mortgage Loans underlying

those certificates are assumed to have the following remaining terms to maturity:

2010-50-VA	331 months
2010-50-VB	331 months
2010-76-KV	333 months
2010-76-VK	333 months
2010-79-VB	333 months

** The Class 2011-32-AV REMIC Certificate is backed by the Fannie Mae REMIC Certificates listed below. The Mortgage Loans underlying those certificates are assumed to have the following remaining terms to maturity:

2010-109-UL	336 months
2011-20-PE	341 months

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

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

Percent of Original Principal Balances Outstanding

Date	BD, BF and BS† Classes							VA Class							AV Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	150%	225%	300%	500%	700%	0%	100%	150%	225%	300%	500%	700%	0%	100%	150%	225%	300%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	99	96	95	93	91	87	82	94	94	94	94	94	94	94	100	100	100	100	100	100	100
September 2014	97	89	85	80	75	62	50	87	87	87	87	87	87	87	100	100	100	100	100	100	100
September 2015	95	80	74	65	57	37	21	81	81	81	81	81	81	81	100	100	100	100	100	100	100
September 2016	94	72	64	52	42	20	4	74	74	74	74	74	74	74	100	100	100	100	100	100	100
September 2017	92	65	55	41	30	8	0	67	67	67	67	67	67	67	0	100	100	100	100	100	37
September 2018	90	58	47	32	20	0	0	59	59	59	59	59	59	48	0	100	100	100	100	100	0
September 2019	88	52	39	24	13	0	0	52	52	52	52	52	52	0	0	100	100	100	100	100	0
September 2020	86	46	33	17	6	0	0	44	44	44	44	44	44	0	0	100	100	100	100	100	0
September 2021	83	40	27	12	1	0	0	35	35	35	35	35	35	0	0	100	100	100	100	100	0
September 2022	81	35	21	7	0	0	0	27	27	27	27	27	0	0	0	100	100	100	100	59	0
September 2023	78	30	16	3	0	0	0	18	18	18	18	18	0	0	0	100	100	100	100	0	0
September 2024	75	25	12	0	0	0	0	9	9	9	0	0	0	0	0	100	100	100	86	0	0
September 2025	72	21	8	0	0	0	0	0	0	0	0	0	0	0	0	99	99	99	0	0	0
September 2026	69	17	5	0	0	0	0	0	0	0	0	0	0	0	0	83	83	83	0	0	0
September 2027	66	13	2	0	0	0	0	0	0	0	0	0	0	0	0	67	67	67	0	0	0
September 2028	62	10	0	0	0	0	0	0	0	0	0	0	0	0	0	50	50	18	0	0	0
September 2029	58	7	0	0	0	0	0	0	0	0	0	0	0	0	0	33	33	0	0	0	0
September 2030	54	4	0	0	0	0	0	0	0	0	0	0	0	0	0	14	14	0	0	0	0
September 2031	50	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	46	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	41	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	36	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036	24	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 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)**	17.5	8.1	6.3	4.8	3.9	2.7	2.1	7.0	7.0	7.0	6.9	6.4	4.9	3.9	16.0	16.0	15.2	12.4	10.1	6.7	5.0

** 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	AZ Class							AD, CF, CS†, AF, AS†, BA, BC and BE Classes								VB Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption								PSA Prepayment Assumption						
	0%	100%	150%	225%	300%	500%	700%	0%	100%	150%	225%	300%	500%	700%	0%	100%	150%	225%	300%	500%	700%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
September 2013	104	104	104	104	104	104	104	98	95	94	92	91	86	81	94	94	94	94	94	94	94	
September 2014	107	107	107	107	107	107	107	97	88	84	79	73	60	47	87	87	87	87	87	87	87	
September 2015	111	111	111	111	111	111	111	95	79	72	63	54	33	15	81	81	81	81	81	81	81	
September 2016	115	115	115	115	115	115	115	93	70	61	49	38	14	0	74	74	74	74	74	74	35	
September 2017	119	119	119	119	119	119	119	91	62	52	37	25	1	0	67	67	67	67	67	67	0	
September 2018	123	123	123	123	123	123	75	89	55	43	27	15	0	0	59	59	59	59	59	0	0	
September 2019	128	128	128	128	128	127	42	87	48	35	19	6	0	0	52	52	52	52	52	0	0	
September 2020	132	132	132	132	132	86	24	84	42	28	11	0	0	0	44	44	44	44	36	0	0	
September 2021	137	137	137	137	137	59	13	82	36	21	5	0	0	0	35	35	35	35	0	0	0	
September 2022	142	142	142	142	142	40	8	79	30	15	0	0	0	0	27	27	27	26	0	0	0	
September 2023	147	147	147	147	129	27	4	76	25	10	0	0	0	0	18	18	18	0	0	0	0	
September 2024	152	152	152	152	102	18	2	73	20	6	0	0	0	0	9	9	9	0	0	0	0	
September 2025	158	158	158	152	80	12	1	70	15	2	0	0	0	0	0	0	0	0	0	0	0	
September 2026	163	163	163	126	63	8	1	67	11	0	0	0	0	0	0	0	0	0	0	0	0	
September 2027	169	169	169	103	49	5	*	63	7	0	0	0	0	0	0	0	0	0	0	0	0	
September 2028	175	175	175	85	38	4	*	59	3	0	0	0	0	0	0	0	0	0	0	0	0	
September 2029	181	181	156	69	29	2	*	55	0	0	0	0	0	0	0	0	0	0	0	0	0	
September 2030	188	188	133	56	23	2	*	51	0	0	0	0	0	0	0	0	0	0	0	0	0	
September 2031	193	193	112	45	17	1	*	46	0	0	0	0	0	0	0	0	0	0	0	0	0	
September 2032	193	174	94	36	13	1	*	42	0	0	0	0	0	0	0	0	0	0	0	0	0	
September 2033	193	149	78	28	10	*	*	36	0	0	0	0	0	0	0	0	0	0	0	0	0	
September 2034	193	126	64	22	7	*	*	31	0	0	0	0	0	0	0	0	0	0	0	0	0	
September 2035	193	104	51	17	5	*	*	25	0	0	0	0	0	0	0	0	0	0	0	0	0	
September 2036	193	85	40	13	4	*	*	19	0	0	0	0	0	0	0	0	0	0	0	0	0	
September 2037	193	66	30	9	3	*	*	12	0	0	0	0	0	0	0	0	0	0	0	0	0	
September 2038	193	49	22	6	2	*	*	5	0	0	0	0	0	0	0	0	0	0	0	0	0	
September 2039	193	33	14	4	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
September 2040	167	19	8	2	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
September 2041	86	5	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
September 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)**	28.9	23.7	21.1	17.5	14.5	9.6	7.0	16.8	7.4	5.8	4.4	3.5	2.5	2.0	7.0	7.0	7.0	6.6	6.0	4.5	3.5	

Date	BV Class							ZB Class							ZC Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	150%	225%	300%	500%	700%	0%	100%	150%	225%	300%	500%	700%	0%	100%	150%	225%	300%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	100	100	100	100	104	104	104	104	104	104	104	104	104	104	104	104	104	104
September 2014	100	100	100	100	100	100	100	107	107	107	107	107	107	107	107	107	107	107	107	107	107
September 2015	100	100	100	100	100	100	100	111	111	111	111	111	111	111	111	111	111	111	111	111	111
September 2016	100	100	100	100	100	100	100	115	115	115	115	115	115	115	115	115	115	115	115	115	115
September 2017	100	100	100	100	100	100	0	119	119	119	119	119	119	97	119	119	119	119	119	119	102
September 2018	100	100	100	100	100	36	0	123	123	123	123	123	123	55	123	123	123	123	123	123	59
September 2019	100	100	100	100	100	0	0	128	128	128	128	128	93	31	128	128	128	128	128	101	34
September 2020	100	100	100	100	100	0	0	132	132	132	132	132	63	17	132	132	132	132	132	69	19
September 2021	100	100	100	100	37	0	0	137	137	137	137	137	43	10	137	137	137	137	137	47	11
September 2022	100	100	100	100	0	0	0	142	142	142	142	119	29	6	142	142	142	142	124	32	6
September 2023	100	100	100	38	0	0	0	147	147	147	147	94	20	3	147	147	147	147	102	21	3
September 2024	100	100	100	0	0	0	0	152	152	152	134	74	13	2	152	152	152	138	81	14	2
September 2025	99	99	99	0	0	0	0	158	158	158	111	59	9	1	158	158	158	121	64	10	1
September 2026	83	83	40	0	0	0	0	163	163	163	92	46	6	1	163	163	163	100	50	6	1
September 2027	67	67	0	0	0	0	0	169	169	154	76	36	4	*	169	169	157	82	39	4	*
September 2028	50	50	0	0	0	0	0	175	175	133	62	28	3	*	175	175	143	67	30	3	*
September 2029	33	28	0	0	0	0	0	181	181	114	51	22	2	*	181	181	124	55	23	2	*
September 2030	14	0	0	0	0	0	0	188	168	97	41	17	1	*	188	173	105	45	18	1	*
September 2031	0	0	0	0	0	0	0	193	147	82	33	13	1	*	193	158	89	36	14	1	*
September 2032	0	0	0	0	0	0	0	193	127	69	26	10	*	*	193	138	75	29	10	1	*
September 2033	0	0	0	0	0	0	0	193	109	57	21	7	*	*	193	119	62	23	8	*	*
September 2034	0	0	0	0	0	0	0	193	92	47	16	5	*	*	193	100	51	17	6	*	*
September 2035	0	0	0	0	0	0	0	193	76	37	12	4	*	*	193	83	41	13	4	*	*
September 2036	0	0	0	0	0	0	0	193	62	29	9	3	*	*	193	67	32	10	3	*	*
September 2037	0	0	0	0	0	0	0	193	48	22	7	2	*	*	193	53	24	7	2	*	*
September 2038	0	0	0	0	0	0	0	193	36	16	4	1	*	*	193	39	17	5	1	*	*
September 2039	0	0	0	0	0	0	0	178	24	10	3	1	*	*	182	26	11	3	1	*	*
September 2040	0	0	0	0	0	0	0	122	14	6	1	*	*	*	133	15	6	2	*	*	*
September 2041	0	0	0	0	0	0	0	63	4	2	*	*	*	*	68	4	2	*	*	*	*
September 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)**	16.0	15.7	13.9	10.9	8.9	6.0	4.5	28.5	22.5	19.8	16.2	13.4	8.8	6.4	28.6	22.9	20.2	16.6	13.7	9.0	6.6

* 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	JF and JS† Classes							EA, EF, ES†, EB, EC and ED Classes								
	PSA Prepayment Assumption							PSA Prepayment Assumption								
	0%	100%	150%	225%	300%	500%	700%	0%	100%	120%	155%	250%	350%	600%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	98	95	94	93	91	86	81	98	94	94	94	94	94	94	94	80
September 2014	97	88	85	79	74	61	48	95	85	84	84	84	84	72	51	21
September 2015	95	79	73	64	55	34	17	93	75	73	73	73	69	43	19	0
September 2016	93	71	62	50	39	16	1	90	66	62	62	62	52	24	5	0
September 2017	91	63	53	39	27	3	0	88	57	52	52	52	39	13	0	0
September 2018	89	56	44	29	17	0	0	85	48	44	44	44	28	6	0	0
September 2019	87	49	36	21	9	0	0	81	40	35	35	35	20	1	0	0
September 2020	85	43	29	14	2	0	0	78	33	28	28	28	14	0	0	0
September 2021	82	37	23	8	*	0	0	75	26	22	22	22	9	0	0	0
September 2022	80	32	18	3	0	0	0	71	19	17	17	17	6	0	0	0
September 2023	77	27	13	1	0	0	0	67	13	13	13	13	3	0	0	0
September 2024	74	22	8	0	0	0	0	63	9	9	9	9	1	0	0	0
September 2025	71	17	4	0	0	0	0	59	6	6	6	6	0	0	0	0
September 2026	68	13	2	0	0	0	0	54	4	4	4	4	0	0	0	0
September 2027	64	9	1	0	0	0	0	50	2	2	2	2	0	0	0	0
September 2028	60	6	0	0	0	0	0	44	*	*	*	*	0	0	0	0
September 2029	56	2	0	0	0	0	0	39	0	0	0	0	0	0	0	0
September 2030	52	1	0	0	0	0	0	33	0	0	0	0	0	0	0	0
September 2031	48	*	0	0	0	0	0	27	0	0	0	0	0	0	0	0
September 2032	43	0	0	0	0	0	0	21	0	0	0	0	0	0	0	0
September 2033	38	0	0	0	0	0	0	14	0	0	0	0	0	0	0	0
September 2034	33	0	0	0	0	0	0	7	0	0	0	0	0	0	0	0
September 2035	27	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036	21	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037	15	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	17.1	7.7	6.0	4.5	3.7	2.5	2.0	13.9	6.3	6.0	6.0	6.0	4.7	3.1	2.2	1.6

Date	EY Class									ZA Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	120%	155%	250%	350%	600%	900%	1400%	0%	100%	120%	155%	250%	350%	600%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	100	100	100	100	100	100	103	103	103	98	87	75	45	9	0
September 2014	100	100	100	100	100	100	100	100	100	106	106	105	94	62	30	0	0	0
September 2015	100	100	100	100	100	100	100	100	100	67	109	109	108	88	37	0	0	0
September 2016	100	100	100	100	100	100	100	100	100	10	113	113	111	85	19	0	0	0
September 2017	100	100	100	100	100	100	100	80	2	116	116	114	83	8	0	0	0	0
September 2018	100	100	100	100	100	100	100	36	*	120	120	117	82	3	0	0	0	0
September 2019	100	100	100	100	100	100	100	16	*	123	123	119	82	*	0	0	0	0
September 2020	100	100	100	100	100	100	72	7	*	127	127	120	81	*	0	0	0	0
September 2021	100	100	100	100	100	100	44	3	*	131	131	119	79	*	0	0	0	0
September 2022	100	100	100	100	100	100	28	1	*	135	135	116	76	*	0	0	0	0
September 2023	100	100	100	100	100	100	17	1	*	139	137	111	72	*	0	0	0	0
September 2024	100	100	100	100	100	100	11	*	*	143	131	105	67	*	0	0	0	0
September 2025	100	100	100	100	100	82	6	*	0	148	124	99	62	*	0	0	0	0
September 2026	100	100	100	100	100	62	4	*	0	152	116	91	57	*	0	0	0	0
September 2027	100	100	100	100	100	47	2	*	0	157	108	84	51	*	0	0	0	0
September 2028	100	100	100	100	100	35	1	*	0	162	99	77	46	*	0	0	0	0
September 2029	100	85	85	85	85	26	1	*	0	166	90	69	41	*	0	0	0	0
September 2030	100	68	68	68	68	19	1	*	0	171	82	62	36	0	0	0	0	0
September 2031	100	54	54	54	54	14	*	*	0	177	73	55	31	0	0	0	0	0
September 2032	100	42	42	42	42	10	*	*	0	182	65	48	27	0	0	0	0	0
September 2033	100	33	33	33	33	8	*	*	0	188	56	41	23	0	0	0	0	0
September 2034	100	25	25	25	25	5	*	*	0	193	48	35	19	0	0	0	0	0
September 2035	89	19	19	19	19	4	*	*	0	199	41	29	16	0	0	0	0	0
September 2036	14	14	14	14	14	3	*	*	0	193	33	24	13	0	0	0	0	0
September 2037	10	10	10	10	10	2	*	*	0	166	26	19	10	0	0	0	0	0
September 2038	7	7	7	7	7	1	*	*	0	138	20	14	7	0	0	0	0	0
September 2039	4	4	4	4	4	1	*	0	0	107	14	9	5	0	0	0	0	0
September 2040	2	2	2	2	2	*	*	0	0	74	8	5	3	0	0	0	0	0
September 2041	1	1	1	1	1	*	*	0	0	38	2	1	1	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	23.7	20.2	20.2	20.2	20.2	15.7	9.4	6.0	3.4	27.1	19.8	18.6	14.9	2.7	1.6	0.9	0.7	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.

FE, SE† and EW Classes									
Date	PSA Prepayment Assumption								
	0%	100%	120%	155%	250%	350%	600%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100
September 2013	99	96	96	95	93	90	85	78	66
September 2014	98	90	89	86	80	74	60	44	21
September 2015	96	83	81	77	67	57	37	20	3
September 2016	95	76	73	68	56	45	23	9	1
September 2017	94	70	67	61	46	34	15	4	*
September 2018	92	65	60	54	39	27	9	2	*
September 2019	90	59	55	48	32	20	6	1	*
September 2020	89	54	49	42	26	16	4	*	*
September 2021	87	50	45	37	22	12	2	*	*
September 2022	85	45	40	33	18	9	1	*	*
September 2023	83	41	36	29	15	7	1	*	*
September 2024	80	37	32	25	12	5	1	*	0
September 2025	78	34	29	22	10	4	*	*	0
September 2026	75	30	26	19	8	3	*	*	0
September 2027	73	27	23	16	7	2	*	*	0
September 2028	70	24	20	14	5	2	*	*	0
September 2029	66	22	18	12	4	1	*	*	0
September 2030	63	19	15	10	3	1	*	*	0
September 2031	59	17	13	9	3	1	*	*	0
September 2032	56	14	11	7	2	1	*	*	0
September 2033	52	12	10	6	2	*	*	*	0
September 2034	47	10	8	5	1	*	*	*	0
September 2035	43	9	7	4	1	*	*	*	0
September 2036	38	7	5	3	1	*	*	0	0
September 2037	32	6	4	2	*	*	*	0	0
September 2038	27	4	3	2	*	*	*	0	0
September 2039	21	3	2	1	*	*	*	0	0
September 2040	14	2	1	1	*	*	*	0	0
September 2041	7	*	*	*	*	*	*	0	0
September 2042	0	0	0	0	0	0	0	0	0
Weighted Average									
Life (years)**	19.6	10.6	9.7	8.4	6.1	4.7	3.0	2.1	1.4

Date	UA and UI† Classes								UB and IU† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	250%	442%	670%	900%	1400%		0%	100%	250%	442%	670%	900%	1400%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	96	93	91	88	85	82	74	96	93	91	88	85	82	74	74	
September 2014	91	84	78	69	59	50	31	91	84	78	69	59	50	31	31	
September 2015	86	75	62	48	34	22	5	86	75	62	48	34	22	5	5	
September 2016	81	65	49	33	19	9	1	81	65	49	33	19	9	1	1	
September 2017	75	56	38	22	10	4	*	75	56	38	22	10	4	*	*	
September 2018	69	48	30	15	6	2	*	69	48	30	15	6	2	*	*	
September 2019	63	41	23	10	3	1	*	63	41	23	10	3	1	*	*	
September 2020	57	34	17	6	2	*	*	57	34	17	6	2	*	*	*	
September 2021	50	28	13	4	1	*	*	50	28	13	4	1	*	*	*	
September 2022	43	22	9	3	*	*	*	43	22	9	3	*	*	*	*	
September 2023	35	17	6	1	*	*	0	35	17	6	1	*	*	*	0	
September 2024	27	12	4	1	*	*	0	27	12	4	1	*	*	*	0	
September 2025	19	7	2	*	*	*	0	19	7	2	*	*	*	*	0	
September 2026	10	3	1	*	*	*	0	10	3	1	*	*	*	*	0	
September 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																
Life (years)**	8.6	6.4	4.8	3.5	2.7	2.2	1.6	8.6	6.4	4.8	3.5	2.7	2.2	2.2	1.6	

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

Date	A Class							B Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	250%	440%	670%	900%	1400%	0%	100%	250%	440%	670%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	97	67	27	0	0	0	0	100	100	100	93	76	58	20
September 2014	94	36	0	0	0	0	0	100	100	90	67	45	26	3
September 2015	91	6	0	0	0	0	0	100	100	75	49	26	12	1
September 2016	87	0	0	0	0	0	0	100	94	63	35	15	5	*
September 2017	83	0	0	0	0	0	0	100	87	52	25	9	2	*
September 2018	78	0	0	0	0	0	0	100	80	44	18	5	1	*
September 2019	73	0	0	0	0	0	0	100	73	36	13	3	*	*
September 2020	68	0	0	0	0	0	0	100	67	30	9	2	*	*
September 2021	62	0	0	0	0	0	0	100	61	25	7	1	*	*
September 2022	55	0	0	0	0	0	0	100	55	20	5	1	*	*
September 2023	48	0	0	0	0	0	0	100	50	17	3	*	*	0
September 2024	40	0	0	0	0	0	0	100	45	14	2	*	*	0
September 2025	32	0	0	0	0	0	0	100	41	11	2	*	*	0
September 2026	22	0	0	0	0	0	0	100	36	9	1	*	*	0
September 2027	11	0	0	0	0	0	0	100	32	7	1	*	*	0
September 2028	0	0	0	0	0	0	0	100	28	6	1	*	*	0
September 2029	0	0	0	0	0	0	0	96	25	4	*	*	*	0
September 2030	0	0	0	0	0	0	0	92	21	3	*	*	*	0
September 2031	0	0	0	0	0	0	0	88	18	3	*	*	*	0
September 2032	0	0	0	0	0	0	0	83	15	2	*	*	*	0
September 2033	0	0	0	0	0	0	0	78	12	1	*	*	*	0
September 2034	0	0	0	0	0	0	0	72	9	1	*	*	*	0
September 2035	0	0	0	0	0	0	0	66	6	1	*	*	0	0
September 2036	0	0	0	0	0	0	0	59	3	*	*	*	0	0
September 2037	0	0	0	0	0	0	0	51	1	*	*	*	0	0
September 2038	0	0	0	0	0	0	0	43	0	0	0	0	0	0
September 2039	0	0	0	0	0	0	0	34	0	0	0	0	0	0
September 2040	0	0	0	0	0	0	0	23	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	12	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)**	10.0	1.6	0.7	0.4	0.3	0.2	0.1	24.5	12.1	6.7	3.9	2.4	1.6	0.7

Q, QF and QS† Classes												
Date	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	98	93	93	93	93	93	93	93	93	93	93	90
September 2014	96	84	83	83	83	83	83	83	83	80	60	27
September 2015	95	73	72	72	72	72	72	72	72	47	26	2
September 2016	93	63	62	62	62	62	62	62	55	27	10	0
September 2017	90	53	52	52	52	52	52	52	40	15	3	0
September 2018	88	45	43	43	43	43	43	43	29	7	0	0
September 2019	85	36	35	35	35	35	35	35	21	3	0	0
September 2020	83	29	27	27	27	27	27	27	14	1	0	0
September 2021	80	21	21	21	21	21	21	21	10	0	0	0
September 2022	77	16	16	16	16	16	16	16	6	0	0	0
September 2023	74	12	12	12	12	12	12	12	4	0	0	0
September 2024	70	9	9	9	9	9	9	9	2	0	0	0
September 2025	67	6	6	6	6	6	6	6	1	0	0	0
September 2026	63	4	4	4	4	4	4	4	0	0	0	0
September 2027	58	3	3	3	3	3	3	3	0	0	0	0
September 2028	54	1	1	1	1	1	1	1	0	0	0	0
September 2029	49	*	*	*	*	*	*	*	0	0	0	0
September 2030	44	0	0	0	0	0	0	0	0	0	0	0
September 2031	39	0	0	0	0	0	0	0	0	0	0	0
September 2032	33	0	0	0	0	0	0	0	0	0	0	0
September 2033	27	0	0	0	0	0	0	0	0	0	0	0
September 2034	20	0	0	0	0	0	0	0	0	0	0	0
September 2035	13	0	0	0	0	0	0	0	0	0	0	0
September 2036	5	0	0	0	0	0	0	0	0	0	0	0
September 2037	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	0	0	0	0	0	0	0	0	0	0	0	0
September 2040	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	15.5	6.0	5.9	5.9	5.9	5.9	5.9	5.9	4.8	3.2	2.5	1.7

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

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

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

Date	QY Class											
	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	100	100	100	100	100	100	100	100	100
September 2014	100	100	100	100	100	100	100	100	100	100	100	100
September 2015	100	100	100	100	100	100	100	100	100	100	100	100
September 2016	100	100	100	100	100	100	100	100	100	100	100	26
September 2017	100	100	100	100	100	100	100	100	100	100	100	4
September 2018	100	100	100	100	100	100	100	100	100	100	86	1
September 2019	100	100	100	100	100	100	100	100	100	100	39	*
September 2020	100	100	100	100	100	100	100	100	100	100	17	*
September 2021	100	100	100	100	100	100	100	100	100	72	8	*
September 2022	100	100	100	100	100	100	100	100	100	43	3	*
September 2023	100	100	100	100	100	100	100	100	100	25	2	*
September 2024	100	100	100	100	100	100	100	100	100	15	1	*
September 2025	100	100	100	100	100	100	100	100	100	9	*	*
September 2026	100	100	100	100	100	100	100	100	88	5	*	0
September 2027	100	100	100	100	100	100	100	100	63	3	*	0
September 2028	100	100	100	100	100	100	100	100	45	2	*	0
September 2029	100	100	100	100	100	100	100	100	32	1	*	0
September 2030	100	83	83	83	83	83	83	83	23	1	*	0
September 2031	100	63	63	63	63	63	63	63	16	*	*	0
September 2032	100	47	47	47	47	47	47	47	11	*	*	0
September 2033	100	34	34	34	34	34	34	34	7	*	*	0
September 2034	100	24	24	24	24	24	24	24	5	*	*	0
September 2035	100	17	17	17	17	17	17	17	3	*	*	0
September 2036	100	11	11	11	11	11	11	11	2	*	*	0
September 2037	15	7	7	7	7	7	7	7	1	*	*	0
September 2038	4	4	4	4	4	4	4	4	1	*	*	0
September 2039	2	2	2	2	2	2	2	2	*	*	*	0
September 2040	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	25.0	20.5	20.5	20.5	20.5	20.5	20.5	20.5	16.5	10.3	7.1	3.8

Date	QM Class											
	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	90	89	87	87	87	87	87	87	0
September 2014	100	100	100	73	71	66	66	66	66	0	0	0
September 2015	100	100	100	55	52	45	45	45	18	0	0	0
September 2016	100	100	100	41	38	28	28	28	0	0	0	0
September 2017	100	100	100	30	27	15	15	15	0	0	0	0
September 2018	100	100	100	23	18	6	6	6	0	0	0	0
September 2019	100	100	100	17	13	1	1	1	0	0	0	0
September 2020	100	100	99	13	9	0	0	0	0	0	0	0
September 2021	100	100	93	6	2	0	0	0	0	0	0	0
September 2022	100	94	84	0	0	0	0	0	0	0	0	0
September 2023	100	82	72	0	0	0	0	0	0	0	0	0
September 2024	100	68	59	0	0	0	0	0	0	0	0	0
September 2025	100	53	44	0	0	0	0	0	0	0	0	0
September 2026	100	37	28	0	0	0	0	0	0	0	0	0
September 2027	100	21	12	0	0	0	0	0	0	0	0	0
September 2028	100	4	0	0	0	0	0	0	0	0	0	0
September 2029	100	0	0	0	0	0	0	0	0	0	0	0
September 2030	100	0	0	0	0	0	0	0	0	0	0	0
September 2031	100	0	0	0	0	0	0	0	0	0	0	0
September 2032	100	0	0	0	0	0	0	0	0	0	0	0
September 2033	100	0	0	0	0	0	0	0	0	0	0	0
September 2034	100	0	0	0	0	0	0	0	0	0	0	0
September 2035	100	0	0	0	0	0	0	0	0	0	0	0
September 2036	100	0	0	0	0	0	0	0	0	0	0	0
September 2037	100	0	0	0	0	0	0	0	0	0	0	0
September 2038	58	0	0	0	0	0	0	0	0	0	0	0
September 2039	11	0	0	0	0	0	0	0	0	0	0	0
September 2040	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	26.2	13.1	12.4	4.0	3.7	3.0	3.0	3.0	2.3	1.5	1.2	0.8

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

FT and ST Classes												
Date	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	100	100	100	96	82	69	35	1	0
September 2014	100	100	100	100	100	100	89	54	21	0	0	0
September 2015	100	100	100	100	100	100	82	29	0	0	0	0
September 2016	100	100	100	100	100	100	77	13	0	0	0	0
September 2017	100	100	100	100	100	100	74	4	0	0	0	0
September 2018	100	100	100	100	100	100	72	*	0	0	0	0
September 2019	100	100	100	100	100	100	71	0	0	0	0	0
September 2020	100	100	100	100	100	97	68	0	0	0	0	0
September 2021	100	100	100	100	100	92	64	0	0	0	0	0
September 2022	100	100	100	98	95	86	59	0	0	0	0	0
September 2023	100	100	100	91	88	80	54	0	0	0	0	0
September 2024	100	100	100	83	81	73	48	0	0	0	0	0
September 2025	100	100	100	76	73	66	43	0	0	0	0	0
September 2026	100	100	100	68	65	59	38	0	0	0	0	0
September 2027	100	100	100	60	58	52	33	0	0	0	0	0
September 2028	100	100	97	53	51	45	28	0	0	0	0	0
September 2029	100	92	87	46	44	39	24	0	0	0	0	0
September 2030	100	82	77	40	38	33	20	0	0	0	0	0
September 2031	100	71	67	34	32	28	17	0	0	0	0	0
September 2032	100	62	58	28	27	23	14	0	0	0	0	0
September 2033	100	52	49	23	22	19	11	0	0	0	0	0
September 2034	100	43	40	19	18	15	9	0	0	0	0	0
September 2035	100	35	32	14	14	12	7	0	0	0	0	0
September 2036	100	27	25	11	10	9	5	0	0	0	0	0
September 2037	100	19	18	7	7	6	3	0	0	0	0	0
September 2038	100	12	11	5	4	4	2	0	0	0	0	0
September 2039	100	5	5	2	2	2	1	0	0	0	0	0
September 2040	74	0	0	0	0	0	0	0	0	0	0	0
September 2041	38	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	28.7	21.5	21.2	17.1	16.8	15.9	11.6	2.4	1.4	0.8	0.6	0.4

FA and SA† Classes												
Date	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	99	96	95	94	94	94	93	90	88	81	75	62
September 2014	98	89	89	85	85	84	82	76	69	55	42	20
September 2015	96	82	82	76	75	74	71	61	52	33	19	3
September 2016	95	75	75	67	67	65	61	49	38	20	9	1
September 2017	94	69	68	59	59	57	53	39	29	12	4	*
September 2018	92	63	62	52	52	50	45	31	21	7	2	*
September 2019	90	58	57	46	46	44	39	25	16	4	1	*
September 2020	89	53	52	41	40	38	33	20	12	2	*	*
September 2021	87	48	47	36	35	33	28	16	8	1	*	*
September 2022	85	44	42	31	31	29	24	12	6	1	*	*
September 2023	83	40	38	27	27	25	20	10	5	*	*	*
September 2024	80	36	34	24	23	22	17	8	3	*	*	0
September 2025	78	32	31	21	20	19	14	6	2	*	*	0
September 2026	75	29	28	18	17	16	12	5	2	*	*	0
September 2027	73	26	24	15	15	14	10	4	1	*	*	0
September 2028	70	23	22	13	13	12	8	3	1	*	*	0
September 2029	66	20	19	11	11	10	7	2	1	*	*	0
September 2030	63	17	16	9	9	8	6	2	*	*	*	0
September 2031	59	15	14	8	7	7	4	1	*	*	*	0
September 2032	56	13	12	6	6	5	4	1	*	*	*	0
September 2033	52	11	10	5	5	4	3	1	*	*	*	0
September 2034	47	9	8	4	4	3	2	*	*	*	*	0
September 2035	43	7	7	3	3	3	2	*	*	*	*	0
September 2036	38	5	5	2	2	2	1	*	*	*	0	0
September 2037	32	4	4	2	2	1	1	*	*	*	0	0
September 2038	27	2	2	1	1	1	*	*	*	*	0	0
September 2039	21	1	1	*	*	*	*	*	*	*	0	0
September 2040	14	0	0	0	0	0	0	0	0	0	0	0
September 2041	7	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	19.6	10.2	10.0	8.1	8.0	7.8	6.9	5.2	4.1	2.7	2.0	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.

D, DF and DS† Classes												
Date	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	98	94	94	94	94	94	94	94	94	94	94	94
September 2014	96	85	84	84	84	84	84	84	84	84	67	32
September 2015	94	74	73	73	73	73	73	73	73	50	28	1
September 2016	92	64	63	63	63	63	63	63	58	28	10	0
September 2017	90	54	53	53	53	53	53	53	42	15	2	0
September 2018	88	45	44	44	44	44	44	44	30	7	0	0
September 2019	85	37	35	35	35	35	35	35	21	2	0	0
September 2020	82	29	27	27	27	27	27	27	14	0	0	0
September 2021	80	22	21	21	21	21	21	21	9	0	0	0
September 2022	76	15	15	15	15	15	15	15	5	0	0	0
September 2023	73	11	11	11	11	11	11	11	3	0	0	0
September 2024	70	8	8	8	8	8	8	8	1	0	0	0
September 2025	66	5	5	5	5	5	5	5	0	0	0	0
September 2026	62	3	3	3	3	3	3	3	0	0	0	0
September 2027	57	1	1	1	1	1	1	1	0	0	0	0
September 2028	53	0	0	0	0	0	0	0	0	0	0	0
September 2029	48	0	0	0	0	0	0	0	0	0	0	0
September 2030	43	0	0	0	0	0	0	0	0	0	0	0
September 2031	37	0	0	0	0	0	0	0	0	0	0	0
September 2032	31	0	0	0	0	0	0	0	0	0	0	0
September 2033	25	0	0	0	0	0	0	0	0	0	0	0
September 2034	18	0	0	0	0	0	0	0	0	0	0	0
September 2035	11	0	0	0	0	0	0	0	0	0	0	0
September 2036	3	0	0	0	0	0	0	0	0	0	0	0
September 2037	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	0	0	0	0	0	0	0	0	0	0	0	0
September 2040	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	15.3	6.0	5.9	5.9	5.9	5.9	5.9	5.9	4.9	3.3	2.5	1.8

YD Class												
Date	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	100	100	100	100	100	100	100	100	100
September 2014	100	100	100	100	100	100	100	100	100	100	100	100
September 2015	100	100	100	100	100	100	100	100	100	100	100	100
September 2016	100	100	100	100	100	100	100	100	100	100	100	19
September 2017	100	100	100	100	100	100	100	100	100	100	100	3
September 2018	100	100	100	100	100	100	100	100	100	100	61	*
September 2019	100	100	100	100	100	100	100	100	100	100	27	*
September 2020	100	100	100	100	100	100	100	100	100	85	12	*
September 2021	100	100	100	100	100	100	100	100	100	50	5	*
September 2022	100	100	100	100	100	100	100	100	100	30	2	*
September 2023	100	100	100	100	100	100	100	100	100	17	1	*
September 2024	100	100	100	100	100	100	100	100	100	10	*	*
September 2025	100	100	100	100	100	100	100	100	83	6	*	*
September 2026	100	100	100	100	100	100	100	100	61	4	*	0
September 2027	100	100	100	100	100	100	100	100	44	2	*	0
September 2028	100	99	99	99	99	99	99	99	32	1	*	0
September 2029	100	77	77	77	77	77	77	77	23	1	*	0
September 2030	100	59	59	59	59	59	59	59	16	*	*	0
September 2031	100	45	45	45	45	45	45	45	11	*	*	0
September 2032	100	34	34	34	34	34	34	34	8	*	*	0
September 2033	100	25	25	25	25	25	25	25	6	*	*	0
September 2034	100	19	19	19	19	19	19	19	4	*	*	0
September 2035	100	14	14	14	14	14	14	14	3	*	*	0
September 2036	100	10	10	10	10	10	10	10	2	*	*	0
September 2037	7	7	7	7	7	7	7	7	1	*	*	0
September 2038	4	4	4	4	4	4	4	4	1	*	*	0
September 2039	2	2	2	2	2	2	2	2	*	*	0	0
September 2040	1	1	1	1	1	1	1	1	*	*	0	0
September 2041	*	*	*	*	*	*	*	*	*	*	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	24.9	19.5	19.5	19.5	19.5	19.5	19.5	19.5	15.5	9.6	6.7	3.7

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

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

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

Date	QD Class											
	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	91	90	90	90	90	90	90	90	44
September 2014	100	100	100	72	71	71	71	71	71	10	0	0
September 2015	100	100	100	52	49	49	49	49	33	0	0	0
September 2016	100	100	100	35	32	32	32	32	0	0	0	0
September 2017	100	100	100	22	18	18	18	18	0	0	0	0
September 2018	100	100	100	13	8	8	8	8	0	0	0	0
September 2019	100	100	100	6	1	1	1	1	0	0	0	0
September 2020	100	100	100	2	0	0	0	0	0	0	0	0
September 2021	100	100	95	0	0	0	0	0	0	0	0	0
September 2022	100	97	85	0	0	0	0	0	0	0	0	0
September 2023	100	84	73	0	0	0	0	0	0	0	0	0
September 2024	100	70	58	0	0	0	0	0	0	0	0	0
September 2025	100	53	42	0	0	0	0	0	0	0	0	0
September 2026	100	36	25	0	0	0	0	0	0	0	0	0
September 2027	100	18	8	0	0	0	0	0	0	0	0	0
September 2028	100	*	0	0	0	0	0	0	0	0	0	0
September 2029	100	0	0	0	0	0	0	0	0	0	0	0
September 2030	100	0	0	0	0	0	0	0	0	0	0	0
September 2031	100	0	0	0	0	0	0	0	0	0	0	0
September 2032	100	0	0	0	0	0	0	0	0	0	0	0
September 2033	100	0	0	0	0	0	0	0	0	0	0	0
September 2034	100	0	0	0	0	0	0	0	0	0	0	0
September 2035	100	0	0	0	0	0	0	0	0	0	0	0
September 2036	100	0	0	0	0	0	0	0	0	0	0	0
September 2037	98	0	0	0	0	0	0	0	0	0	0	0
September 2038	49	0	0	0	0	0	0	0	0	0	0	0
September 2039	0	0	0	0	0	0	0	0	0	0	0	0
September 2040	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	26.0	13.1	12.4	3.5	3.2	3.2	3.2	3.2	2.5	1.7	1.4	1.0

Date	TF and TS Classes											
	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	100	100	99	96	86	76	51	26	0
September 2014	100	100	100	100	100	97	88	60	32	0	0	0
September 2015	100	100	100	100	100	96	80	34	0	0	0	0
September 2016	100	100	100	100	100	94	74	16	0	0	0	0
September 2017	100	100	100	100	100	93	70	6	0	0	0	0
September 2018	100	100	100	100	100	92	67	1	0	0	0	0
September 2019	100	100	100	100	100	92	66	0	0	0	0	0
September 2020	100	100	100	100	98	90	63	0	0	0	0	0
September 2021	100	100	100	97	94	86	60	0	0	0	0	0
September 2022	100	100	100	92	89	81	56	0	0	0	0	0
September 2023	100	100	100	86	83	75	51	0	0	0	0	0
September 2024	100	100	100	79	76	69	46	0	0	0	0	0
September 2025	100	100	100	72	70	63	41	0	0	0	0	0
September 2026	100	100	100	65	63	56	37	0	0	0	0	0
September 2027	100	100	100	58	56	50	32	0	0	0	0	0
September 2028	100	100	95	52	50	44	28	0	0	0	0	0
September 2029	100	90	85	45	44	39	24	0	0	0	0	0
September 2030	100	81	76	39	38	33	20	0	0	0	0	0
September 2031	100	72	67	34	33	29	17	0	0	0	0	0
September 2032	100	63	59	29	28	24	14	0	0	0	0	0
September 2033	100	55	51	24	23	20	12	0	0	0	0	0
September 2034	100	46	43	20	19	17	9	0	0	0	0	0
September 2035	100	39	36	16	15	13	8	0	0	0	0	0
September 2036	100	32	29	13	12	10	6	0	0	0	0	0
September 2037	100	25	23	10	9	8	4	0	0	0	0	0
September 2038	100	18	17	7	7	6	3	0	0	0	0	0
September 2039	98	12	11	5	4	4	2	0	0	0	0	0
September 2040	67	7	6	2	2	2	1	0	0	0	0	0
September 2041	35	2	2	1	1	*	*	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	28.5	21.9	21.5	17.0	16.7	15.4	11.3	2.6	1.6	1.0	0.8	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.

FB and SB† Classes												
Date	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	99	96	96	95	95	95	94	92	90	85	79	69
September 2014	98	90	90	87	87	86	84	78	72	59	46	24
September 2015	96	83	83	77	77	76	73	63	54	35	21	4
September 2016	95	77	76	69	68	67	63	51	40	21	9	1
September 2017	94	70	70	61	60	59	54	41	30	13	4	*
September 2018	92	65	64	54	53	52	46	32	22	7	2	*
September 2019	90	59	58	48	47	45	40	26	16	4	1	*
September 2020	89	54	53	42	41	40	34	21	12	3	*	*
September 2021	87	50	48	37	36	35	29	16	9	2	*	*
September 2022	85	45	44	32	32	30	25	13	7	1	*	*
September 2023	83	41	40	28	28	26	21	10	5	1	*	*
September 2024	80	37	36	25	24	23	18	8	4	*	*	0
September 2025	78	34	32	22	21	20	15	6	3	*	*	0
September 2026	75	30	29	19	18	17	13	5	2	*	*	0
September 2027	73	27	26	16	16	14	11	4	1	*	*	0
September 2028	70	24	23	14	14	12	9	3	1	*	*	0
September 2029	66	21	20	12	12	10	7	2	1	*	*	0
September 2030	63	19	18	10	10	9	6	2	1	*	*	0
September 2031	59	17	16	9	8	7	5	1	*	*	*	0
September 2032	56	14	13	7	7	6	4	1	*	*	*	0
September 2033	52	12	11	6	6	5	3	1	*	*	*	0
September 2034	47	10	10	5	5	4	3	1	*	*	*	0
September 2035	43	9	8	4	4	3	2	*	*	*	*	0
September 2036	38	7	6	3	3	2	2	*	*	*	0	0
September 2037	32	5	5	2	2	2	1	*	*	*	0	0
September 2038	27	4	4	2	2	1	1	*	*	*	0	0
September 2039	21	3	2	1	1	1	*	*	*	*	0	0
September 2040	14	1	1	1	1	*	*	*	*	*	0	0
September 2041	7	*	*	*	*	*	*	*	*	*	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	19.6	10.6	10.4	8.4	8.3	8.0	7.2	5.3	4.2	2.8	2.2	1.5

N, NF and NS† Classes												
Date	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	98	94	93	93	93	93	93	93	93	93	93	93
September 2014	96	84	83	83	83	83	83	83	83	81	60	25
September 2015	94	73	72	72	72	72	72	72	72	47	25	1
September 2016	92	63	62	62	62	62	62	62	56	26	9	0
September 2017	90	54	52	52	52	52	52	52	40	14	2	0
September 2018	88	45	43	43	43	43	43	43	29	7	0	0
September 2019	85	37	35	35	35	35	35	35	21	3	0	0
September 2020	83	29	27	27	27	27	27	27	14	*	0	0
September 2021	80	22	21	21	21	21	21	21	10	0	0	0
September 2022	77	16	16	16	16	16	16	16	6	0	0	0
September 2023	73	12	12	12	12	12	12	12	3	0	0	0
September 2024	70	8	8	8	8	8	8	8	1	0	0	0
September 2025	66	6	6	6	6	6	6	6	*	0	0	0
September 2026	62	4	4	4	4	4	4	4	0	0	0	0
September 2027	58	2	2	2	2	2	2	2	0	0	0	0
September 2028	53	1	1	1	1	1	1	1	0	0	0	0
September 2029	48	0	0	0	0	0	0	0	0	0	0	0
September 2030	43	0	0	0	0	0	0	0	0	0	0	0
September 2031	38	0	0	0	0	0	0	0	0	0	0	0
September 2032	32	0	0	0	0	0	0	0	0	0	0	0
September 2033	26	0	0	0	0	0	0	0	0	0	0	0
September 2034	19	0	0	0	0	0	0	0	0	0	0	0
September 2035	12	0	0	0	0	0	0	0	0	0	0	0
September 2036	4	0	0	0	0	0	0	0	0	0	0	0
September 2037	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	0	0	0	0	0	0	0	0	0	0	0	0
September 2040	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	15.4	6.0	5.9	5.9	5.9	5.9	5.9	5.9	4.8	3.2	2.4	1.7

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

NY Class												
Date	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	100	100	100	100	100	100	100	100	100
September 2014	100	100	100	100	100	100	100	100	100	100	100	100
September 2015	100	100	100	100	100	100	100	100	100	100	100	100
September 2016	100	100	100	100	100	100	100	100	100	100	100	19
September 2017	100	100	100	100	100	100	100	100	100	100	100	3
September 2018	100	100	100	100	100	100	100	100	100	100	69	*
September 2019	100	100	100	100	100	100	100	100	100	100	31	*
September 2020	100	100	100	100	100	100	100	100	100	100	14	*
September 2021	100	100	100	100	100	100	100	100	100	60	6	*
September 2022	100	100	100	100	100	100	100	100	100	35	3	*
September 2023	100	100	100	100	100	100	100	100	100	21	1	*
September 2024	100	100	100	100	100	100	100	100	100	12	1	*
September 2025	100	100	100	100	100	100	100	100	100	7	*	0
September 2026	100	100	100	100	100	100	100	100	74	4	*	0
September 2027	100	100	100	100	100	100	100	100	54	2	*	0
September 2028	100	100	100	100	100	100	100	100	39	1	*	0
September 2029	100	95	95	95	95	95	95	95	28	1	*	0
September 2030	100	73	73	73	73	73	73	73	20	*	*	0
September 2031	100	55	55	55	55	55	55	55	14	*	*	0
September 2032	100	42	42	42	42	42	42	42	10	*	*	0
September 2033	100	31	31	31	31	31	31	31	7	*	*	0
September 2034	100	23	23	23	23	23	23	23	5	*	*	0
September 2035	100	17	17	17	17	17	17	17	3	*	*	0
September 2036	100	12	12	12	12	12	12	12	2	*	*	0
September 2037	8	8	8	8	8	8	8	8	1	*	*	0
September 2038	5	5	5	5	5	5	5	5	1	*	*	0
September 2039	3	3	3	3	3	3	3	3	*	*	0	0
September 2040	1	1	1	1	1	1	1	1	*	*	0	0
September 2041	*	*	*	*	*	*	*	*	*	*	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	24.9	20.2	20.2	20.2	20.2	20.2	20.2	20.2	16.1	9.9	6.8	3.7

QN Class												
Date	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	88	88	88	88	88	88	88	88	0
September 2014	100	100	100	68	68	68	68	68	68	0	0	0
September 2015	100	100	100	47	47	47	47	47	24	0	0	0
September 2016	100	100	100	30	30	30	30	30	0	0	0	0
September 2017	100	100	100	17	17	17	17	17	0	0	0	0
September 2018	100	100	100	7	7	7	7	7	0	0	0	0
September 2019	100	100	100	1	1	1	1	1	0	0	0	0
September 2020	100	100	99	0	0	0	0	0	0	0	0	0
September 2021	100	100	93	0	0	0	0	0	0	0	0	0
September 2022	100	95	83	0	0	0	0	0	0	0	0	0
September 2023	100	82	70	0	0	0	0	0	0	0	0	0
September 2024	100	66	54	0	0	0	0	0	0	0	0	0
September 2025	100	49	37	0	0	0	0	0	0	0	0	0
September 2026	100	30	19	0	0	0	0	0	0	0	0	0
September 2027	100	11	*	0	0	0	0	0	0	0	0	0
September 2028	100	0	0	0	0	0	0	0	0	0	0	0
September 2029	100	0	0	0	0	0	0	0	0	0	0	0
September 2030	100	0	0	0	0	0	0	0	0	0	0	0
September 2031	100	0	0	0	0	0	0	0	0	0	0	0
September 2032	100	0	0	0	0	0	0	0	0	0	0	0
September 2033	100	0	0	0	0	0	0	0	0	0	0	0
September 2034	100	0	0	0	0	0	0	0	0	0	0	0
September 2035	100	0	0	0	0	0	0	0	0	0	0	0
September 2036	100	0	0	0	0	0	0	0	0	0	0	0
September 2037	97	0	0	0	0	0	0	0	0	0	0	0
September 2038	45	0	0	0	0	0	0	0	0	0	0	0
September 2039	0	0	0	0	0	0	0	0	0	0	0	0
September 2040	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	25.9	12.9	12.1	3.1	3.1	3.1	3.1	3.1	2.3	1.6	1.2	0.9

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

FN and SN Classes												
Date	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	100	100	99	95	84	72	43	14	0
September 2014	100	100	100	100	99	96	86	56	27	0	0	0
September 2015	100	100	100	100	98	94	78	31	0	0	0	0
September 2016	100	100	100	100	98	92	72	15	0	0	0	0
September 2017	100	100	100	100	98	91	68	5	0	0	0	0
September 2018	100	100	100	100	97	90	65	1	0	0	0	0
September 2019	100	100	100	100	97	89	64	0	0	0	0	0
September 2020	100	100	100	98	95	87	61	0	0	0	0	0
September 2021	100	100	100	94	91	83	58	0	0	0	0	0
September 2022	100	100	100	89	86	78	54	0	0	0	0	0
September 2023	100	100	100	83	80	73	49	0	0	0	0	0
September 2024	100	100	100	76	74	66	44	0	0	0	0	0
September 2025	100	100	100	69	67	60	40	0	0	0	0	0
September 2026	100	100	100	62	60	54	35	0	0	0	0	0
September 2027	100	100	100	56	54	48	31	0	0	0	0	0
September 2028	100	96	91	49	48	42	27	0	0	0	0	0
September 2029	100	87	82	43	42	37	23	0	0	0	0	0
September 2030	100	78	73	38	36	32	19	0	0	0	0	0
September 2031	100	69	65	32	31	27	16	0	0	0	0	0
September 2032	100	60	56	28	26	23	14	0	0	0	0	0
September 2033	100	52	49	23	22	19	11	0	0	0	0	0
September 2034	100	44	41	19	18	16	9	0	0	0	0	0
September 2035	100	37	34	15	15	13	7	0	0	0	0	0
September 2036	100	30	28	12	11	10	5	0	0	0	0	0
September 2037	100	23	21	9	9	7	4	0	0	0	0	0
September 2038	100	17	16	6	6	5	3	0	0	0	0	0
September 2039	95	11	10	4	4	3	2	0	0	0	0	0
September 2040	65	6	5	2	2	2	1	0	0	0	0	0
September 2041	34	1	1	*	*	*	*	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	28.5	21.6	21.2	16.6	16.2	14.9	10.9	2.4	1.5	0.9	0.7	0.5

	FC and SC† Classes												KC, KF, KS†, KJ, KD and KE Classes							
	PSA Prepayment Assumption												PSA Prepayment Assumption							
Date	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%	0%	100%	175%	275%	350%	600%	800%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
September 2013	99	96	96	94	94	94	93	91	88	82	76	63	99	94	90	86	83	72	63	
September 2014	98	90	89	86	85	85	83	76	70	55	41	18	97	85	77	67	60	38	22	
September 2015	96	83	82	76	76	75	71	61	52	33	19	3	96	76	65	50	41	14	0	
September 2016	95	76	75	68	67	66	62	49	39	20	8	*	94	68	54	37	26	0	0	
September 2017	94	70	69	60	59	58	53	39	29	12	4	*	93	61	44	25	14	0	0	
September 2018	92	64	63	53	53	51	46	32	21	7	2	*	91	54	35	16	5	0	0	
September 2019	90	59	58	47	46	45	39	25	16	4	1	*	89	47	27	8	0	0	0	
September 2020	89	54	53	41	41	39	33	20	12	2	*	*	87	41	21	2	0	0	0	
September 2021	87	49	48	36	36	34	29	16	9	1	*	*	85	35	15	0	0	0	0	
September 2022	85	45	43	32	31	30	24	13	6	1	*	*	82	30	9	0	0	0	0	
September 2023	83	41	39	28	27	26	21	10	5	1	*	*	80	25	5	0	0	0	0	
September 2024	80	37	35	24	24	22	18	8	3	*	*	0	77	20	1	0	0	0	0	
September 2025	78	33	32	21	21	19	15	6	2	*	*	0	74	16	0	0	0	0	0	
September 2026	75	30	29	18	18	17	13	5	2	*	*	0	71	11	0	0	0	0	0	
September 2027	73	27	26	16	16	14	10	4	1	*	*	0	67	8	0	0	0	0	0	
September 2028	70	24	23	14	13	12	9	3	1	*	*	0	64	4	0	0	0	0	0	
September 2029	66	21	20	12	11	10	7	2	1	*	*	0	60	1	0	0	0	0	0	
September 2030	63	19	18	10	10	9	6	2	*	*	*	0	56	0	0	0	0	0	0	
September 2031	59	16	15	8	8	7	5	1	*	*	*	0	51	0	0	0	0	0	0	
September 2032	56	14	13	7	7	6	4	1	*	*	*	0	47	0	0	0	0	0	0	
September 2033	52	12	11	6	6	5	3	1	*	*	*	0	41	0	0	0	0	0	0	
September 2034	47	10	9	5	4	4	3	1	*	*	*	0	36	0	0	0	0	0	0	
September 2035	43	8	8	4	4	3	2	*	*	*	*	0	30	0	0	0	0	0	0	
September 2036	38	7	6	3	3	2	1	*	*	*	0	0	24	0	0	0	0	0	0	
September 2037	32	5	5	2	2	2	1	*	*	*	0	0	17	0	0	0	0	0	0	
September 2038	27	4	4	2	1	1	1	*	*	*	0	0	10	0	0	0	0	0	0	
September 2039	21	3	2	1	1	1	*	*	*	*	0	0	2	0	0	0	0	0	0	
September 2040	14	1	1	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	
September 2041	7	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	
September 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																				
Life (years)**	19.6	10.5	10.3	8.3	8.2	7.9	7.0	5.2	4.1	2.7	2.0	1.4	17.7	7.3	5.0	3.4	2.8	1.8	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	VK Class							KV Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	175%	275%	350%	600%	800%	0%	100%	175%	275%	350%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	94	94	94	94	94	94	94	100	100	100	100	100	100	100
September 2014	87	87	87	87	87	87	87	100	100	100	100	100	100	100
September 2015	81	81	81	81	81	81	68	100	100	100	100	100	100	100
September 2016	74	74	74	74	74	69	0	100	100	100	100	100	100	0
September 2017	67	67	67	67	67	0	0	100	100	100	100	100	0	0
September 2018	59	59	59	59	59	0	0	100	100	100	100	100	0	0
September 2019	52	52	52	52	29	0	0	100	100	100	100	100	0	0
September 2020	44	44	44	44	0	0	0	100	100	100	100	16	0	0
September 2021	35	35	35	0	0	0	0	100	100	100	91	0	0	0
September 2022	27	27	27	0	0	0	0	100	100	100	0	0	0	0
September 2023	18	18	18	0	0	0	0	100	100	100	0	0	0	0
September 2024	9	9	9	0	0	0	0	100	100	100	0	0	0	0
September 2025	0	0	0	0	0	0	0	99	99	33	0	0	0	0
September 2026	0	0	0	0	0	0	0	83	83	0	0	0	0	0
September 2027	0	0	0	0	0	0	0	67	67	0	0	0	0	0
September 2028	0	0	0	0	0	0	0	50	50	0	0	0	0	0
September 2029	0	0	0	0	0	0	0	33	33	0	0	0	0	0
September 2030	0	0	0	0	0	0	0	14	0	0	0	0	0	0
September 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)**	7.0	7.0	7.0	6.1	5.4	3.7	2.9	16.0	15.8	12.8	9.4	7.8	4.8	3.6

Date	ZK Class							FK and SK† Classes						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	175%	275%	350%	600%	800%	0%	100%	175%	275%	350%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	104	104	104	104	104	104	104	99	95	92	89	86	78	71
September 2014	107	107	107	107	107	107	107	98	88	82	74	68	50	38
September 2015	111	111	111	111	111	111	111	97	81	72	60	53	32	19
September 2016	115	115	115	115	115	115	95	95	75	63	49	41	20	10
September 2017	119	119	119	119	119	119	48	94	69	55	40	32	12	5
September 2018	123	123	123	123	123	74	24	93	63	48	33	24	8	3
September 2019	128	128	128	128	128	46	12	91	58	42	27	19	5	1
September 2020	132	132	132	132	132	29	6	89	53	37	22	14	3	1
September 2021	137	137	137	137	106	18	3	88	48	32	18	11	2	*
September 2022	142	142	142	137	81	11	2	86	44	28	14	8	1	*
September 2023	147	147	147	110	62	7	1	84	40	24	12	6	1	*
September 2024	152	152	152	89	47	4	*	82	36	21	9	5	*	*
September 2025	158	158	158	71	36	3	*	79	33	18	7	4	*	*
September 2026	163	163	145	57	27	2	*	77	29	15	6	3	*	*
September 2027	169	169	123	45	20	1	*	74	26	13	5	2	*	*
September 2028	175	175	104	36	15	1	*	71	23	11	4	2	*	*
September 2029	181	181	88	28	11	*	*	68	21	9	3	1	*	*
September 2030	188	173	73	22	8	*	*	65	18	8	2	1	*	*
September 2031	193	151	61	17	6	*	*	61	16	6	2	1	*	*
September 2032	193	129	50	13	4	*	*	57	14	5	1	*	*	*
September 2033	193	110	40	10	3	*	*	53	11	4	1	*	*	*
September 2034	193	91	32	7	2	*	*	49	10	3	1	*	*	*
September 2035	193	74	25	5	1	*	*	44	8	3	1	*	*	*
September 2036	193	58	18	4	1	*	*	39	6	2	*	*	*	*
September 2037	193	43	13	2	1	*	*	34	5	1	*	*	*	*
September 2038	193	30	8	1	*	*	*	28	3	1	*	*	*	0
September 2039	193	17	5	1	*	*	*	22	2	*	*	*	*	0
September 2040	142	5	1	*	*	*	0	15	*	*	*	*	*	0
September 2041	74	0	0	0	0	0	0	8	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)**	28.7	22.3	18.5	14.2	11.8	7.1	5.2	19.9	10.3	7.5	5.3	4.3	2.6	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	MC Class								MD Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	250%	375%	500%	700%	900%	1400%	0%	100%	250%	375%	500%	700%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	16	16	16	16	16	16	0	0	100	100	100	100	100	100	100	0
September 2014	0	0	0	0	0	0	0	0	89	89	89	89	79	0	0	0
September 2015	0	0	0	0	0	0	0	0	77	77	77	13	0	0	0	0
September 2016	0	0	0	0	0	0	0	0	64	64	52	0	0	0	0	0
September 2017	0	0	0	0	0	0	0	0	51	51	0	0	0	0	0	0
September 2018	0	0	0	0	0	0	0	0	37	37	0	0	0	0	0	0
September 2019	0	0	0	0	0	0	0	0	22	22	0	0	0	0	0	0
September 2020	0	0	0	0	0	0	0	0	8	5	0	0	0	0	0	0
September 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	0.6	0.6	0.6	0.6	0.6	0.6	0.6	0.5	5.0	5.0	3.6	2.7	2.1	1.5	1.2	0.7

S-43

Date	ME Class								MZ Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	250%	375%	500%	700%	900%	1400%	0%	100%	250%	375%	500%	700%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	100	100	100	100	67	104	104	104	104	104	104	104	104
September 2014	100	100	100	100	100	69	49	7	108	108	108	108	108	108	108	108
September 2015	100	100	100	100	62	37	27	0	113	113	113	113	113	113	113	45
September 2016	100	100	100	59	38	26	0	0	117	117	117	117	117	117	108	7
September 2017	100	100	73	40	30	*	0	0	122	122	122	122	122	122	76	1
September 2018	100	100	51	33	20	0	0	0	127	127	127	127	127	91	39	0
September 2019	100	100	37	26	1	0	0	0	132	132	132	132	132	71	18	0
September 2020	100	100	30	17	0	0	0	0	138	138	138	138	138	104	43	8
September 2021	97	80	28	2	0	0	0	0	143	143	143	143	87	24	3	0
September 2022	92	56	22	0	0	0	0	0	149	149	149	115	73	14	1	0
September 2023	86	42	16	0	0	0	0	0	155	155	155	99	54	8	*	0
September 2024	80	28	4	0	0	0	0	0	161	161	161	80	37	4	0	0
September 2025	73	18	0	0	0	0	0	0	168	168	136	65	25	2	0	0
September 2026	67	16	0	0	0	0	0	0	175	175	103	47	16	1	0	0
September 2027	59	13	0	0	0	0	0	0	182	182	87	34	11	*	0	0
September 2028	52	10	0	0	0	0	0	0	189	189	75	25	7	0	0	0
September 2029	44	7	0	0	0	0	0	0	197	197	64	18	5	0	0	0
September 2030	37	2	0	0	0	0	0	0	205	205	56	13	3	0	0	0
September 2031	35	0	0	0	0	0	0	0	214	199	45	9	2	0	0	0
September 2032	31	0	0	0	0	0	0	0	222	189	35	6	1	0	0	0
September 2033	20	0	0	0	0	0	0	0	231	162	27	4	*	0	0	0
September 2034	8	0	0	0	0	0	0	0	241	131	20	3	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	249	99	15	2	0	0	0	0
September 2036	0	0	0	0	0	0	0	0	225	82	10	1	0	0	0	0
September 2037	0	0	0	0	0	0	0	0	224	68	7	*	0	0	0	0
September 2038	0	0	0	0	0	0	0	0	224	55	4	0	0	0	0	0
September 2039	0	0	0	0	0	0	0	0	205	37	2	0	0	0	0	0
September 2040	0	0	0	0	0	0	0	0	114	16	*	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	36	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	16.3	11.3	7.1	5.3	4.1	2.9	2.2	1.3	27.7	23.6	16.7	13.1	10.7	7.6	5.7	3.0

Date	ZM Class								MG Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	250%	375%	500%	700%	900%	1400%	0%	100%	250%	375%	500%	700%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	104	104	104	104	104	104	104	104	100	100	100	100	100	100	100	50
September 2014	108	108	108	108	108	108	108	108	97	97	97	97	95	51	36	5
September 2015	113	113	113	113	113	113	113	113	94	94	94	78	46	27	20	0
September 2016	117	117	117	117	117	117	117	117	91	91	88	44	29	19	0	0
September 2017	122	122	122	122	122	122	122	122	88	88	55	30	23	*	0	0
September 2018	127	127	127	127	127	127	127	71	84	84	38	25	15	0	0	0
September 2019	132	132	132	132	132	132	132	11	80	80	27	19	1	0	0	0
September 2020	138	138	138	138	138	138	138	2	77	76	22	12	0	0	0	0
September 2021	143	143	143	143	143	143	143	*	73	60	21	2	0	0	0	0
September 2022	149	149	149	149	149	149	149	*	69	42	16	0	0	0	0	0
September 2023	155	155	155	155	155	155	155	*	64	31	12	0	0	0	0	0
September 2024	161	161	161	161	161	161	130	0	60	21	3	0	0	0	0	0
September 2025	168	168	168	168	168	168	58	0	55	14	0	0	0	0	0	0
September 2026	175	175	175	175	175	175	25	0	50	12	0	0	0	0	0	0
September 2027	182	182	182	182	182	182	11	0	44	10	0	0	0	0	0	0
September 2028	189	189	189	189	189	170	5	0	39	8	0	0	0	0	0	0
September 2029	197	197	197	197	197	93	2	0	33	5	0	0	0	0	0	0
September 2030	205	205	205	205	205	50	1	0	28	1	0	0	0	0	0	0
September 2031	214	214	214	214	214	27	*	0	26	0	0	0	0	0	0	0
September 2032	222	222	222	222	222	14	*	0	23	0	0	0	0	0	0	0
September 2033	231	231	231	231	231	7	*	0	15	0	0	0	0	0	0	0
September 2034	241	241	241	241	218	4	*	0	6	0	0	0	0	0	0	0
September 2035	251	251	251	251	133	2	*	0	0	0	0	0	0	0	0	0
September 2036	261	261	261	261	79	1	*	0	0	0	0	0	0	0	0	0
September 2037	271	271	271	271	45	*	0	0	0	0	0	0	0	0	0	0
September 2038	282	282	282	205	24	*	0	0	0	0	0	0	0	0	0	0
September 2039	294	294	294	104	11	*	0	0	0	0	0	0	0	0	0	0
September 2040	306	306	306	38	4	*	0	0	0	0	0	0	0	0	0	0
September 2041	318	198	11	1	*	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	29.3	29.0	28.6	26.8	23.7	17.5	13.0	6.3	13.5	9.7	6.3	4.6	3.6	2.6	2.0	1.2

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

Date	MJ Class								LA Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	250%	375%	500%	700%	900%	1400%	0%	100%	200%	300%	400%	700%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	100	100	100	100	58	39	39	39	39	39	32	0	0
September 2014	98	98	98	98	96	60	48	23	0	0	0	0	0	0	0	0
September 2015	96	96	96	83	57	41	35	7	0	0	0	0	0	0	0	0
September 2016	95	95	92	56	43	35	18	1	0	0	0	0	0	0	0	0
September 2017	93	93	66	45	39	21	13	*	0	0	0	0	0	0	0	0
September 2018	90	90	53	41	33	15	7	0	0	0	0	0	0	0	0	0
September 2019	88	88	45	38	23	12	3	0	0	0	0	0	0	0	0	0
September 2020	86	86	41	33	17	7	1	0	0	0	0	0	0	0	0	0
September 2021	84	73	41	25	14	4	1	0	0	0	0	0	0	0	0	0
September 2022	81	59	38	19	12	2	*	0	0	0	0	0	0	0	0	0
September 2023	79	52	36	16	9	1	*	0	0	0	0	0	0	0	0	0
September 2024	76	44	30	13	6	1	0	0	0	0	0	0	0	0	0	0
September 2025	73	39	23	11	4	*	0	0	0	0	0	0	0	0	0	0
September 2026	70	39	17	8	3	*	0	0	0	0	0	0	0	0	0	0
September 2027	67	38	15	6	2	*	0	0	0	0	0	0	0	0	0	0
September 2028	63	38	12	4	1	0	0	0	0	0	0	0	0	0	0	0
September 2029	60	37	11	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2030	57	35	9	2	*	0	0	0	0	0	0	0	0	0	0	0
September 2031	57	33	7	1	*	0	0	0	0	0	0	0	0	0	0	0
September 2032	56	31	6	1	*	0	0	0	0	0	0	0	0	0	0	0
September 2033	51	27	4	1	*	0	0	0	0	0	0	0	0	0	0	0
September 2034	45	22	3	*	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	41	17	2	*	0	0	0	0	0	0	0	0	0	0	0	0
September 2036	37	14	2	*	0	0	0	0	0	0	0	0	0	0	0	0
September 2037	37	11	1	*	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	37	9	1	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	34	6	*	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040	19	3	*	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	19.3	14.3	9.0	6.6	5.1	3.6	2.7	1.5	0.9	0.9	0.9	0.9	0.9	0.7	0.5	0.3

Date	LB, FL, SL†, LC and LD Classes								ZL Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	200%	300%	400%	700%	1000%	1500%	0%	100%	200%	300%	400%	700%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	100	100	100	57	22	105	105	105	105	105	105	105	105
September 2014	99	99	99	99	96	57	45	1	109	109	109	109	109	109	109	109
September 2015	95	95	95	85	57	49	8	*	114	114	114	114	114	114	114	114
September 2016	91	91	87	57	57	19	3	*	120	120	120	120	120	120	120	120
September 2017	87	87	63	57	54	8	1	0	125	125	125	125	125	125	125	34
September 2018	82	82	57	56	47	4	*	0	131	131	131	131	131	131	131	3
September 2019	78	74	57	52	25	2	*	0	137	137	137	137	137	137	137	*
September 2020	73	57	57	47	12	1	*	0	143	143	143	143	143	143	143	0
September 2021	67	57	54	26	9	1	*	0	150	150	150	150	150	150	150	0
September 2022	58	57	49	13	6	*	*	0	157	157	157	157	157	157	157	0
September 2023	57	55	37	10	5	*	0	0	164	164	164	164	164	164	118	0
September 2024	54	50	17	8	3	*	0	0	171	171	171	171	171	171	45	0
September 2025	50	44	14	6	2	*	0	0	179	179	179	179	179	179	17	0
September 2026	46	39	11	5	2	*	0	0	188	188	188	188	188	188	6	0
September 2027	42	31	9	4	1	*	0	0	196	196	196	196	196	196	2	0
September 2028	37	21	8	3	1	*	0	0	205	205	205	205	205	205	1	0
September 2029	33	15	6	2	1	0	0	0	215	215	215	215	215	186	*	0
September 2030	31	13	5	2	*	0	0	0	224	224	224	224	224	98	*	0
September 2031	31	11	4	1	*	0	0	0	235	235	235	235	235	51	0	0
September 2032	31	9	3	1	*	0	0	0	246	246	246	246	246	26	0	0
September 2033	31	7	2	1	*	0	0	0	257	257	257	257	257	13	0	0
September 2034	31	6	2	*	*	0	0	0	269	269	269	269	269	6	0	0
September 2035	30	4	1	*	*	0	0	0	281	281	281	281	281	3	0	0
September 2036	27	3	1	*	*	0	0	0	294	294	294	294	294	1	0	0
September 2037	22	2	*	*	*	0	0	0	307	307	307	307	307	*	0	0
September 2038	14	1	*	*	0	0	0	0	321	321	321	321	71	*	0	0
September 2039	9	0	0	0	0	0	0	0	336	0	0	0	0	0	0	0
September 2040	3	0	0	0	0	0	0	0	352	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	14.6	11.6	8.9	6.9	5.3	2.9	1.8	0.8	28.5	26.9	26.8	26.5	25.7	18.3	11.7	4.9

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

Date	NA and NI† Classes							UC Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	275%	466%	675%	900%	1500%	0%	100%	250%	442%	670%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	96	94	91	88	85	82	73	96	93	91	88	85	82	74
September 2014	91	85	77	68	59	50	28	91	84	78	69	59	50	31
September 2015	86	75	61	47	34	22	3	86	75	62	48	34	22	5
September 2016	81	66	47	31	19	10	*	81	65	49	33	19	9	1
September 2017	76	57	36	21	10	4	*	75	56	38	22	10	4	*
September 2018	70	49	28	14	6	2	*	69	48	30	15	6	2	*
September 2019	64	42	21	9	3	1	*	63	41	23	10	3	1	*
September 2020	58	35	16	6	2	*	*	57	34	17	6	2	*	*
September 2021	51	29	11	4	1	*	*	50	28	13	4	1	*	*
September 2022	44	23	8	2	*	*	0	43	22	9	3	*	*	*
September 2023	36	17	5	1	*	*	0	35	17	6	1	*	*	0
September 2024	28	12	3	1	*	*	0	27	12	4	1	*	*	0
September 2025	19	8	2	*	*	*	0	19	7	2	*	*	*	0
September 2026	10	3	1	*	*	*	0	10	3	1	*	*	*	0
September 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	8.6	6.5	4.6	3.4	2.7	2.2	1.6	8.6	6.4	4.8	3.5	2.7	2.2	1.6

Date	FM and CW Classes											
	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	99	96	96	95	95	94	94	91	89	83	77	65
September 2014	98	90	89	86	86	85	83	77	71	56	43	20
September 2015	96	83	82	76	76	75	72	62	53	34	19	3
September 2016	95	76	75	68	67	66	62	50	39	20	9	1
September 2017	94	70	69	60	60	58	53	40	29	12	4	*
September 2018	92	64	63	53	53	51	46	32	22	7	2	*
September 2019	90	59	58	47	46	45	39	25	16	4	1	*
September 2020	89	54	53	41	41	39	34	20	12	3	*	*
September 2021	87	49	48	37	36	34	29	16	9	1	*	*
September 2022	85	45	43	32	31	30	24	13	6	1	*	*
September 2023	83	41	39	28	28	26	21	10	5	1	*	*
September 2024	80	37	36	25	24	22	18	8	3	*	*	0
September 2025	78	33	32	21	21	19	15	6	3	*	*	0
September 2026	75	30	29	19	18	17	13	5	2	*	*	0
September 2027	73	27	26	16	16	14	11	4	1	*	*	0
September 2028	70	24	23	14	13	12	9	3	1	*	*	0
September 2029	66	21	20	12	11	10	7	2	1	*	*	0
September 2030	63	19	18	10	10	9	6	2	*	*	*	0
September 2031	59	16	15	8	8	7	5	1	*	*	*	0
September 2032	56	14	13	7	7	6	4	1	*	*	*	0
September 2033	52	12	11	6	6	5	3	1	*	*	*	0
September 2034	47	10	9	5	4	4	3	1	*	*	*	0
September 2035	43	8	8	4	4	3	2	*	*	*	*	0
September 2036	38	7	6	3	3	2	1	*	*	*	0	0
September 2037	32	5	5	2	2	2	1	*	*	*	0	0
September 2038	27	4	3	2	1	1	1	*	*	*	0	0
September 2039	21	2	2	1	1	1	*	*	*	*	0	0
September 2040	14	1	1	*	*	*	*	*	*	*	0	0
September 2041	7	*	*	*	*	*	*	*	*	*	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.6	10.5	10.3	8.3	8.2	7.9	7.1	5.2	4.1	2.7	2.1	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	MN Class											
	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	89	89	89	89	89	89	89	89	14
September 2014	100	100	100	70	69	69	69	69	69	3	0	0
September 2015	100	100	100	49	48	47	47	47	26	0	0	0
September 2016	100	100	100	33	31	30	30	30	0	0	0	0
September 2017	100	100	100	20	18	17	17	17	0	0	0	0
September 2018	100	100	100	11	9	8	8	8	0	0	0	0
September 2019	100	100	100	4	2	1	1	1	0	0	0	0
September 2020	100	100	99	2	1	0	0	0	0	0	0	0
September 2021	100	100	94	1	*	0	0	0	0	0	0	0
September 2022	100	96	84	0	0	0	0	0	0	0	0	0
September 2023	100	83	71	0	0	0	0	0	0	0	0	0
September 2024	100	67	56	0	0	0	0	0	0	0	0	0
September 2025	100	51	39	0	0	0	0	0	0	0	0	0
September 2026	100	33	22	0	0	0	0	0	0	0	0	0
September 2027	100	14	4	0	0	0	0	0	0	0	0	0
September 2028	100	*	0	0	0	0	0	0	0	0	0	0
September 2029	100	0	0	0	0	0	0	0	0	0	0	0
September 2030	100	0	0	0	0	0	0	0	0	0	0	0
September 2031	100	0	0	0	0	0	0	0	0	0	0	0
September 2032	100	0	0	0	0	0	0	0	0	0	0	0
September 2033	100	0	0	0	0	0	0	0	0	0	0	0
September 2034	100	0	0	0	0	0	0	0	0	0	0	0
September 2035	100	0	0	0	0	0	0	0	0	0	0	0
September 2036	100	0	0	0	0	0	0	0	0	0	0	0
September 2037	97	0	0	0	0	0	0	0	0	0	0	0
September 2038	47	0	0	0	0	0	0	0	0	0	0	0
September 2039	1	0	0	0	0	0	0	0	0	0	0	0
September 2040	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	26.0	13.0	12.2	3.3	3.2	3.1	3.1	3.1	2.4	1.6	1.3	0.9

Date	HF and HS Classes											
	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	100	100	99	95	84	73	45	17	0
September 2014	100	100	100	100	99	97	87	57	28	0	0	0
September 2015	100	100	100	100	99	95	79	32	0	0	0	0
September 2016	100	100	100	100	99	93	73	15	0	0	0	0
September 2017	100	100	100	100	99	92	69	6	0	0	0	0
September 2018	100	100	100	100	98	92	66	1	0	0	0	0
September 2019	100	100	100	100	98	91	65	0	0	0	0	0
September 2020	100	100	100	99	96	89	62	0	0	0	0	0
September 2021	100	100	100	95	93	85	59	0	0	0	0	0
September 2022	100	100	100	90	88	80	55	0	0	0	0	0
September 2023	100	100	100	84	82	74	50	0	0	0	0	0
September 2024	100	100	100	77	75	68	45	0	0	0	0	0
September 2025	100	100	100	71	68	61	40	0	0	0	0	0
September 2026	100	100	100	64	61	55	36	0	0	0	0	0
September 2027	100	100	100	57	55	49	31	0	0	0	0	0
September 2028	100	98	93	50	48	43	27	0	0	0	0	0
September 2029	100	88	83	44	42	38	23	0	0	0	0	0
September 2030	100	79	74	38	37	32	20	0	0	0	0	0
September 2031	100	70	66	33	32	28	17	0	0	0	0	0
September 2032	100	61	57	28	27	23	14	0	0	0	0	0
September 2033	100	53	49	23	22	19	11	0	0	0	0	0
September 2034	100	45	42	19	18	16	9	0	0	0	0	0
September 2035	100	37	35	16	15	13	7	0	0	0	0	0
September 2036	100	30	28	12	12	10	6	0	0	0	0	0
September 2037	100	23	22	9	9	7	4	0	0	0	0	0
September 2038	100	17	16	7	6	5	3	0	0	0	0	0
September 2039	96	11	10	4	4	3	2	0	0	0	0	0
September 2040	67	6	5	2	2	2	1	0	0	0	0	0
September 2041	34	1	1	*	*	*	*	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	28.5	21.7	21.3	16.8	16.4	15.1	11.1	2.5	1.5	0.9	0.7	0.5

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

PA, PB, PC and PD Classes												
Date	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	98	94	94	94	94	94	94	94	94	94	94	93
September 2014	96	84	84	84	84	84	84	84	84	82	62	27
September 2015	94	73	73	73	73	73	73	73	73	48	26	1
September 2016	92	63	62	62	62	62	62	62	56	27	9	0
September 2017	90	54	52	52	52	52	52	52	41	14	2	0
September 2018	88	45	43	43	43	43	43	43	29	7	0	0
September 2019	85	37	35	35	35	35	35	35	21	2	0	0
September 2020	83	29	27	27	27	27	27	27	14	*	0	0
September 2021	80	22	21	21	21	21	21	21	9	0	0	0
September 2022	77	16	16	16	16	16	16	16	6	0	0	0
September 2023	73	12	12	12	12	12	12	12	3	0	0	0
September 2024	70	8	8	8	8	8	8	8	1	0	0	0
September 2025	66	6	6	6	6	6	6	6	*	0	0	0
September 2026	62	4	4	4	4	4	4	4	0	0	0	0
September 2027	58	2	2	2	2	2	2	2	0	0	0	0
September 2028	53	1	1	1	1	1	1	1	0	0	0	0
September 2029	48	*	*	*	*	*	*	*	0	0	0	0
September 2030	43	0	0	0	0	0	0	0	0	0	0	0
September 2031	38	0	0	0	0	0	0	0	0	0	0	0
September 2032	32	0	0	0	0	0	0	0	0	0	0	0
September 2033	25	0	0	0	0	0	0	0	0	0	0	0
September 2034	19	0	0	0	0	0	0	0	0	0	0	0
September 2035	12	0	0	0	0	0	0	0	0	0	0	0
September 2036	4	0	0	0	0	0	0	0	0	0	0	0
September 2037	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	0	0	0	0	0	0	0	0	0	0	0	0
September 2040	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	15.4	6.0	5.9	5.9	5.9	5.9	5.9	5.9	4.8	3.3	2.5	1.7

PY Class												
Date	PSA Prepayment Assumption											
	0%	100%	105%	156%	159%	168%	200%	300%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2013	100	100	100	100	100	100	100	100	100	100	100	100
September 2014	100	100	100	100	100	100	100	100	100	100	100	100
September 2015	100	100	100	100	100	100	100	100	100	100	100	100
September 2016	100	100	100	100	100	100	100	100	100	100	100	19
September 2017	100	100	100	100	100	100	100	100	100	100	100	3
September 2018	100	100	100	100	100	100	100	100	100	100	67	*
September 2019	100	100	100	100	100	100	100	100	100	100	30	*
September 2020	100	100	100	100	100	100	100	100	100	94	14	*
September 2021	100	100	100	100	100	100	100	100	100	57	6	*
September 2022	100	100	100	100	100	100	100	100	100	34	3	*
September 2023	100	100	100	100	100	100	100	100	100	20	1	*
September 2024	100	100	100	100	100	100	100	100	100	12	1	*
September 2025	100	100	100	100	100	100	100	100	94	7	*	*
September 2026	100	100	100	100	100	100	100	100	70	4	*	0
September 2027	100	100	100	100	100	100	100	100	51	2	*	0
September 2028	100	100	100	100	100	100	100	100	36	1	*	0
September 2029	100	88	88	88	88	88	88	88	26	1	*	0
September 2030	100	68	68	68	68	68	68	68	19	*	*	0
September 2031	100	52	52	52	52	52	52	52	13	*	*	0
September 2032	100	39	39	39	39	39	39	39	9	*	*	0
September 2033	100	29	29	29	29	29	29	29	6	*	*	0
September 2034	100	21	21	21	21	21	21	21	4	*	*	0
September 2035	100	15	15	15	15	15	15	15	3	*	*	0
September 2036	100	11	11	11	11	11	11	11	2	*	*	0
September 2037	8	7	7	7	7	7	7	7	1	*	*	0
September 2038	5	5	5	5	5	5	5	5	1	*	*	0
September 2039	3	3	3	3	3	3	3	3	*	*	0	0
September 2040	1	1	1	1	1	1	1	1	*	*	0	0
September 2041	*	*	*	*	*	*	*	*	*	*	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	24.9	19.9	19.9	19.9	19.9	19.9	19.9	19.9	15.9	9.8	6.8	3.7

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

Characteristics of the Residual Classes

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

U.S. Treasury Circular 230 Notice

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

REMIC Elections and Special Tax Attributes

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

Notwithstanding the foregoing, the Mortgage Loans underlying the Group 1 MBS, Group 4 MBS and Group 9 MBS have loan-to-value ratios at origination ranging from greater than 105% up to 125%. See “Description of the Certificates—The Trust MBS” in this prospectus supplement. A portion of the Group 1 Classes, Group 4 Classes and Group 9 Classes may not be treated as “real estate assets” within the meaning of section 856(c)(5)(B) of the Code. See “Material Federal Income Tax Consequences—Special Tax Attributes” in the MBS Prospectus dated February 1,

2012. Accordingly, special tax considerations may apply to a real estate investment trust that holds a REMIC Certificate of a Group 1 Class, Group 4 Class or Group 9 Class, and we may be obligated to provide additional information, pursuant to Regulations under section 6049 of the Code, on such Classes. See “Material Federal Income Tax Consequences—REMIC Election and Special Tax Attributes” in the REMIC Prospectus.

Taxation of Beneficial Owners of Regular Certificates

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	150% PSA
2	155% PSA
3	442% PSA
4	442% PSA
5	440% PSA
6	200% PSA
7	200% PSA
8	200% PSA
9	175% PSA
10	250% PSA
11	200% PSA
12	466% PSA

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

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

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

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

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to Deutsche Bank Securities Inc. (the “Dealer”) in exchange for the Trust MBS and the Underlying REMIC and RCR Certificates. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

LEGAL MATTERS

Katten Muchin Rosenman LLP will provide legal representation for Fannie Mae. SNR Denton US LLP will provide legal representation for the Dealer.

Exhibit A

Group 10 Underlying REMIC and RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	September 2012 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2011-032	GL	March 2011	31397Q7F9	4.0%	FIX	August 2037	SEQ	\$40,648,000	1.00000000	\$18,873,120.00	4.467%	337	20
2011-063	EV(2)	June 2011	31397UTB5	4.0	FIX	June 2030	SC/SEQ/AD	11,336,000	1.00000000	11,336,000.00	4.401	336	20
2011-063	VE(2)	June 2011	31397UTA7	4.0	FIX	June 2024	SC/SEQ/AD	16,736,000	0.92354253	15,456,407.78	4.401	336	20
2011-113	LV	October 2011	3136A2FN8	4.0	FIX	October 2030	SEQ/AD	12,576,000	1.00000000	12,576,000.00	4.509	342	16
2011-113	ML	October 2011	3136A2GM9	4.0	FIX	December 2040	PAC	11,490,000	1.00000000	10,347,048.00	4.508	346	12
2011-113	VL	October 2011	3136A2FM0	4.0	FIX	September 2024	SEQ/AD	18,529,000	0.94424816	14,163,722.40	4.509	342	16
2011-127	PL	November 2011	3136A2TE3	4.0	FIX	December 2041	PAC	4,866,000	1.00000000	4,866,000.00	4.409	348	11
2011-134	PY	November 2011	3136A2U84	4.0	FIX	December 2041	PAC/AD	13,903,000	1.00000000	10,000,000.00	4.438	347	12
2011-145	QL	December 2011	3136A3AN1	4.0	FIX	January 2042	PAC	19,253,000	1.00000000	19,253,000.00	4.557	336	18
2012-020	TL	February 2012	3136A4HC6	4.0	FIX	February 2042	SC/PAC/AD	5,339,000	1.00000000	5,339,000.00	(3)	(3)	(3)
2012-038	PL	March 2012	3136A43N7	4.0	FIX	April 2042	PAC/AD	82,000	1.00000000	82,000.00	4.419	341	17

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

(2) The Class 2011-63-EV and VE REMIC Certificates are backed by the Fannie Mae REMIC Certificate listed below having the following characteristics:

Class	Interest Type	Principal Type
2011-8-AM	FIX	SEQ

(3) The Class 2012-20-TL REMIC Certificate is backed by the Fannie Mae REMIC and RCR Certificates listed below having the following characteristics:

Class	Interest Type	Principal Type	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2011-113-LA	FIX	SEQ	4.509%	342	16
2011-145-LC	FIX	PAC	4.411	348	11
2011-145-QK	FIX	PAC	4.557	336	18
2011-145-LY	FIX	PAC	4.411	348	11
2012-5-LY	FIX	PAC	4.381	344	14
2012-8-PL	FIX	PAC	4.402	349	9

Group 11 Underlying REMIC and RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	September 2012 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2010-150	HV	December 2010	31397QFF0	4.5%	FIX	July 2029	SC/SEQ	\$35,447,000	0.89618988	\$24,149,628.70	(2)	(2)	(2)
2011-032	AV	March 2011	31397SHZ0	4.5	FIX	March 2030	SC/SEQ/AD	12,532,000	1.00000000	12,532,000.00	(3)	(3)	(3)
2011-033	PE	March 2011	31397SGV0	4.5	FIX	April 2041	PAC	21,763,000	1.00000000	10,000,000.00	4.950%	319	35
2011-037	NB	April 2011	31397SX74	4.5	FIX	May 2041	PAC	5,229,000	1.00000000	5,229,000.00	5.056	310	35

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

(2) The Class 2010-150-HV RCR Certificate is backed by the Fannie Mae REMIC and RCR Certificates listed below having the following characteristics:

Class	Interest Type	Principal Type	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2010-50-VA	FIX	SEQ/AD	4.928%	315	38
2010-50-VB	FIX	SEQ/AD	4.928	315	38
2010-76-KV	FIX	SEQ/AD	*	*	*
2010-76-VK	FIX	SEQ/AD	**	**	**
2010-79-VB	FIX	SEQ/AD	4.954	324	31

* The Class 2010-76-KV RCR Certificate is formed from a combination of the Fannie Mae REMIC Certificates listed below having the following characteristics:

Class	Interest Type	Principal Type	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2010-76-AV	FIX	SEQ/AD	5.212%	302	51
2010-76-GV	FIX	SEQ/AD	4.908	312	41
2010-76-MV	FIX	SEQ/AD	4.958	312	36

** The Class 2010-76-VK RCR Certificate is formed from a combination of the Fannie Mae REMIC Certificates listed below having the following characteristics:

Class	Interest Type	Principal Type	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2010-76-VA	FIX	SEQ/AD	5.212%	302	51
2010-76-VG	FIX	SEQ/AD	4.908	312	41
2010-76-VM	FIX	SEQ/AD	4.958	312	36

(3) The Class 2011-32-AV REMIC Certificate is backed by the Fannie Mae REMIC Certificates listed below having the following characteristics:

<u>Class</u>	<u>Interest Type</u>	<u>Principal Type</u>	<u>Approximate Weighted Average WAC</u>	<u>Approximate Weighted Average WAM (in months)</u>	<u>Approximate Weighted Average WALA (in months)</u>
2010-109-UL	FIX	SEG(PAC)/PAC/AD	4.957%	321	32
2011-20-PE	FIX	PAC	4.926	316	38

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

Schedule 1

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 1								
AZ	\$7,898,854	ZC	\$33,346,755	SEQ	3.50%	FIX/Z	3136A9GD4	October 2042
ZB	25,447,901							
Recombination 2								
AD	108,681,600	BA	120,757,334	SEQ	2.00	FIX	3136A9GE2	July 2039
CF	12,075,734							
CS	12,075,734(3)							
Recombination 3								
AD	108,681,600	BC	135,852,000	SEQ	2.50	FIX	3136A9GF9	July 2039
CF	27,170,400							
CS	27,170,400(3)							
Recombination 4								
AD	108,681,600	BE	114,401,685	SEQ	1.75	FIX	3136A9GG7	July 2039
CF	5,720,085							
CS	5,720,085(3)							
Recombination 5								
BF	27,500,000	JF	72,784,000	SEQ	(4)	FLT	3136A9GH5	July 2040
AF	45,284,000							
Recombination 6								
BS	27,500,000(3)	JS	72,784,000(3)	NTL	(4)	INV/IO	3136A9GJ1	July 2040
AS	45,284,000(3)							
Recombination 7								
FE	57,142,857	EW	57,142,857	PT	6.50	FIX	3136A9GK8	October 2042
SE	57,142,857(3)							
Recombination 8								
EA	75,861,100	EB	79,853,789	PAC/AD	1.75	FIX	3136A9GL6	December 2041
EF	3,992,689							
ES	3,992,689(3)							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 9								
EA	\$75,861,100	EC	\$84,290,111	PAC/AD	2.00%	FIX	3136A9GM4	December 2041
EF	8,429,011							
ES	8,429,011(3)							
Recombination 10								
EA	75,861,100	ED	94,826,375	PAC/AD	2.50	FIX	3136A9GN2	December 2041
EF	18,965,275							
ES	18,965,275(3)							
Recombination 11								
KC	26,701,200	KJ	33,376,500	SEQ	2.50	FIX	3136A9GP7	January 2040
KF	6,675,300							
KS	6,675,300(3)							
Recombination 12								
KC	26,701,200	KD	28,106,527	SEQ	1.75	FIX	3136A9GQ5	January 2040
KF	1,405,327							
KS	1,405,327(3)							
Recombination 13								
KC	26,701,200	KE	29,668,000	SEQ	2.00	FIX	3136A9GR3	January 2040
KF	2,966,800							
KS	2,966,800(3)							
Recombination 14								
VK	3,325,000	KY(5)	11,207,101	SEQ	3.50	FIX	3136A9GS1	October 2042
KV	2,067,000							
ZK	5,815,101							
Recombination 15								
MD	25,086,000	MG	99,242,000	SC/SEQ/AD	4.00	FIX	3136A9GT9	April 2042
ME	74,156,000							
Recombination 16								
MZ	20,000,000	MJ(6)	120,242,000	SC/SEQ/AD	4.00	FIX	3136A9GU6	April 2042
MC	1,000,000							
MD	25,086,000							
ME	74,156,000							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 17								
LB	\$32,750,667	LC	\$39,300,800	SC/SEQ/AD	4.00%	FIX	3136A9GV4	May 2041
FL	6,550,133							
SL	6,550,133(3)							
Recombination 18								
LB	32,750,667	LD	49,126,000	SC/SEQ/AD	4.50	FIX	3136A9GW2	May 2041
FL	16,375,333							
SL	16,375,333(3)							
Recombination 19								
UA	200,517,327	UC(7)	232,050,472	PT	1.35	FIX	3136A9GX0	October 2027
UB	31,533,145							
Recombination 20								
FA	16,443,162	FM(8)	207,288,303	PT	(4)	FLT	3136A9GY8	October 2042
FB	65,556,775							
FC	125,288,366							
Recombination 21								
QM	4,214,000	MN(8)	46,143,000	PAC	2.50	FIX	3136A9GZ5	October 2042
QD	14,855,000							
QN	27,074,000							
Recombination 22								
FT	2,869,693	HF(8)	40,068,913	SUP	(4)	FLT	3136A9HA9	October 2042
TF	12,526,614							
FN	24,672,606							
Recombination 23								
ST	3,443,633	HS(8)	48,082,699	SUP	(4)	INV	3136A9HB7	October 2042
TS	15,031,938							
SN	29,607,128							
Recombination 24								
N	130,465,600	PA(8)	215,518,400	PAC	1.50	FIX	3136A9HC5	June 2042
D	67,688,800							
Q	17,364,000							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 25								
N	\$130,465,600	PB(8)	\$226,861,474	PAC	1.75%	FIX	3136A9HD3	June 2042
NF	6,866,610							
NS	6,866,610(3)							
D	67,688,800							
DF	3,562,569							
DS	3,562,569(3)							
Q	17,364,000							
QF	913,895							
QS	913,895(3)							
Recombination 26								
N	130,465,600	PC(8)	239,464,889	PAC	2.00	FIX	3136A9HE1	June 2042
NF	14,496,178							
NS	14,496,178(3)							
D	67,688,800							
DF	7,520,977							
DS	7,520,977(3)							
Q	17,364,000							
QF	1,929,334							
QS	1,929,334(3)							
Recombination 27								
N	130,465,600	PD(8)	269,398,000	PAC	2.50	FIX	3136A9HF8	June 2042
NF	32,616,400							
NS	32,616,400(3)							
D	67,688,800							
DF	16,922,200							
DS	16,922,200(3)							
Q	17,364,000							
QF	4,341,000							
QS	4,341,000(3)							
Recombination 28								
QY	654,000	PY(8)	10,884,000	PAC	2.50	FIX	3136A9HG6	October 2042
YD	4,089,000							
NY	6,141,000							

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 29								
FA	\$16,443,162	CW(8)	\$207,288,303	PT	7.00%	FIX	3136A9HH4	October 2042
SA	16,443,162(3)							
FB	65,556,775							
SB	65,556,775(3)							
FC	125,288,366							
SC	125,288,366(3)							

- (1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See “Description of the Certificates—General— *Authorized Denominations*” in this prospectus supplement.
- (2) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.
- (3) Notional 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) Principal payments on the REMIC Certificates in Recombination 14 from the ZK Accrual Amount will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.
- (6) Principal payments on the REMIC Certificates in Recombination 16 from the MZ Accrual Amount will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.
- (7) The UC Class is an RCR Class formed by a combination of the UA Class in Group 3 and the UB Class in Group 4.
- (8) These Classes are RCR Classes formed by combinations of REMIC Classes in Group 6, Group 7 and Group 8.

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	\$115,522,000.00	May 2017	\$ 67,417,690.05	January 2022	\$ 29,296,187.85
October 2012	115,089,079.04	June 2017	66,559,400.45	February 2022	28,828,690.26
November 2012	114,648,113.39	July 2017	65,706,263.27	March 2022	28,368,193.09
December 2012	114,171,810.94	August 2017	64,858,243.98	April 2022	27,914,595.27
January 2013	113,660,422.26	September 2017	64,015,308.24	May 2022	27,467,797.17
February 2013	113,119,731.55	October 2017	63,177,421.92	June 2022	27,027,700.54
March 2013	112,550,737.22	November 2017	62,344,551.13	July 2022	26,594,208.53
April 2013	111,953,678.27	December 2017	61,516,662.15	August 2022	26,167,225.66
May 2013	111,328,811.03	January 2018	60,693,721.50	September 2022	25,746,657.81
June 2013	110,676,409.02	February 2018	59,877,081.28	October 2022	25,332,412.17
July 2013	109,996,762.73	March 2018	59,067,377.92	November 2022	24,924,397.25
August 2013	109,290,179.35	April 2018	58,264,555.38	December 2022	24,522,522.85
September 2013	108,556,982.61	May 2018	57,468,558.06	January 2023	24,126,700.05
October 2013	107,797,512.42	June 2018	56,679,330.81	February 2023	23,736,841.18
November 2013	107,012,124.68	July 2018	55,896,818.89	March 2023	23,352,859.82
December 2013	106,201,190.95	August 2018	55,120,968.01	April 2023	22,974,670.77
January 2014	105,365,098.13	September 2018	54,351,724.31	May 2023	22,602,190.03
February 2014	104,504,248.12	October 2018	53,589,034.35	June 2023	22,235,334.79
March 2014	103,619,057.52	November 2018	52,832,845.12	July 2023	21,874,023.42
April 2014	102,709,957.25	December 2018	52,083,104.00	August 2023	21,518,175.44
May 2014	101,777,392.17	January 2019	51,339,758.83	September 2023	21,167,711.50
June 2014	100,821,820.67	February 2019	50,602,757.82	October 2023	20,822,553.40
July 2014	99,843,714.32	March 2019	49,872,049.63	November 2023	20,482,624.03
August 2014	98,843,557.41	April 2019	49,147,583.29	December 2023	20,147,847.37
September 2014	97,821,846.53	May 2019	48,429,308.25	January 2024	19,818,148.48
October 2014	96,779,090.15	June 2019	47,717,174.35	February 2024	19,493,453.48
November 2014	95,742,712.68	July 2019	47,011,131.85	March 2024	19,173,689.56
December 2014	94,712,672.00	August 2019	46,311,131.38	April 2024	18,858,784.92
January 2015	93,688,926.24	September 2019	45,617,123.96	May 2024	18,548,668.78
February 2015	92,671,433.79	October 2019	44,929,061.01	June 2024	18,243,271.38
March 2015	91,660,153.31	November 2019	44,246,894.33	July 2024	17,942,523.93
April 2015	90,655,043.70	December 2019	43,570,576.09	August 2024	17,646,358.64
May 2015	89,656,064.11	January 2020	42,900,058.86	September 2024	17,354,708.65
June 2015	88,663,173.97	February 2020	42,235,295.56	October 2024	17,067,508.08
July 2015	87,676,332.94	March 2020	41,576,239.51	November 2024	16,784,691.98
August 2015	86,695,500.93	April 2020	40,926,005.03	December 2024	16,506,196.31
September 2015	85,720,638.11	May 2020	40,285,399.25	January 2025	16,231,957.95
October 2015	84,751,704.87	June 2020	39,654,284.10	February 2025	15,961,914.68
November 2015	83,788,661.88	July 2020	39,032,523.43	March 2025	15,696,005.17
December 2015	82,831,470.03	August 2020	38,419,983.03	April 2025	15,434,168.95
January 2016	81,880,090.47	September 2020	37,816,530.57	May 2025	15,176,346.40
February 2016	80,934,484.55	October 2020	37,222,035.57	June 2025	14,922,478.78
March 2016	79,994,613.92	November 2020	36,636,369.40	July 2025	14,672,508.16
April 2016	79,060,440.41	December 2020	36,059,405.23	August 2025	14,426,377.46
May 2016	78,131,926.12	January 2021	35,491,018.01	September 2025	14,184,030.38
June 2016	77,209,033.38	February 2021	34,931,084.46	October 2025	13,945,411.45
July 2016	76,291,724.73	March 2021	34,379,483.03	November 2025	13,710,465.98
August 2016	75,379,962.98	April 2021	33,836,093.89	December 2025	13,479,140.05
September 2016	74,473,711.13	May 2021	33,300,798.87	January 2026	13,251,380.54
October 2016	73,572,932.44	June 2021	32,773,481.50	February 2026	13,027,135.06
November 2016	72,677,590.38	July 2021	32,254,026.92	March 2026	12,806,351.96
December 2016	71,787,648.65	August 2021	31,742,321.91	April 2026	12,588,980.36
January 2017	70,903,071.18	September 2021	31,238,254.84	May 2026	12,374,970.07
February 2017	70,023,822.10	October 2021	30,741,715.64	June 2026	12,164,271.65
March 2017	69,149,865.79	November 2021	30,252,595.81	July 2026	11,956,836.35
April 2017	68,281,166.84	December 2021	29,770,788.37	August 2026	11,752,616.11

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>
September 2026	\$ 11,551,563.57	August 2031	\$ 3,915,126.21	July 2036	\$ 1,040,291.41
October 2026	11,353,632.04	September 2031	3,838,517.28	August 2036	1,012,821.82
November 2026	11,158,775.50	October 2031	3,763,171.01	September 2036	985,852.40
December 2026	10,966,948.58	November 2031	3,689,068.16	October 2036	959,375.14
January 2027	10,778,106.57	December 2031	3,616,189.79	November 2036	933,382.18
February 2027	10,592,205.40	January 2032	3,544,517.21	December 2036	907,865.76
March 2027	10,409,201.62	February 2032	3,474,032.01	January 2037	882,818.24
April 2027	10,229,052.42	March 2032	3,404,716.06	February 2037	858,232.08
May 2027	10,051,715.58	April 2032	3,336,551.49	March 2037	834,099.88
June 2027	9,877,149.51	May 2032	3,269,520.69	April 2037	810,414.34
July 2027	9,705,313.18	June 2032	3,203,606.30	May 2037	787,168.27
August 2027	9,536,166.20	July 2032	3,138,791.23	June 2037	764,354.58
September 2027	9,369,668.71	August 2032	3,075,058.62	July 2037	741,966.30
October 2027	9,205,781.45	September 2032	3,012,391.86	August 2037	719,996.55
November 2027	9,044,465.71	October 2032	2,950,774.62	September 2037	698,438.56
December 2027	8,885,683.34	November 2032	2,890,190.76	October 2037	677,285.68
January 2028	8,729,396.75	December 2032	2,830,624.39	November 2037	656,531.33
February 2028	8,575,568.87	January 2033	2,772,059.87	December 2037	636,169.05
March 2028	8,424,163.17	February 2033	2,714,481.77	January 2038	616,192.47
April 2028	8,275,143.65	March 2033	2,657,874.91	February 2038	596,595.31
May 2028	8,128,474.82	April 2033	2,602,224.31	March 2038	577,371.41
June 2028	7,984,121.70	May 2033	2,547,515.21	April 2038	558,514.67
July 2028	7,842,049.82	June 2033	2,493,733.09	May 2038	540,019.11
August 2028	7,702,225.21	July 2033	2,440,863.61	June 2038	521,878.82
September 2028	7,564,614.36	August 2033	2,388,892.68	July 2038	504,088.00
October 2028	7,429,184.29	September 2033	2,337,806.39	August 2038	486,640.92
November 2028	7,295,902.45	October 2033	2,287,591.02	September 2038	469,531.94
December 2028	7,164,736.79	November 2033	2,238,233.10	October 2038	452,755.51
January 2029	7,035,655.69	December 2033	2,189,719.33	November 2038	436,306.17
February 2029	6,908,628.03	January 2034	2,142,036.59	December 2038	420,178.53
March 2029	6,783,623.09	February 2034	2,095,171.99	January 2039	404,367.30
April 2029	6,660,610.64	March 2034	2,049,112.79	February 2039	388,867.25
May 2029	6,539,560.85	April 2034	2,003,846.48	March 2039	373,673.24
June 2029	6,420,444.32	May 2034	1,959,360.70	April 2039	358,780.20
July 2029	6,303,232.11	June 2034	1,915,643.30	May 2039	344,183.16
August 2029	6,187,895.67	July 2034	1,872,682.29	June 2039	329,877.21
September 2029	6,074,406.86	August 2034	1,830,465.85	July 2039	315,857.51
October 2029	5,962,737.96	September 2034	1,788,982.37	August 2039	302,119.30
November 2029	5,852,861.65	October 2034	1,748,220.38	September 2039	288,657.89
December 2029	5,744,750.99	November 2034	1,708,168.59	October 2039	275,468.66
January 2030	5,638,379.45	December 2034	1,668,815.87	November 2039	262,547.08
February 2030	5,533,720.87	January 2035	1,630,151.27	December 2039	249,888.67
March 2030	5,430,749.48	February 2035	1,592,164.00	January 2040	237,489.02
April 2030	5,329,439.86	March 2035	1,554,843.41	February 2040	225,343.80
May 2030	5,229,766.99	April 2035	1,518,179.04	March 2040	213,448.72
June 2030	5,131,706.19	May 2035	1,482,160.56	April 2040	201,799.59
July 2030	5,035,233.15	June 2035	1,446,777.79	May 2040	190,392.26
August 2030	4,940,323.90	July 2035	1,412,020.72	June 2040	179,222.65
September 2030	4,846,954.83	August 2035	1,377,879.49	July 2040	168,286.76
October 2030	4,755,102.65	September 2035	1,344,344.37	August 2040	157,580.63
November 2030	4,664,744.45	October 2035	1,311,405.79	September 2040	147,100.36
December 2030	4,575,857.62	November 2035	1,279,054.31	October 2040	136,842.13
January 2031	4,488,419.88	December 2035	1,247,280.63	November 2040	126,802.15
February 2031	4,402,409.29	January 2036	1,216,075.60	December 2040	116,976.73
March 2031	4,317,804.21	February 2036	1,185,430.21	January 2041	107,362.20
April 2031	4,234,583.33	March 2036	1,155,335.57	February 2041	97,954.95
May 2031	4,152,725.64	April 2036	1,125,782.93	March 2041	88,751.45
June 2031	4,072,210.44	May 2036	1,096,763.66	April 2041	79,748.20
July 2031	3,993,017.33	June 2036	1,068,269.28	May 2041	70,941.78

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>
June 2041	\$ 62,328.80	September 2041	\$ 37,617.47	December 2041	\$ 14,530.32
July 2041	53,905.93	October 2041	29,745.47	January 2042	7,181.05
August 2041	45,669.90	November 2041	22,050.78	February 2042 and thereafter	0.00

Aggregate Group II Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$22,359,000.00	October 2016	\$13,861,775.11	November 2020	\$ 6,278,699.45
October 2012	22,266,293.57	November 2016	13,682,553.03	December 2020	6,159,513.98
November 2012	22,167,634.07	December 2016	13,504,378.08	January 2021	6,042,488.88
December 2012	22,063,217.15	January 2017	13,327,244.46	February 2021	5,927,586.11
January 2013	21,953,085.85	February 2017	13,151,146.42	March 2021	5,814,768.29
February 2013	21,837,286.33	March 2017	12,976,078.21	April 2021	5,703,998.68
March 2013	21,715,867.85	April 2017	12,802,034.16	May 2021	5,595,241.17
April 2013	21,588,882.69	May 2017	12,629,008.58	June 2021	5,488,460.29
May 2013	21,456,386.19	June 2017	12,456,995.85	July 2021	5,383,621.18
June 2013	21,318,436.63	July 2017	12,285,990.36	August 2021	5,280,689.56
July 2013	21,175,095.26	August 2017	12,115,986.53	September 2021	5,179,631.78
August 2013	21,026,426.20	September 2017	11,946,978.83	October 2021	5,080,414.73
September 2013	20,872,496.43	October 2017	11,778,961.73	November 2021	4,983,005.91
October 2013	20,713,375.74	November 2017	11,611,929.76	December 2021	4,887,373.36
November 2013	20,549,136.66	December 2017	11,445,877.46	January 2022	4,793,485.69
December 2013	20,379,854.40	January 2018	11,280,799.41	February 2022	4,701,312.03
January 2014	20,205,606.83	February 2018	11,116,690.21	March 2022	4,610,822.07
February 2014	20,026,474.39	March 2018	10,953,544.49	April 2022	4,521,986.02
March 2014	19,842,540.03	April 2018	10,791,356.93	May 2022	4,434,774.58
April 2014	19,653,889.17	May 2018	10,630,122.22	June 2022	4,349,158.99
May 2014	19,463,401.04	June 2018	10,469,835.07	July 2022	4,265,110.99
June 2014	19,271,111.58	July 2018	10,310,490.23	August 2022	4,182,602.77
July 2014	19,077,057.99	August 2018	10,152,082.50	September 2022	4,101,607.05
August 2014	18,881,278.71	September 2018	9,994,606.66	October 2022	4,022,097.00
September 2014	18,683,813.41	October 2018	9,838,057.57	November 2022	3,944,046.25
October 2014	18,484,702.89	November 2018	9,682,430.09	December 2022	3,867,428.90
November 2014	18,283,989.11	December 2018	9,527,719.10	January 2023	3,792,219.50
December 2014	18,081,715.14	January 2019	9,373,919.53	February 2023	3,718,393.04
January 2015	17,877,925.08	February 2019	9,221,026.32	March 2023	3,645,924.93
February 2015	17,675,317.90	March 2019	9,069,034.45	April 2023	3,574,791.04
March 2015	17,473,887.05	April 2019	8,917,938.93	May 2023	3,504,967.62
April 2015	17,273,626.05	May 2019	8,767,734.78	June 2023	3,436,431.36
May 2015	17,074,528.44	June 2019	8,618,417.06	July 2023	3,369,159.35
June 2015	16,876,587.78	July 2019	8,469,980.85	August 2023	3,303,129.08
July 2015	16,679,797.69	August 2019	8,322,421.27	September 2023	3,238,318.42
August 2015	16,484,151.83	September 2019	8,175,733.44	October 2023	3,174,705.64
September 2015	16,289,643.86	October 2019	8,029,912.55	November 2023	3,112,269.38
October 2015	16,096,267.50	November 2019	7,884,953.77	December 2023	3,050,988.65
November 2015	15,904,016.50	December 2019	7,740,852.32	January 2024	2,990,842.84
December 2015	15,712,884.64	January 2020	7,597,603.45	February 2024	2,931,811.68
January 2016	15,522,865.75	February 2020	7,455,202.41	March 2024	2,873,875.26
February 2016	15,333,953.66	March 2020	7,314,747.56	April 2024	2,817,014.03
March 2016	15,146,142.27	April 2020	7,176,826.95	May 2024	2,761,208.76
April 2016	14,959,425.49	May 2020	7,041,396.09	June 2024	2,706,440.57
May 2016	14,773,797.26	June 2020	6,908,411.28	July 2024	2,652,690.91
June 2016	14,589,251.58	July 2020	6,777,829.53	August 2024	2,599,941.55
July 2016	14,405,782.47	August 2020	6,649,608.61	September 2024	2,548,174.57
August 2016	14,223,383.95	September 2020	6,523,707.04	October 2024	2,497,372.37
September 2016	14,042,050.13	October 2020	6,400,084.01	November 2024	2,447,517.66

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 2024	\$ 2,398,593.46	November 2029	\$ 684,952.04	October 2034	\$ 154,983.38
January 2025	2,350,583.06	December 2029	669,635.19	November 2034	150,518.89
February 2025	2,303,470.08	January 2030	654,621.34	December 2034	146,151.99
March 2025	2,257,238.39	February 2030	639,904.86	January 2035	141,880.80
April 2025	2,211,872.16	March 2030	625,480.24	February 2035	137,703.43
May 2025	2,167,355.85	April 2030	611,342.03	March 2035	133,618.04
June 2025	2,123,674.16	May 2030	597,484.91	April 2035	129,622.83
July 2025	2,080,812.08	June 2030	583,903.65	May 2035	125,716.02
August 2025	2,038,754.86	July 2030	570,593.11	June 2035	121,895.87
September 2025	1,997,488.01	August 2030	557,548.24	July 2035	118,160.68
October 2025	1,956,997.29	September 2030	544,764.07	August 2035	114,508.77
November 2025	1,917,268.71	October 2030	532,235.75	September 2035	110,938.49
December 2025	1,878,288.53	November 2030	519,958.48	October 2035	107,448.23
January 2026	1,840,043.24	December 2030	507,927.58	November 2035	104,036.41
February 2026	1,802,519.58	January 2031	496,138.43	December 2035	100,701.47
March 2026	1,765,704.51	February 2031	484,586.50	January 2036	97,441.88
April 2026	1,729,585.24	March 2031	473,267.35	February 2036	94,256.14
May 2026	1,694,149.18	April 2031	462,176.61	March 2036	91,142.79
June 2026	1,659,383.98	May 2031	451,309.99	April 2036	88,100.38
July 2026	1,625,277.49	June 2031	440,663.27	May 2036	85,127.50
August 2026	1,591,817.79	July 2031	430,232.33	June 2036	82,222.76
September 2026	1,558,993.17	August 2031	420,013.11	July 2036	79,384.79
October 2026	1,526,792.10	September 2031	410,001.60	August 2036	76,612.26
November 2026	1,495,203.29	October 2031	400,193.91	September 2036	73,903.85
December 2026	1,464,215.63	November 2031	390,586.18	October 2036	71,258.27
January 2027	1,433,818.19	December 2031	381,174.64	November 2036	68,674.27
February 2027	1,404,000.27	January 2032	371,955.58	December 2036	66,150.60
March 2027	1,374,751.33	February 2032	362,925.35	January 2037	63,686.04
April 2027	1,346,061.02	March 2032	354,080.40	February 2037	61,279.40
May 2027	1,317,919.19	April 2032	345,417.20	March 2037	58,929.51
June 2027	1,290,315.84	May 2032	336,932.31	April 2037	56,635.22
July 2027	1,263,241.16	June 2032	328,622.34	May 2037	54,395.40
August 2027	1,236,685.54	July 2032	320,483.98	June 2037	52,208.94
September 2027	1,210,639.49	August 2032	312,513.96	July 2037	50,074.75
October 2027	1,185,093.73	September 2032	304,709.07	August 2037	47,991.78
November 2027	1,160,039.12	October 2032	297,066.18	September 2037	45,958.97
December 2027	1,135,466.69	November 2032	289,582.19	October 2037	43,975.30
January 2028	1,111,367.63	December 2032	282,254.08	November 2037	42,039.76
February 2028	1,087,733.28	January 2033	275,078.85	December 2037	40,151.37
March 2028	1,064,555.14	February 2033	268,053.61	January 2038	38,309.16
April 2028	1,041,824.85	March 2033	261,175.46	February 2038	36,512.17
May 2028	1,019,534.22	April 2033	254,441.61	March 2038	34,759.48
June 2028	997,675.18	May 2033	247,849.27	April 2038	33,050.17
July 2028	976,239.82	June 2033	241,395.74	May 2038	31,383.34
August 2028	955,220.36	July 2033	235,078.36	June 2038	29,758.12
September 2028	934,609.17	August 2033	228,894.49	July 2038	28,173.64
October 2028	914,398.74	September 2033	222,841.58	August 2038	26,629.04
November 2028	894,581.71	October 2033	216,917.09	September 2038	25,123.52
December 2028	875,150.83	November 2033	211,118.57	October 2038	23,656.23
January 2029	856,099.00	December 2033	205,443.57	November 2038	22,226.40
February 2029	837,419.24	January 2034	199,889.70	December 2038	20,833.23
March 2029	819,104.68	February 2034	194,454.63	January 2039	19,475.96
April 2029	801,148.60	March 2034	189,136.06	February 2039	18,153.83
May 2029	783,544.37	April 2034	183,931.72	March 2039	16,866.10
June 2029	766,285.50	May 2034	178,839.40	April 2039	15,612.05
July 2029	749,365.60	June 2034	173,856.93	May 2039	14,390.96
August 2029	732,778.41	July 2034	168,982.17	June 2039	13,202.14
September 2029	716,517.76	August 2034	164,213.03	July 2039	12,044.90
October 2029	700,577.62	September 2034	159,547.44	August 2039	10,918.57

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>
September 2039	\$ 9,822.49	February 2040	\$ 4,773.74	July 2040	\$ 389.60
October 2039	8,756.02	March 2040	3,846.05	August 2040	0.01
November 2039	7,718.53	April 2040	2,944.35	September 2040 and	
December 2039	6,709.39	May 2040	2,068.07	thereafter	0.00
January 2040	5,727.99	June 2040	1,216.67		

QM 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	\$4,214,000.00	April 2015	\$2,241,688.05	November 2017	\$ 567,639.92
October 2012	4,187,802.41	May 2015	2,167,964.16	December 2017	532,113.56
November 2012	4,157,709.63	June 2015	2,095,717.01	January 2018	497,585.30
December 2012	4,124,285.62	July 2015	2,024,928.62	February 2018	464,042.15
January 2013	4,087,573.19	August 2015	1,955,581.15	March 2018	431,471.28
February 2013	4,047,619.87	September 2015	1,887,657.02	April 2018	399,859.97
March 2013	4,004,477.80	October 2015	1,821,138.79	May 2018	369,195.64
April 2013	3,958,203.73	November 2015	1,756,009.21	June 2018	339,465.87
May 2013	3,908,858.86	December 2015	1,692,251.19	July 2018	310,658.35
June 2013	3,856,508.86	January 2016	1,629,847.84	August 2018	282,760.89
July 2013	3,801,223.68	February 2016	1,568,782.45	September 2018	255,761.46
August 2013	3,743,077.52	March 2016	1,509,038.45	October 2018	229,648.12
September 2013	3,682,148.68	April 2016	1,450,599.49	November 2018	204,409.09
October 2013	3,618,519.46	May 2016	1,393,449.36	December 2018	180,032.71
November 2013	3,552,276.02	June 2016	1,337,572.00	January 2019	156,507.44
December 2013	3,483,508.31	July 2016	1,282,951.56	February 2019	133,821.86
January 2014	3,412,309.83	August 2016	1,229,572.34	March 2019	111,964.69
February 2014	3,338,777.59	September 2016	1,177,418.79	April 2019	91,559.18
March 2014	3,263,011.87	October 2016	1,126,475.54	May 2019	73,340.53
April 2014	3,185,116.13	November 2016	1,076,727.38	June 2019	57,259.81
May 2014	3,106,844.01	December 2016	1,028,159.24	July 2019	43,269.01
June 2014	3,028,232.47	January 2017	980,756.22	August 2019	31,321.00
July 2014	2,949,320.22	February 2017	934,503.58	September 2019	21,369.54
August 2014	2,870,147.68	March 2017	889,386.75	October 2019	13,369.19
September 2014	2,790,756.83	April 2017	845,391.26	November 2019	7,275.40
October 2014	2,711,191.26	May 2017	802,502.86	December 2019	3,044.43
November 2014	2,631,495.96	June 2017	760,707.40	January 2020	633.34
December 2014	2,551,717.26	July 2017	719,990.89	February 2020	0.01
January 2015	2,471,902.80	August 2017	680,339.52	March 2020 and	
February 2015	2,393,638.91	September 2017	641,739.57	thereafter	0.00
March 2015	2,316,906.85	October 2017	604,177.51		

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	\$88,700,000.00	August 2013	\$84,177,223.87	July 2014	\$77,054,069.02
October 2012	88,404,327.11	September 2013	83,632,312.19	August 2014	76,289,980.92
November 2012	88,084,332.18	October 2013	83,066,043.89	September 2014	75,507,912.33
December 2012	87,741,099.94	November 2013	82,478,672.64	October 2014	74,708,228.84
January 2013	87,374,762.85	December 2013	81,870,463.40	November 2014	73,891,304.66
February 2013	86,985,466.01	January 2014	81,241,692.24	December 2014	73,079,114.48
March 2013	86,573,367.07	February 2014	80,592,646.10	January 2015	72,271,632.16
April 2013	86,138,636.12	March 2014	79,923,622.63	February 2015	71,468,831.69
May 2013	85,681,455.61	April 2014	79,234,929.92	March 2015	70,670,687.22
June 2013	85,202,020.23	May 2014	78,526,886.26	April 2015	69,877,173.01
July 2013	84,700,536.73	June 2014	77,799,819.96	May 2015	69,088,263.50

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>
June 2015	\$68,303,933.23	May 2020	\$29,290,719.33	April 2025	\$ 9,374,359.43
July 2015	67,524,156.91	June 2020	28,744,246.53	May 2025	9,189,633.65
August 2015	66,748,909.37	July 2020	28,207,579.42	June 2025	9,008,332.75
September 2015	65,978,165.58	August 2020	27,680,546.43	July 2025	8,830,395.52
October 2015	65,211,900.64	September 2020	27,162,978.94	August 2025	8,655,761.82
November 2015	64,450,089.81	October 2020	26,654,711.21	September 2025	8,484,372.55
December 2015	63,692,708.46	November 2020	26,155,580.37	October 2025	8,316,169.64
January 2016	62,939,732.10	December 2020	25,665,426.36	November 2025	8,151,096.05
February 2016	62,191,136.38	January 2021	25,184,091.85	December 2025	7,989,095.72
March 2016	61,446,897.08	February 2021	24,711,422.23	January 2026	7,830,113.59
April 2016	60,706,990.10	March 2021	24,247,265.58	February 2026	7,674,095.54
May 2016	59,971,391.49	April 2021	23,791,472.55	March 2026	7,520,988.41
June 2016	59,240,077.41	May 2021	23,343,896.39	April 2026	7,370,739.96
July 2016	58,513,024.18	June 2021	22,904,392.89	May 2026	7,223,298.88
August 2016	57,790,208.22	July 2021	22,472,820.30	June 2026	7,078,614.74
September 2016	57,071,606.09	August 2021	22,049,039.33	July 2026	6,936,638.01
October 2016	56,357,194.47	September 2021	21,632,913.08	August 2026	6,797,320.01
November 2016	55,646,950.19	October 2021	21,224,307.03	September 2026	6,660,612.93
December 2016	54,940,850.18	November 2021	20,823,088.97	October 2026	6,526,469.78
January 2017	54,238,871.50	December 2021	20,429,128.96	November 2026	6,394,844.41
February 2017	53,540,991.35	January 2022	20,042,299.33	December 2026	6,265,691.47
March 2017	52,847,187.04	February 2022	19,662,474.59	January 2027	6,138,966.42
April 2017	52,157,436.01	March 2022	19,289,531.42	February 2027	6,014,625.47
May 2017	51,471,715.81	April 2022	18,923,348.65	March 2027	5,892,625.63
June 2017	50,790,004.15	May 2022	18,563,807.18	April 2027	5,772,924.66
July 2017	50,112,278.81	June 2022	18,210,789.98	May 2027	5,655,481.04
August 2017	49,438,517.73	July 2022	17,864,182.04	June 2027	5,540,254.00
September 2017	48,768,698.94	August 2022	17,523,870.34	July 2027	5,427,203.48
October 2017	48,102,800.63	September 2022	17,189,743.81	August 2027	5,316,290.13
November 2017	47,440,801.06	October 2022	16,861,693.31	September 2027	5,207,475.29
December 2017	46,782,678.66	November 2022	16,539,611.58	October 2027	5,100,720.97
January 2018	46,128,411.92	December 2022	16,223,393.22	November 2027	4,995,989.85
February 2018	45,477,979.50	January 2023	15,912,934.65	December 2027	4,893,245.29
March 2018	44,831,360.15	February 2023	15,608,134.09	January 2028	4,792,451.27
April 2018	44,188,532.73	March 2023	15,308,891.52	February 2028	4,693,572.41
May 2018	43,549,476.24	April 2023	15,015,108.65	March 2028	4,596,573.96
June 2018	42,914,169.77	May 2023	14,726,688.90	April 2028	4,501,421.78
July 2018	42,282,592.54	June 2023	14,443,537.35	May 2028	4,408,082.33
August 2018	41,654,723.86	July 2023	14,165,560.75	June 2028	4,316,522.66
September 2018	41,030,543.19	August 2023	13,892,667.43	July 2028	4,226,710.41
October 2018	40,410,030.08	September 2023	13,624,767.35	August 2028	4,138,613.78
November 2018	39,793,164.18	October 2023	13,361,772.00	September 2028	4,052,201.54
December 2018	39,179,925.27	November 2023	13,103,594.43	October 2028	3,967,443.00
January 2019	38,570,293.24	December 2023	12,850,149.18	November 2028	3,884,308.03
February 2019	37,964,248.07	January 2024	12,601,352.29	December 2028	3,802,767.03
March 2019	37,361,769.88	February 2024	12,357,121.24	January 2029	3,722,790.90
April 2019	36,762,838.87	March 2024	12,117,374.96	February 2029	3,644,351.08
May 2019	36,167,435.36	April 2024	11,882,033.79	March 2029	3,567,419.51
June 2019	35,575,539.79	May 2024	11,651,019.43	April 2029	3,491,968.62
July 2019	34,987,132.67	June 2024	11,424,254.97	May 2029	3,417,971.34
August 2019	34,402,194.65	July 2024	11,201,664.83	June 2029	3,345,401.06
September 2019	33,820,706.48	August 2024	10,983,174.72	July 2029	3,274,231.66
October 2019	33,242,649.01	September 2024	10,768,711.68	August 2029	3,204,437.48
November 2019	32,668,003.18	October 2024	10,558,204.00	September 2029	3,135,993.31
December 2019	32,096,750.06	November 2024	10,351,581.22	October 2029	3,068,874.38
January 2020	31,528,870.82	December 2024	10,148,774.11	November 2029	3,003,056.38
February 2020	30,964,346.70	January 2025	9,949,714.63	December 2029	2,938,515.41
March 2020	30,403,159.09	February 2025	9,754,335.95	January 2030	2,875,228.02
April 2020	29,845,289.44	March 2025	9,562,572.40	February 2030	2,813,171.15

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>
March 2030	\$ 2,752,322.17	March 2034	\$ 894,444.59	March 2038	\$ 215,442.73
April 2030	2,692,658.83	April 2034	871,933.52	April 2038	207,675.40
May 2030	2,634,159.31	May 2034	849,891.69	May 2038	200,089.47
June 2030	2,576,802.14	June 2034	828,310.13	June 2038	192,681.28
July 2030	2,520,566.26	July 2034	807,180.02	July 2038	185,447.24
August 2030	2,465,430.98	August 2034	786,492.72	August 2038	178,383.81
September 2030	2,411,375.96	September 2034	766,239.74	September 2038	171,487.54
October 2030	2,358,381.25	October 2034	746,412.74	October 2038	164,755.03
November 2030	2,306,427.25	November 2034	727,003.54	November 2038	158,182.95
December 2030	2,255,494.68	December 2034	708,004.11	December 2038	151,768.02
January 2031	2,205,564.65	January 2035	689,406.56	January 2039	145,507.05
February 2031	2,156,618.57	February 2035	671,203.14	February 2039	139,396.88
March 2031	2,108,638.20	March 2035	653,386.25	March 2039	133,434.42
April 2031	2,061,605.62	April 2035	635,948.44	April 2039	127,616.66
May 2031	2,015,503.24	May 2035	618,882.38	May 2039	121,940.61
June 2031	1,970,313.78	June 2035	602,180.87	June 2039	116,403.36
July 2031	1,926,020.26	July 2035	585,836.86	July 2039	111,002.06
August 2031	1,882,606.01	August 2035	569,843.42	August 2039	105,733.89
September 2031	1,840,054.66	September 2035	554,193.75	September 2039	100,596.11
October 2031	1,798,350.13	October 2035	538,881.16	October 2039	95,586.01
November 2031	1,757,476.64	November 2035	523,899.10	November 2039	90,700.95
December 2031	1,717,418.68	December 2035	509,241.15	December 2039	85,938.34
January 2032	1,678,161.03	January 2036	494,900.98	January 2040	81,295.61
February 2032	1,639,688.72	February 2036	480,872.40	February 2040	76,770.27
March 2032	1,601,987.07	March 2036	467,149.31	March 2040	72,359.88
April 2032	1,565,041.67	April 2036	453,725.75	April 2040	68,062.02
May 2032	1,528,838.34	May 2036	440,595.86	May 2040	63,874.34
June 2032	1,493,363.19	June 2036	427,753.88	June 2040	59,794.53
July 2032	1,458,602.55	July 2036	415,194.16	July 2040	55,820.31
August 2032	1,424,543.01	August 2036	402,911.17	August 2040	51,949.46
September 2032	1,391,171.40	September 2036	390,899.45	September 2040	48,179.80
October 2032	1,358,474.80	October 2036	379,153.67	October 2040	44,509.18
November 2032	1,326,440.49	November 2036	367,668.59	November 2040	40,935.52
December 2032	1,295,056.02	December 2036	356,439.06	December 2040	37,456.74
January 2033	1,264,309.13	January 2037	345,460.04	January 2041	34,070.83
February 2033	1,234,187.80	February 2037	334,726.57	February 2041	30,775.81
March 2033	1,204,680.22	March 2037	324,233.78	March 2041	27,569.74
April 2033	1,175,774.80	April 2037	313,976.92	April 2041	24,450.71
May 2033	1,147,460.16	May 2037	303,951.28	May 2041	21,416.86
June 2033	1,119,725.11	June 2037	294,152.28	June 2041	18,466.36
July 2033	1,092,558.69	July 2037	284,575.41	July 2041	15,597.40
August 2033	1,065,950.11	August 2037	275,216.24	August 2041	12,808.24
September 2033	1,039,888.80	September 2037	266,070.42	September 2041	10,097.14
October 2033	1,014,364.35	October 2037	257,133.69	October 2041	7,462.41
November 2033	989,366.58	November 2037	248,401.87	November 2041	4,902.39
December 2033	964,885.46	December 2037	239,870.86	December 2041	2,415.45
January 2034	940,911.17	January 2038	231,536.62	January 2042	0.01
February 2034	917,434.04	February 2038	223,395.20	February 2042 and thereafter	0.00

QD 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	\$14,855,000.00	January 2013	\$14,546,158.08	May 2013	\$14,054,165.94
October 2012	14,795,317.30	February 2013	14,440,019.94	June 2013	13,903,604.61
November 2012	14,723,912.69	March 2013	14,322,542.29	July 2013	13,742,378.16
December 2012	14,640,826.97	April 2013	14,193,870.62	August 2013	13,570,692.99

QD 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 2013	\$13,388,770.09	January 2016	\$ 6,328,880.19	May 2018	\$ 1,670,113.49
October 2013	13,196,844.80	February 2016	6,107,947.66	June 2018	1,556,022.52
November 2013	12,995,166.41	March 2016	5,891,486.93	July 2018	1,445,105.90
December 2013	12,783,997.88	April 2016	5,679,445.10	August 2018	1,337,323.77
January 2014	12,563,615.38	May 2016	5,471,769.80	September 2018	1,232,636.63
February 2014	12,334,307.99	June 2016	5,268,409.17	October 2018	1,131,005.42
March 2014	12,096,377.18	July 2016	5,069,311.87	November 2018	1,032,391.49
April 2014	11,850,136.40	August 2016	4,874,427.08	December 2018	936,756.57
May 2014	11,595,910.66	September 2016	4,683,704.48	January 2019	844,062.76
June 2014	11,334,035.94	October 2016	4,497,094.25	February 2019	754,272.59
July 2014	11,064,858.76	November 2016	4,314,547.05	March 2019	667,348.92
August 2014	10,788,735.63	December 2016	4,136,014.08	April 2019	583,255.04
September 2014	10,506,032.46	January 2017	3,961,447.00	May 2019	501,954.58
October 2014	10,217,124.06	February 2017	3,790,797.94	June 2019	423,411.56
November 2014	9,922,393.50	March 2017	3,624,019.53	July 2019	347,590.39
December 2014	9,632,994.78	April 2017	3,461,064.87	August 2019	277,874.89
January 2015	9,348,866.50	May 2017	3,301,887.54	September 2019	216,405.01
February 2015	9,069,947.88	June 2017	3,146,441.55	October 2019	162,995.86
March 2015	8,796,178.69	July 2017	2,994,681.43	November 2019	117,465.95
April 2015	8,527,499.36	August 2017	2,846,562.11	December 2019	79,637.11
May 2015	8,263,850.85	September 2017	2,702,039.01	January 2020	49,334.46
June 2015	8,005,174.74	October 2017	2,561,067.98	February 2020	26,386.37
July 2015	7,751,413.16	November 2017	2,423,605.34	March 2020	10,624.32
August 2015	7,502,508.82	December 2017	2,289,607.81	April 2020	1,882.97
September 2015	7,258,405.02	January 2018	2,159,032.60	May 2020	0.01
October 2015	7,019,045.59	February 2018	2,031,837.31	June 2020 and	
November 2015	6,784,374.92	March 2018	1,907,979.97	thereafter	0.00
December 2015	6,554,337.95	April 2018	1,787,419.07		

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	\$169,223,000.00	October 2014	\$140,496,571.40	November 2016	\$104,381,146.59
October 2012	168,568,018.32	November 2014	138,948,955.90	December 2016	103,043,085.24
November 2012	167,868,362.74	December 2014	137,410,291.09	January 2017	101,712,817.51
December 2012	167,124,603.86	January 2015	135,880,527.58	February 2017	100,390,300.32
January 2013	166,337,042.35	February 2015	134,359,616.28	March 2017	99,075,490.83
February 2013	165,506,002.78	March 2015	132,847,508.33	April 2017	97,768,346.43
March 2013	164,631,833.46	April 2015	131,344,155.18	May 2017	96,468,824.74
April 2013	163,714,906.21	May 2015	129,849,508.50	June 2017	95,176,883.61
May 2013	162,755,616.07	June 2015	128,363,520.25	July 2017	93,892,481.12
June 2013	161,754,381.10	July 2015	126,886,142.64	August 2017	92,615,575.58
July 2013	160,711,642.06	August 2015	125,417,328.15	September 2017	91,346,125.52
August 2013	159,627,862.08	September 2015	123,957,029.50	October 2017	90,084,089.71
September 2013	158,503,526.36	October 2015	122,505,199.70	November 2017	88,829,427.14
October 2013	157,339,141.81	November 2015	121,061,791.98	December 2017	87,582,097.01
November 2013	156,135,236.68	December 2015	119,626,759.85	January 2018	86,342,058.75
December 2013	154,892,360.18	January 2016	118,200,057.05	February 2018	85,109,272.03
January 2014	153,611,082.03	February 2016	116,781,637.60	March 2018	83,883,696.70
February 2014	152,291,992.08	March 2016	115,371,455.74	April 2018	82,665,292.87
March 2014	150,935,699.85	April 2016	113,969,465.99	May 2018	81,454,020.84
April 2014	149,542,834.03	May 2016	112,575,623.09	June 2018	80,249,841.13
May 2014	148,114,042.04	June 2016	111,189,882.04	July 2018	79,052,714.49
June 2014	146,649,989.52	July 2016	109,812,198.09	August 2018	77,862,601.86
July 2014	145,151,359.78	August 2016	108,442,526.72	September 2018	76,679,464.42
August 2014	143,618,853.32	September 2016	107,080,823.66	October 2018	75,503,263.54
September 2014	142,053,187.24	October 2016	105,727,044.88	November 2018	74,333,960.81

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 2018	\$ 73,171,518.03	November 2023	\$ 24,340,932.31	October 2028	\$ 7,354,091.34
January 2019	72,015,897.20	December 2023	23,869,625.93	November 2028	7,199,576.88
February 2019	70,867,060.53	January 2024	23,406,965.50	December 2028	7,048,027.37
March 2019	69,724,970.45	February 2024	22,952,797.58	January 2029	6,899,388.71
April 2019	68,589,589.57	March 2024	22,506,971.40	February 2029	6,753,607.76
May 2019	67,460,880.73	April 2024	22,069,338.79	March 2029	6,610,632.30
June 2019	66,338,806.94	May 2024	21,639,754.17	April 2029	6,470,411.06
July 2019	65,223,331.45	June 2024	21,218,074.49	May 2029	6,332,893.67
August 2019	64,114,417.67	July 2024	20,804,159.16	June 2029	6,198,030.65
September 2019	63,012,029.25	August 2024	20,397,870.08	July 2029	6,065,773.38
October 2019	61,916,130.02	September 2024	19,999,071.52	August 2029	5,936,074.14
November 2019	60,826,683.98	October 2024	19,607,630.11	September 2029	5,808,886.02
December 2019	59,743,655.37	November 2024	19,223,414.83	October 2029	5,684,162.96
January 2020	58,667,008.61	December 2024	18,846,296.90	November 2029	5,561,859.72
February 2020	57,596,708.30	January 2025	18,476,149.82	December 2029	5,441,931.85
March 2020	56,532,719.24	February 2025	18,112,849.26	January 2030	5,324,335.70
April 2020	55,478,977.99	March 2025	17,756,273.09	February 2030	5,209,028.39
May 2020	54,444,127.23	April 2025	17,406,301.27	March 2030	5,095,967.80
June 2020	53,427,836.70	May 2025	17,062,815.90	April 2030	4,985,112.58
July 2020	52,429,781.81	June 2025	16,725,701.09	May 2030	4,876,422.08
August 2020	51,449,643.58	July 2025	16,394,842.99	June 2030	4,769,856.40
September 2020	50,487,108.48	August 2025	16,070,129.75	July 2030	4,665,376.34
October 2020	49,541,868.39	September 2025	15,751,451.45	August 2030	4,562,943.41
November 2020	48,613,620.48	October 2025	15,438,700.09	September 2030	4,462,519.79
December 2020	47,702,067.13	November 2025	15,131,769.58	October 2030	4,364,068.33
January 2021	46,806,915.87	December 2025	14,830,555.65	November 2030	4,267,552.58
February 2021	45,927,879.22	January 2026	14,534,955.88	December 2030	4,172,936.69
March 2021	45,064,674.68	February 2026	14,244,869.63	January 2031	4,080,185.48
April 2021	44,217,024.60	March 2026	13,960,198.01	February 2031	3,989,264.39
May 2021	43,384,656.12	April 2026	13,680,843.86	March 2031	3,900,139.49
June 2021	42,567,301.09	May 2026	13,406,711.74	April 2031	3,812,777.43
July 2021	41,764,695.96	June 2026	13,137,707.86	May 2031	3,727,145.48
August 2021	40,976,581.73	July 2026	12,873,740.08	June 2031	3,643,211.49
September 2021	40,202,703.87	August 2026	12,614,717.87	July 2031	3,560,943.87
October 2021	39,442,812.24	September 2026	12,360,552.30	August 2031	3,480,311.62
November 2021	38,696,661.00	October 2026	12,111,155.96	September 2031	3,401,284.28
December 2021	37,964,008.58	November 2026	11,866,443.02	October 2031	3,323,831.93
January 2022	37,244,617.53	December 2026	11,626,329.11	November 2031	3,247,925.21
February 2022	36,538,254.55	January 2027	11,390,731.38	December 2031	3,173,535.26
March 2022	35,844,690.34	February 2027	11,159,568.41	January 2032	3,100,633.75
April 2022	35,163,699.57	March 2027	10,932,760.21	February 2032	3,029,192.86
May 2022	34,495,060.78	April 2027	10,710,228.20	March 2032	2,959,185.27
June 2022	33,838,556.36	May 2027	10,491,895.17	April 2032	2,890,584.15
July 2022	33,193,972.45	June 2027	10,277,685.28	May 2032	2,823,363.15
August 2022	32,561,098.89	July 2027	10,067,524.02	June 2032	2,757,496.38
September 2022	31,939,729.15	August 2027	9,861,338.18	July 2032	2,692,958.45
October 2022	31,329,660.28	September 2027	9,659,055.84	August 2032	2,629,724.40
November 2022	30,730,692.81	October 2027	9,460,606.35	September 2032	2,567,769.72
December 2022	30,142,630.77	November 2027	9,265,920.30	October 2032	2,507,070.36
January 2023	29,565,281.53	December 2027	9,074,929.50	November 2032	2,447,602.69
February 2023	28,998,455.83	January 2028	8,887,566.97	December 2032	2,389,343.50
March 2023	28,441,967.67	February 2028	8,703,766.89	January 2033	2,332,270.01
April 2023	27,895,634.28	March 2028	8,523,464.63	February 2033	2,276,359.86
May 2023	27,359,276.05	April 2028	8,346,596.66	March 2033	2,221,591.07
June 2023	26,832,716.47	May 2028	8,173,100.61	April 2033	2,167,942.07
July 2023	26,315,782.12	June 2028	8,002,915.18	May 2033	2,115,391.68
August 2023	25,808,302.56	July 2028	7,835,980.16	June 2033	2,063,919.10
September 2023	25,310,110.31	August 2028	7,672,236.41	July 2033	2,013,503.92
October 2023	24,821,040.80	September 2028	7,511,625.83	August 2033	1,964,126.08

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 2033	\$ 1,915,765.89	July 2036	\$ 757,516.67	May 2039	\$ 215,286.13
October 2033	1,868,404.03	August 2036	734,772.17	June 2039	205,073.71
November 2033	1,822,021.50	September 2036	712,531.83	July 2039	195,113.69
December 2033	1,776,599.69	October 2036	690,785.74	August 2039	185,400.84
January 2034	1,732,120.28	November 2036	669,524.12	September 2039	175,930.05
February 2034	1,688,565.31	December 2036	648,737.42	October 2039	166,696.29
March 2034	1,645,917.15	January 2037	628,416.23	November 2039	157,694.64
April 2034	1,604,158.48	February 2037	608,551.35	December 2039	148,920.26
May 2034	1,563,272.29	March 2037	589,133.73	January 2040	140,368.41
June 2034	1,523,241.88	April 2037	570,154.48	February 2040	132,034.46
July 2034	1,484,050.88	May 2037	551,604.89	March 2040	123,913.83
August 2034	1,445,683.19	June 2037	533,476.41	April 2040	116,002.05
September 2034	1,408,123.01	July 2037	515,760.66	May 2040	108,294.75
October 2034	1,371,354.84	August 2037	498,449.39	June 2040	100,787.60
November 2034	1,335,363.44	September 2037	481,534.52	July 2040	93,476.41
December 2034	1,300,133.87	October 2037	465,008.12	August 2040	86,357.01
January 2035	1,265,651.46	November 2037	448,862.42	September 2040	79,425.37
February 2035	1,231,901.80	December 2037	433,089.76	October 2040	72,677.49
March 2035	1,198,870.75	January 2038	417,682.67	November 2040	66,109.47
April 2035	1,166,544.42	February 2038	402,633.78	December 2040	59,717.48
May 2035	1,134,909.18	March 2038	387,935.88	January 2041	53,497.77
June 2035	1,103,951.66	April 2038	373,581.89	February 2041	47,446.65
July 2035	1,073,658.73	May 2038	359,564.87	March 2041	41,560.52
August 2035	1,044,017.48	June 2038	345,877.99	April 2041	35,835.83
September 2035	1,015,015.26	July 2038	332,514.56	May 2041	30,269.10
October 2035	986,639.65	August 2038	319,468.03	June 2041	24,856.94
November 2035	958,878.46	September 2038	306,731.96	July 2041	19,596.01
December 2035	931,719.71	October 2038	294,300.02	August 2041	14,483.03
January 2036	905,151.66	November 2038	282,166.03	September 2041	9,514.79
February 2036	879,162.76	December 2038	270,323.89	October 2041	4,688.14
March 2036	853,741.70	January 2039	258,767.64	November 2041	0.01
April 2036	828,877.37	February 2039	247,491.43	December 2041 and	
May 2036	804,558.86	March 2039	236,489.51	thereafter	0.00
June 2036	780,775.46	April 2039	225,756.25		

QN 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	\$27,074,000.00	April 2014	\$20,898,786.74	November 2015	\$11,757,148.67
October 2012	26,923,050.60	May 2014	20,408,103.07	December 2015	11,352,444.47
November 2012	26,750,553.60	June 2014	19,904,686.36	January 2016	10,955,805.67
December 2012	26,557,189.78	July 2014	19,389,195.24	February 2016	10,567,138.40
January 2013	26,343,192.34	August 2014	18,862,304.39	March 2016	10,186,349.70
February 2013	26,108,822.76	September 2014	18,324,703.54	April 2016	9,813,347.51
March 2013	25,854,370.47	October 2014	17,796,692.27	May 2016	9,448,040.70
April 2013	25,580,152.45	November 2014	17,278,161.85	June 2016	9,090,339.00
May 2013	25,286,512.93	December 2014	16,769,004.66	July 2016	8,740,153.04
June 2013	24,973,822.90	January 2015	16,269,114.11	August 2016	8,397,394.33
July 2013	24,642,479.60	February 2015	15,778,384.63	September 2016	8,061,975.24
August 2013	24,292,906.06	March 2015	15,296,711.69	October 2016	7,733,809.02
September 2013	23,925,550.45	April 2015	14,823,991.74	November 2016	7,412,809.75
October 2013	23,540,885.49	May 2015	14,360,122.27	December 2016	7,098,892.36
November 2013	23,139,407.79	June 2015	13,905,001.76	January 2017	6,791,972.63
December 2013	22,721,637.07	July 2015	13,458,529.67	February 2017	6,491,967.18
January 2014	22,288,115.53	August 2015	13,020,606.42	March 2017	6,198,793.41
February 2014	21,839,406.95	September 2015	12,591,133.44	April 2017	5,912,369.58
March 2014	21,376,095.85	October 2015	12,170,013.08	May 2017	5,632,614.73

QN 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>
June 2017	\$ 5,359,448.71	June 2018	\$ 2,567,273.01	June 2019	\$ 585,087.05
July 2017	5,092,792.17	July 2018	2,372,819.62	July 2019	460,958.80
August 2017	4,832,566.54	August 2018	2,183,913.08	August 2019	352,403.83
September 2017	4,578,694.04	September 2018	2,000,484.42	September 2019	259,072.52
October 2017	4,331,097.63	October 2018	1,822,465.36	October 2019	180,621.70
November 2017	4,089,701.07	November 2018	1,649,788.28	November 2019	116,714.54
December 2017	3,854,428.86	December 2018	1,482,386.27	December 2019	67,020.37
January 2018	3,625,206.27	January 2019	1,320,193.08	January 2020	31,214.61
February 2018	3,401,959.27	February 2019	1,163,143.14	February 2020	8,978.72
March 2018	3,184,614.62	March 2019	1,011,171.50	March 2020	0.01
April 2018	2,973,099.78	April 2019	864,213.92	April 2020 and	
May 2018	2,767,342.94	May 2019	722,206.75	thereafter	0.00

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

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

TABLE OF CONTENTS

	<u>Page</u>
Table of Contents	S- 2
Available Information	S- 3
Summary	S- 4
Additional Risk Factor	S-11
Description of the Certificates	S-11
Certain Additional Federal Income Tax Consequences	S-49
Plan of Distribution	S-51
Legal Matters	S-51
Exhibit A	A- 1
Schedule 1	A- 4
Principal Balance Schedules	B- 1

\$1,870,076,389



**Guaranteed REMIC
Pass-Through Certificates
Fannie Mae REMIC Trust 2012-111**

PROSPECTUS SUPPLEMENT

Deutsche Bank Securities



September 24, 2012