

**\$1,948,020,393**



**Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2013-35**

**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.

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date	
PA	.....	1	\$250,000,000	PAC	1.550%	FIX	3136ADQS1	February 2042
PI	.....	1	120,833,333(2)	NTL	3.000	FIX/IO	3136ADQT9	February 2042
PL(3)	...	1	16,542,000	PAC	3.000	FIX	3136ADQU6	January 2043
VP	.....	1	1,435,000	PAC/AD	3.000	FIX	3136ADQV4	May 2026
PV	.....	1	814,000	PAC/AD	3.000	FIX	3136ADQW2	January 2032
ZP(3)	...	1	2,995,000	PAC	3.000	FIX/Z	3136ADQX0	April 2043
PN	.....	1	55,296,000	PAC	3.000	FIX	3136ADQY8	April 2043
VM(3)	..	1	27,477,000	SEG(TAC)/TAC/AD	3.000	FIX	3136ADQZ5	April 2043
MV(3)	..	1	13,283,000	SEG(TAC)/SUP/AD	3.000	FIX	3136ADRA9	April 2043
ZM(3)	...	1	57,358,000	SUP	3.000	FIX/Z	3136ADRB7	April 2043

(Table continued on next page)

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The VB, HA, HB, KL, KN, KQ, KT, KM, KW, GC, GB, CI, CL, CA, CB, CD, CE, CG, QB, QC, QD, QE, LP, BZ and KA 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 March 28, 2013.

**Carefully consider the risk factors on page S-10 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.



<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>
PB	2	\$250,000,000	PAC	1.700%	FIX	3136ADRC5	June 2042
IP	2	108,333,333(2)	NTL	3.000	FIX/IO	3136ADRD3	June 2042
BL(3)	2	7,571,000	PAC	3.000	FIX	3136ADRE1	November 2042
VT	2	2,111,000	PAC/AD	3.000	FIX	3136ADRF8	May 2026
TV	2	1,197,000	PAC/AD	3.000	FIX	3136ADRG6	January 2032
PZ(3)	2	4,406,000	PAC	3.000	FIX/Z	3136ADRH4	April 2043
NP	2	61,098,000	PAC	3.000	FIX	3136ADRJ0	April 2043
FH(3)	2	56,292,000	SUP	(4)	FLT	3136ADRK7	April 2043
SH(3)	2	37,528,000	SUP	(4)	INV	3136ADRL5	April 2043
KB(3)	3	83,395,903	PT	1.900	FIX	3136ADRM3	April 2033
IB	3	30,578,497(2)	NTL	3.000	FIX/IO	3136ADRN1	April 2033
KC(3)	4	65,496,730	PT	1.900	FIX	3136ADRP6	April 2033
IC	4	24,015,467(2)	NTL	3.000	FIX/IO	3136ADRQ4	April 2033
KD(3)	5	33,268,372	PT	1.900	FIX	3136ADRR2	April 2033
ID	5	12,198,403(2)	NTL	3.000	FIX/IO	3136ADRS0	April 2033
KE(3)	6	67,838,995	PT	1.900	FIX	3136ADRT8	April 2033
IE	6	24,874,298(2)	NTL	3.000	FIX/IO	3136ADRU5	April 2033
KG(3)	7	392,588,303	PT	1.900	FIX	3136ADRV3	April 2033
KI(3)	7	143,949,044(2)	NTL	3.000	FIX/IO	3136ADRW1	April 2033
GA(3)	8	36,458,826	PT	1.500	FIX	3136ADRX9	April 2028
IG(3)	8	18,229,413(2)	NTL	3.000	FIX/IO	3136ADRY7	April 2028
A	9	12,223,590	SEQ	6.500	FIX	3136ADRZ4	July 2031
B	9	28,521,711	SEQ	6.500	FIX	3136ADSA8	April 2043
YN	10	4,982,908	SC/SEQ	6.500	FIX	3136ADSB6	September 2032
YQ	10	4,982,907	SC/SEQ	7.500	FIX	3136ADSC4	September 2032
YT	10	11,628,082	SC/SEQ	6.500	FIX	3136ADSD2	September 2032
YU	10	11,628,082	SC/SEQ	7.500	FIX	3136ADSE0	September 2032
PT	11	25,000,000	PT	1.125	FIX	3136ADSF7	April 2023
IO	11	13,750,000(2)	NTL	2.500	FIX/IO	3136ADSG5	April 2023
IT	12	11,116,963(2)	NTL	4.000	FIX/IO	3136ADSH3	October 2040
TI	13	20,899,415(2)	NTL	4.000	FIX/IO	3136ADSJ9	August 2042
QA(3)	14	238,013,000	SC/PAC	1.500	FIX	3136ADSK6	February 2043
QI(3)	14	102,005,571(2)	NTL	3.500	FIX/IO	3136ADSL4	February 2043
C(3)	14	27,625,000	SC/PAC	1.500	FIX	3136ADSM2	February 2043
IW(3)	14	11,839,285(2)	NTL	3.500	FIX/IO	3136ADSN0	February 2043
VC	14	2,908,000	SC/PAC/AD	3.000	FIX	3136ADSP5	February 2043
CV	14	1,650,000	SC/PAC/AD	3.000	FIX	3136ADSQ3	February 2043
ZC	14	6,071,000	SC/PAC	3.000	FIX/Z	3136ADSR1	February 2043
CN	14	48,335,984	SC/SUP	3.000	FIX	3136ADSS9	February 2043
R		0	NPR	0	NPR	3136ADST7	April 2043
RL		0	NPR	0	NPR	3136ADSU4	April 2043

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

(2) Notional principal balances. These classes are interest only classes. See page S-7 for a description of how their notional principal balances are calculated.

(3) Exchangeable classes.

(4) Based on LIBOR.

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## AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated August 1, 2012 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
  - March 1, 2013, for all MBS issued on or after March 1, 2013,
  - February 1, 2012, for all MBS issued on or after February 1, 2012 and prior to March 1, 2013,
  - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
  - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
  - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
  - January 1, 2006, for all other MBS(as applicable, the “MBS Prospectus”);
- if you are purchasing a Group 10, Group 12, Group 13 or Group 14 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 March 1, 2013.

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

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

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

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

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

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 March 1, 2013. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.

### Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS
7	Group 7 MBS
8	Group 8 MBS
9	Group 9 MBS
10	Class 2012-93-HY REMIC Certificate
11	Group 11 MBS
12	Class 2012-38-IV REMIC Certificate Class 2012-38-VI REMIC Certificate Class 2012-56-IV REMIC Certificate Class 2012-134-IM REMIC Certificate Class 2012-134-IY REMIC Certificate
13	Class 2012-128-MI REMIC Certificate Class 2012-134-DI REMIC Certificate Class 2012-134-MI REMIC Certificate
14	Class 2012-153-KC RCR Certificate Class 2012-153-KI REMIC Certificate Class 2013-10-CW RCR Certificate Class 2013-10-KE RCR Certificate

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

Characteristics of the Trust MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 1 MBS	\$425,200,000	3.00%	3.25% to 5.50%	241 to 360
Group 2 MBS	\$420,203,000	3.00%	3.25% to 5.50%	241 to 360
Group 3 MBS	\$ 83,395,903	3.00%	3.25% to 5.50%	181 to 240
Group 4 MBS	\$ 65,496,730	3.00%	3.25% to 5.50%	181 to 240
Group 5 MBS	\$ 33,268,372	3.00%	3.25% to 5.50%	181 to 240
Group 6 MBS	\$ 67,838,995	3.00%	3.25% to 5.50%	181 to 240
Group 7 MBS	\$392,588,303	3.00%	3.25% to 5.50%	181 to 240
Group 8 MBS	\$ 18,258,826	3.00%	3.25% to 5.50%	121 to 180
	\$ 18,200,000	3.00%	3.25% to 5.50%	121 to 180
Group 9 MBS	\$ 40,745,301	6.50%	6.75% to 9.00%	241 to 360
Group 11 MBS	\$ 25,000,000	2.50%	2.75% to 5.00%	85 to 120

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 1 MBS	\$425,200,000	360	357	2	3.640%
Group 2 MBS	\$420,203,000	360	357	2	3.640%
Group 3 MBS	\$ 83,395,903	240	237	3	3.460%
Group 4 MBS	\$ 65,496,730	240	237	3	3.460%
Group 5 MBS	\$ 33,268,372	240	237	3	3.460%
Group 6 MBS	\$ 67,838,995	240	237	3	3.460%
Group 7 MBS	\$392,588,303	240	237	3	3.460%
Group 8 MBS	\$ 18,258,826	180	172	5	3.480%
	\$ 18,200,000	180	170	8	3.420%
Group 9 MBS	\$ 40,745,301	360	289	64	7.047%
Group 11 MBS	\$ 25,000,000	120	118	2	2.885%

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, Group 12, Group 13 and Group 14**

Exhibit A describes the underlying REMIC and RCR certificates in Group 10, Group 12, Group 13 and Group 14, 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 March 28, 2013.

**Distribution Dates**

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

**Record Date**

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

**Book-Entry and Physical Certificates**

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

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

**Exchanging Certificates Through Combination and Recombination**

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

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

**Interest Rates**

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

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

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
FH .....	1.30%	5.00%	1.1%	LIBOR + 110 basis points
SH .....	5.55%	5.85%	0.0%	5.85% – (1.5 × 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>	
PI .....	48.3333332000% of the PA Class
IP .....	43.3333332000% of the PB Class
IB .....	36.6666657474% of the KB Class
IC .....	36.6666656488% of the KC Class
ID .....	36.666664663% of the KD Class
IE .....	36.666664210% of the KE Class
KI .....	36.666665563% of the KG Class
IG .....	50% of the GA Class
IO .....	55% of the PT Class
IT .....	100% of the aggregate notional principal balance of the Group 12 Underlying REMIC Certificates
TI .....	100% of the aggregate notional principal balance of the Group 13 Underlying REMIC Certificates
QI .....	42.8571426771% of the QA Class
IW .....	42.8571402715% of the C Class
CI .....	42.8571426771% of the QA Class
	<i>plus</i>
	42.8571402715% of the C Class

**Distributions of Principal**

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



**Weighted Average Lives (years)\***

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>												
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>129%</u>	<u>205%</u>	<u>210%</u>	<u>240%</u>	<u>260%</u>	<u>295%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
PA and PI .....	13.6	5.2	4.7	4.6	4.6	4.6	4.6	4.6	4.6	4.6	3.5	2.9	2.1
PL .....	23.1	12.7	12.7	12.7	12.7	12.7	12.7	12.7	12.7	12.7	8.6	6.4	4.0
VP .....	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	6.7	5.7	4.0
PV .....	16.0	15.0	15.0	15.0	15.0	15.0	15.0	15.0	15.0	15.0	10.7	8.0	4.9
ZP .....	23.7	18.5	18.5	18.5	18.5	18.5	18.5	18.5	18.5	18.5	12.9	9.6	5.8
PN .....	25.0	13.3	10.9	10.5	2.9	2.9	2.9	2.9	2.9	2.9	2.1	1.7	1.3
VM .....	7.0	7.0	7.0	7.0	5.6	4.9	2.3	2.3	2.3	2.3	1.7	1.4	1.1
MV .....	15.6	15.2	14.0	13.8	9.0	8.7	6.0	2.8	2.8	2.8	1.7	1.3	1.0
ZM .....	28.2	22.0	20.5	20.3	15.9	15.6	13.9	12.9	10.5	2.2	1.1	0.8	0.6
VB .....	9.8	9.7	9.3	9.2	6.7	6.2	3.5	2.5	2.5	2.5	1.7	1.4	1.0
HA .....	28.2	21.7	19.9	19.6	14.2	13.7	11.0	9.5	7.2	2.3	1.4	1.1	0.8

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>												
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>129%</u>	<u>205%</u>	<u>210%</u>	<u>240%</u>	<u>260%</u>	<u>295%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
PB and IP .....	13.7	5.3	4.8	4.8	4.8	4.8	4.8	4.8	4.8	4.8	3.6	2.9	2.2
BL .....	23.0	13.0	13.0	13.0	13.0	13.0	13.0	13.0	13.0	13.0	8.8	6.5	4.1
VT .....	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	6.5	5.5	3.8
TV .....	16.0	14.2	14.2	14.2	14.2	14.2	14.2	14.2	14.2	14.2	9.9	7.4	4.6
PZ .....	23.5	17.5	17.5	17.5	17.5	17.5	17.5	17.5	17.5	17.5	12.2	9.0	5.5
NP .....	25.0	13.3	10.9	10.3	3.1	2.9	2.9	2.9	2.9	2.9	2.1	1.7	1.3
FH, SH and HB .....	28.3	21.9	20.1	19.8	14.4	14.1	11.3	9.8	7.4	2.3	1.4	1.0	0.8

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>304%</u>	<u>450%</u>	<u>600%</u>	<u>900%</u>
KB and IB .....	11.8	7.9	4.7	3.6	2.9	2.2

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>304%</u>	<u>450%</u>	<u>600%</u>	<u>900%</u>
KC and IC .....	11.8	7.9	4.7	3.6	2.9	2.2

<u>Group 5 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>304%</u>	<u>450%</u>	<u>600%</u>	<u>900%</u>
KD and ID .....	11.8	7.9	4.7	3.6	2.9	2.2

<u>Group 6 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>304%</u>	<u>450%</u>	<u>600%</u>	<u>900%</u>
KE and IE .....	11.8	7.9	4.7	3.6	2.9	2.2

<u>Group 7 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>304%</u>	<u>450%</u>	<u>600%</u>	<u>900%</u>
KG, KI, KL, KN, KQ, KT, KM and KW .....	11.8	7.9	4.7	3.6	2.9	2.2

<u>Group 8 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>341%</u>	<u>500%</u>	<u>700%</u>	<u>1100%</u>
GA, IG, GC and GB .....	8.6	6.1	3.8	3.0	2.3	1.6

<u>Group 9 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>356%</u>	<u>500%</u>	<u>700%</u>	<u>1100%</u>	<u>1600%</u>
A .....	11.5	2.1	0.7	0.5	0.3	0.2	0.1
B .....	25.2	12.5	5.2	3.6	2.4	1.3	0.5

<u>Group 10 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>340%</u>	<u>500%</u>	<u>700%</u>	<u>1100%</u>
YN and YQ .....	4.6	1.8	0.8	0.6	0.5	0.3
YT and YU .....	14.6	9.7	5.1	3.6	2.6	1.6

<u>Group 11 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>319%</u>	<u>500%</u>	<u>700%</u>	<u>1000%</u>
PT and IO .....	5.4	4.5	3.4	2.8	2.4	1.9

<u>Group 12 Class</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>199%</u>	<u>300%</u>	<u>400%</u>	<u>700%</u>
IT .....	15.0	13.9	10.3	7.7	6.1	3.6

<u>Group 13 Class</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>394%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
TI .....	15.8	6.4	4.6	3.2	2.5	1.8

<u>Group 14 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>205%</u>	<u>302%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
QA, QI, QB, QC, QD and QE .....	11.6	4.9	4.9	4.9	4.1	3.1	2.5	1.9
C, IW and CL .....	20.5	13.0	13.0	13.0	10.2	6.9	5.2	3.3
VC .....	7.0	7.0	7.0	7.0	7.0	6.1	5.0	3.5
CV .....	16.0	15.3	15.3	15.3	12.8	8.8	6.6	4.1
ZC .....	21.6	19.1	19.1	19.1	15.4	10.6	7.8	4.8
CN .....	22.7	11.7	5.8	3.4	2.4	1.7	1.4	1.1
CI, CA, CB, CD, CE and CG .....	12.5	5.8	5.8	5.8	4.8	3.5	2.8	2.0

<u>Group 1/Group 2 Classes†</u>	<u>PSA Prepayment Assumption</u>												
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>129%</u>	<u>205%</u>	<u>210%</u>	<u>240%</u>	<u>260%</u>	<u>295%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
LP .....	23.1	12.8	12.8	12.8	12.8	12.8	12.8	12.8	12.8	8.7	6.4	4.1	
BZ .....	23.6	17.9	17.9	17.9	17.9	17.9	17.9	17.9	17.9	12.5	9.3	5.6	

<u>Group 3/Group 4/Group 5/Group 6 Class†</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>304%</u>	<u>450%</u>	<u>600%</u>	<u>900%</u>
KA .....	11.8	7.9	4.7	3.6	2.9	2.2

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

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

## ADDITIONAL RISK FACTORS

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

*Payments on the Group 12, Group 13 and Group 14 Classes will be affected by the applicable payment priorities governing the related underlying REMIC and RCR certificates.* If you invest in a Group 12, Group 13 or Group 14 Class, the rate at which you receive payments will be affected by the applicable priority sequences governing principal payments (or notional principal balance reductions) on the related underlying REMIC and RCR certificates.

In particular, as described in the applicable Underlying REMIC Disclosure Documents, notional principal balance reductions on the Group 13 Underlying REMIC Certifi-

cates and principal payments on the Group 14 Underlying REMIC and RCR Certificates are governed by principal balance schedules. As a result, those underlying REMIC and RCR certificates may experience principal payments (or notional principal balance reductions) faster or slower than would otherwise have been the case. In some cases, the Group 14 Underlying REMIC and RCR Certificates 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 (or notional principal balance reductions) over time may be eliminated. In such a case, the applicable underlying REMIC or RCR certificates would experience principal payments (or notional principal balance reductions) 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
- those underlying REMIC and RCR certificates otherwise have performed as originally anticipated.

You may obtain additional information about the underlying REMIC and RCR certificates by reviewing their current class factors in light of other information available in the 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 March 1, 2013 (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 11 MBS,” and together, the “Trust MBS”), and
- four groups of previously issued REMIC and RCR certificates (the “Group 10 Underlying REMIC Certificate,” “Group 12 Underlying REMIC Certificates,” “Group 13 Underlying REMIC Certificates” and “Group 14 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.”

<u>REMIC Designation</u>	<u>Assets</u>	<u>Regular Interests</u>	<u>Residual Interest</u>
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 and Group 9 MBS; up to 20 years in the case of the Group 3 MBS, Group 4 MBS, Group 5 MBS, Group 6 MBS and Group 7 MBS; up to 15 years in the case of the Group 8 MBS; and up to 10 years in the case of the Group 11 MBS.

In addition, the pools of mortgage loans backing the Group 1 MBS and Group 2 MBS have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Special Feature Mortgage Loans—*Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits*” in the MBS Prospectus dated March 1, 2013. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at [www.fanniemae.com](http://www.fanniemae.com). For additional information about the particular pools underlying the Group 1 MBS and Group 2 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—Refinancing of Loans; Sale of Property—*“Jumbo-conforming” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in the MBS Prospectus dated March 1, 2013.

Furthermore, approximately \$18,200,000 in original principal amount of the Mortgage Loans backing the Group 8 MBS (at the Issue Date) have been refinanced under Fannie Mae Refi Plus and are designated as “high loan-to-value ratio” loans, with loan-to-value ratios ranging from greater than 105% up to 125% at the time of refinance. These loans are targeted at borrowers who have demonstrated an acceptable payment history on their mortgage loans but may have been unable to refinance due to a decline in home prices or the unavailability of mortgage insurance. Fannie Mae Refi Plus refinancing is available only if the new mortgage loan either reduces the

monthly principal and interest payment for the borrower or provides a more stable loan product (such as movement from an adjustable-rate loan to a fixed rate loan). For more information on the Home Affordable Refinance Program, see “The Mortgage Loans—High Loan-to-Value Mortgage Loans” in the MBS Prospectus dated March 1, 2013 and on our Web site at [www.fanniemae.com](http://www.fanniemae.com). See also “Risk Factors—Risks Relating to Yield and Prepayment—Refinancing of Loans; Sale of Property—*Mortgage loans with loan-to-value ratios greater than 80% may have different prepayment and default characteristics than conforming mortgage loans generally*” in the MBS Prospectus dated March 1, 2013.

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 11—Characteristics of the Trust MBS” in this prospectus supplement and “The Mortgage Loan Pools” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

### **The 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 Loan Pools” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

In addition, the Mortgage Loans backing the Group 12 Underlying REMIC Certificates 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 March 1, 2013 and on our Web site at [www.fanniemae.com](http://www.fanniemae.com). See also “Risk Factors—Risks Relating to Yield and Prepayment—Refinancing of Loans; Sale of Property—*Mortgage loans with loan-to-value ratios greater than 80% may have different prepayment and default characteristics than conforming mortgage loans generally*” in the MBS Prospectus dated March 1, 2013.

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

For further information about the Underlying REMIC and RCR Certificates, telephone us at 1-800-237-8627. Additional information about the Underlying REMIC and RCR Certificates is also available at <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. We currently establish LIBOR on the basis of the “BBA Method.” See “Additional Risk Factors—*In the future we may be unable to establish LIBOR on the basis of the BBA Method*” in this prospectus supplement.

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

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

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

*Accrual Classes.* The ZP, ZM, PZ, ZC and BZ Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement or on Schedule 1. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on each Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under “—*Distributions of Principal*” below.

**Distributions of Principal**

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

- *Group 1*

The ZP Accrual Amount to VP and PV, in that order, until retired, and thereafter to ZP. } Accretion Directed Classes and Accrual Class

The ZM Accrual Amount to Aggregate Group II to its Targeted Balance, and thereafter to ZM. } Accretion Directed/TAC Group and Accrual Class

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

1. To Aggregate Group I to its Planned Balance. } PAC Group and Class
2. To PN to its Planned Balance. }
3. To Aggregate Group II to its Targeted Balance. } TAC Group
4. To ZM until retired. } Support Class
5. To Aggregate Group II to zero. } TAC Group
6. To PN until retired. }
7. To Aggregate Group I to zero. } PAC Class and Group

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

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

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

“Aggregate Group I” consists of the PA, PL, VP, PV and ZP Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I to PA, PL, VP, PV and ZP, in that order, until retired.

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

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

- first*, to VM to its Targeted Balance;
- second*, to MV until retired; and
- third*, to VM until retired.

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

• *Group 2*

The PZ Accrual Amount to VT and TV, in that order, until retired, and thereafter to PZ. } Accretion Directed Classes and Accrual Class

The Group 2 Cash Flow Distribution Amount in the following priority:

- 1. To Aggregate Group III to its Planned Balance. } PAC Group and Class
- 2. To NP to its Planned Balance. } Support Classes
- 3. To FH and SH, pro rata, until retired. } PAC Class and Group
- 4. To NP until retired.
- 5. To Aggregate Group III to zero.

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

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

“Aggregate Group III” consists of the PB, BL, VT, TV and PZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III to PB, BL, VT, TV and PZ, in that order, until retired.

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

• *Group 3*

The Group 3 Principal Distribution Amount to KB 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 KC 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 KD until retired. } Pass-Through Class

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

- *Group 6*

The Group 6 Principal Distribution Amount to KE until retired. } Pass-Through Class

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

- *Group 7*

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

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

- *Group 8*

The Group 8 Principal Distribution Amount to GA until retired. } Pass-Through Class

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

- *Group 9*

The Group 9 Principal Distribution Amount to A and B, in that order, until retired. } Sequential Pay Classes

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

- *Group 10*

The Group 10 Principal Distribution Amount in the following priority:

1. To YN and YQ, pro rata, until retired. } Structured Collateral/ Sequential Pay Classes
2. To YT and YU, pro rata, until retired.

The “Group 10 Principal Distribution Amount” is the principal then paid on the Group 10 Underlying REMIC Certificate.

- *Group 11*

The Group 11 Principal Distribution Amount to PT until retired. } Pass-Through Class

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

- *Group 14*

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

The Group 14 Cash Flow Distribution Amount in the following priority:

1. To Aggregate Group IV to its Planned Balance. } PAC Group
  2. To CN until retired. } Support Class
  3. To Aggregate Group IV to zero. } PAC Group
- } Structured Collateral

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

The “Group 14 Cash Flow Distribution Amount” is the principal then paid on the Group 14 Underlying REMIC and RCR Certificates.

“Aggregate Group IV” consists of the QA, C, VC, CV and ZC Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV to QA, C, VC, CV and ZC, in that order, until retired.

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

## **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, any applicable priority sequences governing principal payments (or notional principal balance reductions) 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 11—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is March 28, 2013; and
- each Distribution Date occurs on the 25th day of a month.

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the Trust MBS 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” or at the applicable “Structuring Speeds” 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 and Speeds</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 129% and 400% PSA	Between 129% and 400% PSA
PN Class Planned Balances	Between 205% and 400% PSA	Between 205% and 400% PSA
Aggregate Group II Targeted Balances	260% PSA	N/A
VM Class Targeted Balances	240% PSA	N/A
Aggregate Group III Planned Balances	Between 125% and 400% PSA	Between 125% and 400% PSA
NP Class Planned Balances	Between 210% and 400% PSA	Between 210% and 400% PSA
Aggregate Group IV Planned Balances	Between 100% and 302% PSA	Between 100% and 302% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I . . . . .	PA, PL, VP, PV and ZP
Aggregate Group II . . . . .	VM and MV
Aggregate Group III . . . . .	PB, BL, VT, TV and PZ
Aggregate Group IV . . . . .	QA, C, VC, CV and ZC

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

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

If you are considering the purchase of a PAC or TAC 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 applicable Aggregate Groups and Classes might not be reduced to their scheduled balances each month even if the related Mortgage Loans prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.
- The actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.
- The principal payment stability of each Aggregate Group or Class having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group or Class receiving the benefit of that support, if still outstanding, may no longer have an Effective Range, and will be much more sensitive to prepayments of the related Mortgage Loans.

## Yield Tables

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

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

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

We cannot assure you that

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

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

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

*The Inverse Floating Rate Class.* **The yield on the Inverse Floating Rate Class will be sensitive 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.**

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 table has been prepared on the basis of the Pricing Assumptions and the assumptions that

- the interest rate for the Inverse Floating Rate Class for the initial Interest Accrual Period is the rate 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 price of that Class (expressed as a percentage of original principal balance) is as follows:

<u>Class</u>	<u>Price*</u>
SH .....	92.875%

\* The price does not include accrued interest. Accrued interest has been added to the price in calculating the yields set forth in the table below.

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>												
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>129%</u>	<u>205%</u>	<u>210%</u>	<u>240%</u>	<u>260%</u>	<u>295%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
0.1% .....	6.3%	6.4%	6.4%	6.4%	6.6%	6.6%	6.8%	6.9%	7.2%	9.4%	11.8%	13.4%	16.3%
0.2% .....	6.2%	6.2%	6.3%	6.3%	6.4%	6.4%	6.6%	6.7%	7.1%	9.3%	11.6%	13.3%	16.2%
2.2% .....	3.0%	3.0%	3.1%	3.1%	3.2%	3.2%	3.4%	3.5%	3.8%	6.1%	8.5%	10.2%	13.2%
3.9% .....	0.3%	0.4%	0.4%	0.4%	0.5%	0.6%	0.7%	0.8%	1.1%	3.5%	5.9%	7.7%	10.6%

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

<u>Class</u>	<u>% PSA</u>
PI .....	489%
IP .....	489%
IB .....	243%
IC .....	254%
ID .....	274%
IE .....	274%
KI .....	287%
IG .....	226%
IO .....	306%
IT .....	219%
TI .....	324%
QI .....	379%
IW .....	415%
CI .....	388%

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:

<u>Class</u>	<u>Price*</u>
PI .....	12.03125000%
IP .....	12.50000000%
IB .....	16.03125000%
IC .....	15.59375000%
ID .....	14.90625000%
IE .....	14.90625000%
KI .....	14.50000000%
IG .....	13.75000000%
IO .....	8.50000000%
IT .....	38.38671875%
TI .....	20.95312500%
QI .....	14.78125000%
IW .....	34.15625000%
CI .....	16.79687500%

\* 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 PI Class to Prepayments

	<u>PSA Prepayment Assumption</u>												
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>129%</u>	<u>205%</u>	<u>210%</u>	<u>240%</u>	<u>260%</u>	<u>295%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
Pre-Tax Yields to Maturity ...	14.8%	7.8%	4.5%	4.1%	4.1%	4.1%	4.1%	4.1%	4.1%	4.1%	(6.3)%	(18.6)%	(42.3)%

### Sensitivity of the IP Class to Prepayments

	<u>PSA Prepayment Assumption</u>												
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>129%</u>	<u>205%</u>	<u>210%</u>	<u>240%</u>	<u>260%</u>	<u>295%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
Pre-Tax Yields to Maturity ...	13.9%	7.0%	4.0%	4.0%	4.0%	4.0%	4.0%	4.0%	4.0%	4.0%	(6.2)%	(18.2)%	(41.9)%

### Sensitivity of the IB Class to Prepayments

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>304%</u>	<u>450%</u>	<u>600%</u>	<u>900%</u>
Pre-Tax Yields to Maturity ...	10.2%	7.6%	(3.4)%	(11.6)%	(20.4)%	(39.1)%

### Sensitivity of the IC Class to Prepayments

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>304%</u>	<u>450%</u>	<u>600%</u>	<u>900%</u>
Pre-Tax Yields to Maturity ...	10.8%	8.2%	(2.7)%	(10.9)%	(19.7)%	(38.3)%

### Sensitivity of the ID Class to Prepayments

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>304%</u>	<u>450%</u>	<u>600%</u>	<u>900%</u>
Pre-Tax Yields to Maturity ...	11.9%	9.3%	(1.6)%	(9.8)%	(18.5)%	(37.1)%

### Sensitivity of the IE Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>304%</u>	<u>450%</u>	<u>600%</u>	<u>900%</u>
Pre-Tax Yields to Maturity ...	11.9%	9.3%	(1.6)%	(9.8)%	(18.5)%	(37.1)%

### Sensitivity of the KI Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>304%</u>	<u>450%</u>	<u>600%</u>	<u>900%</u>
Pre-Tax Yields to Maturity ...	12.6%	10.0%	(0.9)%	(9.1)%	(17.8)%	(36.3)%

### Sensitivity of the IG Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>341%</u>	<u>500%</u>	<u>700%</u>	<u>1100%</u>
Pre-Tax Yields to Maturity ...	9.4%	6.8%	(6.4)%	(15.6)%	(27.9)%	(55.4)%

### Sensitivity of the IO Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>319%</u>	<u>500%</u>	<u>700%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity ...	11.4%	9.2%	(0.6)%	(9.1)%	(18.9)%	(34.5)%

### Sensitivity of the IT Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>199%</u>	<u>300%</u>	<u>400%</u>	<u>700%</u>
Pre-Tax Yields to Maturity ...	5.8%	5.4%	1.2%	(5.3)%	(12.9)%	(39.8)%

### Sensitivity of the TI Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>394%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
Pre-Tax Yields to Maturity ...	10.2%	4.5%	(4.4)%	(19.5)%	(35.4)%	(67.3)%

### Sensitivity of the QI Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>205%</u>	<u>302%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
Pre-Tax Yields to Maturity ...	11.5%	4.5%	4.5%	4.5%	(1.4)%	(16.2)%	(31.1)%	(58.0)%

### Sensitivity of the IW Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>205%</u>	<u>302%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
Pre-Tax Yields to Maturity ...	5.5%	4.5%	4.5%	4.5%	0.6%	(9.3)%	(21.0)%	(47.5)%



## Sensitivity of the CI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	205%	302%	400%	600%	800%	1200%
Pre-Tax Yields to Maturity . . .	9.8%	4.5%	4.5%	4.5%	(0.7)%	(13.7)%	(27.5)%	(54.5)%

### Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions,
- the priority sequences of distributions of principal of the Group 1, Group 2, Group 9, Group 10 and Group 14 Classes, and
- in the case of the Group 12, Group 13 and Group 14 Classes, the applicable priority sequences affecting principal payments (or notional principal balance reductions) 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	5.50%
Group 2 MBS	360 months	360 months	5.50%
Group 3 MBS	240 months	240 months	5.50%
Group 4 MBS	240 months	240 months	5.50%
Group 5 MBS	240 months	240 months	5.50%
Group 6 MBS	240 months	240 months	5.50%
Group 7 MBS	240 months	240 months	5.50%
Group 8 MBS	180 months	180 months	5.50%
Group 9 MBS	360 months	360 months	9.00%
Group 10 Underlying REMIC Certificate	240 months	233 months	6.00%
Group 11 MBS	120 months	120 months	5.00%
Group 12 Underlying REMIC Certificates	360 months	(1)	6.50%
Group 13 Underlying REMIC Certificates	360 months	(2)	6.50%
Group 14 Underlying REMIC and RCR Certificates	360 months	(3)	6.00%

(1) The Mortgage Loans backing the Group 12 Underlying REMIC Certificates listed below are assumed to have the following remaining terms to maturity:

2012-38-IV	348 months
2012-38-VI	348 months
2012-56-IV	350 months
2012-134-IM	356 months
2012-134-IY	*

\* The Class 2012-134-IY REMIC Certificate is backed by the Class 2012-128-GV REMIC Certificate. The Class 2012-128-GV REMIC Certificate is in turn 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:

2012-93-KV	353 months
2012-86-CV	352 months
2012-68-AV	351 months
2012-20-JV	347 months

(2) The Mortgage Loans backing the Group 13 Underlying REMIC Certificates listed below are assumed to have the following remaining terms to maturity:

2012-128-MI	355 months
2012-134-DI	356 months
2012-134-MI	356 months

(3) The Mortgage Loans backing the Group 14 Underlying REMIC and RCR Certificates listed below are assumed to have the following remaining terms to maturity:

2012-153-KC	357 months
2012-153-KI	357 months
2013-10-CW	358 months
2013-10-KE	358 months

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

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

## Percent of Original Principal Balances Outstanding

Date	PA and PI† Classes												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	98	94	93	93	93	93	93	93	93	93	93	93	93
March 2015	95	84	82	81	81	81	81	81	81	81	81	81	56
March 2016	93	72	68	67	67	67	67	67	67	67	61	40	10
March 2017	90	60	54	53	53	53	53	53	53	53	35	16	0
March 2018	87	50	42	41	41	41	41	41	41	41	19	4	0
March 2019	84	40	31	30	30	30	30	30	30	30	8	0	0
March 2020	81	30	21	20	20	20	20	20	20	20	2	0	0
March 2021	78	21	12	12	12	12	12	12	12	12	0	0	0
March 2022	74	13	7	7	7	7	7	7	7	7	0	0	0
March 2023	70	6	3	3	3	3	3	3	3	3	0	0	0
March 2024	66	0	0	0	0	0	0	0	0	0	0	0	0
March 2025	62	0	0	0	0	0	0	0	0	0	0	0	0
March 2026	58	0	0	0	0	0	0	0	0	0	0	0	0
March 2027	53	0	0	0	0	0	0	0	0	0	0	0	0
March 2028	48	0	0	0	0	0	0	0	0	0	0	0	0
March 2029	43	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	37	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	32	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	25	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	19	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	12	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	5	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.6	5.2	4.7	4.6	4.6	4.6	4.6	4.6	4.6	4.6	3.5	2.9	2.1

Date	PL Class												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2015	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2016	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2017	100	100	100	100	100	100	100	100	100	100	100	100	45
March 2018	100	100	100	100	100	100	100	100	100	100	100	100	0
March 2019	100	100	100	100	100	100	100	100	100	100	100	65	0
March 2020	100	100	100	100	100	100	100	100	100	100	100	17	0
March 2021	100	100	100	100	100	100	100	100	100	100	68	0	0
March 2022	100	100	100	100	100	100	100	100	100	100	30	0	0
March 2023	100	100	100	100	100	100	100	100	100	100	7	0	0
March 2024	100	96	96	96	96	96	96	96	96	96	0	0	0
March 2025	100	61	61	61	61	61	61	61	61	61	0	0	0
March 2026	100	36	36	36	36	36	36	36	36	36	0	0	0
March 2027	100	18	18	18	18	18	18	18	18	18	0	0	0
March 2028	100	4	4	4	4	4	4	4	4	4	0	0	0
March 2029	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	57	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.1	12.7	12.7	12.7	12.7	12.7	12.7	12.7	12.7	12.7	8.6	6.4	4.0

\*\* 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	VP Class												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	94	94	94	94	94	94	94	94	94	94	94	94	94
March 2015	87	87	87	87	87	87	87	87	87	87	87	87	87
March 2016	80	80	80	80	80	80	80	80	80	80	80	80	80
March 2017	73	73	73	73	73	73	73	73	73	73	73	73	73
March 2018	66	66	66	66	66	66	66	66	66	66	66	66	0
March 2019	59	59	59	59	59	59	59	59	59	59	59	59	0
March 2020	51	51	51	51	51	51	51	51	51	51	51	51	0
March 2021	43	43	43	43	43	43	43	43	43	43	43	43	0
March 2022	35	35	35	35	35	35	35	35	35	35	35	35	0
March 2023	27	27	27	27	27	27	27	27	27	27	27	27	0
March 2024	19	19	19	19	19	19	19	19	19	19	0	0	0
March 2025	10	10	10	10	10	10	10	10	10	10	0	0	0
March 2026	1	1	1	1	1	1	1	1	1	1	0	0	0
March 2027	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2028	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2029	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	6.7	5.7	4.0

Date	PV Class												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2015	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2016	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2017	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	100	100	100	100	100	100	100	100	100	100	100	100	0
March 2019	100	100	100	100	100	100	100	100	100	100	100	100	0
March 2020	100	100	100	100	100	100	100	100	100	100	100	100	0
March 2021	100	100	100	100	100	100	100	100	100	100	100	33	0
March 2022	100	100	100	100	100	100	100	100	100	100	100	0	0
March 2023	100	100	100	100	100	100	100	100	100	100	100	0	0
March 2024	100	100	100	100	100	100	100	100	100	100	0	0	0
March 2025	100	100	100	100	100	100	100	100	100	100	0	0	0
March 2026	100	100	100	100	100	100	100	100	100	100	0	0	0
March 2027	85	85	85	85	85	85	85	85	85	85	0	0	0
March 2028	68	68	68	68	68	68	68	68	68	68	0	0	0
March 2029	50	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	32	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	13	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.0	15.0	15.0	15.0	15.0	15.0	15.0	15.0	15.0	15.0	10.7	8.0	4.9

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

Date	ZP Class												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	103	103	103	103	103	103	103	103	103	103	103	103	103
March 2015	106	106	106	106	106	106	106	106	106	106	106	106	106
March 2016	109	109	109	109	109	109	109	109	109	109	109	109	109
March 2017	113	113	113	113	113	113	113	113	113	113	113	113	113
March 2018	116	116	116	116	116	116	116	116	116	116	116	116	115
March 2019	120	120	120	120	120	120	120	120	120	120	120	120	31
March 2020	123	123	123	123	123	123	123	123	123	123	123	123	9
March 2021	127	127	127	127	127	127	127	127	127	127	127	127	2
March 2022	131	131	131	131	131	131	131	131	131	131	131	69	1
March 2023	135	135	135	135	135	135	135	135	135	135	135	34	*
March 2024	139	139	139	139	139	139	139	139	139	139	130	17	*
March 2025	143	143	143	143	143	143	143	143	143	143	80	9	*
March 2026	148	148	148	148	148	148	148	148	148	148	49	4	*
March 2027	152	152	152	152	152	152	152	152	152	152	30	2	*
March 2028	157	157	157	157	157	157	157	157	157	157	18	1	*
March 2029	162	142	142	142	142	142	142	142	142	142	11	1	*
March 2030	166	102	102	102	102	102	102	102	102	102	7	*	*
March 2031	171	72	72	72	72	72	72	72	72	72	4	*	*
March 2032	175	51	51	51	51	51	51	51	51	51	2	*	*
March 2033	175	36	36	36	36	36	36	36	36	36	1	*	0
March 2034	175	25	25	25	25	25	25	25	25	25	1	*	0
March 2035	175	17	17	17	17	17	17	17	17	17	*	*	0
March 2036	175	11	11	11	11	11	11	11	11	11	*	*	0
March 2037	8	8	8	8	8	8	8	8	8	8	*	*	0
March 2038	5	5	5	5	5	5	5	5	5	5	*	*	0
March 2039	3	3	3	3	3	3	3	3	3	3	*	*	0
March 2040	2	2	2	2	2	2	2	2	2	2	*	*	0
March 2041	1	1	1	1	1	1	1	1	1	1	*	*	0
March 2042	*	*	*	*	*	*	*	*	*	*	*	*	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.7	18.5	18.5	18.5	18.5	18.5	18.5	18.5	18.5	18.5	12.9	9.6	5.8

Date	PN Class												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	100	100	100	100	90	90	90	90	90	90	90	90	90
March 2015	100	100	100	100	69	69	69	69	69	69	69	20	0
March 2016	100	100	100	100	43	43	43	43	43	43	0	0	0
March 2017	100	100	100	100	24	24	24	24	24	24	0	0	0
March 2018	100	100	100	100	10	10	10	10	10	10	0	0	0
March 2019	100	100	100	100	1	1	1	1	1	1	0	0	0
March 2020	100	100	100	99	0	0	0	0	0	0	0	0	0
March 2021	100	100	97	90	0	0	0	0	0	0	0	0	0
March 2022	100	100	84	77	0	0	0	0	0	0	0	0	0
March 2023	100	100	68	61	0	0	0	0	0	0	0	0	0
March 2024	100	95	50	43	0	0	0	0	0	0	0	0	0
March 2025	100	76	31	24	0	0	0	0	0	0	0	0	0
March 2026	100	56	12	5	0	0	0	0	0	0	0	0	0
March 2027	100	36	0	0	0	0	0	0	0	0	0	0	0
March 2028	100	16	0	0	0	0	0	0	0	0	0	0	0
March 2029	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	89	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	51	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	10	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	25.0	13.3	10.9	10.5	2.9	2.9	2.9	2.9	2.9	2.9	2.1	1.7	1.3

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

Date	VM Class												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	94	94	94	94	94	92	85	85	85	85	85	85	85
March 2015	87	87	87	87	87	83	58	58	58	58	47	0	0
March 2016	80	80	80	80	80	73	30	30	30	30	0	0	0
March 2017	73	73	73	73	73	64	8	8	8	8	0	0	0
March 2018	66	66	66	66	66	55	0	0	0	0	0	0	0
March 2019	59	59	59	59	58	46	0	0	0	0	0	0	0
March 2020	51	51	51	51	38	26	0	0	0	0	0	0	0
March 2021	43	43	43	43	9	0	0	0	0	0	0	0	0
March 2022	35	35	35	35	0	0	0	0	0	0	0	0	0
March 2023	27	27	27	27	0	0	0	0	0	0	0	0	0
March 2024	19	19	19	19	0	0	0	0	0	0	0	0	0
March 2025	10	10	10	10	0	0	0	0	0	0	0	0	0
March 2026	1	1	1	1	0	0	0	0	0	0	0	0	0
March 2027	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2028	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2029	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	7.0	7.0	7.0	7.0	5.6	4.9	2.3	2.3	2.3	2.3	1.7	1.4	1.1

Date	MV Class												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	100	100	100	100	100	100	100	89	89	89	89	89	19
March 2015	100	100	100	100	100	100	100	66	66	66	0	0	0
March 2016	100	100	100	100	100	100	100	41	41	41	0	0	0
March 2017	100	100	100	100	100	100	100	25	25	25	0	0	0
March 2018	100	100	100	100	100	100	83	0	0	0	0	0	0
March 2019	100	100	100	100	100	100	56	0	0	0	0	0	0
March 2020	100	100	100	100	100	100	13	0	0	0	0	0	0
March 2021	100	100	100	100	100	94	0	0	0	0	0	0	0
March 2022	100	100	100	100	47	23	0	0	0	0	0	0	0
March 2023	100	100	100	100	0	0	0	0	0	0	0	0	0
March 2024	100	100	100	100	0	0	0	0	0	0	0	0	0
March 2025	100	100	100	100	0	0	0	0	0	0	0	0	0
March 2026	100	100	100	100	0	0	0	0	0	0	0	0	0
March 2027	82	82	52	27	0	0	0	0	0	0	0	0	0
March 2028	62	62	0	0	0	0	0	0	0	0	0	0	0
March 2029	41	27	0	0	0	0	0	0	0	0	0	0	0
March 2030	20	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.6	15.2	14.0	13.8	9.0	8.7	6.0	2.8	2.8	2.8	1.7	1.3	1.0

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

ZM Class													
Date	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	103	103	103	103	103	103	103	103	99	86	60	35	0
March 2015	106	106	106	106	106	106	106	106	93	53	0	0	0
March 2016	109	109	109	109	109	109	109	109	86	20	0	0	0
March 2017	113	113	113	113	113	113	113	113	84	5	0	0	0
March 2018	116	116	116	116	116	116	116	116	84	2	0	0	0
March 2019	120	120	120	120	120	120	120	112	80	0	0	0	0
March 2020	123	123	123	123	123	123	123	106	74	0	0	0	0
March 2021	127	127	127	127	127	127	117	97	67	0	0	0	0
March 2022	131	131	131	131	131	131	105	87	59	0	0	0	0
March 2023	135	135	135	135	128	123	94	77	51	0	0	0	0
March 2024	139	139	139	139	114	109	82	66	44	0	0	0	0
March 2025	143	143	143	143	100	96	71	57	37	0	0	0	0
March 2026	148	148	148	148	87	83	61	48	31	0	0	0	0
March 2027	152	152	152	152	75	72	51	40	25	0	0	0	0
March 2028	157	157	147	141	65	61	43	34	21	0	0	0	0
March 2029	162	162	130	125	55	52	36	28	17	0	0	0	0
March 2030	166	150	115	110	46	43	30	23	13	0	0	0	0
March 2031	171	133	100	96	39	36	24	18	11	0	0	0	0
March 2032	171	117	87	83	32	30	20	15	8	0	0	0	0
March 2033	171	102	75	71	26	24	16	12	7	0	0	0	0
March 2034	171	88	63	60	21	20	13	9	5	0	0	0	0
March 2035	171	74	53	50	17	16	10	7	4	0	0	0	0
March 2036	171	62	44	41	13	12	7	5	3	0	0	0	0
March 2037	171	51	35	33	10	9	6	4	2	0	0	0	0
March 2038	171	40	27	26	7	7	4	3	1	0	0	0	0
March 2039	171	30	20	19	5	5	3	2	1	0	0	0	0
March 2040	139	21	14	13	3	3	2	1	1	0	0	0	0
March 2041	95	13	8	8	2	2	1	1	*	0	0	0	0
March 2042	49	5	3	3	1	1	*	*	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.2	22.0	20.5	20.3	15.9	15.6	13.9	12.9	10.5	2.2	1.1	0.8	0.6

VB Class													
Date	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	96	96	96	96	96	95	90	86	86	86	86	86	63
March 2015	91	91	91	91	91	89	72	61	61	61	32	0	0
March 2016	87	87	87	87	87	82	53	33	33	33	0	0	0
March 2017	82	82	82	82	82	76	38	14	14	14	0	0	0
March 2018	77	77	77	77	77	70	27	0	0	0	0	0	0
March 2019	72	72	72	72	72	64	18	0	0	0	0	0	0
March 2020	67	67	67	67	58	50	4	0	0	0	0	0	0
March 2021	62	62	62	62	39	31	0	0	0	0	0	0	0
March 2022	56	56	56	56	15	8	0	0	0	0	0	0	0
March 2023	51	51	51	51	0	0	0	0	0	0	0	0	0
March 2024	45	45	45	45	0	0	0	0	0	0	0	0	0
March 2025	39	39	39	39	0	0	0	0	0	0	0	0	0
March 2026	33	33	33	33	0	0	0	0	0	0	0	0	0
March 2027	27	27	17	9	0	0	0	0	0	0	0	0	0
March 2028	20	20	0	0	0	0	0	0	0	0	0	0	0
March 2029	13	9	0	0	0	0	0	0	0	0	0	0	0
March 2030	7	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	9.8	9.7	9.3	9.2	6.7	6.2	3.5	2.5	2.5	2.5	1.7	1.4	1.0

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

Date	HA Class												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	100	100	100	100	100	100	97	96	93	86	71	56	26
March 2015	100	100	100	100	100	99	92	87	79	56	13	0	0
March 2016	100	100	100	100	100	98	86	78	64	26	0	0	0
March 2017	100	100	100	100	100	97	82	72	55	9	0	0	0
March 2018	100	100	100	100	100	97	79	68	49	1	0	0	0
March 2019	100	100	100	100	100	96	78	66	47	0	0	0	0
March 2020	100	100	100	100	96	93	74	62	43	0	0	0	0
March 2021	100	100	100	100	90	87	68	57	39	0	0	0	0
March 2022	100	100	100	100	83	80	62	51	35	0	0	0	0
March 2023	100	100	100	100	75	72	55	45	30	0	0	0	0
March 2024	100	100	100	100	67	64	48	39	26	0	0	0	0
March 2025	100	100	100	100	59	56	41	33	22	0	0	0	0
March 2026	100	100	100	100	51	49	35	28	18	0	0	0	0
March 2027	100	100	96	93	44	42	30	24	15	0	0	0	0
March 2028	100	100	86	83	38	36	25	20	12	0	0	0	0
March 2029	100	98	76	73	32	30	21	16	10	0	0	0	0
March 2030	100	88	67	64	27	25	17	13	8	0	0	0	0
March 2031	100	78	59	56	23	21	14	11	6	0	0	0	0
March 2032	100	68	51	48	19	17	12	9	5	0	0	0	0
March 2033	100	60	44	41	15	14	9	7	4	0	0	0	0
March 2034	100	51	37	35	12	11	7	5	3	0	0	0	0
March 2035	100	44	31	29	10	9	6	4	2	0	0	0	0
March 2036	100	36	25	24	8	7	4	3	2	0	0	0	0
March 2037	100	30	20	19	6	5	3	2	1	0	0	0	0
March 2038	100	23	16	15	4	4	2	2	1	0	0	0	0
March 2039	100	18	12	11	3	3	2	1	1	0	0	0	0
March 2040	81	12	8	8	2	2	1	1	*	0	0	0	0
March 2041	56	8	5	5	1	1	1	*	*	0	0	0	0
March 2042	29	3	2	2	*	*	*	*	*	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.2	21.7	19.9	19.6	14.2	13.7	11.0	9.5	7.2	2.3	1.4	1.1	0.8

Date	PB and IP† Classes												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	98	94	93	93	93	93	93	93	93	93	93	93	93
March 2015	95	84	82	82	82	82	82	82	82	82	82	82	58
March 2016	93	72	68	68	68	68	68	68	68	68	63	42	12
March 2017	90	61	55	55	55	55	55	55	55	55	37	18	0
March 2018	87	50	43	43	43	43	43	43	43	43	21	6	0
March 2019	84	40	32	32	32	32	32	32	32	32	11	*	0
March 2020	81	31	22	22	22	22	22	22	22	22	4	0	0
March 2021	78	22	15	15	15	15	15	15	15	15	*	0	0
March 2022	74	14	9	9	9	9	9	9	9	9	0	0	0
March 2023	71	7	5	5	5	5	5	5	5	5	0	0	0
March 2024	67	2	2	2	2	2	2	2	2	2	0	0	0
March 2025	63	0	0	0	0	0	0	0	0	0	0	0	0
March 2026	58	0	0	0	0	0	0	0	0	0	0	0	0
March 2027	54	0	0	0	0	0	0	0	0	0	0	0	0
March 2028	49	0	0	0	0	0	0	0	0	0	0	0	0
March 2029	44	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	38	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	32	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	26	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	20	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	13	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	6	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.7	5.3	4.8	4.8	4.8	4.8	4.8	4.8	4.8	4.8	3.6	2.9	2.2

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

Date	BL Class												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2015	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2016	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2017	100	100	100	100	100	100	100	100	100	100	100	100	63
March 2018	100	100	100	100	100	100	100	100	100	100	100	100	0
March 2019	100	100	100	100	100	100	100	100	100	100	100	100	0
March 2020	100	100	100	100	100	100	100	100	100	100	100	3	0
March 2021	100	100	100	100	100	100	100	100	100	100	100	0	0
March 2022	100	100	100	100	100	100	100	100	100	100	31	0	0
March 2023	100	100	100	100	100	100	100	100	100	100	0	0	0
March 2024	100	100	100	100	100	100	100	100	100	100	0	0	0
March 2025	100	99	99	99	99	99	99	99	99	99	0	0	0
March 2026	100	45	45	45	45	45	45	45	45	45	0	0	0
March 2027	100	4	4	4	4	4	4	4	4	4	0	0	0
March 2028	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2029	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	45	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.0	13.0	13.0	13.0	13.0	13.0	13.0	13.0	13.0	13.0	8.8	6.5	4.1

Date	VT Class												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	94	94	94	94	94	94	94	94	94	94	94	94	94
March 2015	87	87	87	87	87	87	87	87	87	87	87	87	87
March 2016	80	80	80	80	80	80	80	80	80	80	80	80	80
March 2017	73	73	73	73	73	73	73	73	73	73	73	73	73
March 2018	66	66	66	66	66	66	66	66	66	66	66	66	0
March 2019	59	59	59	59	59	59	59	59	59	59	59	59	0
March 2020	51	51	51	51	51	51	51	51	51	51	51	51	0
March 2021	43	43	43	43	43	43	43	43	43	43	43	0	0
March 2022	35	35	35	35	35	35	35	35	35	35	35	0	0
March 2023	27	27	27	27	27	27	27	27	27	27	0	0	0
March 2024	19	19	19	19	19	19	19	19	19	19	0	0	0
March 2025	10	10	10	10	10	10	10	10	10	10	0	0	0
March 2026	1	1	1	1	1	1	1	1	1	1	0	0	0
March 2027	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2028	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2029	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	6.5	5.5	3.8

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



Date	TV Class												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2015	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2016	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2017	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	100	100	100	100	100	100	100	100	100	100	100	100	0
March 2019	100	100	100	100	100	100	100	100	100	100	100	100	0
March 2020	100	100	100	100	100	100	100	100	100	100	100	100	0
March 2021	100	100	100	100	100	100	100	100	100	100	100	0	0
March 2022	100	100	100	100	100	100	100	100	100	100	100	0	0
March 2023	100	100	100	100	100	100	100	100	100	100	25	0	0
March 2024	100	100	100	100	100	100	100	100	100	100	0	0	0
March 2025	100	100	100	100	100	100	100	100	100	100	0	0	0
March 2026	100	100	100	100	100	100	100	100	100	100	0	0	0
March 2027	85	85	85	85	85	85	85	85	85	85	0	0	0
March 2028	67	0	0	0	0	0	0	0	0	0	0	0	0
March 2029	50	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	32	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	13	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.0	14.2	14.2	14.2	14.2	14.2	14.2	14.2	14.2	14.2	9.9	7.4	4.6

Date	PZ Class												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	103	103	103	103	103	103	103	103	103	103	103	103	103
March 2015	106	106	106	106	106	106	106	106	106	106	106	106	106
March 2016	109	109	109	109	109	109	109	109	109	109	109	109	109
March 2017	113	113	113	113	113	113	113	113	113	113	113	113	113
March 2018	116	116	116	116	116	116	116	116	116	116	116	116	78
March 2019	120	120	120	120	120	120	120	120	120	120	120	120	21
March 2020	123	123	123	123	123	123	123	123	123	123	123	123	6
March 2021	127	127	127	127	127	127	127	127	127	127	127	91	2
March 2022	131	131	131	131	131	131	131	131	131	131	131	46	*
March 2023	135	135	135	135	135	135	135	135	135	135	135	23	*
March 2024	139	139	139	139	139	139	139	139	139	139	88	12	*
March 2025	143	143	143	143	143	143	143	143	143	143	54	6	*
March 2026	148	148	148	148	148	148	148	148	148	148	33	3	*
March 2027	152	152	152	152	152	152	152	152	152	152	20	1	*
March 2028	157	132	132	132	132	132	132	132	132	132	12	1	*
March 2029	162	95	95	95	95	95	95	95	95	95	7	*	*
March 2030	166	68	68	68	68	68	68	68	68	68	5	*	*
March 2031	171	49	49	49	49	49	49	49	49	49	3	*	*
March 2032	175	34	34	34	34	34	34	34	34	34	2	*	0
March 2033	175	24	24	24	24	24	24	24	24	24	1	*	0
March 2034	175	17	17	17	17	17	17	17	17	17	1	*	0
March 2035	175	11	11	11	11	11	11	11	11	11	*	*	0
March 2036	175	8	8	8	8	8	8	8	8	8	*	*	0
March 2037	5	5	5	5	5	5	5	5	5	5	*	*	0
March 2038	3	3	3	3	3	3	3	3	3	3	*	*	0
March 2039	2	2	2	2	2	2	2	2	2	2	*	*	0
March 2040	1	1	1	1	1	1	1	1	1	1	*	*	0
March 2041	1	1	1	1	1	1	1	1	1	1	*	*	0
March 2042	*	*	*	*	*	*	*	*	*	*	*	*	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.5	17.5	17.5	17.5	17.5	17.5	17.5	17.5	17.5	17.5	12.2	9.0	5.5

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

Date	NP Class												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	100	100	100	100	91	90	90	90	90	90	90	90	90
March 2015	100	100	100	99	70	69	69	69	69	69	69	21	0
March 2016	100	100	100	97	46	43	43	43	43	43	0	0	0
March 2017	100	100	100	96	28	24	24	24	24	24	0	0	0
March 2018	100	100	100	95	15	10	10	10	10	10	0	0	0
March 2019	100	100	100	95	6	1	1	1	1	1	0	0	0
March 2020	100	100	99	93	0	0	0	0	0	0	0	0	0
March 2021	100	100	92	86	0	0	0	0	0	0	0	0	0
March 2022	100	100	80	74	0	0	0	0	0	0	0	0	0
March 2023	100	100	66	60	0	0	0	0	0	0	0	0	0
March 2024	100	90	49	43	0	0	0	0	0	0	0	0	0
March 2025	100	73	33	27	0	0	0	0	0	0	0	0	0
March 2026	100	55	15	10	0	0	0	0	0	0	0	0	0
March 2027	100	37	0	0	0	0	0	0	0	0	0	0	0
March 2028	100	19	0	0	0	0	0	0	0	0	0	0	0
March 2029	100	2	0	0	0	0	0	0	0	0	0	0	0
March 2030	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	85	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	51	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	14	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	25.0	13.3	10.9	10.3	3.1	2.9	2.9	2.9	2.9	2.9	2.1	1.7	1.3

Date	FH, SH and HB Classes												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	100	100	100	100	100	100	98	96	94	86	70	55	24
March 2015	100	100	100	100	100	100	93	88	80	56	11	0	0
March 2016	100	100	100	100	100	100	87	79	65	25	0	0	0
March 2017	100	100	100	100	100	100	84	73	56	8	0	0	0
March 2018	100	100	100	100	100	100	82	70	51	1	0	0	0
March 2019	100	100	100	100	100	100	80	68	48	0	0	0	0
March 2020	100	100	100	100	100	96	76	64	45	0	0	0	0
March 2021	100	100	100	100	93	90	70	59	41	0	0	0	0
March 2022	100	100	100	100	86	82	64	53	36	0	0	0	0
March 2023	100	100	100	100	77	74	57	46	31	0	0	0	0
March 2024	100	100	100	100	69	66	49	40	26	0	0	0	0
March 2025	100	100	100	100	61	58	43	34	22	0	0	0	0
March 2026	100	100	100	100	53	50	37	29	19	0	0	0	0
March 2027	100	100	99	96	46	43	31	24	15	0	0	0	0
March 2028	100	100	89	85	39	37	26	20	13	0	0	0	0
March 2029	100	100	79	76	33	31	22	17	10	0	0	0	0
March 2030	100	91	69	66	28	26	18	14	8	0	0	0	0
March 2031	100	80	61	58	23	22	15	11	6	0	0	0	0
March 2032	100	71	53	50	19	18	12	9	5	0	0	0	0
March 2033	100	62	45	43	16	15	10	7	4	0	0	0	0
March 2034	100	53	38	36	13	12	8	6	3	0	0	0	0
March 2035	100	45	32	30	10	9	6	4	2	0	0	0	0
March 2036	100	38	26	25	8	7	5	3	2	0	0	0	0
March 2037	100	31	21	20	6	6	3	2	1	0	0	0	0
March 2038	100	24	16	15	4	4	2	2	1	0	0	0	0
March 2039	100	18	12	11	3	3	2	1	1	0	0	0	0
March 2040	84	13	8	8	2	2	1	1	*	0	0	0	0
March 2041	58	8	5	5	1	1	1	*	*	0	0	0	0
March 2042	30	3	2	2	*	*	*	*	*	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.3	21.9	20.1	19.8	14.4	14.1	11.3	9.8	7.4	2.3	1.4	1.0	0.8

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

Date	KB and IB† Classes						KC and IC† Classes						KD and ID† Classes					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	304%	450%	600%	900%	0%	100%	304%	450%	600%	900%	0%	100%	304%	450%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	97	95	91	88	85	80	97	95	91	88	85	80	97	95	91	88	85	80
March 2015	94	87	76	68	61	47	94	87	76	68	61	47	94	87	76	68	61	47
March 2016	91	78	60	48	37	21	91	78	60	48	37	21	91	78	60	48	37	21
March 2017	88	70	47	33	23	9	88	70	47	33	23	9	88	70	47	33	23	9
March 2018	84	63	36	23	14	4	84	63	36	23	14	4	84	63	36	23	14	4
March 2019	80	56	28	16	8	2	80	56	28	16	8	2	80	56	28	16	8	2
March 2020	77	50	22	11	5	1	77	50	22	11	5	1	77	50	22	11	5	1
March 2021	72	44	17	8	3	*	72	44	17	8	3	*	72	44	17	8	3	*
March 2022	68	38	13	5	2	*	68	38	13	5	2	*	68	38	13	5	2	*
March 2023	63	33	9	3	1	*	63	33	9	3	1	*	63	33	9	3	1	*
March 2024	58	28	7	2	1	*	58	28	7	2	1	*	58	28	7	2	1	*
March 2025	53	24	5	2	*	*	53	24	5	2	*	*	53	24	5	2	*	*
March 2026	48	20	4	1	*	*	48	20	4	1	*	*	48	20	4	1	*	*
March 2027	42	16	3	1	*	*	42	16	3	1	*	*	42	16	3	1	*	*
March 2028	36	13	2	*	*	*	36	13	2	*	*	*	36	13	2	*	*	*
March 2029	30	10	1	*	*	*	30	10	1	*	*	*	30	10	1	*	*	*
March 2030	23	7	1	*	*	*	23	7	1	*	*	*	23	7	1	*	*	*
March 2031	16	4	*	*	*	*	16	4	*	*	*	*	16	4	*	*	*	*
March 2032	8	2	*	*	*	*	8	2	*	*	*	*	8	2	*	*	*	*
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	11.8	7.9	4.7	3.6	2.9	2.2	11.8	7.9	4.7	3.6	2.9	2.2	11.8	7.9	4.7	3.6	2.9	2.2

Date	KE and IE† Classes						KG, KI†, KL, KN, KQ, KT, KM and KW Classes					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	304%	450%	600%	900%	0%	100%	304%	450%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	97	95	91	88	85	80	97	95	91	88	85	80
March 2015	94	87	76	68	61	47	94	87	76	68	61	47
March 2016	91	78	60	48	37	21	91	78	60	48	37	21
March 2017	88	70	47	33	23	9	88	70	47	33	23	9
March 2018	84	63	36	23	14	4	84	63	36	23	14	4
March 2019	80	56	28	16	8	2	80	56	28	16	8	2
March 2020	77	50	22	11	5	1	77	50	22	11	5	1
March 2021	72	44	17	8	3	*	72	44	17	8	3	*
March 2022	68	38	13	5	2	*	68	38	13	5	2	*
March 2023	63	33	9	3	1	*	63	33	9	3	1	*
March 2024	58	28	7	2	1	*	58	28	7	2	1	*
March 2025	53	24	5	2	*	*	53	24	5	2	*	*
March 2026	48	20	4	1	*	*	48	20	4	1	*	*
March 2027	42	16	3	1	*	*	42	16	3	1	*	*
March 2028	36	13	2	*	*	*	36	13	2	*	*	*
March 2029	30	10	1	*	*	*	30	10	1	*	*	*
March 2030	23	7	1	*	*	*	23	7	1	*	*	*
March 2031	16	4	*	*	*	*	16	4	*	*	*	*
March 2032	8	2	*	*	*	*	8	2	*	*	*	*
March 2033	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	11.8	7.9	4.7	3.6	2.9	2.2	11.8	7.9	4.7	3.6	2.9	2.2

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

Date	GA, IG†, GC and GB Classes					
	PSA Prepayment Assumption					
	0%	100%	341%	500%	700%	1100%
Initial Percent	100	100	100	100	100	100
March 2014	96	92	86	82	77	67
March 2015	91	82	67	58	47	28
March 2016	86	72	50	38	26	9
March 2017	81	63	37	25	14	3
March 2018	75	54	27	16	7	1
March 2019	69	46	19	10	4	*
March 2020	63	39	14	6	2	*
March 2021	57	32	10	4	1	*
March 2022	50	26	6	2	1	*
March 2023	43	20	4	1	*	*
March 2024	35	14	3	1	*	*
March 2025	27	10	1	*	*	*
March 2026	19	5	1	*	*	*
March 2027	10	1	*	*	*	*
March 2028	0	0	0	0	0	0
Weighted Average Life (years)**	8.6	6.1	3.8	3.0	2.3	1.6

Date	A Class							B Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	356%	500%	700%	1100%	1600%	0%	100%	356%	500%	700%	1100%	1600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	98	75	24	0	0	0	0	100	100	100	98	81	48	6
March 2015	95	51	0	0	0	0	0	100	100	85	68	46	16	*
March 2016	93	29	0	0	0	0	0	100	100	66	46	26	5	*
March 2017	90	8	0	0	0	0	0	100	100	51	32	15	2	*
March 2018	86	0	0	0	0	0	0	100	95	39	22	8	1	*
March 2019	83	0	0	0	0	0	0	100	87	30	15	5	*	0
March 2020	79	0	0	0	0	0	0	100	79	23	10	3	*	0
March 2021	75	0	0	0	0	0	0	100	72	17	7	2	*	0
March 2022	70	0	0	0	0	0	0	100	66	13	5	1	*	0
March 2023	65	0	0	0	0	0	0	100	59	10	3	*	*	0
March 2024	59	0	0	0	0	0	0	100	53	7	2	*	*	0
March 2025	53	0	0	0	0	0	0	100	48	6	1	*	*	0
March 2026	46	0	0	0	0	0	0	100	42	4	1	*	*	0
March 2027	39	0	0	0	0	0	0	100	37	3	1	*	*	0
March 2028	31	0	0	0	0	0	0	100	33	2	*	*	*	0
March 2029	22	0	0	0	0	0	0	100	28	2	*	*	*	0
March 2030	13	0	0	0	0	0	0	100	24	1	*	*	*	0
March 2031	2	0	0	0	0	0	0	100	20	1	*	*	*	0
March 2032	0	0	0	0	0	0	0	96	16	1	*	*	*	0
March 2033	0	0	0	0	0	0	0	91	13	*	*	*	*	0
March 2034	0	0	0	0	0	0	0	85	9	*	*	*	*	0
March 2035	0	0	0	0	0	0	0	78	6	*	*	*	*	0
March 2036	0	0	0	0	0	0	0	71	3	*	*	*	*	0
March 2037	0	0	0	0	0	0	0	64	*	*	*	*	*	0
March 2038	0	0	0	0	0	0	0	55	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	46	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	36	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	25	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	13	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	11.5	2.1	0.7	0.5	0.3	0.2	0.1	25.2	12.5	5.2	3.6	2.4	1.3	0.5

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

Date	YN and YQ Classes						YT and YU Classes						
	PSA Prepayment Assumption						PSA Prepayment Assumption						
	0%	100%	340%	500%	700%	1100%	0%	100%	340%	500%	700%	1100%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	
March 2014	91	73	38	15	0	0	100	100	100	100	94	68	
March 2015	81	43	0	0	0	0	100	100	89	72	52	22	
March 2016	70	15	0	0	0	0	100	100	68	48	29	7	
March 2017	59	0	0	0	0	0	100	95	51	32	16	2	
March 2018	47	0	0	0	0	0	100	85	39	21	9	1	
March 2019	34	0	0	0	0	0	100	75	29	14	5	*	
March 2020	21	0	0	0	0	0	100	66	22	9	3	*	
March 2021	7	0	0	0	0	0	100	58	16	6	1	*	
March 2022	0	0	0	0	0	0	96	50	12	4	1	*	
March 2023	0	0	0	0	0	0	90	43	9	2	*	*	
March 2024	0	0	0	0	0	0	82	37	6	2	*	*	
March 2025	0	0	0	0	0	0	75	30	4	1	*	*	
March 2026	0	0	0	0	0	0	66	25	3	1	*	*	
March 2027	0	0	0	0	0	0	58	19	2	*	*	*	
March 2028	0	0	0	0	0	0	48	14	1	*	*	*	
March 2029	0	0	0	0	0	0	38	10	1	*	*	0	
March 2030	0	0	0	0	0	0	28	6	*	*	*	0	
March 2031	0	0	0	0	0	0	17	2	*	*	*	0	
March 2032	0	0	0	0	0	0	5	0	0	0	0	0	
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average													
Life (years)**	4.6	1.8	0.8	0.6	0.5	0.3	14.6	9.7	5.1	3.6	2.6	1.6	

Date	PT and IO† Classes					
	PSA Prepayment Assumption					
	0%	100%	319%	500%	700%	1000%
Initial Percent	100	100	100	100	100	100
March 2014	92	90	86	83	80	75
March 2015	84	77	67	59	51	40
March 2016	75	64	48	37	27	14
March 2017	66	52	34	22	13	5
March 2018	56	41	23	13	7	2
March 2019	46	31	15	7	3	1
March 2020	35	22	9	4	1	*
March 2021	24	14	5	2	1	*
March 2022	12	6	2	1	*	*
March 2023	0	0	0	0	0	0
Weighted Average						
Life (years)**	5.4	4.5	3.4	2.8	2.4	1.9

\* 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	IT† Class						TI† Class						QA, QI†, QB, QC, QD and QE Classes							
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption							
	0%	100%	199%	300%	400%	700%	0%	100%	394%	600%	800%	1200%	0%	100%	205%	302%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	100	99	99	99	99	98	98	94	93	93	93	97	93	93	93	93	93	93	93	93
March 2015	99	98	98	97	97	95	97	85	82	76	60	33	94	82	82	82	82	82	69	39
March 2016	99	97	96	95	94	92	95	75	68	46	29	6	91	70	70	70	48	27	0	
March 2017	98	97	95	94	93	14	93	66	50	27	13	*	87	58	58	58	50	24	6	0
March 2018	98	96	94	93	91	0	90	57	37	15	4	0	84	46	46	46	33	8	0	0
March 2019	98	95	93	91	85	0	88	49	26	8	1	0	80	36	36	36	20	0	0	0
March 2020	97	94	92	90	*	0	86	41	18	3	0	0	76	26	26	26	10	0	0	0
March 2021	97	93	91	57	0	0	83	34	13	1	0	0	72	17	17	17	3	0	0	0
March 2022	96	92	90	*	0	0	80	27	8	*	0	0	67	10	10	10	0	0	0	0
March 2023	95	91	89	0	0	0	77	21	5	0	0	0	62	4	4	4	0	0	0	0
March 2024	95	91	40	0	0	0	74	15	3	0	0	0	57	0	0	0	0	0	0	0
March 2025	93	89	*	0	0	0	71	10	1	0	0	0	52	0	0	0	0	0	0	0
March 2026	81	76	0	0	0	0	67	7	1	0	0	0	47	0	0	0	0	0	0	0
March 2027	67	62	0	0	0	0	63	5	*	0	0	0	41	0	0	0	0	0	0	0
March 2028	52	47	0	0	0	0	59	3	0	0	0	0	34	0	0	0	0	0	0	0
March 2029	37	25	0	0	0	0	55	1	0	0	0	0	28	0	0	0	0	0	0	0
March 2030	21	1	0	0	0	0	50	*	0	0	0	0	21	0	0	0	0	0	0	0
March 2031	5	*	0	0	0	0	45	*	0	0	0	0	14	0	0	0	0	0	0	0
March 2032	4	*	0	0	0	0	40	0	0	0	0	0	6	0	0	0	0	0	0	0
March 2033	4	0	0	0	0	0	34	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	4	0	0	0	0	0	28	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	3	0	0	0	0	0	22	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	3	0	0	0	0	0	15	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	2	0	0	0	0	0	8	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	2	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	15.0	13.9	10.3	7.7	6.1	3.6	15.8	6.4	4.6	3.2	2.5	1.8	11.6	4.9	4.9	4.9	4.1	3.1	2.5	1.9

Date	C, IW† and CL Classes									VC Class							
	PSA Prepayment Assumption									PSA Prepayment Assumption							
	0%	100%	205%	302%	400%	600%	800%	1200%	0%	100%	205%	302%	400%	600%	800%	1200%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
March 2014	100	100	100	100	100	100	100	100	100	94	94	94	94	94	94	94	
March 2015	100	100	100	100	100	100	100	100	100	87	87	87	87	87	87	87	
March 2016	100	100	100	100	100	100	100	100	89	80	80	80	80	80	80	80	
March 2017	100	100	100	100	100	100	100	100	0	73	73	73	73	73	73	17	
March 2018	100	100	100	100	100	100	53	0	66	66	66	66	66	66	66	0	
March 2019	100	100	100	100	100	91	6	0	59	59	59	59	59	59	59	0	
March 2020	100	100	100	100	100	39	0	0	51	51	51	51	51	51	51	0	
March 2021	100	100	100	100	100	9	0	0	43	43	43	43	43	43	43	0	
March 2022	100	100	100	100	82	0	0	0	35	35	35	35	35	35	35	0	
March 2023	100	100	100	100	48	0	0	0	27	27	27	27	27	27	27	0	
March 2024	100	99	99	99	24	0	0	0	18	18	18	18	18	18	18	0	
March 2025	100	69	69	69	6	0	0	0	10	10	10	10	10	10	10	0	
March 2026	100	44	44	44	0	0	0	0	1	1	1	1	1	1	1	0	
March 2027	100	25	25	25	0	0	0	0	0	0	0	0	0	0	0	0	
March 2028	100	11	11	11	0	0	0	0	0	0	0	0	0	0	0	0	
March 2029	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2030	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2031	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2032	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2033	83	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2034	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																	
Life (years)**	20.5	13.0	13.0	13.0	10.2	6.9	5.2	3.3	7.0	7.0	7.0	7.0	7.0	7.0	6.1	5.0	3.5

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

Date	CV Class								ZC Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	205%	302%	400%	600%	800%	1200%	0%	100%	205%	302%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	100	100	100	100	100	100	100	100	100	103	103	103	103	103	103	103
March 2015	100	100	100	100	100	100	100	100	100	106	106	106	106	106	106	106
March 2016	100	100	100	100	100	100	100	100	100	109	109	109	109	109	109	109
March 2017	100	100	100	100	100	100	100	100	100	113	113	113	113	113	113	113
March 2018	100	100	100	100	100	100	100	0	0	116	116	116	116	116	116	31
March 2019	100	100	100	100	100	100	100	0	0	120	120	120	120	120	120	0
March 2020	100	100	100	100	100	100	0	0	0	123	123	123	123	123	96	0
March 2021	100	100	100	100	100	100	0	0	0	127	127	127	127	127	42	0
March 2022	100	100	100	100	100	0	0	0	0	131	131	131	131	131	15	0
March 2023	100	100	100	100	100	0	0	0	0	135	135	135	135	135	75	1
March 2024	100	100	100	100	100	0	0	0	0	139	139	139	139	139	41	0
March 2025	100	100	100	100	100	0	0	0	0	143	143	143	143	143	20	0
March 2026	100	100	100	100	0	0	0	0	0	148	148	148	148	145	8	0
March 2027	84	84	84	84	0	0	0	0	0	152	152	152	152	102	0	0
March 2028	67	67	67	67	0	0	0	0	0	157	157	157	157	70	0	0
March 2029	50	32	32	32	0	0	0	0	0	162	162	162	162	47	0	0
March 2030	32	0	0	0	0	0	0	0	0	166	129	129	129	30	0	0
March 2031	13	0	0	0	0	0	0	0	0	171	96	96	96	18	0	0
March 2032	0	0	0	0	0	0	0	0	0	175	70	70	70	9	0	0
March 2033	0	0	0	0	0	0	0	0	0	175	50	50	50	2	0	0
March 2034	0	0	0	0	0	0	0	0	0	175	34	34	34	0	0	0
March 2035	0	0	0	0	0	0	0	0	0	22	22	22	22	0	0	0
March 2036	0	0	0	0	0	0	0	0	0	12	12	12	12	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	5	5	5	5	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.0	15.3	15.3	15.3	12.8	8.8	6.6	4.1	21.6	19.1	19.1	19.1	15.4	10.6	7.8	4.8

Date	CN Class								CI†, CA, CB, CD, CE and CG Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	205%	302%	400%	600%	800%	1200%	0%	100%	205%	302%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	100	100	92	92	92	92	92	63	97	94	94	94	94	94	94	94
March 2015	100	100	76	76	76	18	0	0	95	84	84	84	84	84	73	46
March 2016	100	100	58	58	17	0	0	0	92	73	73	73	73	53	35	9
March 2017	100	100	45	43	0	0	0	0	89	62	62	62	55	32	15	0
March 2018	100	100	35	17	0	0	0	0	85	52	52	52	40	18	5	0
March 2019	100	100	28	4	0	0	0	0	82	42	42	42	28	9	1	0
March 2020	100	100	26	0	0	0	0	0	78	33	33	33	20	4	0	0
March 2021	100	96	24	0	0	0	0	0	75	26	26	26	13	1	0	0
March 2022	100	86	23	0	0	0	0	0	70	19	19	19	9	0	0	0
March 2023	100	71	20	0	0	0	0	0	66	14	14	14	5	0	0	0
March 2024	100	54	18	0	0	0	0	0	62	10	10	10	2	0	0	0
March 2025	100	34	16	0	0	0	0	0	57	7	7	7	1	0	0	0
March 2026	100	14	14	0	0	0	0	0	52	5	5	5	0	0	0	0
March 2027	100	12	12	0	0	0	0	0	47	3	3	3	0	0	0	0
March 2028	100	10	10	0	0	0	0	0	41	1	1	1	0	0	0	0
March 2029	100	8	8	0	0	0	0	0	35	0	0	0	0	0	0	0
March 2030	100	6	6	0	0	0	0	0	29	0	0	0	0	0	0	0
March 2031	100	5	5	0	0	0	0	0	23	0	0	0	0	0	0	0
March 2032	100	4	4	0	0	0	0	0	16	0	0	0	0	0	0	0
March 2033	100	3	3	0	0	0	0	0	9	0	0	0	0	0	0	0
March 2034	100	3	3	0	0	0	0	0	1	0	0	0	0	0	0	0
March 2035	80	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	34	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	3	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	22.7	11.7	5.8	3.4	2.4	1.7	1.4	1.1	12.5	5.8	5.8	5.8	4.8	3.5	2.8	2.0

\*\* 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	LP Class												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2015	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2016	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2017	100	100	100	100	100	100	100	100	100	100	100	100	51
March 2018	100	100	100	100	100	100	100	100	100	100	100	100	0
March 2019	100	100	100	100	100	100	100	100	100	100	100	76	0
March 2020	100	100	100	100	100	100	100	100	100	100	100	13	0
March 2021	100	100	100	100	100	100	100	100	100	100	78	0	0
March 2022	100	100	100	100	100	100	100	100	100	100	30	0	0
March 2023	100	100	100	100	100	100	100	100	100	100	4	0	0
March 2024	100	97	97	97	97	97	97	97	97	97	0	0	0
March 2025	100	73	73	73	73	73	73	73	73	73	0	0	0
March 2026	100	39	39	39	39	39	39	39	39	39	0	0	0
March 2027	100	13	13	13	13	13	13	13	13	13	0	0	0
March 2028	100	3	3	3	3	3	3	3	3	3	0	0	0
March 2029	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	53	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.1	12.8	12.8	12.8	12.8	12.8	12.8	12.8	12.8	12.8	8.7	6.4	4.1

Date	BZ Class												
	PSA Prepayment Assumption												
	0%	100%	125%	129%	205%	210%	240%	260%	295%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2014	103	103	103	103	103	103	103	103	103	103	103	103	103
March 2015	106	106	106	106	106	106	106	106	106	106	106	106	106
March 2016	109	109	109	109	109	109	109	109	109	109	109	109	109
March 2017	113	113	113	113	113	113	113	113	113	113	113	113	113
March 2018	116	116	116	116	116	116	116	116	116	116	116	116	93
March 2019	120	120	120	120	120	120	120	120	120	120	120	120	25
March 2020	123	123	123	123	123	123	123	123	123	123	123	123	7
March 2021	127	127	127	127	127	127	127	127	127	127	127	106	2
March 2022	131	131	131	131	131	131	131	131	131	131	131	55	1
March 2023	135	135	135	135	135	135	135	135	135	135	135	28	*
March 2024	139	139	139	139	139	139	139	139	139	139	105	14	*
March 2025	143	143	143	143	143	143	143	143	143	143	65	7	*
March 2026	148	148	148	148	148	148	148	148	148	148	40	3	*
March 2027	152	152	152	152	152	152	152	152	152	152	24	2	*
March 2028	157	142	142	142	142	142	142	142	142	142	15	1	*
March 2029	162	114	114	114	114	114	114	114	114	114	9	*	*
March 2030	166	82	82	82	82	82	82	82	82	82	5	*	*
March 2031	171	58	58	58	58	58	58	58	58	58	3	*	*
March 2032	175	41	41	41	41	41	41	41	41	41	2	*	0
March 2033	175	29	29	29	29	29	29	29	29	29	1	*	0
March 2034	175	20	20	20	20	20	20	20	20	20	1	*	0
March 2035	175	14	14	14	14	14	14	14	14	14	*	*	0
March 2036	175	9	9	9	9	9	9	9	9	9	*	*	0
March 2037	6	6	6	6	6	6	6	6	6	6	*	*	0
March 2038	4	4	4	4	4	4	4	4	4	4	*	*	0
March 2039	2	2	2	2	2	2	2	2	2	2	*	*	0
March 2040	1	1	1	1	1	1	1	1	1	1	*	*	0
March 2041	1	1	1	1	1	1	1	1	1	1	*	*	0
March 2042	*	*	*	*	*	*	*	*	*	*	*	*	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.6	17.9	17.9	17.9	17.9	17.9	17.9	17.9	17.9	17.9	12.5	9.3	5.6

\* 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.



Date	KA Class					
	PSA Prepayment Assumption					
	0%	100%	304%	450%	600%	900%
Initial Percent	100	100	100	100	100	100
March 2014	97	95	91	88	85	80
March 2015	94	87	76	68	61	47
March 2016	91	78	60	48	37	21
March 2017	88	70	47	33	23	9
March 2018	84	63	36	23	14	4
March 2019	80	56	28	16	8	2
March 2020	77	50	22	11	5	1
March 2021	72	44	17	8	3	*
March 2022	68	38	13	5	2	*
March 2023	63	33	9	3	1	*
March 2024	58	28	7	2	1	*
March 2025	53	24	5	2	*	*
March 2026	48	20	4	1	*	*
March 2027	42	16	3	1	*	*
March 2028	36	13	2	*	*	*
March 2029	30	10	1	*	*	*
March 2030	23	7	1	*	*	*
March 2031	16	4	*	*	*	*
March 2032	8	2	*	*	*	*
March 2033	0	0	0	0	0	0
Weighted Average Life (years)**	11.8	7.9	4.7	3.6	2.9	2.2

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

### 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, approximately \$18,200,000 in original principal amount of the Mortgage Loans underlying the Group 8 MBS (at the Issue Date), and all of the Mortgage Loans backing the Group 12 Underlying REMIC Certificates, have loan-to-value ratios at origination ranging from greater than 105% up to 125%. See “Description of the Certificates—The Trust MBS” and “—The Underlying REMIC and RCR Certificates” in this prospectus supplement. A portion of the Group 8 and Group 12 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 March 1, 2013. Accordingly, special tax considerations may apply to a real estate investment trust that holds a REMIC Certificate of a Group 8 or Group 12 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 C Class 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 B, YT and YU 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	295% PSA
2	295% PSA
3	304% PSA
4	304% PSA
5	304% PSA
6	304% PSA
7	304% PSA
8	341% PSA
9	356% PSA
10	340% PSA
11	319% PSA
12	199% PSA
13	394% PSA
14	205% 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.

Group 10 Underlying REMIC Certificate

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	March 2013 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)
2012-93	HY	August 2012	3136A8KC3	7.0%	FIX	September 2032	PT	\$42,000,000	0.79099951	\$33,221,979.42	4.052%	222	16

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

Group 12 Underlying REMIC Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Notional Principal Balance of Class	March 2013 Class Factor	Notional Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2012-38	IV	March 2012	3136A43W7	4.0%	FIX/IO	March 2031	NTL	\$ 6,880,750	1.00000000	\$3,440,375.00	4.535%	336	14
2012-38	VI	March 2012	3136A43U1	4.0	FIX/IO	February 2025	NTL	20,316,000	0.93913858	410,873.13	4.535	336	14
2012-56	IV	May 2012	3136A6XC3	4.0	FIX/IO	May 2031	NTL	3,275,750	1.00000000	3,275,750.00	4.475	345	10
2012-134	IM	November 2012	3136AATC9	4.0	FIX/IO	October 2040	NTL	17,854,500	0.98548887	961,590.76	4.465	351	4
2012-134	IY	November 2012	3136AAUF0	4.0	FIX/IO	July 2031	NTL	6,056,750	1.00000000	3,028,375.00	(2)	(2)	(2)

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

(2) The Class 2012-134-IY REMIC Certificate is backed by the Class 2012-128-GV REMIC Certificate, which is an SC/PT Class with a fixed interest rate. The Class 2012-128-GV REMIC Certificate is in turn backed by 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)
2012-93-KV	FIX	SEQ/AD	4.543%	349	7
2012-86-CV	FIX	SEQ/AD	4.531	346	9
2012-68-AV	FIX	SEQ/AD	4.540	345	9
2012-20-JV	FIX	SEQ/AD	4.539	339	14

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.

### Group 13 Underlying REMIC Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Notional Principal Balance of Class	March 2013 Class Factor	Notional Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2012-128	MI	October 2012	3136A9RE0	4.0%	FIX/IO	August 2042	NTL	\$16,582,500	0.97643663	\$9,610,096.15	4.519%	343	11
2012-134	DI	November 2012	3136AARN7	4.0	FIX/IO	April 2042	NTL	14,830,312	0.98757936	8,718,584.65	4.481	348	5
2012-134	MI	November 2012	3136AASB2	4.0	FIX/IO	April 2042	NTL	2,602,250	0.98788919	2,570,734.64	4.532	351	6

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

### Group 14 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 or Notional Principal Balance of Class	March 2013 Class Factor	Principal or Notional Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2012-153	KC	December 2012	3136ABEX7	2.0%	FIX	January 2042	PAC	\$ 40,513,000	0.98907306	\$ 15,825,168.96	4.080%	353	6
2012-153	KI	December 2012	3136ABEB5	3.5	FIX/IO	January 2042	NTL	11,575,142	0.98907306	4,521,477.27	4.080	353	6
2013-10	CW	January 2013	3136ACDZ1	6.5	FIX	February 2043	PAC/AD	93,228,600	0.99361510	38,597,226.96	3.993	356	3
2013-10	KE	January 2013	3136ACDWS	2.5	FIX	February 2043	PAC/AD	271,916,750	0.99361510	270,150,588.74	3.993	356	3

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

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

## Available Recombinations(1)

REMIC Certificates		RCR Certificates						Final Distribution Date
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
<b>Recombination 1</b>								
VM	\$ 27,477,000	VB	\$ 40,760,000	TAC/AD	3.000%	FIX	3136ADSV2	April 2043
MV	13,283,000							
<b>Recombination 2</b>								
ZM	57,358,000	HA(3)	98,118,000	SUP	3.000	FIX	3136ADSW0	April 2043
VM	27,477,000							
MV	13,283,000							
<b>Recombination 3</b>								
FH	56,292,000	HB	93,820,000	SUP	3.000	FIX	3136ADSX8	April 2043
SH	37,528,000							
<b>Recombination 4</b>								
KG	392,588,303	KL	392,588,303	PT	2.000	FIX	3136ADSY6	April 2033
KI	13,086,277(4)							
<b>Recombination 5</b>								
KG	392,588,303	KN	392,588,303	PT	2.250	FIX	3136ADSZ3	April 2033
KI	45,801,969(4)							
<b>Recombination 6</b>								
KG	392,588,303	KQ	392,588,303	PT	2.500	FIX	3136ADTA7	April 2033
KI	78,517,661(4)							
<b>Recombination 7</b>								
KG	205,641,491	KT	205,641,491	PT	4.000	FIX	3136ADTB5	April 2033
KI	143,949,044(4)							
<b>Recombination 8</b>								
KG	392,588,303	KM	392,588,303	PT	2.125	FIX	3136ADTC3	April 2033
KI	29,444,123(4)							
<b>Recombination 9</b>								
KG	93,879,811	KW	93,879,811	PT	6.500	FIX	3136ADTD1	April 2033
KI	143,949,044(4)							



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>
<b>Recombination 10</b>								
GA	\$ 36,458,826	GC	\$ 36,458,826	PT	1.750%	FIX	3136ADTE9	April 2028
IG	3,038,236(4)							
<b>Recombination 11</b>								
GA	36,458,826	GB	36,458,826	PT	1.625	FIX	3136ADTF6	April 2028
IG	1,519,118(4)							
<b>Recombination 12</b>								
QI	102,005,571(4)	CI	113,844,856(4)	NTL	3.500	FIX/IO	3136ADTG4	February 2043
IW	11,839,285(4)							
<b>Recombination 13</b>								
C	27,625,000	CL	27,625,000	SC/PAC	3.000	FIX	3136ADTH2	February 2043
IW	11,839,285(4)							
<b>Recombination 14</b>								
QA	238,013,000	CA	265,638,000	SC/PAC	1.750	FIX	3136ADTJ8	February 2043
QI	17,000,929(4)							
C	27,625,000							
IW	1,973,214(4)							
<b>Recombination 15</b>								
QA	238,013,000	CB	265,638,000	SC/PAC	2.000	FIX	3136ADTK5	February 2043
QI	34,001,857(4)							
C	27,625,000							
IW	3,946,428(4)							
<b>Recombination 16</b>								
QA	238,013,000	CD	265,638,000	SC/PAC	2.250	FIX	3136ADTL3	February 2043
QI	51,002,786(4)							
C	27,625,000							
IW	5,919,643(4)							
<b>Recombination 17</b>								
QA	238,013,000	CE	265,638,000	SC/PAC	2.500	FIX	3136ADTM1	February 2043
QI	68,003,714(4)							
C	27,625,000							
IW	7,892,857(4)							

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>
<b>Recombination 18</b>								
QA	\$238,013,000	CG	\$265,638,000	SC/PAC	3.000%	FIX	3136ADTN9	February 2043
QI	102,005,571(4)							
C	27,625,000							
IW	11,839,285(4)							
<b>Recombination 19</b>								
QA	238,013,000	QB	238,013,000	SC/PAC	1.750	FIX	3136ADTP4	February 2043
QI	17,000,929(4)							
<b>Recombination 20</b>								
QA	238,013,000	QC	238,013,000	SC/PAC	2.000	FIX	3136ADTQ2	February 2043
QI	34,001,857(4)							
<b>Recombination 21</b>								
QA	238,013,000	QD	238,013,000	SC/PAC	2.250	FIX	3136ADTR0	February 2043
QI	51,002,786(4)							
<b>Recombination 22</b>								
QA	238,013,000	QE	238,013,000	SC/PAC	2.500	FIX	3136ADTS8	February 2043
QI	68,003,714(4)							
<b>Recombination 23</b>								
PL	16,542,000	LP(5)	24,113,000	PAC	3.000	FIX	3136ADTT6	January 2043
BL	7,571,000							
<b>Recombination 24</b>								
ZP	2,995,000	BZ(6)	7,401,000	PAC	3.000	FIX/Z	3136ADTU3	April 2043
PZ	4,406,000							

REMIC Certificates

RCR Certificates

Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
<b>Recombination 25</b>								
KB	\$ 83,395,903	KA(7)	\$250,000,000	PT	1.900%	FIX	3136ADTV1	April 2033
KC	65,496,730							
KD	33,268,372							
KE	67,838,995							

(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) Principal payments on the REMIC Certificates in Recombination 2 from the ZM Accrual Amount will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.

(4) Notional principal balances. These Classes are Interest Only Classes. See page S-7 for a description of how their notional principal balances are calculated.

(5) The LP Class is an RCR Class formed by a combination of the PL Class in Group 1 and the BL Class in Group 2.

(6) The BZ Class is an RCR Class formed by a combination of the ZP Class in Group 1 and the PZ Class in Group 2.

(7) The KA Class is an RCR Class formed by a combination of the KB Class in Group 3, the KC Class in Group 4, the KD Class in Group 5 and the KE Class in Group 6.

## 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 . . . . .	\$271,786,000.00	November 2017 . . . . .	\$134,555,596.31	July 2022 . . . . .	\$ 35,248,064.25
April 2013 . . . . .	270,849,865.06	December 2017 . . . . .	132,045,913.20	August 2022 . . . . .	34,356,115.65
May 2013 . . . . .	269,820,289.47	January 2018 . . . . .	129,555,165.82	September 2022 . . . . .	33,486,200.17
June 2013 . . . . .	268,698,337.05	February 2018 . . . . .	127,083,219.58	October 2022 . . . . .	32,637,782.98
July 2013 . . . . .	267,484,497.82	March 2018 . . . . .	124,629,940.82	November 2022 . . . . .	31,810,342.06
August 2013 . . . . .	266,179,323.22	April 2018 . . . . .	122,195,196.84	December 2022 . . . . .	31,003,367.89
September 2013 . . . . .	264,783,425.77	May 2018 . . . . .	119,778,855.80	January 2023 . . . . .	30,216,363.19
October 2013 . . . . .	263,297,478.65	June 2018 . . . . .	117,380,786.81	February 2023 . . . . .	29,448,842.58
November 2013 . . . . .	261,722,215.29	July 2018 . . . . .	115,000,859.89	March 2023 . . . . .	28,700,332.31
December 2013 . . . . .	260,058,428.74	August 2018 . . . . .	112,638,945.92	April 2023 . . . . .	27,970,370.03
January 2014 . . . . .	258,306,971.18	September 2018 . . . . .	110,294,916.70	May 2023 . . . . .	27,258,504.45
February 2014 . . . . .	256,468,753.16	October 2018 . . . . .	107,968,644.92	June 2023 . . . . .	26,564,295.12
March 2014 . . . . .	254,544,742.90	November 2018 . . . . .	105,660,004.13	July 2023 . . . . .	25,887,312.18
April 2014 . . . . .	252,535,965.51	December 2018 . . . . .	103,368,868.77	August 2023 . . . . .	25,227,136.06
May 2014 . . . . .	250,443,502.09	January 2019 . . . . .	101,095,114.15	September 2023 . . . . .	24,583,357.29
June 2014 . . . . .	248,268,488.80	February 2019 . . . . .	98,838,616.42	October 2023 . . . . .	23,955,576.23
July 2014 . . . . .	246,012,115.92	March 2019 . . . . .	96,599,252.62	November 2023 . . . . .	23,343,402.85
August 2014 . . . . .	243,675,626.70	April 2019 . . . . .	94,376,900.60	December 2023 . . . . .	22,746,456.49
September 2014 . . . . .	241,260,316.35	May 2019 . . . . .	92,171,439.09	January 2024 . . . . .	22,164,365.63
October 2014 . . . . .	238,767,530.78	June 2019 . . . . .	89,982,747.65	February 2024 . . . . .	21,596,767.71
November 2014 . . . . .	236,198,665.44	July 2019 . . . . .	87,810,706.65	March 2024 . . . . .	21,043,308.88
December 2014 . . . . .	233,555,163.95	August 2019 . . . . .	85,655,197.33	April 2024 . . . . .	20,503,643.80
January 2015 . . . . .	230,838,516.85	September 2019 . . . . .	83,528,305.69	May 2024 . . . . .	19,977,435.44
February 2015 . . . . .	228,050,260.13	October 2019 . . . . .	81,453,240.26	June 2024 . . . . .	19,464,354.89
March 2015 . . . . .	225,191,973.81	November 2019 . . . . .	79,428,755.85	July 2024 . . . . .	18,964,081.17
April 2015 . . . . .	222,265,280.45	December 2019 . . . . .	77,453,636.83	August 2024 . . . . .	18,476,301.02
May 2015 . . . . .	219,271,843.59	January 2020 . . . . .	75,526,696.49	September 2024 . . . . .	18,000,708.73
June 2015 . . . . .	216,213,366.19	February 2020 . . . . .	73,646,776.33	October 2024 . . . . .	17,537,005.95
July 2015 . . . . .	213,091,588.97	March 2020 . . . . .	71,812,745.40	November 2024 . . . . .	17,084,901.55
August 2015 . . . . .	209,993,084.63	April 2020 . . . . .	70,023,499.66	December 2024 . . . . .	16,644,111.40
September 2015 . . . . .	206,917,688.70	May 2020 . . . . .	68,277,961.34	January 2025 . . . . .	16,214,358.22
October 2015 . . . . .	203,865,237.82	June 2020 . . . . .	66,575,078.32	February 2025 . . . . .	15,795,371.44
November 2015 . . . . .	200,835,569.76	July 2020 . . . . .	64,913,823.50	March 2025 . . . . .	15,386,887.00
December 2015 . . . . .	197,828,523.41	August 2020 . . . . .	63,293,194.27	April 2025 . . . . .	14,988,647.23
January 2016 . . . . .	194,843,938.75	September 2020 . . . . .	61,712,211.88	May 2025 . . . . .	14,600,400.67
February 2016 . . . . .	191,881,656.90	October 2020 . . . . .	60,169,920.87	June 2025 . . . . .	14,221,901.96
March 2016 . . . . .	188,941,520.05	November 2020 . . . . .	58,665,388.59	July 2025 . . . . .	13,852,911.64
April 2016 . . . . .	186,023,371.47	December 2020 . . . . .	57,197,704.56	August 2025 . . . . .	13,493,196.06
May 2016 . . . . .	183,127,055.54	January 2021 . . . . .	55,765,980.05	September 2025 . . . . .	13,142,527.20
June 2016 . . . . .	180,252,417.67	February 2021 . . . . .	54,369,347.48	October 2025 . . . . .	12,800,682.57
July 2016 . . . . .	177,399,304.38	March 2021 . . . . .	53,006,959.98	November 2025 . . . . .	12,467,445.07
August 2016 . . . . .	174,567,563.22	April 2021 . . . . .	51,677,990.86	December 2025 . . . . .	12,142,602.83
September 2016 . . . . .	171,757,042.80	May 2021 . . . . .	50,381,633.16	January 2026 . . . . .	11,825,949.12
October 2016 . . . . .	168,967,592.77	June 2021 . . . . .	49,117,099.19	February 2026 . . . . .	11,517,282.23
November 2016 . . . . .	166,199,063.82	July 2021 . . . . .	47,883,620.03	March 2026 . . . . .	11,216,405.33
December 2016 . . . . .	163,451,307.67	August 2021 . . . . .	46,680,445.13	April 2026 . . . . .	10,923,126.34
January 2017 . . . . .	160,724,177.07	September 2021 . . . . .	45,506,841.87	May 2026 . . . . .	10,637,257.86
February 2017 . . . . .	158,017,525.76	October 2021 . . . . .	44,362,095.10	June 2026 . . . . .	10,358,617.02
March 2017 . . . . .	155,331,208.51	November 2021 . . . . .	43,245,506.78	July 2026 . . . . .	10,087,025.39
April 2017 . . . . .	152,665,081.10	December 2021 . . . . .	42,156,395.54	August 2026 . . . . .	9,822,308.87
May 2017 . . . . .	150,019,000.28	January 2022 . . . . .	41,094,096.29	September 2026 . . . . .	9,564,297.60
June 2017 . . . . .	147,392,823.81	February 2022 . . . . .	40,057,959.84	October 2026 . . . . .	9,312,825.81
July 2017 . . . . .	144,786,410.42	March 2022 . . . . .	39,047,352.53	November 2026 . . . . .	9,067,731.78
August 2017 . . . . .	142,199,619.82	April 2022 . . . . .	38,061,655.84	December 2026 . . . . .	8,828,857.73
September 2017 . . . . .	139,632,312.68	May 2022 . . . . .	37,100,266.06	January 2027 . . . . .	8,596,049.67
October 2017 . . . . .	137,084,350.65	June 2022 . . . . .	36,162,593.92	February 2027 . . . . .	8,369,157.41

**Aggregate Group I (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2027 . . . . .	\$ 8,148,034.36	December 2031 . . . . .	\$ 1,672,986.78	September 2036 . . . . .	\$ 280,141.34
April 2027 . . . . .	7,932,537.54	January 2032 . . . . .	1,625,069.03	October 2036 . . . . .	270,550.55
May 2027 . . . . .	7,722,527.43	February 2032 . . . . .	1,578,432.96	November 2036 . . . . .	261,240.59
June 2027 . . . . .	7,517,867.89	March 2032 . . . . .	1,533,045.69	December 2036 . . . . .	252,203.86
July 2027 . . . . .	7,318,426.12	April 2032 . . . . .	1,488,875.17	January 2037 . . . . .	243,432.94
August 2027 . . . . .	7,124,072.56	May 2032 . . . . .	1,445,890.14	February 2037 . . . . .	234,920.62
September 2027 . . . . .	6,934,680.78	June 2032 . . . . .	1,404,060.13	March 2037 . . . . .	226,659.86
October 2027 . . . . .	6,750,127.44	July 2032 . . . . .	1,363,355.43	April 2037 . . . . .	218,643.81
November 2027 . . . . .	6,570,292.23	August 2032 . . . . .	1,323,747.07	May 2037 . . . . .	210,865.81
December 2027 . . . . .	6,395,057.75	September 2032 . . . . .	1,285,206.80	June 2037 . . . . .	203,319.36
January 2028 . . . . .	6,224,309.48	October 2032 . . . . .	1,247,707.08	July 2037 . . . . .	195,998.12
February 2028 . . . . .	6,057,935.68	November 2032 . . . . .	1,211,221.07	August 2037 . . . . .	188,895.93
March 2028 . . . . .	5,895,827.35	December 2032 . . . . .	1,175,722.58	September 2037 . . . . .	182,006.79
April 2028 . . . . .	5,737,878.16	January 2033 . . . . .	1,141,186.09	October 2037 . . . . .	175,324.85
May 2028 . . . . .	5,583,984.36	February 2033 . . . . .	1,107,586.72	November 2037 . . . . .	168,844.41
June 2028 . . . . .	5,434,044.75	March 2033 . . . . .	1,074,900.22	December 2037 . . . . .	162,559.94
July 2028 . . . . .	5,287,960.59	April 2033 . . . . .	1,043,102.92	January 2038 . . . . .	156,466.01
August 2028 . . . . .	5,145,635.59	May 2033 . . . . .	1,012,171.79	February 2038 . . . . .	150,557.39
September 2028 . . . . .	5,006,975.77	June 2033 . . . . .	982,084.34	March 2038 . . . . .	144,828.94
October 2028 . . . . .	4,871,889.49	July 2033 . . . . .	952,818.66	April 2038 . . . . .	139,275.67
November 2028 . . . . .	4,740,287.33	August 2033 . . . . .	924,353.39	May 2038 . . . . .	133,892.72
December 2028 . . . . .	4,612,082.08	September 2033 . . . . .	896,667.71	June 2038 . . . . .	128,675.37
January 2029 . . . . .	4,487,188.64	October 2033 . . . . .	869,741.32	July 2038 . . . . .	123,619.02
February 2029 . . . . .	4,365,524.03	November 2033 . . . . .	843,554.43	August 2038 . . . . .	118,719.16
March 2029 . . . . .	4,247,007.28	December 2033 . . . . .	818,087.76	September 2038 . . . . .	113,971.44
April 2029 . . . . .	4,131,559.43	January 2034 . . . . .	793,322.50	October 2038 . . . . .	109,371.61
May 2029 . . . . .	4,019,103.43	February 2034 . . . . .	769,240.33	November 2038 . . . . .	104,915.52
June 2029 . . . . .	3,909,564.14	March 2034 . . . . .	745,823.38	December 2038 . . . . .	100,599.14
July 2029 . . . . .	3,802,868.28	April 2034 . . . . .	723,054.25	January 2039 . . . . .	96,418.55
August 2029 . . . . .	3,698,944.33	May 2034 . . . . .	700,915.96	February 2039 . . . . .	92,369.93
September 2029 . . . . .	3,597,722.58	June 2034 . . . . .	679,391.96	March 2039 . . . . .	88,449.56
October 2029 . . . . .	3,499,134.99	July 2034 . . . . .	658,466.13	April 2039 . . . . .	84,653.82
November 2029 . . . . .	3,403,115.22	August 2034 . . . . .	638,122.76	May 2039 . . . . .	80,979.18
December 2029 . . . . .	3,309,598.55	September 2034 . . . . .	618,346.53	June 2039 . . . . .	77,422.22
January 2030 . . . . .	3,218,521.88	October 2034 . . . . .	599,122.52	July 2039 . . . . .	73,979.58
February 2030 . . . . .	3,129,823.62	November 2034 . . . . .	580,436.16	August 2039 . . . . .	70,648.03
March 2030 . . . . .	3,043,443.74	December 2034 . . . . .	562,273.28	September 2039 . . . . .	67,424.39
April 2030 . . . . .	2,959,323.67	January 2035 . . . . .	544,620.07	October 2039 . . . . .	64,305.59
May 2030 . . . . .	2,877,406.29	February 2035 . . . . .	527,463.05	November 2039 . . . . .	61,288.63
June 2030 . . . . .	2,797,635.89	March 2035 . . . . .	510,789.10	December 2039 . . . . .	58,370.59
July 2030 . . . . .	2,719,958.12	April 2035 . . . . .	494,585.42	January 2040 . . . . .	55,548.62
August 2030 . . . . .	2,644,320.01	May 2035 . . . . .	478,839.56	February 2040 . . . . .	52,819.98
September 2030 . . . . .	2,570,669.87	June 2035 . . . . .	463,539.36	March 2040 . . . . .	50,181.96
October 2030 . . . . .	2,498,957.28	July 2035 . . . . .	448,672.98	April 2040 . . . . .	47,631.95
November 2030 . . . . .	2,429,133.10	August 2035 . . . . .	434,228.89	May 2040 . . . . .	45,167.40
December 2030 . . . . .	2,361,149.38	September 2035 . . . . .	420,195.86	June 2040 . . . . .	42,785.83
January 2031 . . . . .	2,294,959.36	October 2035 . . . . .	406,562.92	July 2040 . . . . .	40,484.84
February 2031 . . . . .	2,230,517.46	November 2035 . . . . .	393,319.40	August 2040 . . . . .	38,262.07
March 2031 . . . . .	2,167,779.19	December 2035 . . . . .	380,454.90	September 2040 . . . . .	36,115.25
April 2031 . . . . .	2,106,701.21	January 2036 . . . . .	367,959.30	October 2040 . . . . .	34,042.14
May 2031 . . . . .	2,047,241.21	February 2036 . . . . .	355,822.71	November 2040 . . . . .	32,040.59
June 2031 . . . . .	1,989,357.97	March 2036 . . . . .	344,035.52	December 2040 . . . . .	30,108.50
July 2031 . . . . .	1,933,011.26	April 2036 . . . . .	332,588.35	January 2041 . . . . .	28,243.82
August 2031 . . . . .	1,878,161.86	May 2036 . . . . .	321,472.08	February 2041 . . . . .	26,444.56
September 2031 . . . . .	1,824,771.55	June 2036 . . . . .	310,677.79	March 2041 . . . . .	24,708.78
October 2031 . . . . .	1,772,803.02	July 2036 . . . . .	300,196.84	April 2041 . . . . .	23,034.60
November 2031 . . . . .	1,722,219.92	August 2036 . . . . .	290,020.76	May 2041 . . . . .	21,420.19

### 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 .....	\$ 19,863.76	January 2042 .....	\$ 10,452.65	August 2042 .....	\$ 3,273.07
July 2041 .....	18,363.59	February 2042 .....	9,301.56	September 2042 .....	2,402.93
August 2041 .....	16,917.99	March 2042 .....	8,194.47	October 2042 .....	1,568.10
September 2041 .....	15,525.31	April 2042 .....	7,130.02	November 2042 .....	767.49
October 2041 .....	14,183.97	May 2042 .....	6,106.92	December 2042 and thereafter .....	0.00
November 2041 .....	12,892.41	June 2042 .....	5,123.88		
December 2041 .....	11,649.13	July 2042 .....	4,179.66		

### PN 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 .....	\$55,296,000.00	June 2015 .....	\$34,246,281.02	September 2017 .....	\$ 8,819,809.38
April 2013 .....	55,132,826.28	July 2015 .....	32,967,160.24	October 2017 .....	8,193,612.03
May 2013 .....	54,916,017.84	August 2015 .....	31,717,437.09	November 2017 .....	7,586,610.68
June 2013 .....	54,645,476.40	September 2015 .....	30,496,665.29	December 2017 .....	6,998,493.51
July 2013 .....	54,321,548.93	October 2015 .....	29,304,404.41	January 2018 .....	6,428,952.86
August 2013 .....	53,944,674.54	November 2015 .....	28,140,219.75	February 2018 .....	5,877,685.22
September 2013 .....	53,515,384.23	December 2015 .....	27,003,682.27	March 2018 .....	5,344,391.15
October 2013 .....	53,034,300.34	January 2016 .....	25,894,368.56	April 2018 .....	4,828,775.18
November 2013 .....	52,502,135.84	February 2016 .....	24,811,860.68	May 2018 .....	4,330,545.91
December 2013 .....	51,919,693.42	March 2016 .....	23,755,746.22	June 2018 .....	3,849,415.78
January 2014 .....	51,287,864.34	April 2016 .....	22,725,618.15	July 2018 .....	3,385,101.14
February 2014 .....	50,607,627.15	May 2016 .....	21,721,074.74	August 2018 .....	2,937,322.18
March 2014 .....	49,880,046.16	June 2016 .....	20,741,719.59	September 2018 .....	2,505,802.85
April 2014 .....	49,106,269.71	July 2016 .....	19,787,161.46	October 2018 .....	2,090,270.85
May 2014 .....	48,287,528.27	August 2016 .....	18,857,014.26	November 2018 .....	1,690,457.56
June 2014 .....	47,425,132.38	September 2016 .....	17,950,896.99	December 2018 .....	1,326,979.81
July 2014 .....	46,520,470.31	October 2016 .....	17,068,433.67	January 2019 .....	1,010,609.99
August 2014 .....	45,575,005.68	November 2016 .....	16,209,253.28	February 2019 .....	739,926.09
September 2014 .....	44,590,274.74	December 2016 .....	15,372,989.66	March 2019 .....	513,541.87
October 2014 .....	43,567,883.62	January 2017 .....	14,559,281.53	April 2019 .....	330,106.11
November 2014 .....	42,509,505.32	February 2017 .....	13,767,772.39	May 2019 .....	188,301.68
December 2014 .....	41,416,876.61	March 2017 .....	12,998,110.43	June 2019 .....	86,844.76
January 2015 .....	40,291,794.72	April 2017 .....	12,249,948.52	July 2019 .....	24,484.06
February 2015 .....	39,136,113.93	May 2017 .....	11,522,944.13	August 2019 .....	0.01
March 2015 .....	37,951,742.01	June 2017 .....	10,816,759.29	September 2019 and thereafter .....	0.00
April 2015 .....	36,740,636.51	July 2017 .....	10,131,060.52		
May 2015 .....	35,504,800.98	August 2017 .....	9,465,518.76		

### Aggregate Group II Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$40,760,000.00	March 2014 .....	\$35,087,989.09	March 2015 .....	\$24,857,049.16
April 2013 .....	40,498,061.24	April 2014 .....	34,382,676.02	April 2015 .....	23,871,456.69
May 2013 .....	40,196,743.60	May 2014 .....	33,645,907.72	May 2015 .....	22,873,574.04
June 2013 .....	39,855,945.92	June 2014 .....	32,878,928.87	June 2015 .....	21,865,305.47
July 2013 .....	39,475,942.62	July 2014 .....	32,083,060.38	July 2015 .....	20,848,580.31
August 2013 .....	39,057,101.33	August 2014 .....	31,259,696.27	August 2015 .....	19,859,099.30
September 2013 .....	38,599,882.64	September 2014 .....	30,410,300.24	September 2015 .....	18,896,274.44
October 2013 .....	38,104,839.75	October 2014 .....	29,536,402.11	October 2015 .....	17,959,528.32
November 2013 .....	37,572,617.64	November 2014 .....	28,639,593.94	November 2015 .....	17,048,294.06
December 2013 .....	37,003,952.22	December 2014 .....	27,721,526.02	December 2015 .....	16,162,015.03
January 2014 .....	36,399,668.96	January 2015 .....	26,783,902.59	January 2016 .....	15,300,144.76
February 2014 .....	35,760,681.34	February 2015 .....	25,828,477.41	February 2016 .....	14,462,146.72



**Aggregate Group II (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
March 2016 .....	\$13,647,494.16	December 2016 .....	\$ 7,283,894.48	September 2017 .....	\$ 2,429,795.03
April 2016 .....	12,855,669.96	January 2017 .....	6,675,765.56	October 2017 .....	1,970,510.69
May 2016 .....	12,086,166.49	February 2017 .....	6,085,788.91	November 2017 .....	1,525,858.07
June 2016 .....	11,338,485.39	March 2017 .....	5,513,543.21	December 2017 .....	1,095,481.83
July 2016 .....	10,612,137.46	April 2017 .....	4,958,614.93	January 2018 .....	679,033.37
August 2016 .....	9,906,642.49	May 2017 .....	4,420,598.29	February 2018 .....	276,170.67
September 2016 .....	9,221,529.12	June 2017 .....	3,899,095.08	March 2018 and	
October 2016 .....	8,556,334.68	July 2017 .....	3,393,714.54	thereafter .....	0.00
November 2016 .....	7,910,605.03	August 2017 .....	2,904,073.27		

**VM Class Targeted Balances**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$27,477,000.00	October 2014 .....	\$19,316,362.31	April 2016 .....	\$ 7,584,039.44
April 2013 .....	27,258,107.31	November 2014 .....	18,689,092.93	May 2016 .....	7,026,349.66
May 2013 .....	27,014,150.52	December 2014 .....	18,047,779.33	June 2016 .....	6,482,062.64
June 2013 .....	26,744,962.45	January 2015 .....	17,393,467.14	July 2016 .....	5,950,888.93
July 2013 .....	26,450,715.09	February 2015 .....	16,727,232.98	August 2016 .....	5,432,544.13
August 2013 .....	26,131,637.16	March 2015 .....	16,050,181.71	September 2016 .....	4,926,748.77
September 2013 .....	25,788,013.90	April 2015 .....	15,363,443.65	October 2016 .....	4,433,228.29
October 2013 .....	25,420,186.92	May 2015 .....	14,668,171.69	November 2016 .....	3,951,712.90
November 2013 .....	25,028,553.64	June 2015 .....	13,965,538.31	December 2016 .....	3,481,937.59
December 2013 .....	24,613,566.77	July 2015 .....	13,256,732.59	January 2017 .....	3,023,641.95
January 2014 .....	24,175,733.54	August 2015 .....	12,564,519.85	February 2017 .....	2,576,570.15
February 2014 .....	23,715,614.73	September 2015 .....	11,888,555.57	March 2017 .....	2,140,470.89
March 2014 .....	23,233,823.65	October 2015 .....	11,228,501.11	April 2017 .....	1,715,097.27
April 2014 .....	22,731,024.87	November 2015 .....	10,584,023.67	May 2017 .....	1,300,206.79
May 2014 .....	22,207,932.83	December 2015 .....	9,954,796.17	June 2017 .....	895,561.19
June 2014 .....	21,665,310.29	January 2016 .....	9,340,497.16	July 2017 .....	500,926.46
July 2014 .....	21,103,966.62	February 2016 .....	8,740,810.78	August 2017 .....	116,072.75
August 2014 .....	20,524,755.99	March 2016 .....	8,155,426.55	September 2017 and	
September 2014 .....	19,928,575.34			thereafter .....	0.00

**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 .....	\$265,285,000.00	September 2014 .....	\$235,676,554.69	March 2016 .....	\$185,104,016.75
April 2013 .....	264,368,471.34	October 2014 .....	233,266,941.79	April 2016 .....	182,278,753.72
May 2013 .....	263,362,243.40	November 2014 .....	230,784,168.99	May 2016 .....	179,473,944.50
June 2013 .....	262,267,508.88	December 2014 .....	228,229,590.25	June 2016 .....	176,689,449.16
July 2013 .....	261,084,735.08	January 2015 .....	225,604,603.28	July 2016 .....	173,925,128.72
August 2013 .....	259,814,446.38	February 2015 .....	222,910,648.26	August 2016 .....	171,180,845.11
September 2013 .....	258,457,223.84	March 2015 .....	220,149,206.51	September 2016 .....	168,456,461.18
October 2013 .....	257,013,704.92	April 2015 .....	217,321,799.16	October 2016 .....	165,751,840.69
November 2013 .....	255,484,582.98	May 2015 .....	214,429,985.70	November 2016 .....	163,066,848.33
December 2013 .....	253,870,606.82	June 2015 .....	211,475,362.60	December 2016 .....	160,401,349.65
January 2014 .....	252,172,580.10	July 2015 .....	208,459,561.76	January 2017 .....	157,755,211.15
February 2014 .....	250,391,360.77	August 2015 .....	205,465,517.03	February 2017 .....	155,128,300.17
March 2014 .....	248,527,860.34	September 2015 .....	202,493,079.82	March 2017 .....	152,520,484.97
April 2014 .....	246,583,043.18	October 2015 .....	199,542,102.51	April 2017 .....	149,931,634.67
May 2014 .....	244,557,925.74	November 2015 .....	196,612,438.48	May 2017 .....	147,361,619.26
June 2014 .....	242,453,575.65	December 2015 .....	193,703,942.09	June 2017 .....	144,810,309.60
July 2014 .....	240,271,110.86	January 2016 .....	190,816,468.65	July 2017 .....	142,277,577.43
August 2014 .....	238,011,698.67	February 2016 .....	187,949,874.46	August 2017 .....	139,763,295.32



**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>
September 2017 . . . . .	\$137,267,336.70	August 2022 . . . . .	\$ 33,952,358.57	July 2027 . . . . .	\$ 7,232,419.13
October 2017 . . . . .	134,789,575.85	September 2022 . . . . .	33,092,666.44	August 2027 . . . . .	7,040,349.63
November 2017 . . . . .	132,329,887.87	October 2022 . . . . .	32,254,219.95	September 2027 . . . . .	6,853,183.60
December 2017 . . . . .	129,888,148.71	November 2022 . . . . .	31,436,503.21	October 2027 . . . . .	6,670,799.16
January 2018 . . . . .	127,464,235.14	December 2022 . . . . .	30,639,012.70	November 2027 . . . . .	6,493,077.39
February 2018 . . . . .	125,058,024.77	January 2023 . . . . .	29,861,256.97	December 2027 . . . . .	6,319,902.29
March 2018 . . . . .	122,669,396.00	February 2023 . . . . .	29,102,756.34	January 2028 . . . . .	6,151,160.67
April 2018 . . . . .	120,298,228.05	March 2023 . . . . .	28,363,042.66	February 2028 . . . . .	5,986,742.11
May 2018 . . . . .	117,944,400.96	April 2023 . . . . .	27,641,658.98	March 2028 . . . . .	5,826,538.90
June 2018 . . . . .	115,607,795.56	May 2023 . . . . .	26,938,159.32	April 2028 . . . . .	5,670,445.94
July 2018 . . . . .	113,288,293.46	June 2023 . . . . .	26,252,108.43	May 2028 . . . . .	5,518,360.72
August 2018 . . . . .	110,985,777.09	July 2023 . . . . .	25,583,081.46	June 2028 . . . . .	5,370,183.22
September 2018 . . . . .	108,700,129.65	August 2023 . . . . .	24,930,663.81	July 2028 . . . . .	5,225,815.87
October 2018 . . . . .	106,431,235.12	September 2023 . . . . .	24,294,450.80	August 2028 . . . . .	5,085,163.48
November 2018 . . . . .	104,178,978.25	October 2023 . . . . .	23,674,047.50	September 2028 . . . . .	4,948,133.21
December 2018 . . . . .	101,943,244.57	November 2023 . . . . .	23,069,068.46	October 2028 . . . . .	4,814,634.48
January 2019 . . . . .	99,723,920.38	December 2023 . . . . .	22,479,137.48	November 2028 . . . . .	4,684,578.92
February 2019 . . . . .	97,520,892.71	January 2024 . . . . .	21,903,887.42	December 2028 . . . . .	4,557,880.35
March 2019 . . . . .	95,334,049.38	February 2024 . . . . .	21,342,959.98	January 2029 . . . . .	4,434,454.68
April 2019 . . . . .	93,163,278.94	March 2024 . . . . .	20,796,005.46	February 2029 . . . . .	4,314,219.88
May 2019 . . . . .	91,008,470.68	April 2024 . . . . .	20,262,682.58	March 2029 . . . . .	4,197,095.96
June 2019 . . . . .	88,869,514.65	May 2024 . . . . .	19,742,658.29	April 2029 . . . . .	4,083,004.86
July 2019 . . . . .	86,746,301.62	June 2024 . . . . .	19,235,607.52	May 2029 . . . . .	3,971,870.46
August 2019 . . . . .	84,638,723.09	July 2024 . . . . .	18,741,213.08	June 2029 . . . . .	3,863,618.49
September 2019 . . . . .	82,546,671.29	August 2024 . . . . .	18,259,165.37	July 2029 . . . . .	3,758,176.52
October 2019 . . . . .	80,495,992.28	September 2024 . . . . .	17,789,162.30	August 2029 . . . . .	3,655,473.91
November 2019 . . . . .	78,495,299.85	October 2024 . . . . .	17,330,909.01	September 2029 . . . . .	3,555,441.72
December 2019 . . . . .	76,543,392.66	November 2024 . . . . .	16,884,117.80	October 2029 . . . . .	3,458,012.75
January 2020 . . . . .	74,639,097.94	December 2024 . . . . .	16,448,507.86	November 2029 . . . . .	3,363,121.41
February 2020 . . . . .	72,781,270.82	January 2025 . . . . .	16,023,805.19	December 2029 . . . . .	3,270,703.77
March 2020 . . . . .	70,968,793.64	February 2025 . . . . .	15,609,742.39	January 2030 . . . . .	3,180,697.43
April 2020 . . . . .	69,200,575.32	March 2025 . . . . .	15,206,058.51	February 2030 . . . . .	3,093,041.57
May 2020 . . . . .	67,475,550.78	April 2025 . . . . .	14,812,498.89	March 2030 . . . . .	3,007,676.84
June 2020 . . . . .	65,792,680.23	May 2025 . . . . .	14,428,815.06	April 2030 . . . . .	2,924,545.35
July 2020 . . . . .	64,150,948.68	June 2025 . . . . .	14,054,764.51	May 2030 . . . . .	2,843,590.68
August 2020 . . . . .	62,549,365.27	July 2025 . . . . .	13,690,110.61	June 2030 . . . . .	2,764,757.74
September 2020 . . . . .	60,986,962.76	August 2025 . . . . .	13,334,622.44	July 2030 . . . . .	2,687,992.86
October 2020 . . . . .	59,462,796.94	September 2025 . . . . .	12,988,074.69	August 2030 . . . . .	2,613,243.65
November 2020 . . . . .	57,975,946.10	October 2025 . . . . .	12,650,247.46	September 2030 . . . . .	2,540,459.05
December 2020 . . . . .	56,525,510.47	November 2025 . . . . .	12,320,926.20	October 2030 . . . . .	2,469,589.24
January 2021 . . . . .	55,110,611.75	December 2025 . . . . .	11,999,901.54	November 2030 . . . . .	2,400,585.64
February 2021 . . . . .	53,730,392.57	January 2026 . . . . .	11,686,969.19	December 2030 . . . . .	2,333,400.88
March 2021 . . . . .	52,384,016.00	February 2026 . . . . .	11,381,929.79	January 2031 . . . . .	2,267,988.73
April 2021 . . . . .	51,070,665.08	March 2026 . . . . .	11,084,588.82	February 2031 . . . . .	2,204,304.15
May 2021 . . . . .	49,789,542.33	April 2026 . . . . .	10,794,756.48	March 2031 . . . . .	2,142,303.20
June 2021 . . . . .	48,539,869.31	May 2026 . . . . .	10,512,247.56	April 2031 . . . . .	2,081,943.01
July 2021 . . . . .	47,320,886.14	June 2026 . . . . .	10,236,881.34	May 2031 . . . . .	2,023,181.79
August 2021 . . . . .	46,131,851.10	July 2026 . . . . .	9,968,481.49	June 2031 . . . . .	1,965,978.80
September 2021 . . . . .	44,972,040.15	August 2026 . . . . .	9,706,875.96	July 2031 . . . . .	1,910,294.28
October 2021 . . . . .	43,840,746.58	September 2026 . . . . .	9,451,896.86	August 2031 . . . . .	1,856,089.49
November 2021 . . . . .	42,737,280.54	October 2026 . . . . .	9,203,380.40	September 2031 . . . . .	1,803,326.62
December 2021 . . . . .	41,660,968.66	November 2026 . . . . .	8,961,166.74	October 2031 . . . . .	1,751,968.84
January 2022 . . . . .	40,611,153.68	December 2026 . . . . .	8,725,099.96	November 2031 . . . . .	1,701,980.19
February 2022 . . . . .	39,587,194.03	January 2027 . . . . .	8,495,027.89	December 2031 . . . . .	1,653,325.65
March 2022 . . . . .	38,588,463.49	February 2027 . . . . .	8,270,802.09	January 2032 . . . . .	1,605,971.03
April 2022 . . . . .	37,614,350.82	March 2027 . . . . .	8,052,277.71	February 2032 . . . . .	1,559,883.03
May 2022 . . . . .	36,664,259.40	April 2027 . . . . .	7,839,313.44	March 2032 . . . . .	1,515,029.16
June 2022 . . . . .	35,737,606.89	May 2027 . . . . .	7,631,771.38	April 2032 . . . . .	1,471,377.73
July 2022 . . . . .	34,833,824.88	June 2027 . . . . .	7,429,517.03	May 2032 . . . . .	1,428,897.87

**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 2032	\$ 1,387,559.45	January 2036	\$ 363,635.00	August 2039	\$ 69,817.77
July 2032	1,347,333.12	February 2036	351,641.04	September 2039	66,632.01
August 2032	1,308,190.24	March 2036	339,992.37	October 2039	63,549.87
September 2032	1,270,102.90	April 2036	328,679.74	November 2039	60,568.36
October 2032	1,233,043.88	May 2036	317,694.10	December 2039	57,684.61
November 2032	1,196,986.66	June 2036	307,026.67	January 2040	54,895.81
December 2032	1,161,905.35	July 2036	296,668.89	February 2040	52,199.23
January 2033	1,127,774.74	August 2036	286,612.40	March 2040	49,592.21
February 2033	1,094,570.23	September 2036	276,849.08	April 2040	47,072.17
March 2033	1,062,267.86	October 2036	267,371.01	May 2040	44,636.59
April 2033	1,030,844.26	November 2036	258,170.47	June 2040	42,283.01
May 2033	1,000,276.63	December 2036	249,239.93	July 2040	40,009.06
June 2033	970,542.77	January 2037	240,572.09	August 2040	37,812.41
July 2033	941,621.02	February 2037	232,159.80	September 2040	35,690.82
August 2033	913,490.28	March 2037	223,996.12	October 2040	33,642.07
September 2033	886,129.96	April 2037	216,074.29	November 2040	31,664.05
October 2033	859,520.02	May 2037	208,387.69	December 2040	29,754.66
November 2033	833,640.88	June 2037	200,929.92	January 2041	27,911.89
December 2033	808,473.49	July 2037	193,694.72	February 2041	26,133.78
January 2034	783,999.28	August 2037	186,676.00	March 2041	24,418.40
February 2034	760,200.13	September 2037	179,867.82	April 2041	22,763.89
March 2034	737,058.38	October 2037	173,264.41	May 2041	21,168.45
April 2034	714,556.83	November 2037	166,860.13	June 2041	19,630.32
May 2034	692,678.71	December 2037	160,649.51	July 2041	18,147.78
June 2034	671,407.66	January 2038	154,627.21	August 2041	16,719.16
July 2034	650,727.76	February 2038	148,788.02	September 2041	15,342.85
August 2034	630,623.47	March 2038	143,126.89	October 2041	14,017.28
September 2034	611,079.65	April 2038	137,638.88	November 2041	12,740.90
October 2034	592,081.56	May 2038	132,319.20	December 2041	11,512.22
November 2034	573,614.81	June 2038	127,163.17	January 2042	10,329.81
December 2034	555,665.38	July 2038	122,166.23	February 2042	9,192.25
January 2035	538,219.63	August 2038	117,323.96	March 2042	8,098.16
February 2035	521,264.24	September 2038	112,632.04	April 2042	7,046.23
March 2035	504,786.25	October 2038	108,086.26	May 2042	6,035.15
April 2035	488,773.00	November 2038	103,682.54	June 2042	5,063.66
May 2035	473,212.18	December 2038	99,416.89	July 2042	4,130.54
June 2035	458,091.79	January 2039	95,285.43	August 2042	3,234.60
July 2035	443,400.12	February 2039	91,284.39	September 2042	2,374.69
August 2035	429,125.79	March 2039	87,410.09	October 2042	1,549.68
September 2035	415,257.67	April 2039	83,658.96	November 2042	758.47
October 2035	401,784.94	May 2039	80,027.51	December 2042 and thereafter	0.00
November 2035	388,697.06	June 2039	76,512.34		
December 2035	375,983.75	July 2039	73,110.17		

**NP 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	\$61,098,000.00	January 2014	\$56,668,263.55	November 2014	\$46,966,673.29
April 2013	60,918,121.51	February 2014	55,916,416.00	December 2014	45,759,289.11
May 2013	60,678,480.23	March 2014	55,112,251.31	January 2015	44,516,084.99
June 2013	60,379,446.29	April 2014	54,257,041.71	February 2015	43,239,114.95
July 2013	60,021,403.45	May 2014	53,352,150.48	March 2015	41,930,492.10
August 2013	59,604,837.63	June 2014	52,399,029.63	April 2015	40,592,384.56
September 2013	59,130,336.65	July 2014	51,399,217.30	May 2015	39,227,011.19
October 2013	58,598,589.58	August 2014	50,354,335.07	June 2015	37,836,637.22
November 2013	58,010,385.97	September 2014	49,266,085.03	July 2015	36,423,569.78
December 2013	57,366,614.88	October 2014	48,136,246.62	August 2015	35,043,065.21

**NP 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 2015 .....	\$33,694,625.97	March 2017 .....	\$14,376,305.20	August 2018 .....	\$ 3,280,071.10
October 2015 .....	32,377,761.07	April 2017 .....	13,550,822.20	September 2018 .....	2,804,383.36
November 2015 .....	31,091,986.00	May 2017 .....	12,748,727.53	October 2018 .....	2,346,342.81
December 2015 .....	29,836,822.61	June 2017 .....	11,969,645.51	November 2018 .....	1,909,888.29
January 2016 .....	28,611,799.09	July 2017 .....	11,213,205.48	December 2018 .....	1,522,206.18
February 2016 .....	27,416,449.84	August 2017 .....	10,479,041.79	January 2019 .....	1,181,845.38
March 2016 .....	26,250,315.44	September 2017 .....	9,766,793.69	February 2019 .....	887,391.15
April 2016 .....	25,112,942.52	October 2017 .....	9,076,105.31	March 2019 .....	637,464.22
May 2016 .....	24,003,883.74	November 2017 .....	8,406,625.58	April 2019 .....	430,719.98
June 2016 .....	22,922,697.68	December 2017 .....	7,758,008.17	May 2019 .....	265,847.64
July 2016 .....	21,868,948.78	January 2018 .....	7,129,911.43	June 2019 .....	141,569.40
August 2016 .....	20,842,207.26	February 2018 .....	6,521,998.31	July 2019 .....	56,639.69
September 2016 .....	19,842,049.08	March 2018 .....	5,933,936.38	August 2019 .....	9,844.37
October 2016 .....	18,868,055.81	April 2018 .....	5,365,397.69	September 2019 .....	0.01
November 2016 .....	17,919,814.62	May 2018 .....	4,816,058.74	October 2019 and thereafter .....	0.00
December 2016 .....	16,996,918.19	June 2018 .....	4,285,600.44		
January 2017 .....	16,098,964.59	July 2018 .....	3,773,708.05		
February 2017 .....	15,225,557.34				

**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 .....	\$276,267,000.00	February 2016 .....	\$206,188,122.79	January 2019 .....	\$127,108,349.85
April 2013 .....	275,227,474.12	March 2016 .....	203,735,132.74	February 2019 .....	125,040,581.92
May 2013 .....	274,120,539.59	April 2016 .....	201,294,255.77	March 2019 .....	122,982,714.72
June 2013 .....	272,946,888.92	May 2016 .....	198,865,423.15	April 2019 .....	120,934,690.51
July 2013 .....	271,706,890.62	June 2016 .....	196,448,566.51	May 2019 .....	118,896,451.88
August 2013 .....	270,400,947.47	July 2016 .....	194,043,617.79	June 2019 .....	116,867,941.67
September 2013 .....	269,029,496.30	August 2016 .....	191,650,509.30	July 2019 .....	114,849,103.02
October 2013 .....	267,593,007.72	September 2016 .....	189,269,173.67	August 2019 .....	112,839,879.34
November 2013 .....	266,091,985.89	October 2016 .....	186,899,543.86	September 2019 .....	110,840,214.33
December 2013 .....	264,526,968.12	November 2016 .....	184,541,553.19	October 2019 .....	108,850,051.97
January 2014 .....	262,898,524.61	December 2016 .....	182,195,135.29	November 2019 .....	106,869,336.50
February 2014 .....	261,207,258.04	January 2017 .....	179,860,224.14	December 2019 .....	104,898,012.44
March 2014 .....	259,453,803.18	February 2017 .....	177,536,754.04	January 2020 .....	102,936,024.61
April 2014 .....	257,638,826.45	March 2017 .....	175,224,659.61	February 2020 .....	100,983,318.06
May 2014 .....	255,763,025.50	April 2017 .....	172,923,875.81	March 2020 .....	99,053,300.02
June 2014 .....	253,827,128.69	May 2017 .....	170,634,337.92	April 2020 .....	97,158,199.53
July 2014 .....	251,831,894.58	June 2017 .....	168,355,981.53	May 2020 .....	95,297,399.56
August 2014 .....	249,778,111.42	July 2017 .....	166,088,742.57	June 2020 .....	93,470,293.78
September 2014 .....	247,666,596.58	August 2017 .....	163,832,557.29	July 2020 .....	91,676,286.43
October 2014 .....	245,498,195.94	September 2017 .....	161,587,362.23	August 2020 .....	89,914,792.11
November 2014 .....	243,273,783.30	October 2017 .....	159,353,094.28	September 2020 .....	88,185,235.60
December 2014 .....	240,994,287.17	November 2017 .....	157,129,690.62	October 2020 .....	86,487,051.67
January 2015 .....	238,660,634.72	December 2017 .....	154,917,088.76	November 2020 .....	84,819,684.94
February 2015 .....	236,273,779.03	January 2018 .....	152,715,226.51	December 2020 .....	83,182,589.70
March 2015 .....	233,834,698.39	February 2018 .....	150,524,041.98	January 2021 .....	81,575,229.75
April 2015 .....	231,347,991.78	March 2018 .....	148,343,473.62	February 2021 .....	79,997,078.19
May 2015 .....	228,821,635.09	April 2018 .....	146,173,460.15	March 2021 .....	78,447,617.33
June 2015 .....	226,256,476.79	May 2018 .....	144,013,940.61	April 2021 .....	76,926,338.49
July 2015 .....	223,704,065.92	June 2018 .....	141,864,854.35	May 2021 .....	75,432,741.85
August 2015 .....	221,164,330.57	July 2018 .....	139,726,141.01	June 2021 .....	73,966,336.31
September 2015 .....	218,637,199.19	August 2018 .....	137,597,740.53	July 2021 .....	72,526,639.31
October 2015 .....	216,122,600.60	September 2018 .....	135,479,593.15	August 2021 .....	71,113,176.73
November 2015 .....	213,620,463.97	October 2018 .....	133,371,639.42	September 2021 .....	69,725,482.69
December 2015 .....	211,130,718.81	November 2018 .....	131,273,820.16	October 2021 .....	68,363,099.47
January 2016 .....	208,653,295.01	December 2018 .....	129,186,076.49	November 2021 .....	67,025,577.31

**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 2021	\$ 65,712,474.31	November 2026	\$ 19,131,238.94	October 2031	\$ 4,853,788.08
January 2022	64,423,356.28	December 2026	18,728,920.73	November 2031	4,727,266.91
February 2022	63,157,796.61	January 2027	18,334,220.15	December 2031	4,603,277.96
March 2022	61,915,376.14	February 2027	17,946,998.48	January 2032	4,481,773.53
April 2022	60,695,683.04	March 2027	17,567,119.46	February 2032	4,362,706.82
May 2022	59,498,312.67	April 2027	17,194,449.26	March 2032	4,246,031.83
June 2022	58,322,867.46	May 2027	16,828,856.42	April 2032	4,131,703.43
July 2022	57,168,956.78	June 2027	16,470,211.82	May 2032	4,019,677.30
August 2022	56,036,196.86	July 2027	16,118,388.63	June 2032	3,909,909.92
September 2022	54,924,210.60	August 2027	15,773,262.28	July 2032	3,802,358.58
October 2022	53,832,627.53	September 2027	15,434,710.41	August 2032	3,696,981.32
November 2022	52,761,083.64	October 2027	15,102,612.84	September 2032	3,593,736.97
December 2022	51,709,221.31	November 2027	14,776,851.54	October 2032	3,492,585.09
January 2023	50,676,689.17	December 2027	14,457,310.55	November 2032	3,393,485.99
February 2023	49,663,142.00	January 2028	14,143,876.01	December 2032	3,296,400.70
March 2023	48,668,240.63	February 2028	13,836,436.06	January 2033	3,201,290.96
April 2023	47,691,651.82	March 2028	13,534,880.86	February 2033	3,108,119.20
May 2023	46,733,048.19	April 2028	13,239,102.50	March 2033	3,016,848.55
June 2023	45,792,108.08	May 2028	12,948,995.02	April 2033	2,927,442.82
July 2023	44,868,515.48	June 2028	12,664,454.33	May 2033	2,839,866.44
August 2023	43,961,959.92	July 2028	12,385,378.22	June 2033	2,754,084.55
September 2023	43,072,136.37	August 2028	12,111,666.27	July 2033	2,670,062.87
October 2023	42,198,745.15	September 2028	11,843,219.89	August 2033	2,587,767.79
November 2023	41,341,491.84	October 2028	11,579,942.22	September 2033	2,507,166.30
December 2023	40,500,087.21	November 2028	11,321,738.16	October 2033	2,428,226.00
January 2024	39,674,247.07	December 2028	11,068,514.29	November 2033	2,350,915.06
February 2024	38,863,692.25	January 2029	10,820,178.86	December 2033	2,275,202.26
March 2024	38,068,148.47	February 2029	10,576,641.77	January 2034	2,201,056.96
April 2024	37,287,346.27	March 2029	10,337,814.54	February 2034	2,128,449.05
May 2024	36,521,020.95	April 2029	10,103,610.25	March 2034	2,057,348.99
June 2024	35,768,912.42	May 2029	9,873,943.56	April 2034	1,987,727.80
July 2024	35,030,765.20	June 2029	9,648,730.64	May 2034	1,919,557.00
August 2024	34,306,328.29	July 2029	9,427,889.18	June 2034	1,852,808.66
September 2024	33,595,355.10	August 2029	9,211,338.32	July 2034	1,787,455.35
October 2024	32,897,603.40	September 2029	8,998,998.69	August 2034	1,723,470.16
November 2024	32,212,835.20	October 2029	8,790,792.31	September 2034	1,660,826.65
December 2024	31,540,816.73	November 2029	8,586,642.60	October 2034	1,599,498.89
January 2025	30,881,318.30	December 2029	8,386,474.38	November 2034	1,539,461.43
February 2025	30,234,114.29	January 2030	8,190,213.80	December 2034	1,480,689.27
March 2025	29,598,983.06	February 2030	7,997,788.35	January 2035	1,423,157.88
April 2025	28,975,706.87	March 2030	7,809,126.80	February 2035	1,366,843.20
May 2025	28,364,071.82	April 2030	7,624,159.23	March 2035	1,311,721.60
June 2025	27,763,867.78	May 2030	7,442,816.96	April 2035	1,257,769.87
July 2025	27,174,888.34	June 2030	7,265,032.56	May 2035	1,204,965.27
August 2025	26,596,930.70	July 2030	7,090,739.79	June 2035	1,153,285.45
September 2025	26,029,795.69	August 2030	6,919,873.63	July 2035	1,102,708.48
October 2025	25,473,287.61	September 2030	6,752,370.21	August 2035	1,053,212.84
November 2025	24,927,214.25	October 2030	6,588,166.82	September 2035	1,004,777.41
December 2025	24,391,386.78	November 2030	6,427,201.90	October 2035	957,381.47
January 2026	23,865,619.71	December 2030	6,269,414.96	November 2035	911,004.66
February 2026	23,349,730.82	January 2031	6,114,746.63	December 2035	865,627.03
March 2026	22,843,541.14	February 2031	5,963,138.61	January 2036	821,228.98
April 2026	22,346,874.83	March 2031	5,814,533.65	February 2036	777,791.28
May 2026	21,859,559.20	April 2031	5,668,875.52	March 2036	735,295.05
June 2026	21,381,424.58	May 2031	5,526,109.04	April 2036	693,721.78
July 2026	20,912,304.32	June 2031	5,386,179.99	May 2036	653,053.30
August 2026	20,452,034.74	July 2031	5,249,035.16	June 2036	613,271.76
September 2026	20,000,455.02	August 2031	5,114,622.28	July 2036	574,359.66
October 2026	19,557,407.23	September 2031	4,982,890.05	August 2036	536,299.84

**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 2036 . . . .	\$ 499,075.42	April 2037 . . . . .	\$ 260,545.05	November 2037 . . . .	\$ 56,929.42
October 2036 . . . . .	462,669.88	May 2037 . . . . .	229,433.82	December 2037 . . . .	30,415.01
November 2036 . . . .	427,066.98	June 2037 . . . . .	199,019.82	January 2038 . . . . .	4,505.56
December 2036 . . . .	392,250.80	July 2037 . . . . .	169,289.13	February 2038 . . . .	0.01
January 2037 . . . . .	358,205.71	August 2037 . . . . .	140,228.04	March 2038 and	
February 2037 . . . .	324,916.37	September 2037 . . . .	111,823.13	thereafter . . . . .	0.00
March 2037 . . . . .	292,367.74	October 2037 . . . . .	84,061.23		

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

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

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Exhibit A .....	A- 1
Schedule 1 .....	A- 3
Principal Balance Schedules .....	B- 1

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**\$1,948,020,393**



**Guaranteed REMIC  
Pass-Through Certificates  
Fannie Mae REMIC Trust 2013-35**

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**PROSPECTUS SUPPLEMENT**

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**Deutsche Bank Securities**



**March 22, 2013**

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