

**\$635,173,294**



**FannieMae®**

**Guaranteed REMIC Pass-Through Certificates**  
**Fannie Mae REMIC Trust 2014-28**

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

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

<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>
AU(2) ...	1	\$84,000,000	SEQ	1.5%	FIX	3136AJ J98	March 2040
AM(2) ...	1	44,772,099	SEQ	1.5	FIX	3136AJ K21	March 2040
AL(2) ...	1	227,901	SEQ	1.5	FIX	3136AJ K39	March 2040
ND ...	1	54,008,952	SEQ	3.0	FIX	3136AJ K47	March 2040
AD ...	1	15,000,000	SEQ	4.5	FIX	3136AJ K54	March 2040
AI ...	1	56,999,999(3)	NTL	3.0	FIX/IO	3136AJ K62	March 2040
VA(2) ...	1	14,929,000	SEQ/AD	3.0	FIX	3136AJ K70	September 2025
AV(2) ...	1	15,994,000	SEQ/AD	3.0	FIX	3136AJ K88	August 2034
ZA(2) ...	1	37,091,595	SEQ	3.0	FIX/Z	3136AJ K96	May 2044
JL(2) ...	2	33,919,725(3)	NTL	(4)	WAC/IO	3136AJ L20	May 2044
CL(2) ...	3	25,591,485(3)	NTL	(5)	WAC/IO	3136AJ L38	May 2044
IC(2) ...	4	40,022,298(3)	NTL	5.5	FIX/IO	3136AJ L46	April 2044
BA(2) ...	5	35,072,500	PAC/AD	2.5	FIX	3136AJ L53	August 2043
BF(2) ...	5	21,043,500	PAC/AD	(6)	FLT	3136AJ L61	August 2043
BS(2) ...	5	21,043,500(3)	NTL	(6)	INV/IO	3136AJ L79	August 2043
VB(2) ...	5	913,000	PAC/AD	4.0	FIX	3136AJ L87	July 2025
BV(2) ...	5	1,125,000	PAC/AD	4.0	FIX	3136AJ L95	September 2034
BZ(2) ...	5	1,637,000	PAC/AD	4.0	FIX/Z	3136AJ M29	May 2044
ZX(2) ...	5	9,270,206	SUP	4.0	FIX/Z	3136AJ M37	May 2044
FB(2) ...	5	46,040,804	PT	(6)	FLT	3136AJ M45	May 2044
SB(2) ...	5	46,040,804(3)	NTL	(6)	INV/IO	3136AJ M52	May 2044

*(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 AB, AY, WB, BC, BD, BE, WD, DB, DC, WE, EB, EC, ED, PA, PD, JK, CH, CG, ZB, ZC, FC, CY and CV 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 April 30, 2014.

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

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

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

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

**Deutsche Bank Securities**



The date of this Prospectus Supplement is April 24, 2014

<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>
DA(2) . . . .	6	\$31,733,000	PAC/AD	3.0%	FIX	3136AJM60	October 2043
DI(2) . . . .	6	6,346,600(3)	NTL	5.0	FIX/IO	3136AJM78	October 2043
VD(2) . . . .	6	424,000	PAC/AD	4.0	FIX	3136AJM86	July 2025
DV(2) . . . .	6	522,000	PAC/AD	4.0	FIX	3136AJM94	September 2034
ZD(2) . . . .	6	759,000	PAC/AD	4.0	FIX/Z	3136AJN28	May 2044
XZ(2) . . . .	6	5,240,549	SUP	4.0	FIX/Z	3136AJN36	May 2044
FD(2) . . . .	6	25,785,699	PT	(6)	FLT	3136AJN44	May 2044
SD(2) . . . .	6	25,785,699(3)	NTL	(6)	INV/IO	3136AJN51	May 2044
EA(2) . . . .	7	40,318,750	PAC/AD	2.5	FIX	3136AJN69	July 2043
EF(2) . . . .	7	24,191,250	PAC/AD	(6)	FLT	3136AJN77	July 2043
ES(2) . . . .	7	24,191,250(3)	NTL	(6)	INV/IO	3136AJN85	July 2043
VE(2) . . . .	7	1,160,000	PAC/AD	4.0	FIX	3136AJN93	July 2025
EV(2) . . . .	7	1,430,000	PAC/AD	4.0	FIX	3136AJP26	September 2034
ZE(2) . . . .	7	2,079,153	PAC/AD	4.0	FIX/Z	3136AJP34	May 2044
YZ(2) . . . .	7	10,489,245	SUP	4.0	FIX/Z	3136AJP42	May 2044
FE(2) . . . .	7	53,112,264	PT	(6)	FLT	3136AJP59	May 2044
SE(2) . . . .	7	53,112,264(3)	NTL	(6)	INV/IO	3136AJP67	May 2044
PE(2) . . . .	8	55,456,000	SC/PAC	2.5	FIX	3136AJP75	February 2043
PI(2) . . . .	8	13,864,000(3)	NTL	4.0	FIX/IO	3136AJP83	February 2043
CA . . . . .	8	1,327,923	SC/SUP/AD	3.5	FIX	3136AJP91	February 2043
CZ . . . . .	8	18,904	SC/SUP	3.5	FIX/Z	3136AJQ25	February 2043
R . . . . .		0	NPR	0	NPR	3136AJQ33	May 2044
RL . . . . .		0	NPR	0	NPR	3136AJQ41	May 2044

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|---|--|
| <p>(1) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC prospectus.</p> <p>(2) Exchangeable classes.</p> <p>(3) Notional principal balances. These classes are interest only classes. See page S-8 for a description of how their notional principal balances are calculated.</p> | <p>(4) The interest rate of the JI Class is calculated as described on page S-15.</p> <p>(5) The interest rate of the CI Class is calculated as described on page S-16.</p> <p>(6) Based on LIBOR.</p> |
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## TABLE OF CONTENTS

	<u>Page</u>		<u>Page</u>
<b>AVAILABLE INFORMATION</b> .....	S- 3	<b>YIELD TABLES AND ADDITIONAL</b>	
<b>SUMMARY</b> .....	S- 5	<b>YIELD CONSIDERATIONS</b> .....	S-21
<b>ADDITIONAL RISK FACTORS</b> .....	S-11	<i>General</i> .....	S-21
<b>DESCRIPTION OF THE</b>		<i>The Fixed Rate Interest Only</i>	
<b>CERTIFICATES</b> .....	S-12	<i>Classes</i> .....	S-22
<b>GENERAL</b> .....	S-12	<i>The Inverse Floating Rate</i>	
<i>Structure</i> .....	S-12	<i>Classes</i> .....	S-23
<i>Fannie Mae Guaranty</i> .....	S-13	<i>The JI and CI Classes</i> .....	S-25
<i>Characteristics of Certificates</i> .....	S-13	<b>WEIGHTED AVERAGE LIVES OF THE</b>	
<i>Authorized Denominations</i> .....	S-14	<b>CERTIFICATES</b> .....	S-25
<b>THE TRUST MBS</b> .....	S-14	<b>DECREMENT TABLES</b> .....	S-26
<b>THE UNDERLYING REMIC AND RCR</b>		<b>CHARACTERISTICS OF THE RESIDUAL</b>	
<b>CERTIFICATES</b> .....	S-14	<b>CLASSES</b> .....	S-37
<b>THE SMBS</b> .....	S-14	<b>CERTAIN ADDITIONAL FEDERAL</b>	
<b>DISTRIBUTIONS OF INTEREST</b> .....	S-15	<b>INCOME TAX CONSEQUENCES</b> ..	S-37
<i>General</i> .....	S-15	<b>U.S. TREASURY CIRCULAR 230</b>	
<i>Delay Classes and No-Delay</i>		<b>NOTICE</b> .....	S-37
<i>Classes</i> .....	S-15	<b>REMIC ELECTIONS AND SPECIAL TAX</b>	
<i>Accrual Classes</i> .....	S-15	<b>ATTRIBUTES</b> .....	S-37
<i>The JI Class</i> .....	S-15	<b>TAXATION OF BENEFICIAL OWNERS OF</b>	
<i>The CI Class</i> .....	S-16	<b>REGULAR CERTIFICATES</b> .....	S-37
<i>The JK Class</i> .....	S-16	<b>TAXATION OF BENEFICIAL OWNERS OF</b>	
<i>The CH Class</i> .....	S-16	<b>RESIDUAL CERTIFICATES</b> .....	S-38
<i>The CG Class</i> .....	S-17	<b>TAXATION OF BENEFICIAL OWNERS OF</b>	
<b>DISTRIBUTIONS OF PRINCIPAL</b> .....	S-17	<b>RCR CERTIFICATES</b> .....	S-38
<b>STRUCTURING ASSUMPTIONS</b> .....	S-20	<b>PLAN OF DISTRIBUTION</b> .....	S-39
<i>Pricing Assumptions</i> .....	S-20	<b>LEGAL MATTERS</b> .....	S-39
<i>Prepayment Assumptions</i> .....	S-20	<b>EXHIBIT A</b> .....	A- 1
<i>Principal Balance Schedules</i> .....	S-20	<b>SCHEDULE 1</b> .....	A- 3
		<b>PRINCIPAL BALANCE</b>	
		<b>SCHEDULES</b> .....	B- 1

## AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated August 1, 2012 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
  - 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 2, Group 3, Group 4 or Group 8 Class or the R or RL Class, the disclosure documents relating to the applicable underlying REMIC or RCR certificates (the “Underlying REMIC Disclosure Documents”);
- if you are purchasing a Group 2 or Group 3 Class or the R or RL Class
  - our Prospectus for Fannie Mae Stripped Mortgage-Backed Securities dated
    - February 1, 2012, for all SMBS issued on or after February 1, 2012,
    - January 1, 2009, for all SMBS issued on or after January 1, 2009 and prior to February 1, 2012,
    - December 1, 2007, for all SMBS issued on or after December 1, 2007 and prior to January 1, 2009, or
    - May 1, 2002, for all other SMBS(as applicable, the “SMBS Prospectus”); and
  - the prospectus supplements or preliminary data statements, as applicable, relating to the applicable SMBS (the “SMBS Supplements”); 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, the SMBS Prospectus, the SMBS Supplements 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, the SMBS Prospectus, the SMBS Supplements 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 April 1, 2014. 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	Class 2009-116-IO REMIC Certificate Class 2010-130-HI REMIC Certificate Group 2 SMBS
3	Class 2010-135-IO REMIC Certificate Group 3 SMBS
4	Class 2014-15-IO REMIC Certificate
5	Group 5 MBS
6	Group 6 MBS
7	Group 7 MBS
8	Class 2013-72-KE RCR Certificate

### Group 1, Group 5, Group 6 and Group 7 MBS

#### 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	\$266,023,547	3.00%	3.25% to 5.50%	241 to 360
Group 5 MBS	\$115,102,010	5.00%	5.25% to 7.50%	215 to 360
Group 6 MBS	\$ 64,464,248	5.00%	5.25% to 7.50%	241 to 360
Group 7 MBS	\$132,780,662	5.00%	5.25% to 7.50%	241 to 360

#### Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 1 MBS	\$266,023,547	360	337	19	3.55%
Group 5 MBS	\$115,102,010	360	339	16	5.40%
Group 6 MBS	\$ 64,464,248	360	325	30	5.35%
Group 7 MBS	\$132,780,662	360	351	8	5.38%

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 2, Group 3, Group 4 and Group 8 Underlying REMIC and RCR Certificates

Exhibit A describes the underlying REMIC and RCR certificates in Group 2, Group 3, Group 4 and Group 8, including certain information about the related mortgage loans. To learn more about the underlying REMIC and RCR certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

## Group 2 and Group 3 SMBS

### Characteristics of the SMBS

	<u>Notional Principal Balance*</u>	<u>Pass- Through Rate</u>	<u>SMBS Trust and Class Designation</u>
Group 2 SMBS	\$ 840,907.97	6.00%	374-14
	\$ 4,431,587.98	6.00%	381-8
	\$ 4,148,208.74	6.00%	383-43
	\$ 3,767,150.86	6.00%	383-44
	\$ 2,282,443.11	6.00%	386-9
	\$ 918,829.72	6.00%	394-8
Group 3 SMBS	\$10,821,254.89	5.50%	364-12
	\$ 2,005,861.40	5.50%	383-6
	\$ 1,982,088.89	5.50%	383-7
	\$ 1,062,338.80	5.50%	393-4

\* These are interest only SMBS certificates.

### 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 2 SMBS	\$ 840,907.97	360	253	95	6.457%
	\$ 4,431,587.98	360	262	91	6.440%
	\$ 4,148,208.74	360	264	89	6.394%
	\$ 3,767,150.86	360	264	89	6.397%
	\$ 2,282,443.11	360	272	79	6.505%
	\$ 918,829.72	360	269	84	6.610%
Group 3 SMBS	\$10,821,254.89	360	224	117	5.902%
	\$ 2,005,861.40	360	268	84	5.982%
	\$ 1,982,088.89	360	268	84	5.985%
	\$ 1,062,338.80	360	213	131	5.914%

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the SMBS will differ from those shown above, and may differ significantly. See “Risk Factors—Risks Relating to Yield and Prepayment—*Yield—Yields on the SMBS certificates are affected by actual characteristics of the related mortgage loans*” in the SMBS Prospectus.

## Settlement Date

We expect to issue the certificates on April 30, 2014.

## 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>DTC Book-Entry</u>	<u>Physical</u>
All classes other than the AL, AM, JI, AU, CI, IC, AB, JK, CH, CG, R and RL Classes	AL, AM, JI, AU, CI, IC, AB, JK, CH and CG 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>
BF .....	0.455%	6.50%	0.30%	LIBOR + 30 basis points
BS .....	6.045%	6.20%	0.00%	6.20% – LIBOR
FB .....	0.605%	6.50%	0.45%	LIBOR + 45 basis points
SB .....	5.895%	6.05%	0.00%	6.05% – LIBOR
FD .....	0.605%	6.50%	0.45%	LIBOR + 45 basis points
SD .....	5.895%	6.05%	0.00%	6.05% – LIBOR
EF .....	0.455%	6.50%	0.30%	LIBOR + 30 basis points
ES .....	6.045%	6.20%	0.00%	6.20% – LIBOR
FE .....	0.605%	6.50%	0.45%	LIBOR + 45 basis points
SE .....	5.895%	6.05%	0.00%	6.05% – LIBOR
FC .....	0.605%	6.50%	0.45%	LIBOR + 45 basis points

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



During each interest accrual period, the JI, CI, JK, CH and CG Classes will bear interest at the applicable annual rates described under “Description of the Certificates—Distributions of Interest—*The JI Class*,” “*The CI Class*,” “*The JK Class*,” “*The CH Class*,” and “*The CG Class*,” respectively, in this prospectus supplement.

### 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:

AI .....	82.5979780131%	of the sum of the ND and AD Classes
JI .....	100%	of the aggregate notional principal balance of the Group 2 Underlying REMIC Certificates and the Group 2 SMBS
CI .....	100%	of the aggregate notional principal balance of the Group 3 Underlying REMIC Certificate and the Group 3 SMBS
IC .....	100%	of the notional principal balance of the Group 4 Underlying REMIC Certificate
BS .....	100%	of the BF Class
SB .....	100%	of the FB Class
DI .....	20%	of the DA Class
SD .....	100%	of the FD Class
ES .....	100%	of the EF Class
SE .....	100%	of the FE Class
PI .....	25%	of the PE 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>200%</u>	<u>250%</u>	<u>375%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1500%</u>
AU and AM .....	15.8	6.0	5.2	3.6	3.0	2.1	1.6	1.0	0.7	0.5
AL .....	25.8	14.3	12.6	8.9	7.4	5.1	3.8	2.2	1.5	0.9
ND, AD and AI .....	15.9	6.1	5.2	3.6	3.0	2.1	1.6	1.0	0.7	0.5
VA .....	6.0	6.0	6.0	5.7	5.3	4.2	3.4	2.2	1.5	1.0
AV .....	16.0	14.3	13.1	9.9	8.4	6.0	4.6	2.7	1.8	1.1
ZA .....	28.0	20.8	19.4	15.7	13.6	9.9	7.5	4.5	2.9	1.6
AB .....	15.9	6.1	5.3	3.7	3.0	2.1	1.6	1.0	0.7	0.5
AY .....	28.0	20.0	18.4	14.2	12.1	8.5	6.4	3.7	2.4	1.4

  

<u>Group 2 Class</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>200%</u>	<u>250%</u>	<u>375%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1500%</u>
JI .....	19.2	8.8	7.9	6.0	5.0	3.5	2.6	1.5	0.9	0.5

  

<u>Group 3 Class</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>200%</u>	<u>250%</u>	<u>375%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1500%</u>
CI .....	20.5	8.0	7.3	5.6	4.8	3.4	2.6	1.5	0.9	0.5

<u>Group 4 Class</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>200%</u>	<u>250%</u>	<u>375%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1500%</u>
IC .....	20.4	7.7	7.0	5.5	4.7	3.4	2.6	1.5	0.9	0.5

<u>Group 5 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>149%</u>	<u>185%</u>	<u>250%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>	
BA, BF, BS, BC, BD and BE ...	15.0	6.4	5.3	5.3	5.3	3.5	2.4	1.7	1.1	
VB .....	6.0	6.0	6.0	6.0	6.0	5.9	5.0	3.9	2.5	
BV .....	16.0	14.8	14.8	14.8	14.8	10.8	7.2	5.2	3.0	
BZ .....	24.5	20.0	20.0	20.0	20.0	14.4	9.8	7.0	4.0	
ZX .....	27.6	20.4	17.2	12.7	1.9	0.7	0.4	0.3	0.2	
FB, SB and WB .....	20.2	10.2	8.2	7.1	5.6	3.7	2.4	1.8	1.1	

<u>Group 6 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>149%</u>	<u>185%</u>	<u>250%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>	
DA, DI, DB and DC .....	15.1	6.2	5.2	5.2	5.2	3.3	2.1	1.5	0.8	
VD .....	6.0	6.0	6.0	6.0	6.0	6.0	5.0	3.9	2.3	
DV .....	16.0	15.0	15.0	15.0	15.0	11.0	7.3	5.2	2.8	
ZD .....	24.5	20.0	20.0	20.0	20.0	14.6	9.8	7.0	3.8	
XZ .....	27.6	19.6	16.6	12.0	1.6	0.5	0.2	0.2	0.1	
FD, SD and WD .....	20.2	9.8	7.8	6.7	5.3	3.4	2.2	1.5	0.8	

<u>Group 7 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>149%</u>	<u>185%</u>	<u>250%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>	
EA, EF, ES, EB, EC and ED ...	15.1	6.7	5.6	5.6	5.6	3.9	2.7	2.1	1.5	
VE .....	6.0	6.0	6.0	6.0	6.0	6.0	5.1	4.1	2.8	
EV .....	16.0	14.8	14.8	14.8	14.8	10.9	7.4	5.5	3.4	
ZE .....	24.7	20.2	20.2	20.2	20.2	14.5	10.0	7.3	4.4	
YZ .....	27.6	21.1	17.8	13.4	2.3	1.0	0.6	0.5	0.3	
FE, SE and WE .....	20.2	10.7	8.6	7.5	6.0	4.0	2.8	2.1	1.5	

<u>Group 8 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>185%</u>	<u>216%</u>	<u>325%</u>	<u>450%</u>	<u>700%</u>			
PE, PI, PA and PD .....	13.7	5.7	4.1	4.1	4.1	3.2	1.9			
CA .....	22.6	12.8	5.5	0.8	0.6	0.3	0.2			
CZ .....	22.9	13.2	6.3	4.1	4.1	1.4	0.6			

<u>Group 1/Group 2 Class†</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>200%</u>	<u>250%</u>	<u>375%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1500%</u>
JK†† .....	15.9	6.1	5.3	3.7	3.0	2.1	1.6	1.0	0.7	0.5

<u>Group 1/Group 3 Class†</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>200%</u>	<u>250%</u>	<u>375%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1500%</u>
CH†† .....	15.8	6.0	5.2	3.6	3.0	2.1	1.6	1.0	0.7	0.5

<u>Group 1/Group 4 Class†</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>200%</u>	<u>250%</u>	<u>375%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1500%</u>
CG†† .....	15.8	6.0	5.2	3.6	3.0	2.1	1.6	1.0	0.7	0.5

<u>Group 5/Group 6/Group 7 Classes†</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>149%</u>	<u>185%</u>	<u>250%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
ZB .....	27.6	20.7	17.3	12.9	2.0	0.8	0.5	0.3	0.2
ZC .....	24.6	20.1	20.1	20.1	20.1	14.5	9.9	7.2	4.1
FC .....	20.2	10.3	8.3	7.2	5.7	3.8	2.5	1.9	1.2
CY .....	24.6	19.5	19.5	19.5	19.5	13.4	8.8	6.3	3.6
CV .....	16.0	14.9	14.9	14.9	14.9	10.8	7.4	5.4	3.2

\* 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.

†† The weighted average life information set forth for this Class is based solely on assumed principal distributions.

## ADDITIONAL RISK FACTORS

*Intercontinental Exchange Benchmark Administration is the new LIBOR administrator.* On February 1, 2014, the Intercontinental Exchange Benchmark Administration (“ICE-BA”) replaced the British Bankers’ Association as the administrator of LIBOR. ICE-BA is an autonomous entity acting within Intercontinental Exchange Group, Inc., a global network of exchanges and clearinghouses for financial and commodity markets. Although ICE-BA has provided assurances that there will be no initial changes to the manner in which the rate is calculated or to data collection methodologies, we can provide no assurance that there will be no such changes in the future. If in the future ICE-BA 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 method currently implemented by ICE-BA 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 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 sustained. Finally, if we determine that the above methods for establishing LIBOR are no longer viable, we may in our discretion designate an alternative method or, if appropriate, an alternative index for the determination of monthly interest rates on the floating rate and inverse floating rate classes. We will designate any such alternative taking into account general comparability and other factors; however, in such case, we can provide no assurance that such alternative will yield the same or similar economic results over the lives of the related classes.

*Payments on the Group 2 and Group 8 Classes will be affected by the applicable payment priorities governing the related underlying REMIC or RCR certificates.* If you invest in a Group 2 or Group 8 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 or RCR certificates.

In particular, as described in the related Underlying REMIC Disclosure Documents, notional principal balance reductions on the Class 2010-130-HI REMIC Certificate in Group 2 and principal payments on the Group 8 Underlying RCR Certificate are governed by principal balance schedules. As a result, those underlying certificates may receive principal payments (or notional principal balance reductions) faster or slower than would otherwise have been the case. In some cases, the Group 8 Underlying RCR Certificate 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 certificates would receive 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 certificates have adhered to the related principal balance schedules,
- any related support classes remain outstanding, or
- the applicable underlying 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.

*Principal and interest payments on the JK Class are derived from separate sources.* Interest payments on the JK Class of RCR

certificates will be based on interest payable on the AL, AM and JI Classes of REMIC certificates, while principal payments on the JK Class will be based on principal payable solely on the AL and AM Classes of REMIC certificates. The AL, AM and JI Classes are independent of one another. Accordingly, the interest payment rate and principal payment rate on the JK Class are not directly related, are likely to differ and may differ sharply. In addition, there is a risk that the JK Class could in the future receive only interest payments in the event that the AL and AM Classes are retired while the JI Class remains outstanding.

*Principal and interest payments on the CH Class are derived from separate sources.* Interest payments on the CH Class of RCR certificates will be based on interest payable on both the AU and CI Classes of REMIC certificates, while principal payments on the CH Class will be based on principal payable solely on the AU Class of REMIC certificates. The AU and CI Classes are independent of one another. Accordingly, the interest payment

rate and principal payment rate on the CH Class are not directly related, are likely to differ and may differ sharply. In addition, there is a risk that the CH Class could in the future receive only interest payments in the event that the AU Class is retired while the CI Class remains outstanding.

*Principal and interest payments on the CG Class are derived from separate sources.* Interest payments on the CG Class of RCR certificates will be based on interest payable on both the AU and IC Classes of REMIC certificates, while principal payments on the CG Class will be based on principal payable solely on the AU Class of REMIC certificates. The AU and IC Classes are independent of one another. Accordingly, the interest payment rate and principal payment rate on the CG Class are not directly related, are likely to differ and may differ sharply. In addition, there is a risk that the CG Class could in the future receive only interest payments in the event that the AU Class is retired while the IC Class remains outstanding.

## 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 April 1, 2014 (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:

- four groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 5 MBS,” “Group 6 MBS” and “Group 7 MBS,” and together, the “Trust MBS”),
- four groups of previously issued REMIC and RCR certificates (the “Group 2 Underlying REMIC Certificates,” the “Group 3 Underlying REMIC Certificate,” the “Group 4 Underlying REMIC Certificate” and the “Group 8 Underlying RCR Certificate,” and together, the

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

- two groups of previously issued Fannie Mae Stripped Mortgage-Backed Securities (the “Group 2 SMBS” and “Group 3 SMBS,” and together, the “SMBS”).

The SMBS represent beneficial ownership interests in certain interest distributions on mortgage loans underlying certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates.

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 and the Fannie Mae Guaranteed Mortgage Pass-Through Certificates backing the SMBS, the “MBS”).

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

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

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

<b>REMIC Designation</b>	<b>Assets</b>	<b>Regular Interests</b>	<b>Residual Interest</b>
Lower Tier REMIC . . . . .	Trust MBS, Underlying REMIC and RCR Certificates and SMBS	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, the Underlying REMIC and RCR Certificates and the SMBS, see the applicable discussions appearing under the heading “Fannie Mae Guaranty” in the REMIC Prospectus, the MBS Prospectus, the Underlying REMIC Disclosure Documents, the SMBS Prospectus and the SMBS Supplements, as applicable. 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.”

The AL, AM, JI, AU, CI, IC, AB, JK, CH and CG Classes each will be represented by a single certificate (together, the “DTC Certificates”) to be registered at all times in the name of the nominee of The Depository Trust Company (“DTC”), a New York-chartered limited purpose trust company, or any successor or depository selected or approved by us. We refer to the nominee of DTC as the “Holder” or “Certificateholder” of the DTC Certificates. DTC will maintain the DTC Certificates through its book-entry facilities.

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 and the JK, CH and CG 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.

For additional information, see “Summary—Group 1, Group 5, Group 6 and Group 7 MBS—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.

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.

### **The SMBS**

The general characteristics of the SMBS are described in the SMBS Prospectus and the applicable SMBS Supplements. The SMBS provide that certain interest amounts on the Mortgage Loans underlying the related MBS are passed through monthly.

The general characteristics of the MBS are described in the MBS Prospectus. Each MBS evidences beneficial ownership interest in a pool of 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. For additional information see “Summary—Group 2 and Group 3 SMBS—Characteristics of the SMBS” in this prospectus supplement, and “The Mortgage Loan Pools” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

## Distributions of Interest

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

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” as generally described under “Description of the Certificates—Distributions on Certificates—*Interest Distributions—Indices for Floating Rate Classes and Inverse Floating Rate Classes*” in the REMIC Prospectus. For a description of recent developments affecting LIBOR calculations, see “Additional Risk Factors—*Intercontinental Exchange Benchmark Administration is the new LIBOR administrator*” 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 and Weighted Average Coupon 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 ZA, BZ, ZX, ZD, XZ, ZE, YZ, CZ, ZB and ZC Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement or on Schedule 1. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on each Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under “—Distributions of Principal” below.

*The JI Class.* On each Distribution Date, we will pay interest on the JI Class at an annual rate of 6.0%, which is equal to the *product* of

- a fraction, expressed as a percentage, the *numerator* of which is the aggregate amount of interest then payable on the Group 2 Underlying REMIC Certificates and the Group 2 SMBS, and the *denominator* of which is the notional principal balance of the JI Class on that date (before giving effect to any reductions of its notional principal balance on that date)

*multiplied by*

- 12.

Our determination of the interest rate for the JI Class for each Distribution Date will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 1-800-237-8627.



The Group 2 SMBS includes SMBS Classes 374-14 and 394-8, which are WAC certificates. Due to the methodology used to calculate the notional principal balances of SMBS Classes 374-14 and 394-8, changes in their notional principal balances generally do not correspond directly to reductions in the principal balances of the related Mortgage Loans. As a result, their notional principal balances may be higher or lower, and may be subject to wider fluctuations, than would otherwise be the case. See “Additional Risk Factors—*Changes in the weighted average excess yield rates will affect yields on the WAC Classes*” and “Description of the SMBS Certificates—General—*Changes in the Notional Principal Balances of the WAC Classes*” in the related SMBS Supplements.

*The CI Class.* On each Distribution Date, we will pay interest on the CI Class at an annual rate of 5.5%, which is equal to the *product* of

- a fraction, expressed as a percentage, the *numerator* of which is the aggregate amount of interest then payable on the Group 3 Underlying REMIC Certificate and the Group 3 SMBS, and the *denominator* of which is the notional principal balance of the CI Class on that date (before giving effect to any reductions of its notional principal balance on that date)

*multiplied by*

- 12.

Our determination of the interest rate for the CI Class for each Distribution Date will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 1-800-237-8627.

The Group 3 SMBS includes SMBS Class 364-12, which is a WAC certificate. Due to the methodology used to calculate the notional principal balance of SMBS Class 364-12, changes in its notional principal balance generally do not correspond directly to reductions in the principal balances of the related Mortgage Loans. As a result, its notional principal balance may be higher or lower, and may be subject to wider fluctuations, than would otherwise be the case. See “Additional Risk Factors—*Changes in the weighted average excess yield rates will affect yields on the WAC Classes*” and “Description of the SMBS Certificates—General—*Changes in the Notional Principal Balances of the WAC Classes*” in the related SMBS Supplement.

*The JK Class.* On each Distribution Date, we will pay interest on each Certificate of the JK Class in an amount equal to the aggregate amount of interest accrued during the related interest accrual period on the Certificates of the AL, AM and JI Classes which were exchanged for that JK Class Certificate. Accordingly, the amount of interest payable on the JK Class Certificates will not be determined based on their principal balances.

On the initial Distribution Date, we expect to pay interest on the JK Class at an annual rate of approximately 7.29079% (calculated based on the amount of interest payable on that date and the initial principal balance of the JK Class).

If the JI Class remains outstanding after the principal balances of the AL and AM Classes have been reduced to zero, the JK Class will become an Interest Only Class.

Our determination of the interest rate for the JK Class for each Distribution Date will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 1-800-237-8627.

*The CH Class.* On each Distribution Date, we will pay interest on each Certificate of the CH Class in an amount equal to the aggregate amount of interest accrued during the related interest accrual period on the Certificates of the AU and CI Classes which were exchanged for that CH Class Certificate. Accordingly, the amount of interest payable on the CH Class Certificates will not be determined based on their principal balances.

On the initial Distribution Date, we expect to pay interest on the CH Class at an annual rate of approximately 6.50250% (calculated based on the amount of interest payable on that date and the initial principal balance of the CH Class).

If the CI Class remains outstanding after the principal balance of the AU Class has been reduced to zero, the CH Class will become an Interest Only Class.

Our determination of the interest rate for the CH Class for each Distribution Date will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 1-800-237-8627.

*The CG Class.* On each Distribution Date, we will pay interest on each Certificate of the CG Class in an amount equal to the aggregate amount of interest accrued during the related interest accrual period on the Certificates of the AU and IC Classes which were exchanged for that CG Class Certificate. Accordingly, the amount of interest payable on the CG Class Certificates will not be determined based on their principal balances.

On the initial Distribution Date, we expect to pay interest on the CG Class at an annual rate of approximately 6.50278% (calculated based on the amount of interest payable on that date and the initial principal balance of the CG Class).

If the IC Class remains outstanding after the principal balance of the AU Class has been reduced to zero, the CG Class will become an Interest Only Class.

Our determination of the interest rate for the CG Class for each Distribution Date will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 1-800-237-8627.

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

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

1. — 65.1485696465% as follows: }
  - first*, to AU and AM, pro rata, until retired; and
  - second*, to AL until retired, and
  - 34.8514303535% to ND and AD, pro rata, until retired.} Sequential  
Pay Classes
2. To VA, AV and ZA, in that order, until retired.

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

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

### • Group 5

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

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

The Group 5 Cash Flow Distribution Amount as follows:

— 60% as follows:

- first*, to Aggregate Group I to its Planned Balance; } PAC Group
- second*, to ZX until retired; and } Support Class
- third*, to Aggregate Group I to zero, and } PAC Group
- 40% to FB until retired. } Pass-Through Class

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

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

“Aggregate Group I” consists of the BA, BF, VB, BV and BZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I as follows:

- first*, to BA and BF, pro rata, until retired; and
- second*, to VB, BV and BZ, 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.

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

- *Group 6*

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

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

The Group 6 Cash Flow Distribution Amount as follows:

- 60.0000003102% as follows:
  - first*, to Aggregate Group II to its Planned Balance; } PAC Group
  - second*, to XZ until retired; and } Support Class
  - third*, to Aggregate Group II to zero, and } PAC Group
- 39.9999996898% to FD until retired. } Pass-Through Class

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

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

“Aggregate Group II” consists of the DA, VD, DV and ZD Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II to DA, VD, DV and ZD, in that order, until retired.

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

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

• *Group 7*

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

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

The Group 7 Cash Flow Distribution Amount as follows:

— 60.0000006025% as follows:

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

*second*, to YZ until retired; and } Support Class

*third*, to Aggregate Group III to zero, and } PAC Group

— 39.9999993975% to FE until retired. } Pass-Through  
Class

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

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

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

*first*, to EA and EF, pro rata, until retired; and

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

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

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

• *Group 8*

The CZ Accrual Amount to CA until retired, and thereafter to CZ. } Accretion  
Directed  
Class and  
Accrual Class

The Group 8 Cash Flow Distribution Amount in the following priority:

- |  |                      |   |                          |
|--|----------------------|---|--------------------------|
| 1. To PE to its Planned Balance.               | } PAC Class          |   |                          |
| 2. To CA and CZ, in that order, until retired. | } Support<br>Classes | } | Structured<br>Collateral |
| 3. To PE to zero.                              | } PAC Class          |   |                          |

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

The “Group 8 Cash Flow Distribution Amount” is the principal then paid on the Group 8 Underlying RCR Certificate.

## 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 5, Group 6 and Group 7 MBS—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans underlying the SMBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 2 and Group 3 SMBS—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 April 30, 2014; 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 and the SMBS will differ from the assumed characteristics shown in the Summary, and may differ significantly. See “Risk Factors—Risks Relating to Yield and Prepayment—*Yield—Yields on and weighted average lives of the certificates are affected by actual characteristics of the mortgage loans backing the series trust assets*” in the REMIC Prospectus.

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

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

<b>Groups and Class</b>	<b>Structuring Ranges</b>	<b>Initial Effective Ranges</b>
Aggregate Group I Planned Balances	Between 149% and 250% PSA	Between 149% and 250% PSA
Aggregate Group II Planned Balances	Between 149% and 250% PSA	Between 149% and 250% PSA
Aggregate Group III Planned Balances	Between 149% and 250% PSA	Between 149% and 250% PSA
PE Class Planned Balances	Between 185% and 325% PSA	Between 185% and 329% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I . . . . .	BA, BF, VB, BV and BZ
Aggregate Group II . . . . .	DA, VD, DV and ZD
Aggregate Group III . . . . .	EA, EF, VE, EV and ZE

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 the PE 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 the PE Class will begin or end on the Distribution Dates specified in the Principal Balance Schedules.**

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

- We will distribute any excess of principal distributions over the amount necessary to reduce an Aggregate Group or the PE Class to its scheduled balance in any month. As a result, the likelihood of reducing an Aggregate Group or the PE Class to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.
- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Ranges or Effective Ranges, principal distributions may be insufficient to reduce the Aggregate Groups and the PE Class to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.
- The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. As a result, the actual Effective Ranges will likely differ from the Initial Effective Ranges specified above. For the same reason, the Aggregate Groups and the PE Class 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 the Aggregate Groups and the PE Class will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the applicable Aggregate Group or the PE Class, if still outstanding, may no longer have an Effective Range, and will be much more sensitive to prepayments of the related Mortgage Loans.

## **Yield Tables and Additional Yield Considerations**

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

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



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

We cannot assure you that

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

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

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

***The 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>
AI .....	123%
IC .....	328%
DI .....	301%
PI .....	165%

**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>
AI .....	15.6875%
IC .....	20.6250%
DI .....	21.7500%
PI .....	17.0000%

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

In the following yield tables, the symbol \* is used to represent a yield of less than (99.9)%.

### Sensitivity of the AI Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	125%	200%	250%	375%	500%	800%	1100%	1500%
Pre-Tax Yields to Maturity . . .	9.6%	3.2%	(0.3)%	(12.3)%	(20.9)%	(43.8)%	(67.0)%	*	*	*

### Sensitivity of the IC Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	125%	200%	250%	375%	500%	800%	1100%	1500%
Pre-Tax Yields to Maturity . . .	19.4%	16.0%	14.3%	9.1%	5.6%	(3.5)%	(13.0)%	(38.4)%	(68.8)%	*

### Sensitivity of the DI Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	149%	185%	250%	400%	600%	800%	1200%	
Pre-Tax Yields to Maturity . . .	14.1%	8.5%	4.0%	4.0%	4.0%	(9.7)%	(32.8)%	(59.6)%		*

### Sensitivity of the PI Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	185%	216%	325%	450%	700%
Pre-Tax Yields to Maturity . . .	13.6%	7.5%	(1.3)%	(1.3)%	(1.3)%	(11.3)%	(39.3)%

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

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

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

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



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

<u>Class</u>	<u>Price*</u>
BS .....	18.750%
SB .....	18.625%
SD .....	18.500%
ES .....	19.375%
SE .....	18.750%

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

In the following yield tables, the symbol \* is used to represent a yield of less than (99.9)%.

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>149%</u>	<u>185%</u>	<u>250%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
0.070% .....	26.7%	21.7%	17.1%	17.1%	17.1%	5.9%	(13.7)%	(36.0)%	(84.9)%
0.155% .....	26.1%	21.2%	16.6%	16.6%	16.6%	5.3%	(14.3)%	(36.6)%	(85.6)%
2.155% .....	13.5%	8.1%	3.7%	3.7%	3.7%	(9.3)%	(30.4)%	(53.7)%	*
4.155% .....	(0.6)%	(6.9)%	(11.1)%	(11.1)%	(11.1)%	(26.6)%	(50.2)%	(75.0)%	*
6.200% .....	*	*	*	*	*	*	*	*	*

**Sensitivity of the SB 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>149%</u>	<u>185%</u>	<u>250%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
0.070% .....	28.9%	25.7%	22.5%	20.1%	15.7%	5.2%	(9.7)%	(25.9)%	(64.3)%
0.155% .....	28.4%	25.2%	22.0%	19.6%	15.2%	4.7%	(10.1)%	(26.3)%	(64.8)%
2.155% .....	16.4%	13.2%	10.1%	7.8%	3.5%	(6.7)%	(21.3)%	(37.2)%	(75.3)%
4.155% .....	3.7%	0.7%	(2.4)%	(4.6)%	(8.8)%	(18.7)%	(32.9)%	(48.5)%	(86.9)%
6.050% .....	*	*	*	*	*	*	*	*	*

**Sensitivity of the SD 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>149%</u>	<u>185%</u>	<u>250%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
0.070% .....	28.7%	25.2%	21.7%	19.1%	14.4%	3.0%	(13.4)%	(31.4)%	(75.5)%
0.155% .....	28.2%	24.7%	21.2%	18.7%	13.9%	2.5%	(13.8)%	(31.8)%	(75.8)%
2.155% .....	16.1%	12.8%	9.5%	7.0%	2.5%	(8.3)%	(23.9)%	(41.0)%	(83.4)%
4.155% .....	3.3%	0.2%	(2.9)%	(5.3)%	(9.5)%	(19.8)%	(34.5)%	(50.8)%	(92.3)%
6.050% .....	*	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>								
	<b>50%</b>	<b>100%</b>	<b>149%</b>	<b>185%</b>	<b>250%</b>	<b>400%</b>	<b>600%</b>	<b>800%</b>	<b>1200%</b>
0.070% .....	26.1%	21.7%	17.6%	17.6%	17.6%	8.0%	(7.9)%	(25.1)%	(59.5)%
0.155% .....	25.6%	21.2%	17.1%	17.1%	17.1%	7.4%	(8.6)%	(25.8)%	(60.3)%
2.155% .....	13.3%	8.3%	4.2%	4.2%	4.2%	(7.3)%	(25.1)%	(43.8)%	(79.6)%
4.155% .....	(0.5)%	(6.5)%	(10.6)%	(10.6)%	(10.6)%	(24.9)%	(45.5)%	(66.1)%	*
6.200% .....	*	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>								
	<b>50%</b>	<b>100%</b>	<b>149%</b>	<b>185%</b>	<b>250%</b>	<b>400%</b>	<b>600%</b>	<b>800%</b>	<b>1200%</b>
0.070% .....	29.2%	26.3%	23.4%	21.3%	17.5%	8.3%	(4.6)%	(18.3)%	(48.8)%
0.155% .....	28.6%	25.8%	22.9%	20.8%	17.0%	7.8%	(5.1)%	(18.8)%	(49.4)%
2.155% .....	16.6%	13.8%	10.9%	8.7%	4.8%	(4.5)%	(17.6)%	(31.7)%	(63.7)%
4.155% .....	4.0%	1.1%	(1.7)%	(3.9)%	(7.8)%	(17.2)%	(30.6)%	(45.1)%	(79.3)%
6.050% .....	*	*	*	*	*	*	*	*	*

*The JI and CI Classes.* **The yields on the JI and CI Classes will be very sensitive to the rate of principal payments (including prepayments) on the related Mortgage Loans, and to the amount of interest payable on the related SMBS and the related Underlying REMIC Certificates. 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. Under certain high prepayment scenarios, in particular, it is possible that investors in the JI and CI Classes would lose money on their initial investments.**

**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 5, Group 6, Group 7 and Group 8 Classes, and
- in the case of the Group 2 and Group 8 Classes the applicable priority sequences affecting principal payments (or notional principal balance reductions) on the related Underlying REMIC or RCR Certificates.

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

The effect of these factors may differ as to various Classes and the effects on any Class may vary at different times during the life of that Class. Accordingly, we can give no assurance as to

the weighted average life of any Class. Further, to the extent the prices of the Certificates represent discounts or premiums to their original principal balances, variability in the weighted average lives of those Classes of Certificates could result in variability in the related yields to maturity. For an example of how the weighted average lives of the Classes may be affected at various constant prepayment rates, see the Decrement Tables below.

### Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	360 months	5.50%
Group 2 Underlying REMIC Certificates	360 months	(1)	8.50%
Group 2 SMBS	360 months	360 months	8.50%
Group 3 Underlying REMIC Certificate	360 months	360 months	8.00%
Group 3 SMBS	360 months	360 months	8.00%
Group 4 Underlying REMIC Certificate	360 months	359 months	8.00%
Group 5 MBS	360 months	360 months	7.50%
Group 6 MBS	360 months	360 months	7.50%
Group 7 MBS	360 months	360 months	7.50%
Group 8 Underlying RCR Certificate	360 months	350 months	6.50%

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

<u>Class</u>	<u>Remaining Terms to Maturity</u>
2009-116-IO	308 months
2010-130-HI	318 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	AU and AM Classes										AL Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	200%	250%	375%	500%	800%	1100%	1500%	0%	100%	125%	200%	250%	375%	500%	800%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	98	90	89	84	80	72	64	43	23	0	100	100	100	100	100	100	100	100	100	0
April 2016	96	80	77	67	61	46	33	5	0	0	100	100	100	100	100	100	100	100	0	0
April 2017	94	71	66	53	45	27	11	0	0	0	100	100	100	100	100	100	100	0	0	0
April 2018	92	62	56	40	31	12	0	0	0	0	100	100	100	100	100	100	0	0	0	0
April 2019	90	54	47	30	20	*	0	0	0	0	100	100	100	100	100	100	0	0	0	0
April 2020	87	46	39	20	10	0	0	0	0	0	100	100	100	100	100	0	0	0	0	0
April 2021	85	39	31	12	2	0	0	0	0	0	100	100	100	100	100	0	0	0	0	0
April 2022	82	32	24	5	0	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0
April 2023	79	26	18	0	0	0	0	0	0	0	100	100	100	0	0	0	0	0	0	0
April 2024	77	20	12	0	0	0	0	0	0	0	100	100	100	0	0	0	0	0	0	0
April 2025	73	15	7	0	0	0	0	0	0	0	100	100	100	0	0	0	0	0	0	0
April 2026	70	10	2	0	0	0	0	0	0	0	100	100	100	0	0	0	0	0	0	0
April 2027	67	5	0	0	0	0	0	0	0	0	100	100	0	0	0	0	0	0	0	0
April 2028	63	1	0	0	0	0	0	0	0	0	100	100	0	0	0	0	0	0	0	0
April 2029	59	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2030	55	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2031	50	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2032	46	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2033	41	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2034	36	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2035	30	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2036	25	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2037	19	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2038	12	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2039	5	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	15.8	6.0	5.2	3.6	3.0	2.1	1.6	1.0	0.7	0.5	25.8	14.3	12.6	8.9	7.4	5.1	3.8	2.2	1.5	0.9

Date	ND, AD and AI† Classes										VA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	200%	250%	375%	500%	800%	1100%	1500%	0%	100%	125%	200%	250%	375%	500%	800%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	98	90	89	84	80	72	64	43	23	0	92	92	92	92	92	92	92	92	92	11
April 2016	96	80	77	67	61	46	33	5	0	0	85	85	85	85	85	85	85	85	0	0
April 2017	94	71	66	53	45	27	11	0	0	0	77	77	77	77	77	77	77	0	0	0
April 2018	92	62	56	41	31	12	0	0	0	0	68	68	68	68	68	68	28	0	0	0
April 2019	90	54	47	30	20	*	0	0	0	0	60	60	60	60	60	60	0	0	0	0
April 2020	87	46	39	20	10	0	0	0	0	0	51	51	51	51	51	0	0	0	0	0
April 2021	85	39	31	12	3	0	0	0	0	0	42	42	42	42	42	0	0	0	0	0
April 2022	82	32	25	5	0	0	0	0	0	0	33	33	33	33	0	0	0	0	0	0
April 2023	80	26	18	0	0	0	0	0	0	0	23	23	23	16	0	0	0	0	0	0
April 2024	77	20	12	0	0	0	0	0	0	0	13	13	13	0	0	0	0	0	0	0
April 2025	73	15	7	0	0	0	0	0	0	0	3	3	3	0	0	0	0	0	0	0
April 2026	70	10	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2027	67	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2028	63	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2029	59	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2030	55	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2031	51	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2032	46	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2033	41	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2034	36	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2035	31	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2036	25	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2037	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2038	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2039	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	15.9	6.1	5.2	3.6	3.0	2.1	1.6	1.0	0.7	0.5	6.0	6.0	6.0	5.7	5.3	4.2	3.4	2.2	1.5	1.0

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

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

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

Date	AV Class										ZA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	200%	250%	375%	500%	800%	1100%	1500%	0%	100%	125%	200%	250%	375%	500%	800%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	100	100	100	100	100	100	100	100	100	100	103	103	103	103	103	103	103	103	103	103
April 2016	100	100	100	100	100	100	100	100	0	0	106	106	106	106	106	106	106	106	101	15
April 2017	100	100	100	100	100	100	100	0	0	0	109	109	109	109	109	109	109	107	34	1
April 2018	100	100	100	100	100	100	100	0	0	0	113	113	113	113	113	113	113	54	11	*
April 2019	100	100	100	100	100	100	0	0	0	0	116	116	116	116	116	116	114	27	4	*
April 2020	100	100	100	100	100	46	0	0	0	0	120	120	120	120	120	120	77	14	1	*
April 2021	100	100	100	100	100	0	0	0	0	0	123	123	123	123	123	105	52	7	*	*
April 2022	100	100	100	100	81	0	0	0	0	0	127	127	127	127	127	79	36	4	*	*
April 2023	100	100	100	100	5	0	0	0	0	0	131	131	131	131	131	59	24	2	*	*
April 2024	100	100	100	42	0	0	0	0	0	0	135	135	135	135	109	44	16	1	*	0
April 2025	100	100	100	0	0	0	0	0	0	0	139	139	139	129	89	33	11	*	*	0
April 2026	93	93	93	0	0	0	0	0	0	0	143	143	143	109	72	24	7	*	*	0
April 2027	83	83	59	0	0	0	0	0	0	0	148	148	148	91	58	18	5	*	*	0
April 2028	72	72	0	0	0	0	0	0	0	0	152	152	152	76	47	13	3	*	*	0
April 2029	62	27	0	0	0	0	0	0	0	0	157	157	133	63	38	10	2	*	*	0
April 2030	51	0	0	0	0	0	0	0	0	0	162	149	115	52	30	7	1	*	*	0
April 2031	39	0	0	0	0	0	0	0	0	0	166	130	99	43	24	5	1	*	*	0
April 2032	28	0	0	0	0	0	0	0	0	0	171	113	85	35	19	4	1	*	*	0
April 2033	15	0	0	0	0	0	0	0	0	0	177	98	72	28	15	3	*	*	0	0
April 2034	3	0	0	0	0	0	0	0	0	0	182	83	60	22	11	2	*	*	0	0
April 2035	0	0	0	0	0	0	0	0	0	0	183	70	50	18	9	1	*	*	0	0
April 2036	0	0	0	0	0	0	0	0	0	0	183	57	40	14	6	1	*	*	0	0
April 2037	0	0	0	0	0	0	0	0	0	0	183	46	32	10	5	1	*	*	0	0
April 2038	0	0	0	0	0	0	0	0	0	0	183	35	24	7	3	*	*	*	0	0
April 2039	0	0	0	0	0	0	0	0	0	0	183	25	17	5	2	*	*	*	0	0
April 2040	0	0	0	0	0	0	0	0	0	0	175	16	11	3	1	*	*	*	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	135	8	5	1	1	*	*	*	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	92	1	*	*	*	*	*	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	0	47	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	16.0	14.3	13.1	9.9	8.4	6.0	4.6	2.7	1.8	1.1	28.0	20.8	19.4	15.7	13.6	9.9	7.5	4.5	2.9	1.6

Date	AB Class										AY Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	200%	250%	375%	500%	800%	1100%	1500%	0%	100%	125%	200%	250%	375%	500%	800%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	98	91	89	84	80	72	64	44	23	0	100	100	100	100	100	100	100	100	100	82
April 2016	96	80	77	67	61	46	33	5	0	0	100	100	100	100	100	100	100	100	55	8
April 2017	94	71	66	53	45	27	12	0	0	0	100	100	100	100	100	100	100	58	18	1
April 2018	92	62	56	41	31	12	0	0	0	0	100	100	100	100	100	100	91	30	6	*
April 2019	90	54	47	30	20	1	0	0	0	0	100	100	100	100	100	100	62	15	2	*
April 2020	88	46	39	21	11	0	0	0	0	0	100	100	100	100	100	76	42	8	1	*
April 2021	85	39	32	13	3	0	0	0	0	0	100	100	100	100	100	57	29	4	*	*
April 2022	82	33	25	6	0	0	0	0	0	0	100	100	100	100	88	43	19	2	*	*
April 2023	80	27	18	0	0	0	0	0	0	0	100	100	100	99	73	32	13	1	*	0
April 2024	77	21	13	0	0	0	0	0	0	0	100	100	100	83	59	24	9	*	*	0
April 2025	73	15	8	0	0	0	0	0	0	0	100	100	100	70	48	18	6	*	*	0
April 2026	70	10	3	0	0	0	0	0	0	0	100	100	100	59	39	13	4	*	*	0
April 2027	67	6	0	0	0	0	0	0	0	0	100	100	94	50	32	10	3	*	*	0
April 2028	63	2	0	0	0	0	0	0	0	0	100	100	83	42	26	7	2	*	*	0
April 2029	59	0	0	0	0	0	0	0	0	0	100	92	72	35	21	5	1	*	*	0
April 2030	55	0	0	0	0	0	0	0	0	0	100	81	63	29	16	4	1	*	*	0
April 2031	51	0	0	0	0	0	0	0	0	0	100	71	54	23	13	3	*	*	*	0
April 2032	46	0	0	0	0	0	0	0	0	0	100	62	46	19	10	2	*	*	0	0
April 2033	41	0	0	0	0	0	0	0	0	0	100	53	39	15	8	1	*	*	0	0
April 2034	36	0	0	0	0	0	0	0	0	0	100	45	33	12	6	1	*	*	0	0
April 2035	31	0	0	0	0	0	0	0	0	0	100	38	27	10	5	1	*	*	0	0
April 2036	25	0	0	0	0	0	0	0	0	0	100	31	22	7	3	*	*	*	0	0
April 2037	19	0	0	0	0	0	0	0	0	0	100	25	17	6	3	*	*	*	0	0
April 2038	13	0	0	0	0	0	0	0	0	0	100	19	13	4	2	*	*	*	0	0
April 2039	6	0	0	0	0	0	0	0	0	0	100	14	9	3	1	*	*	*	0	0
April 2040	0	0	0	0	0	0	0	0	0	0	95	9	6	2	1	*	*	*	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	74	4	3	1	*	*	*	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	50	*	*	*	*	*	*	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	0	26	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	15.9	6.1	5.3	3.7	3.0	2.1	1.6	1.0	0.7	0.5	28.0	20.0	18.4	14.2	12.1	8.5	6.4	3.7	2.4	1.4

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

Date	JI† Class										CI† Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	200%	250%	375%	500%	800%	1100%	1500%	0%	100%	125%	200%	250%	375%	500%	800%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	99	92	91	86	83	76	68	51	33	9	99	91	90	86	83	75	68	51	33	10
April 2016	98	85	82	74	69	57	47	26	11	1	98	83	81	73	68	57	46	26	11	1
April 2017	97	78	74	64	57	43	32	13	3	*	97	76	72	62	56	42	31	13	4	*
April 2018	96	71	67	54	47	33	22	6	1	*	96	69	64	53	46	32	21	6	1	*
April 2019	95	65	60	47	39	24	15	3	*	*	95	62	57	45	38	24	14	3	*	*
April 2020	93	59	54	40	32	18	10	1	*	*	94	56	51	38	30	18	10	2	*	*
April 2021	92	54	48	34	26	14	6	*	*	*	92	50	45	31	25	13	6	1	*	*
April 2022	90	48	42	28	21	10	4	*	*	*	91	44	39	26	20	9	4	*	*	0
April 2023	88	43	38	24	17	7	3	*	*	0	89	39	34	22	16	7	3	*	*	0
April 2024	86	39	33	20	14	5	2	*	*	0	88	34	29	18	13	5	2	*	*	0
April 2025	84	35	29	17	11	4	1	*	*	0	86	30	25	14	10	4	1	*	*	0
April 2026	82	31	25	14	9	3	1	*	*	0	84	26	21	12	8	3	1	*	*	0
April 2027	79	27	22	11	7	2	*	*	*	0	82	21	17	9	6	2	*	*	*	0
April 2028	76	23	18	9	5	1	*	*	*	0	79	18	14	7	4	1	*	*	*	0
April 2029	73	20	15	7	4	1	*	*	*	0	77	14	11	5	3	1	*	*	*	0
April 2030	70	17	13	6	3	*	*	*	0	0	74	11	8	4	2	*	*	*	0	0
April 2031	66	14	10	4	2	*	*	*	0	0	71	8	6	3	1	*	*	*	0	0
April 2032	63	11	8	3	1	*	*	*	0	0	68	5	4	2	1	*	*	*	0	0
April 2033	58	8	6	2	1	*	*	*	0	0	64	3	2	1	*	*	*	*	0	0
April 2034	54	6	4	1	*	*	*	*	0	0	60	2	1	1	*	*	*	*	0	0
April 2035	49	3	2	*	*	*	*	*	0	0	56	1	1	*	*	*	*	*	0	0
April 2036	43	1	1	*	*	*	*	0	0	0	52	*	*	*	*	*	*	0	0	0
April 2037	37	*	*	*	*	*	*	0	0	0	47	0	0	0	0	0	0	0	0	0
April 2038	31	0	0	0	0	0	0	0	0	0	42	0	0	0	0	0	0	0	0	0
April 2039	24	0	0	0	0	0	0	0	0	0	36	0	0	0	0	0	0	0	0	0
April 2040	17	0	0	0	0	0	0	0	0	0	30	0	0	0	0	0	0	0	0	0
April 2041	12	0	0	0	0	0	0	0	0	0	23	0	0	0	0	0	0	0	0	0
April 2042	8	0	0	0	0	0	0	0	0	0	16	0	0	0	0	0	0	0	0	0
April 2043	4	0	0	0	0	0	0	0	0	0	8	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	19.2	8.8	7.9	6.0	5.0	3.5	2.6	1.5	0.9	0.5	20.5	8.0	7.3	5.6	4.8	3.4	2.6	1.5	0.9	0.5

Date	IC† Class										BA, BF, BS†, BC, BD and BE Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	200%	250%	375%	500%	800%	1100%	1500%	0%	100%	149%	185%	250%	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
April 2015	99	91	90	85	82	75	68	50	33	10	98	92	89	89	89	89	82	71	48	
April 2016	98	83	80	73	68	56	46	25	11	1	96	83	77	77	77	68	49	33	9	
April 2017	97	75	72	62	56	42	31	13	4	*	94	74	65	65	65	49	28	14	0	
April 2018	96	68	64	52	45	31	21	6	1	*	92	65	55	55	55	35	15	4	0	
April 2019	95	61	56	44	37	23	14	3	*	*	90	57	45	45	45	24	7	0	0	
April 2020	94	55	50	37	30	17	9	2	*	*	87	50	37	37	37	16	2	0	0	
April 2021	92	49	44	31	24	13	6	1	*	*	85	42	29	29	29	10	0	0	0	
April 2022	91	43	38	25	19	9	4	*	*	0	82	35	23	23	23	6	0	0	0	
April 2023	89	38	33	21	15	7	3	*	*	0	79	29	18	18	18	3	0	0	0	
April 2024	88	33	28	17	12	5	2	*	*	0	76	23	14	14	14	*	0	0	0	
April 2025	86	28	24	14	9	3	1	*	*	0	72	17	10	10	10	0	0	0	0	
April 2026	84	24	20	11	7	2	1	*	*	0	69	11	7	7	7	0	0	0	0	
April 2027	82	20	16	8	5	2	*	*	*	0	65	6	5	5	5	0	0	0	0	
April 2028	79	16	13	6	4	1	*	*	*	0	61	3	3	3	3	0	0	0	0	
April 2029	77	12	10	5	3	1	*	*	*	0	56	1	1	1	1	0	0	0	0	
April 2030	74	9	7	3	2	*	*	*	*	0	51	0	0	0	0	0	0	0	0	
April 2031	71	6	4	2	1	*	*	*	*	0	46	0	0	0	0	0	0	0	0	
April 2032	68	3	2	1	*	*	*	*	0	0	41	0	0	0	0	0	0	0	0	
April 2033	64	*	*	*	*	*	*	*	0	0	35	0	0	0	0	0	0	0	0	
April 2034	60	0	0	0	0	0	0	0	0	0	29	0	0	0	0	0	0	0	0	
April 2035	56	0	0	0	0	0	0	0	0	0	23	0	0	0	0	0	0	0	0	
April 2036	52	0	0	0	0	0	0	0	0	0	16	0	0	0	0	0	0	0	0	
April 2037	47	0	0	0	0	0	0	0	0	0	8	0	0	0	0	0	0	0	0	
April 2038	41	0	0	0	0	0	0	0	0	0	*	0	0	0	0	0	0	0	0	
April 2039	36	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
April 2040	30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
April 2041	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
April 2042	16	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
April 2043	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																				
Life (years)**	20.4	7.7	7.0	5.5	4.7	3.4	2.6	1.5	0.9	0.5	15.0	6.4	5.3	5.3	5.3	3.5	2.4	1.7	1.1	

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

Date	VB Class									BV Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	149%	185%	250%	400%	600%	800%	1200%	0%	100%	149%	185%	250%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	93	93	93	93	93	93	93	93	93	100	100	100	100	100	100	100	100	100
April 2016	85	85	85	85	85	85	85	85	85	100	100	100	100	100	100	100	100	100
April 2017	77	77	77	77	77	77	77	77	77	0	100	100	100	100	100	100	100	44
April 2018	69	69	69	69	69	69	69	69	0	100	100	100	100	100	100	100	100	0
April 2019	60	60	60	60	60	60	60	0	0	100	100	100	100	100	100	100	84	0
April 2020	51	51	51	51	51	51	51	0	0	100	100	100	100	100	100	100	0	0
April 2021	42	42	42	42	42	42	0	0	0	100	100	100	100	100	100	76	0	0
April 2022	33	33	33	33	33	33	0	0	0	100	100	100	100	100	100	0	0	0
April 2023	22	22	22	22	22	22	0	0	0	100	100	100	100	100	100	0	0	0
April 2024	12	12	12	12	12	12	0	0	0	100	100	100	100	100	100	0	0	0
April 2025	1	1	1	1	1	0	0	0	0	100	100	100	100	100	25	0	0	0
April 2026	0	0	0	0	0	0	0	0	0	92	92	92	92	92	0	0	0	0
April 2027	0	0	0	0	0	0	0	0	0	82	82	82	82	82	0	0	0	0
April 2028	0	0	0	0	0	0	0	0	0	72	72	72	72	72	0	0	0	0
April 2029	0	0	0	0	0	0	0	0	0	62	62	62	62	62	0	0	0	0
April 2030	0	0	0	0	0	0	0	0	0	51	19	19	19	19	0	0	0	0
April 2031	0	0	0	0	0	0	0	0	0	40	0	0	0	0	0	0	0	0
April 2032	0	0	0	0	0	0	0	0	0	28	0	0	0	0	0	0	0	0
April 2033	0	0	0	0	0	0	0	0	0	16	0	0	0	0	0	0	0	0
April 2034	0	0	0	0	0	0	0	0	0	3	0	0	0	0	0	0	0	0
April 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	6.0	6.0	6.0	6.0	6.0	5.9	5.0	3.9	2.5	16.0	14.8	14.8	14.8	14.8	10.8	7.2	5.2	3.0

Date	BZ Class									ZX Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	149%	185%	250%	400%	600%	800%	1200%	0%	100%	149%	185%	250%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	104	104	104	104	104	104	104	104	104	104	104	104	92	71	21	0	0	0
April 2016	108	108	108	108	108	108	108	108	108	108	108	108	83	40	0	0	0	0
April 2017	113	113	113	113	113	113	113	113	113	113	113	113	78	19	0	0	0	0
April 2018	117	117	117	117	117	117	117	117	39	117	117	117	75	7	0	0	0	0
April 2019	122	122	122	122	122	122	122	122	11	122	122	122	75	1	0	0	0	0
April 2020	127	127	127	127	127	127	127	92	3	127	127	127	77	0	0	0	0	0
April 2021	132	132	132	132	132	132	132	46	1	132	132	128	77	0	0	0	0	0
April 2022	138	138	138	138	138	138	115	24	*	138	138	126	75	0	0	0	0	0
April 2023	143	143	143	143	143	143	72	12	*	143	143	123	71	0	0	0	0	0
April 2024	149	149	149	149	149	149	44	6	*	149	149	117	67	0	0	0	0	0
April 2025	155	155	155	155	155	155	27	3	*	155	155	110	62	0	0	0	0	0
April 2026	161	161	161	161	161	126	17	2	*	161	161	103	57	0	0	0	0	0
April 2027	168	168	168	168	168	92	10	1	*	168	168	95	52	0	0	0	0	0
April 2028	175	175	175	175	175	67	6	*	*	175	163	86	47	0	0	0	0	0
April 2029	182	182	182	182	182	48	4	*	*	182	151	78	42	0	0	0	0	0
April 2030	189	189	189	189	189	35	2	*	*	189	138	70	37	0	0	0	0	0
April 2031	197	162	162	162	162	25	1	*	*	197	125	62	32	0	0	0	0	0
April 2032	205	128	128	128	128	18	1	*	0	205	112	54	28	0	0	0	0	0
April 2033	214	101	101	101	101	12	1	*	0	214	99	47	23	0	0	0	0	0
April 2034	222	78	78	78	78	9	*	*	0	222	87	40	20	0	0	0	0	0
April 2035	224	60	60	60	60	6	*	*	0	231	75	34	16	0	0	0	0	0
April 2036	224	45	45	45	45	4	*	*	0	241	63	28	13	0	0	0	0	0
April 2037	224	33	33	33	33	3	*	*	0	251	52	22	10	0	0	0	0	0
April 2038	224	23	23	23	23	2	*	*	0	261	41	17	8	0	0	0	0	0
April 2039	16	16	16	16	16	1	*	*	0	257	30	12	6	0	0	0	0	0
April 2040	9	9	9	9	9	1	*	*	0	214	20	8	4	0	0	0	0	0
April 2041	5	5	5	5	5	*	*	*	0	167	11	4	2	0	0	0	0	0
April 2042	1	1	1	1	1	*	*	0	0	116	2	1	*	0	0	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	60	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	24.5	20.0	20.0	20.0	20.0	14.4	9.8	7.0	4.0	27.6	20.4	17.2	12.7	1.9	0.7	0.4	0.3	0.2

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



Date	FB, SB† and WB Classes									DA, DI†, DB and DC Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	149%	185%	250%	400%	600%	800%	1200%	0%	100%	149%	185%	250%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	99	94	92	90	87	81	72	63	45	98	90	87	87	87	86	71	57	28
April 2016	98	87	82	79	73	60	45	32	12	96	81	74	74	74	63	43	26	4
April 2017	97	80	74	69	61	45	28	16	3	94	72	63	63	63	45	25	11	0
April 2018	96	74	66	60	51	34	18	8	1	92	63	53	53	53	32	14	3	0
April 2019	95	68	59	52	42	25	11	4	*	90	55	44	44	44	23	6	0	0
April 2020	93	63	52	45	35	19	7	2	*	87	48	35	35	35	15	2	0	0
April 2021	92	57	46	39	29	14	4	1	*	85	41	28	28	28	10	0	0	0
April 2022	90	53	41	34	24	10	3	1	*	82	34	22	22	22	6	0	0	0
April 2023	89	48	36	30	20	8	2	*	*	79	28	17	17	17	3	0	0	0
April 2024	87	44	32	25	16	6	1	*	*	76	21	13	13	13	1	0	0	0
April 2025	85	40	28	22	14	4	1	*	*	72	16	10	10	10	0	0	0	0
April 2026	83	36	25	19	11	3	*	*	*	69	10	7	7	7	0	0	0	0
April 2027	80	33	22	16	9	2	*	*	*	65	5	5	5	5	0	0	0	0
April 2028	78	29	19	14	7	2	*	*	*	61	3	3	3	3	0	0	0	0
April 2029	75	26	16	12	6	1	*	*	0	57	1	1	1	1	0	0	0	0
April 2030	73	23	14	10	5	1	*	*	0	52	0	0	0	0	0	0	0	0
April 2031	70	21	12	8	4	1	*	*	0	47	0	0	0	0	0	0	0	0
April 2032	66	18	10	7	3	*	*	*	0	42	0	0	0	0	0	0	0	0
April 2033	63	16	9	6	2	*	*	*	0	36	0	0	0	0	0	0	0	0
April 2034	59	14	7	5	2	*	*	*	0	30	0	0	0	0	0	0	0	0
April 2035	55	11	6	4	1	*	*	*	0	23	0	0	0	0	0	0	0	0
April 2036	50	10	5	3	1	*	*	*	0	16	0	0	0	0	0	0	0	0
April 2037	46	8	4	2	1	*	*	*	0	9	0	0	0	0	0	0	0	0
April 2038	40	6	3	2	1	*	*	*	0	1	0	0	0	0	0	0	0	0
April 2039	35	4	2	1	*	*	*	*	0	0	0	0	0	0	0	0	0	0
April 2040	29	3	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
April 2041	22	2	1	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
April 2042	16	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
April 2043	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	20.2	10.2	8.2	7.1	5.6	3.7	2.4	1.8	1.1	15.1	6.2	5.2	5.2	5.2	3.3	2.1	1.5	0.8

Date	VD Class									DV Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	149%	185%	250%	400%	600%	800%	1200%	0%	100%	149%	185%	250%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	93	93	93	93	93	93	93	93	93	100	100	100	100	100	100	100	100	100
April 2016	85	85	85	85	85	85	85	85	85	100	100	100	100	100	100	100	100	100
April 2017	77	77	77	77	77	77	77	77	0	100	100	100	100	100	100	100	100	0
April 2018	69	69	69	69	69	69	69	69	0	100	100	100	100	100	100	100	100	0
April 2019	60	60	60	60	60	60	60	0	0	100	100	100	100	100	100	100	78	0
April 2020	52	52	52	52	52	52	52	0	0	100	100	100	100	100	100	100	0	0
April 2021	42	42	42	42	42	42	0	0	0	100	100	100	100	100	100	88	0	0
April 2022	33	33	33	33	33	33	0	0	0	100	100	100	100	100	100	0	0	0
April 2023	23	23	23	23	23	23	0	0	0	100	100	100	100	100	100	0	0	0
April 2024	12	12	12	12	12	12	0	0	0	100	100	100	100	100	100	0	0	0
April 2025	1	1	1	1	1	0	0	0	0	100	100	100	100	100	47	0	0	0
April 2026	0	0	0	0	0	0	0	0	0	92	92	92	92	92	0	0	0	0
April 2027	0	0	0	0	0	0	0	0	0	82	82	82	82	82	0	0	0	0
April 2028	0	0	0	0	0	0	0	0	0	72	72	72	72	72	0	0	0	0
April 2029	0	0	0	0	0	0	0	0	0	62	62	62	62	62	0	0	0	0
April 2030	0	0	0	0	0	0	0	0	0	51	46	46	46	46	0	0	0	0
April 2031	0	0	0	0	0	0	0	0	0	40	0	0	0	0	0	0	0	0
April 2032	0	0	0	0	0	0	0	0	0	28	0	0	0	0	0	0	0	0
April 2033	0	0	0	0	0	0	0	0	0	16	0	0	0	0	0	0	0	0
April 2034	0	0	0	0	0	0	0	0	0	3	0	0	0	0	0	0	0	0
April 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	6.0	6.0	6.0	6.0	6.0	6.0	5.0	3.9	2.3	16.0	15.0	15.0	15.0	15.0	11.0	7.3	5.2	2.8

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



Date	ZD Class									XZ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	149%	185%	250%	400%	600%	800%	1200%	0%	100%	149%	185%	250%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	104	104	104	104	104	104	104	104	104	104	104	104	104	88	60	0	0	0
April 2016	108	108	108	108	108	108	108	108	108	108	108	108	108	81	32	0	0	0
April 2017	113	113	113	113	113	113	113	113	113	106	113	113	113	76	14	0	0	0
April 2018	117	117	117	117	117	117	117	117	29	117	117	117	74	4	0	0	0	0
April 2019	122	122	122	122	122	122	122	122	8	122	122	122	75	*	0	0	0	0
April 2020	127	127	127	127	127	127	127	89	2	127	127	126	76	0	0	0	0	0
April 2021	132	132	132	132	132	132	132	45	1	132	132	126	75	0	0	0	0	0
April 2022	138	138	138	138	138	138	138	120	23	*	138	138	124	73	0	0	0	0
April 2023	143	143	143	143	143	143	74	11	*	143	143	119	69	0	0	0	0	0
April 2024	149	149	149	149	149	149	46	6	*	149	149	113	64	0	0	0	0	0
April 2025	155	155	155	155	155	155	28	3	*	155	155	105	59	0	0	0	0	0
April 2026	161	161	161	161	161	137	17	1	*	161	161	98	54	0	0	0	0	0
April 2027	168	168	168	168	168	99	11	1	*	168	167	89	49	0	0	0	0	0
April 2028	175	175	175	175	175	72	6	*	*	175	154	81	44	0	0	0	0	0
April 2029	182	182	182	182	182	52	4	*	*	182	141	73	38	0	0	0	0	0
April 2030	189	189	189	189	189	37	2	*	*	189	128	64	34	0	0	0	0	0
April 2031	197	175	175	175	175	26	1	*	*	197	115	56	29	0	0	0	0	0
April 2032	205	137	137	137	137	18	1	*	0	205	102	49	25	0	0	0	0	0
April 2033	214	107	107	107	107	13	*	*	0	214	89	42	21	0	0	0	0	0
April 2034	222	81	81	81	81	9	*	*	0	222	76	35	17	0	0	0	0	0
April 2035	225	61	61	61	61	6	*	*	0	231	64	29	14	0	0	0	0	0
April 2036	225	44	44	44	44	4	*	*	0	241	52	23	11	0	0	0	0	0
April 2037	225	31	31	31	31	2	*	*	0	251	41	17	8	0	0	0	0	0
April 2038	225	20	20	20	20	1	*	*	0	261	30	13	6	0	0	0	0	0
April 2039	12	12	12	12	12	1	*	*	0	256	20	8	4	0	0	0	0	0
April 2040	5	5	5	5	5	*	*	*	0	213	10	4	2	0	0	0	0	0
April 2041	*	*	*	*	*	*	*	0	0	166	1	*	*	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	115	0	0	0	0	0	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	59	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	24.5	20.0	20.0	20.0	20.0	14.6	9.8	7.0	3.8	27.6	19.6	16.6	12.0	1.6	0.5	0.2	0.2	0.1

Date	FD, SD† and WD Classes									EA, EF, ES†, EB, EC and ED Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	149%	185%	250%	400%	600%	800%	1200%	0%	100%	149%	185%	250%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	99	92	90	87	84	75	63	51	28	98	94	92	92	92	92	92	86	71
April 2016	98	85	80	76	70	56	40	26	8	96	85	81	81	81	76	60	46	21
April 2017	97	79	71	66	58	42	25	13	2	94	76	69	69	69	55	35	20	*
April 2018	96	72	64	58	48	31	16	7	1	92	68	58	58	58	39	20	7	0
April 2019	95	66	57	50	40	23	10	3	*	90	60	48	48	48	28	10	0	0
April 2020	93	61	50	44	33	17	6	2	*	87	52	40	40	40	19	3	0	0
April 2021	92	56	45	38	28	13	4	1	*	85	45	32	32	32	12	0	0	0
April 2022	90	51	40	33	23	9	2	*	*	82	38	25	25	25	7	0	0	0
April 2023	89	46	35	28	19	7	1	*	*	79	31	19	19	19	3	0	0	0
April 2024	87	42	31	24	15	5	1	*	*	76	25	15	15	15	1	0	0	0
April 2025	85	38	27	21	13	4	1	*	*	72	19	11	11	11	0	0	0	0
April 2026	83	34	24	18	10	3	*	*	*	69	13	8	8	8	0	0	0	0
April 2027	80	31	20	15	8	2	*	*	*	65	8	5	5	5	0	0	0	0
April 2028	78	28	18	13	7	1	*	*	*	61	3	3	3	3	0	0	0	0
April 2029	75	25	15	11	5	1	*	*	*	56	1	1	1	1	0	0	0	0
April 2030	73	22	13	9	4	1	*	*	*	52	0	0	0	0	0	0	0	0
April 2031	70	19	11	7	3	1	*	*	*	47	0	0	0	0	0	0	0	0
April 2032	66	17	9	6	3	*	*	*	*	41	0	0	0	0	0	0	0	0
April 2033	63	14	8	5	2	*	*	*	*	35	0	0	0	0	0	0	0	0
April 2034	59	12	6	4	2	*	*	*	*	29	0	0	0	0	0	0	0	0
April 2035	55	10	5	3	1	*	*	*	*	23	0	0	0	0	0	0	0	0
April 2036	50	8	4	2	1	*	*	*	*	16	0	0	0	0	0	0	0	0
April 2037	46	6	3	2	1	*	*	*	*	8	0	0	0	0	0	0	0	0
April 2038	40	4	2	1	*	*	*	*	*	*	0	0	0	0	0	0	0	0
April 2039	35	3	1	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0
April 2040	29	1	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
April 2041	22	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
April 2042	16	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	20.2	9.8	7.8	6.7	5.3	3.4	2.2	1.5	0.8	15.1	6.7	5.6	5.6	5.6	3.9	2.7	2.1	1.5

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

Date	VE Class									EV Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	149%	185%	250%	400%	600%	800%	1200%	0%	100%	149%	185%	250%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	93	93	93	93	93	93	93	93	93	100	100	100	100	100	100	100	100	100
April 2016	85	85	85	85	85	85	85	85	85	100	100	100	100	100	100	100	100	100
April 2017	77	77	77	77	77	77	77	77	77	100	100	100	100	100	100	100	100	100
April 2018	69	69	69	69	69	69	69	69	0	100	100	100	100	100	100	100	100	0
April 2019	60	60	60	60	60	60	60	51	0	100	100	100	100	100	100	100	100	0
April 2020	51	51	51	51	51	51	51	0	0	100	100	100	100	100	100	100	0	0
April 2021	42	42	42	42	42	42	6	0	0	100	100	100	100	100	100	100	0	0
April 2022	33	33	33	33	33	33	0	0	0	100	100	100	100	100	100	0	0	0
April 2023	22	22	22	22	22	22	0	0	0	100	100	100	100	100	100	0	0	0
April 2024	12	12	12	12	12	12	0	0	0	100	100	100	100	100	100	0	0	0
April 2025	1	1	1	1	1	0	0	0	0	100	100	100	100	100	34	0	0	0
April 2026	0	0	0	0	0	0	0	0	0	92	92	92	92	92	0	0	0	0
April 2027	0	0	0	0	0	0	0	0	0	82	82	82	82	82	0	0	0	0
April 2028	0	0	0	0	0	0	0	0	0	72	72	72	72	72	0	0	0	0
April 2029	0	0	0	0	0	0	0	0	0	62	62	62	62	62	0	0	0	0
April 2030	0	0	0	0	0	0	0	0	0	51	21	21	21	21	0	0	0	0
April 2031	0	0	0	0	0	0	0	0	0	40	0	0	0	0	0	0	0	0
April 2032	0	0	0	0	0	0	0	0	0	28	0	0	0	0	0	0	0	0
April 2033	0	0	0	0	0	0	0	0	0	16	0	0	0	0	0	0	0	0
April 2034	0	0	0	0	0	0	0	0	0	3	0	0	0	0	0	0	0	0
April 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	6.0	6.0	6.0	6.0	6.0	6.0	5.1	4.1	2.8	16.0	14.8	14.8	14.8	14.8	10.9	7.4	5.5	3.4

Date	ZE Class									YZ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	149%	185%	250%	400%	600%	800%	1200%	0%	100%	149%	185%	250%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	104	104	104	104	104	104	104	104	104	104	104	104	96	82	49	5	0	0
April 2016	108	108	108	108	108	108	108	108	108	108	108	108	88	52	0	0	0	0
April 2017	113	113	113	113	113	113	113	113	113	113	113	113	81	27	0	0	0	0
April 2018	117	117	117	117	117	117	117	117	66	117	117	117	77	11	0	0	0	0
April 2019	122	122	122	122	122	122	122	122	18	122	122	122	76	3	0	0	0	0
April 2020	127	127	127	127	127	127	127	112	5	127	127	127	77	0	0	0	0	0
April 2021	132	132	132	132	132	132	132	57	1	132	132	130	78	0	0	0	0	0
April 2022	138	138	138	138	138	138	128	29	*	138	138	130	77	0	0	0	0	0
April 2023	143	143	143	143	143	143	80	15	*	143	143	127	74	0	0	0	0	0
April 2024	149	149	149	149	149	149	50	7	*	149	149	122	70	0	0	0	0	0
April 2025	155	155	155	155	155	155	31	4	*	155	155	116	66	0	0	0	0	0
April 2026	161	161	161	161	161	131	19	2	*	161	161	108	61	0	0	0	0	0
April 2027	168	168	168	168	168	96	12	1	*	168	168	100	55	0	0	0	0	0
April 2028	175	175	175	175	175	70	7	*	*	175	173	92	50	0	0	0	0	0
April 2029	182	182	182	182	182	51	4	*	*	182	161	84	45	0	0	0	0	0
April 2030	189	189	189	189	189	37	3	*	*	189	148	76	40	0	0	0	0	0
April 2031	197	164	164	164	164	27	2	*	*	197	136	68	35	0	0	0	0	0
April 2032	205	131	131	131	131	19	1	*	0	205	123	60	31	0	0	0	0	0
April 2033	214	104	104	104	104	13	1	*	0	214	110	52	26	0	0	0	0	0
April 2034	222	82	82	82	82	9	*	*	0	222	97	45	22	0	0	0	0	0
April 2035	225	64	64	64	64	7	*	*	0	231	85	38	19	0	0	0	0	0
April 2036	225	49	49	49	49	4	*	*	0	241	73	32	15	0	0	0	0	0
April 2037	225	37	37	37	37	3	*	*	0	251	61	26	12	0	0	0	0	0
April 2038	225	27	27	27	27	2	*	*	0	261	50	21	10	0	0	0	0	0
April 2039	19	19	19	19	19	1	*	*	0	261	40	16	7	0	0	0	0	0
April 2040	13	13	13	13	13	1	*	*	0	217	29	12	5	0	0	0	0	0
April 2041	8	8	8	8	8	*	*	*	0	169	20	8	3	0	0	0	0	0
April 2042	4	4	4	4	4	*	*	*	0	117	11	4	2	0	0	0	0	0
April 2043	1	1	1	1	1	*	*	0	0	61	2	1	*	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	24.7	20.2	20.2	20.2	20.2	14.5	10.0	7.3	4.4	27.6	21.1	17.8	13.4	2.3	1.0	0.6	0.5	0.3

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

Date	FE, SE† and WE Classes									PE, PI†, PA and PD Classes						
	PSA Prepayment Assumption									PSA Prepayment Assumption						
	0%	100%	149%	185%	250%	400%	600%	800%	1200%	0%	100%	185%	216%	325%	450%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	99	96	94	93	91	87	81	75	64	98	90	83	83	83	83	70
April 2016	98	89	86	83	78	68	55	43	23	95	79	68	68	68	62	38
April 2017	97	83	77	72	65	51	34	22	6	93	70	55	55	55	43	20
April 2018	96	76	69	63	55	38	22	11	2	90	61	43	43	43	29	9
April 2019	95	70	61	55	45	28	14	6	*	87	52	33	33	33	20	4
April 2020	93	65	55	48	38	21	9	3	*	84	44	25	25	25	13	*
April 2021	92	59	49	42	31	16	5	1	*	81	37	18	18	18	8	0
April 2022	90	55	43	36	26	12	3	1	*	78	30	14	14	14	4	0
April 2023	89	50	38	31	22	9	2	*	*	74	23	10	10	10	2	0
April 2024	87	46	34	27	18	6	1	*	*	71	16	7	7	7	*	0
April 2025	85	42	30	23	15	5	1	*	*	67	10	4	4	4	0	0
April 2026	83	38	26	20	12	3	*	*	*	63	4	2	2	2	0	0
April 2027	80	34	23	17	10	3	*	*	*	58	1	1	1	1	0	0
April 2028	78	31	20	15	8	2	*	*	*	54	0	0	0	0	0	0
April 2029	75	28	18	12	7	1	*	*	*	49	0	0	0	0	0	0
April 2030	73	25	15	11	5	1	*	*	0	43	0	0	0	0	0	0
April 2031	70	22	13	9	4	1	*	*	0	38	0	0	0	0	0	0
April 2032	66	20	11	7	3	*	*	*	0	32	0	0	0	0	0	0
April 2033	63	17	10	6	3	*	*	*	0	26	0	0	0	0	0	0
April 2034	59	15	8	5	2	*	*	*	0	19	0	0	0	0	0	0
April 2035	55	13	7	4	2	*	*	*	0	12	0	0	0	0	0	0
April 2036	50	11	6	3	1	*	*	*	0	5	0	0	0	0	0	0
April 2037	46	9	4	3	1	*	*	*	0	0	0	0	0	0	0	0
April 2038	40	7	3	2	1	*	*	*	0	0	0	0	0	0	0	0
April 2039	35	6	3	1	*	*	*	*	0	0	0	0	0	0	0	0
April 2040	29	4	2	1	*	*	*	*	0	0	0	0	0	0	0	0
April 2041	22	3	1	1	*	*	*	0	0	0	0	0	0	0	0	0
April 2042	16	2	1	*	*	*	*	0	0	0	0	0	0	0	0	0
April 2043	8	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	20.2	10.7	8.6	7.5	6.0	4.0	2.8	2.1	1.5	13.7	5.7	4.1	4.1	4.1	3.2	1.9

Date	CA Class							CZ Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	185%	216%	325%	450%	700%	0%	100%	185%	216%	325%	450%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	100	100	100	17	17	17	0	104	104	104	104	104	104	0
April 2016	100	100	100	13	13	0	0	107	107	107	107	107	0	0
April 2017	100	100	100	7	7	0	0	111	111	111	111	111	0	0
April 2018	100	100	100	0	0	0	0	115	115	115	9	9	0	0
April 2019	100	100	78	0	0	0	0	119	119	119	2	2	0	0
April 2020	100	100	17	0	0	0	0	123	123	123	2	2	0	0
April 2021	100	100	0	0	0	0	0	128	128	2	2	2	0	0
April 2022	100	100	0	0	0	0	0	132	132	2	2	2	0	0
April 2023	99	99	0	0	0	0	0	137	137	2	2	2	0	0
April 2024	99	99	0	0	0	0	0	142	142	2	2	2	0	0
April 2025	99	99	0	0	0	0	0	147	147	2	2	2	0	0
April 2026	99	99	0	0	0	0	0	152	152	2	2	2	0	0
April 2027	99	20	0	0	0	0	0	158	158	2	2	2	0	0
April 2028	99	0	0	0	0	0	0	163	0	0	0	0	0	0
April 2029	99	0	0	0	0	0	0	169	0	0	0	0	0	0
April 2030	99	0	0	0	0	0	0	175	0	0	0	0	0	0
April 2031	99	0	0	0	0	0	0	181	0	0	0	0	0	0
April 2032	99	0	0	0	0	0	0	188	0	0	0	0	0	0
April 2033	99	0	0	0	0	0	0	194	0	0	0	0	0	0
April 2034	99	0	0	0	0	0	0	201	0	0	0	0	0	0
April 2035	98	0	0	0	0	0	0	208	0	0	0	0	0	0
April 2036	98	0	0	0	0	0	0	216	0	0	0	0	0	0
April 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)**	22.6	12.8	5.5	0.8	0.6	0.3	0.2	22.9	13.2	6.3	4.1	4.1	1.4	0.6

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

Date	JK†† Class										CH†† Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	200%	250%	375%	500%	800%	1100%	1500%	0%	100%	125%	200%	250%	375%	500%	800%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	98	91	89	84	80	72	64	44	23	0	98	90	89	84	80	72	64	43	23	0
April 2016	96	80	77	67	61	46	33	5	0	0	96	80	77	67	61	46	33	5	0	0
April 2017	94	71	66	53	45	27	12	0	0	0	94	71	66	53	45	27	11	0	0	0
April 2018	92	62	56	41	31	12	0	0	0	0	92	62	56	40	31	12	0	0	0	0
April 2019	90	54	47	30	20	1	0	0	0	0	90	54	47	30	20	*	0	0	0	0
April 2020	88	46	39	21	11	0	0	0	0	0	87	46	39	20	10	0	0	0	0	0
April 2021	85	39	32	13	3	0	0	0	0	0	85	39	31	12	2	0	0	0	0	0
April 2022	82	33	25	6	0	0	0	0	0	0	82	32	24	5	0	0	0	0	0	0
April 2023	80	27	18	0	0	0	0	0	0	0	79	26	18	0	0	0	0	0	0	0
April 2024	77	21	13	0	0	0	0	0	0	0	77	20	12	0	0	0	0	0	0	0
April 2025	73	15	8	0	0	0	0	0	0	0	73	15	7	0	0	0	0	0	0	0
April 2026	70	10	3	0	0	0	0	0	0	0	70	10	2	0	0	0	0	0	0	0
April 2027	67	6	0	0	0	0	0	0	0	0	67	5	0	0	0	0	0	0	0	0
April 2028	63	2	0	0	0	0	0	0	0	0	63	1	0	0	0	0	0	0	0	0
April 2029	59	0	0	0	0	0	0	0	0	0	59	0	0	0	0	0	0	0	0	0
April 2030	55	0	0	0	0	0	0	0	0	0	55	0	0	0	0	0	0	0	0	0
April 2031	51	0	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0	0	0
April 2032	46	0	0	0	0	0	0	0	0	0	46	0	0	0	0	0	0	0	0	0
April 2033	41	0	0	0	0	0	0	0	0	0	41	0	0	0	0	0	0	0	0	0
April 2034	36	0	0	0	0	0	0	0	0	0	36	0	0	0	0	0	0	0	0	0
April 2035	31	0	0	0	0	0	0	0	0	0	30	0	0	0	0	0	0	0	0	0
April 2036	25	0	0	0	0	0	0	0	0	0	25	0	0	0	0	0	0	0	0	0
April 2037	19	0	0	0	0	0	0	0	0	0	19	0	0	0	0	0	0	0	0	0
April 2038	13	0	0	0	0	0	0	0	0	0	12	0	0	0	0	0	0	0	0	0
April 2039	6	0	0	0	0	0	0	0	0	0	5	0	0	0	0	0	0	0	0	0
April 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	15.9	6.1	5.3	3.7	3.0	2.1	1.6	1.0	0.7	0.5	15.8	6.0	5.2	3.6	3.0	2.1	1.6	1.0	0.7	0.5

Date	CG†† Class										ZB Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	200%	250%	375%	500%	800%	1100%	1500%	0%	100%	149%	185%	250%	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	
April 2015	98	90	89	84	80	72	64	43	23	0	104	104	104	93	73	28	2	0	0	
April 2016	96	80	77	67	61	46	33	5	0	0	108	108	108	85	43	0	0	0	0	
April 2017	94	71	66	53	45	27	11	0	0	0	113	113	113	79	21	0	0	0	0	
April 2018	92	62	56	40	31	12	0	0	0	0	117	117	117	76	8	0	0	0	0	
April 2019	90	54	47	30	20	*	0	0	0	0	122	122	122	76	1	0	0	0	0	
April 2020	87	46	39	20	10	0	0	0	0	0	127	127	127	77	0	0	0	0	0	
April 2021	85	39	31	12	2	0	0	0	0	0	132	132	129	77	0	0	0	0	0	
April 2022	82	32	24	5	0	0	0	0	0	0	138	138	127	75	0	0	0	0	0	
April 2023	79	26	18	0	0	0	0	0	0	0	143	143	124	72	0	0	0	0	0	
April 2024	77	20	12	0	0	0	0	0	0	0	149	149	118	68	0	0	0	0	0	
April 2025	73	15	7	0	0	0	0	0	0	0	155	155	111	63	0	0	0	0	0	
April 2026	70	10	2	0	0	0	0	0	0	0	161	161	104	58	0	0	0	0	0	
April 2027	67	5	0	0	0	0	0	0	0	0	168	168	96	53	0	0	0	0	0	
April 2028	63	1	0	0	0	0	0	0	0	0	175	166	88	47	0	0	0	0	0	
April 2029	59	0	0	0	0	0	0	0	0	0	182	153	79	42	0	0	0	0	0	
April 2030	55	0	0	0	0	0	0	0	0	0	189	140	71	37	0	0	0	0	0	
April 2031	50	0	0	0	0	0	0	0	0	0	197	127	63	33	0	0	0	0	0	
April 2032	46	0	0	0	0	0	0	0	0	0	205	114	55	28	0	0	0	0	0	
April 2033	41	0	0	0	0	0	0	0	0	0	214	102	48	24	0	0	0	0	0	
April 2034	36	0	0	0	0	0	0	0	0	0	222	89	41	20	0	0	0	0	0	
April 2035	30	0	0	0	0	0	0	0	0	0	231	77	35	17	0	0	0	0	0	
April 2036	25	0	0	0	0	0	0	0	0	0	241	65	29	14	0	0	0	0	0	
April 2037	19	0	0	0	0	0	0	0	0	0	251	53	23	11	0	0	0	0	0	
April 2038	12	0	0	0	0	0	0	0	0	0	261	43	18	8	0	0	0	0	0	
April 2039	5	0	0	0	0	0	0	0	0	0	259	32	13	6	0	0	0	0	0	
April 2040	0	0	0	0	0	0	0	0	0	0	215	22	9	4	0	0	0	0	0	
April 2041	0	0	0	0	0	0	0	0	0	0	168	13	5	2	0	0	0	0	0	
April 2042	0	0	0	0	0	0	0	0	0	0	116	5	2	1	0	0	0	0	0	
April 2043	0	0	0	0	0	0	0	0	0	0	60	1	*	*	0	0	0	0	0	
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																				
Life (years)**	15.8	6.0	5.2	3.6	3.0	2.1	1.6	1.0	0.7	0.5	27.6	20.7	17.3	12.9	2.0	0.8	0.5	0.3	0.2	

\* 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.

†† The weighted average life information set forth for this class is based solely on assumed principal distributions.

Date	ZC Class									FC Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	149%	185%	250%	400%	600%	800%	1200%	0%	100%	149%	185%	250%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	104	104	104	104	104	104	104	104	104	99	94	92	91	88	82	74	66	49
April 2016	108	108	108	108	108	108	108	108	108	98	88	83	80	75	63	48	36	16
April 2017	113	113	113	113	113	113	113	113	112	97	81	74	70	62	47	30	18	4
April 2018	117	117	117	117	117	117	117	117	50	96	75	66	61	52	35	19	9	1
April 2019	122	122	122	122	122	122	122	122	14	95	69	59	53	43	26	12	5	*
April 2020	127	127	127	127	127	127	127	100	4	93	63	53	46	36	19	7	2	*
April 2021	132	132	132	132	132	132	132	51	1	92	58	47	40	30	14	5	1	*
April 2022	138	138	138	138	138	138	122	26	*	90	53	42	35	25	11	3	1	*
April 2023	143	143	143	143	143	143	76	13	*	89	49	37	30	20	8	2	*	*
April 2024	149	149	149	149	149	149	47	7	*	87	44	33	26	17	6	1	*	*
April 2025	155	155	155	155	155	155	29	3	*	85	40	29	22	14	4	1	*	*
April 2026	161	161	161	161	161	130	18	2	*	83	36	25	19	11	3	*	*	*
April 2027	168	168	168	168	168	95	11	1	*	80	33	22	16	9	2	*	*	*
April 2028	175	175	175	175	175	69	7	*	*	78	30	19	14	8	2	*	*	*
April 2029	182	182	182	182	182	50	4	*	*	75	27	17	12	6	1	*	*	0
April 2030	189	189	189	189	189	36	3	*	*	73	24	14	10	5	1	*	*	0
April 2031	197	165	165	165	165	26	2	*	*	70	21	12	8	4	1	*	*	0
April 2032	205	131	131	131	131	18	1	*	0	66	18	11	7	3	*	*	*	0
April 2033	214	103	103	103	103	13	1	*	0	63	16	9	6	2	*	*	*	0
April 2034	222	80	80	80	80	9	*	*	0	59	14	7	5	2	*	*	*	0
April 2035	225	62	62	62	62	6	*	*	0	55	12	6	4	1	*	*	*	0
April 2036	225	47	47	47	47	4	*	*	0	50	10	5	3	1	*	*	*	0
April 2037	225	34	34	34	34	3	*	*	0	46	8	4	2	1	*	*	*	0
April 2038	225	24	24	24	24	2	*	*	0	40	6	3	2	1	*	*	*	0
April 2039	17	17	17	17	17	1	*	*	0	35	5	2	1	*	*	*	*	0
April 2040	10	10	10	10	10	1	*	*	0	29	3	1	1	*	*	*	0	0
April 2041	5	5	5	5	5	*	*	*	0	22	2	1	*	*	*	*	0	0
April 2042	2	2	2	2	2	*	*	*	0	16	1	*	*	*	*	*	0	0
April 2043	*	*	*	*	*	*	*	0	0	8	*	*	*	*	*	*	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	24.6	20.1	20.1	20.1	20.1	14.5	9.9	7.2	4.1	20.2	10.3	8.3	7.2	5.7	3.8	2.5	1.9	1.2

Date	CY Class									CV Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	149%	185%	250%	400%	600%	800%	1200%	0%	100%	149%	185%	250%	400%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2015	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2016	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2017	100	100	100	100	100	100	100	100	78	100	100	100	100	100	100	100	100	63
April 2018	100	100	100	100	100	100	100	100	22	100	100	100	100	100	100	100	100	0
April 2019	100	100	100	100	100	100	100	88	6	100	100	100	100	100	100	100	91	0
April 2020	100	100	100	100	100	100	100	45	2	100	100	100	100	100	100	100	0	0
April 2021	100	100	100	100	100	100	87	23	*	100	100	100	100	100	100	89	0	0
April 2022	100	100	100	100	100	100	54	12	*	100	100	100	100	100	100	0	0	0
April 2023	100	100	100	100	100	100	34	6	*	100	100	100	100	100	100	0	0	0
April 2024	100	100	100	100	100	100	21	3	*	100	100	100	100	100	100	0	0	0
April 2025	100	100	100	100	100	79	13	1	*	100	100	100	100	100	33	0	0	0
April 2026	100	100	100	100	100	58	8	1	*	92	92	92	92	92	0	0	0	0
April 2027	100	100	100	100	100	42	5	*	*	82	82	82	82	82	0	0	0	0
April 2028	100	100	100	100	100	31	3	*	*	72	72	72	72	72	0	0	0	0
April 2029	100	100	100	100	100	22	2	*	*	62	62	62	62	62	0	0	0	0
April 2030	100	92	92	92	92	16	1	*	*	51	24	24	24	24	0	0	0	0
April 2031	100	74	74	74	74	12	1	*	0	40	0	0	0	0	0	0	0	0
April 2032	100	58	58	58	58	8	*	*	0	28	0	0	0	0	0	0	0	0
April 2033	100	46	46	46	46	6	*	*	0	16	0	0	0	0	0	0	0	0
April 2034	100	36	36	36	36	4	*	*	0	3	0	0	0	0	0	0	0	0
April 2035	100	28	28	28	28	3	*	*	0	0	0	0	0	0	0	0	0	0
April 2036	100	21	21	21	21	2	*	*	0	0	0	0	0	0	0	0	0	0
April 2037	100	15	15	15	15	1	*	*	0	0	0	0	0	0	0	0	0	0
April 2038	100	11	11	11	11	1	*	*	0	0	0	0	0	0	0	0	0	0
April 2039	7	7	7	7	7	*	*	*	0	0	0	0	0	0	0	0	0	0
April 2040	5	5	5	5	5	*	*	*	0	0	0	0	0	0	0	0	0	0
April 2041	2	2	2	2	2	*	*	*	0	0	0	0	0	0	0	0	0	0
April 2042	1	1	1	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0
April 2043	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	24.6	19.5	19.5	19.5	19.5	13.4	8.8	6.3	3.6	16.0	14.9	14.9	14.9	14.9	10.8	7.4	5.4	3.2

\* 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.

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

The Notional Classes, the Accrual Classes and the AL 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, certain Classes of REMIC Certificates may be treated as having been issued at a premium. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Regular Certificates Purchased at a Premium*” in the REMIC Prospectus.

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	125% PSA
2	125% PSA
3	125% PSA
4	125% PSA
5	185% PSA
6	185% PSA
7	185% PSA
8	216% PSA

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

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

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

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

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

Generally, the ownership interest represented by an RCR certificate will be one of two types. A certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in one or more underlying Regular Certificates. A certificate of a Strip RCR Class (a “Strip RCR Certificate”) will represent the right to receive a disproportionate part of the principal or interest payments on one or more underlying Regular Certificates. 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, the Underlying REMIC and RCR Certificates and the SMBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

### **LEGAL MATTERS**

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



## Exhibit A

### Group 2 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	April 2014 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)
2009-116	IO	December 2009	31398GLR8	6.0%	FIX/IO	January 2040	NTL	\$27,508,064	0.13152020	\$ 3,617,866.08	6.537%	271	82
2010-130	HI	October 2010	31398N3D4	6.0	FIX/IO	November 2040	NTL	66,666,666	0.25299708	13,912,730.92	6.523	282	72

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

### Group 3 Underlying REMIC Certificate

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	April 2014 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)
2010-135	IO	November 2010	31398SG49	5.5%	FIX/IO	December 2040	NTL	\$38,023,899	0.25562716	\$9,719,941.31	(2)	(2)	(2)

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

(2) The Group 3 Underlying REMIC Certificate is backed by the Fannie Mae SMBS 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)
334-6	FIX/IO	NTL	5.999%	209	137
351-9	FIX/IO	NTL	6.018	225	123
383-8	FIX/IO	NTL	5.852	268	84
383-15	FIX/IO	NTL	6.035	268	83
383-21	FIX/IO	NTL	5.872	264	88
383-22	FIX/IO	NTL	5.884	264	88
383-23	FIX/IO	NTL	5.882	264	88
383-25	FIX/IO	NTL	6.075	264	88

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 4 Underlying REMIC Certificate

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	April 2014 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)
2014-15	IO	March 2014	3136AJZJ8	5.50%	FIX/IO	April 2044	NTL	\$40,858,089	0.97954406	\$40,022,298.38	5.935%	228	122

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

### Group 8 Underlying RCR Certificate

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	April 2014 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)
2013-72	KE	June 2013	3136AFEF7	3.50%	FIX	February 2043	PAC/AD	\$189,910,000	0.90154022	\$56,802,827.16	4.451%	326	28

(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.

**Schedule 1**

**Available Recombinations(1)**

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
<b>Recombination 1</b>								
AL	\$ 227,901	AB	\$ 45,000,000	SEQ	1.5%	FIX	3136AJQ58	March 2040
AM	44,772,099							
<b>Recombination 2</b>								
VA	14,929,000	AY(3)	68,014,595	SEQ	3.0	FIX	3136AJQ66	May 2044
AV	15,994,000							
ZA	37,091,595							
<b>Recombination 3</b>								
FB	46,040,804	WB	46,040,804	PT	6.5	FIX	3136AJQ74	May 2044
SB	46,040,804(4)							
<b>Recombination 4</b>								
BA	35,072,500	BC	40,082,858	PAC/AD	3.0	FIX	3136AJQ82	August 2043
BF	5,010,358							
BS	5,010,358(4)							
<b>Recombination 5</b>								
BA	35,072,500	BD	46,763,334	PAC/AD	3.5	FIX	3136AJQ90	August 2043
BF	11,690,834							
BS	11,690,834(4)							
<b>Recombination 6</b>								
BA	35,072,500	BE	56,116,000	PAC/AD	4.0	FIX	3136AJR24	August 2043
BF	21,043,500							
BS	21,043,500(4)							
<b>Recombination 7</b>								
FD	25,785,699	WD	25,785,699	PT	6.5	FIX	3136AJR32	May 2044
SD	25,785,699(4)							
<b>Recombination 8</b>								
DA	31,733,000	DB	31,733,000	PAC/AD	3.5	FIX	3136AJR40	October 2043
DI	3,173,300(4)							

REMIC Certificates		RCR Certificates						Final Distribution Date
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	
<b>Recombination 9</b>								
DA	\$31,733,000	DC	\$ 31,733,000	PAC/AD	4.0%	FIX	3136AJR57	October 2043
DI	6,346,600(4)							
<b>Recombination 10</b>								
FE	53,112,264	WE	53,112,264	PT	6.5	FIX	3136AJR65	May 2044
SE	53,112,264(4)							
<b>Recombination 11</b>								
EA	40,318,750	EB	46,078,572	PAC/AD	3.0	FIX	3136AJR73	July 2043
EF	5,759,822							
ES	5,759,822(4)							
<b>Recombination 12</b>								
EA	40,318,750	EC	53,758,334	PAC/AD	3.5	FIX	3136AJR81	July 2043
EF	13,439,584							
ES	13,439,584(4)							
<b>Recombination 13</b>								
EA	40,318,750	ED	64,510,000	PAC/AD	4.0	FIX	3136AJR99	July 2043
EF	24,191,250							
ES	24,191,250(4)							
<b>Recombination 14</b>								
PE	55,456,000	PA	55,456,000	SC/PAC	3.5	FIX	3136AJS23	February 2043
PI	13,864,000(4)							
<b>Recombination 15</b>								
PE	55,456,000	PD	55,456,000	SC/PAC	3.0	FIX	3136AJS31	February 2043
PI	6,932,000(4)							
<b>Recombination 16</b>								
AL	177,991	JK(5)	35,145,133	SEQ	(6)	WAC	3136AJS49	May 2044
AM	34,967,142							
JI	33,919,725(4)							
<b>Recombination 17</b>								
AU	28,136,520	CH(5)	28,136,520	SEQ	(7)	WAC	3136AJS56	May 2044
CI	25,591,485(4)							
<b>Recombination 18</b>								
AU	44,000,000	CG(5)	44,000,000	SEQ	(8)	WAC	3136AJS64	April 2044
IC	40,022,298(4)							

REMIC Certificates		RCR Certificates						Final Distribution Date
<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>	
<b>Recombination 19</b>								
ZX	\$ 9,270,206	ZB(5)	\$ 25,000,000	SUP	4.0%	FIX/Z	3136AJS72	May 2044
XZ	5,240,549							
YZ	10,489,245							
<b>Recombination 20</b>								
BZ	1,637,000	ZC(5)	4,475,153	PAC/AD	4.0	FIX/Z	3136AJS80	May 2044
ZD	759,000							
ZE	2,079,153							
<b>Recombination 21</b>								
FB	46,040,804	FC(5)	124,938,767	PT	(9)	FLT	3136AJS98	May 2044
FD	25,785,699							
FE	53,112,264							
<b>Recombination 22</b>								
VB	913,000	CY(5)(10)	10,049,153	PAC/AD	4.0	FIX	3136AJT22	May 2044
BV	1,125,000							
BZ	1,637,000							
VD	424,000							
DV	522,000							
ZD	759,000							
VE	1,160,000							
EV	1,430,000							
ZE	2,079,153							

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 23								
BV	\$ 1,125,000	CV(5)	\$ 3,077,000	PAC/AD	4.0%	FIX	3136AJT30	September 2034
DV	522,000							
EV	1,430,000							

- (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 ZA Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.
- (4) Notional principal balances. These Classes are Interest Only Classes. See page S-8 for a description of how their notional principal balances are calculated.
- (5) These Classes are RCR Classes formed by combinations of REMIC Classes in different Groups.
- (6) For a description of this interest rate, see “Description of the Certificates—Distributions of Interest—*The JK Class*” in this prospectus supplement.
- (7) For a description of this interest rate, see “Description of the Certificates—Distributions of Interest—*The CH Class*” in this prospectus supplement.
- (8) For a description of this interest rate, see “Description of the Certificates—Distributions of Interest—*The CG Class*” in this prospectus supplement.
- (9) For a description of this interest rate, see “Summary—Interest Rates” in this prospectus supplement.
- (10) Principal payments on the REMIC Certificates in Recombination 22 from the BZ, ZD and ZE Accrual Amounts will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.

## 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 .....	\$59,791,000.00	December 2018 .....	\$30,896,707.91	August 2023 .....	\$12,938,251.77
May 2014 .....	59,375,315.68	January 2019 .....	30,459,183.18	September 2023 .....	12,731,774.05
June 2014 .....	58,943,130.65	February 2019 .....	30,024,888.69	October 2023 .....	12,528,366.17
July 2014 .....	58,494,853.27	March 2019 .....	29,593,797.13	November 2023 .....	12,327,984.18
August 2014 .....	58,030,746.02	April 2019 .....	29,165,881.43	December 2023 .....	12,130,584.78
September 2014 .....	57,551,083.21	May 2019 .....	28,741,114.71	January 2024 .....	11,936,125.25
October 2014 .....	57,056,150.68	June 2019 .....	28,319,470.31	February 2024 .....	11,744,563.49
November 2014 .....	56,546,245.57	July 2019 .....	27,900,921.77	March 2024 .....	11,555,857.98
December 2014 .....	56,021,675.92	August 2019 .....	27,485,442.82	April 2024 .....	11,369,967.77
January 2015 .....	55,482,760.40	September 2019 .....	27,073,007.42	May 2024 .....	11,186,852.49
February 2015 .....	54,929,827.97	October 2019 .....	26,663,589.71	June 2024 .....	11,006,472.36
March 2015 .....	54,363,217.47	November 2019 .....	26,257,164.02	July 2024 .....	10,828,788.12
April 2015 .....	53,783,277.30	December 2019 .....	25,855,210.25	August 2024 .....	10,653,761.07
May 2015 .....	53,190,365.05	January 2020 .....	25,459,102.84	September 2024 .....	10,481,353.08
June 2015 .....	52,584,847.03	February 2020 .....	25,068,759.19	October 2024 .....	10,311,526.53
July 2015 .....	51,983,957.49	March 2020 .....	24,684,097.85	November 2024 .....	10,144,244.31
August 2015 .....	51,387,658.33	April 2020 .....	24,305,038.47	December 2024 .....	9,979,469.88
September 2015 .....	50,795,911.73	May 2020 .....	23,931,501.87	January 2025 .....	9,817,167.16
October 2015 .....	50,208,680.18	June 2020 .....	23,563,409.92	February 2025 .....	9,657,300.62
November 2015 .....	49,625,926.46	July 2020 .....	23,200,685.59	March 2025 .....	9,499,835.20
December 2015 .....	49,047,613.64	August 2020 .....	22,843,252.95	April 2025 .....	9,344,736.35
January 2016 .....	48,473,705.07	September 2020 .....	22,491,037.07	May 2025 .....	9,191,969.98
February 2016 .....	47,904,164.38	October 2020 .....	22,143,964.12	June 2025 .....	9,041,502.51
March 2016 .....	47,338,955.50	November 2020 .....	21,801,961.25	July 2025 .....	8,893,300.82
April 2016 .....	46,778,042.62	December 2020 .....	21,464,956.64	August 2025 .....	8,747,332.24
May 2016 .....	46,221,390.21	January 2021 .....	21,132,879.48	September 2025 .....	8,603,564.57
June 2016 .....	45,668,963.02	February 2021 .....	20,805,659.94	October 2025 .....	8,461,966.08
July 2016 .....	45,120,726.08	March 2021 .....	20,483,229.13	November 2025 .....	8,322,505.47
August 2016 .....	44,576,644.68	April 2021 .....	20,165,519.17	December 2025 .....	8,185,151.86
September 2016 .....	44,036,684.38	May 2021 .....	19,852,463.09	January 2026 .....	8,049,874.84
October 2016 .....	43,500,811.00	June 2021 .....	19,543,994.86	February 2026 .....	7,916,644.42
November 2016 .....	42,968,990.65	July 2021 .....	19,240,049.37	March 2026 .....	7,785,431.01
December 2016 .....	42,441,189.67	August 2021 .....	18,940,562.42	April 2026 .....	7,656,205.45
January 2017 .....	41,917,374.68	September 2021 .....	18,645,470.69	May 2026 .....	7,528,939.00
February 2017 .....	41,397,512.55	October 2021 .....	18,354,711.77	June 2026 .....	7,403,603.32
March 2017 .....	40,881,570.42	November 2021 .....	18,068,224.09	July 2026 .....	7,280,170.46
April 2017 .....	40,369,515.66	December 2021 .....	17,785,946.94	August 2026 .....	7,158,612.87
May 2017 .....	39,861,315.91	January 2022 .....	17,507,820.49	September 2026 .....	7,038,903.38
June 2017 .....	39,356,939.07	February 2022 .....	17,233,785.69	October 2026 .....	6,921,015.23
July 2017 .....	38,856,353.25	March 2022 .....	16,963,784.37	November 2026 .....	6,804,922.00
August 2017 .....	38,359,526.85	April 2022 .....	16,697,759.12	December 2026 .....	6,690,597.66
September 2017 .....	37,866,428.48	May 2022 .....	16,435,653.37	January 2027 .....	6,578,016.56
October 2017 .....	37,377,027.02	June 2022 .....	16,177,411.32	February 2027 .....	6,467,153.39
November 2017 .....	36,891,291.57	July 2022 .....	15,922,977.94	March 2027 .....	6,357,983.21
December 2017 .....	36,409,191.48	August 2022 .....	15,672,298.98	April 2027 .....	6,250,481.43
January 2018 .....	35,930,696.33	September 2022 .....	15,425,320.96	May 2027 .....	6,144,623.80
February 2018 .....	35,455,775.94	October 2022 .....	15,181,991.12	June 2027 .....	6,040,386.42
March 2018 .....	34,984,400.35	November 2022 .....	14,942,257.45	July 2027 .....	5,937,745.73
April 2018 .....	34,516,539.86	December 2022 .....	14,706,068.66	August 2027 .....	5,836,678.49
May 2018 .....	34,052,164.97	January 2023 .....	14,473,374.19	September 2027 .....	5,737,161.81
June 2018 .....	33,591,246.42	February 2023 .....	14,244,124.18	October 2027 .....	5,639,173.10
July 2018 .....	33,133,755.18	March 2023 .....	14,018,269.44	November 2027 .....	5,542,690.10
August 2018 .....	32,679,662.44	April 2023 .....	13,795,761.51	December 2027 .....	5,447,690.87
September 2018 .....	32,228,939.60	May 2023 .....	13,576,552.59	January 2028 .....	5,354,153.78
October 2018 .....	31,781,558.29	June 2023 .....	13,360,595.53	February 2028 .....	5,262,057.49
November 2018 .....	31,337,490.37	July 2023 .....	13,147,843.86	March 2028 .....	5,171,380.97



# 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>
April 2028 .....	\$ 5,082,103.51	February 2033 .....	\$ 1,720,146.16	December 2037 .....	\$ 431,231.89
May 2028 .....	4,994,204.65	March 2033 .....	1,685,452.10	January 2038 .....	418,596.35
June 2028 .....	4,907,664.27	April 2033 .....	1,651,328.87	February 2038 .....	406,192.37
July 2028 .....	4,822,462.49	May 2033 .....	1,617,767.86	March 2038 .....	394,016.29
August 2028 .....	4,738,579.73	June 2033 .....	1,584,760.58	April 2038 .....	382,064.50
September 2028 .....	4,655,996.70	July 2033 .....	1,552,298.66	May 2038 .....	370,333.43
October 2028 .....	4,574,694.37	August 2033 .....	1,520,373.85	June 2038 .....	358,819.57
November 2028 .....	4,494,653.98	September 2033 .....	1,488,978.02	July 2038 .....	347,519.47
December 2028 .....	4,415,857.03	October 2033 .....	1,458,103.16	August 2038 .....	336,429.71
January 2029 .....	4,338,285.30	November 2033 .....	1,427,741.36	September 2038 .....	325,546.95
February 2029 .....	4,261,920.81	December 2033 .....	1,397,884.85	October 2038 .....	314,867.88
March 2029 .....	4,186,745.86	January 2034 .....	1,368,525.96	November 2038 .....	304,389.23
April 2029 .....	4,112,742.97	February 2034 .....	1,339,657.13	December 2038 .....	294,107.81
May 2029 .....	4,039,894.94	March 2034 .....	1,311,270.90	January 2039 .....	284,020.46
June 2029 .....	3,968,184.78	April 2034 .....	1,283,359.94	February 2039 .....	274,124.05
July 2029 .....	3,897,595.77	May 2034 .....	1,255,917.01	March 2039 .....	264,415.53
August 2029 .....	3,828,111.42	June 2034 .....	1,228,934.98	April 2039 .....	254,891.87
September 2029 .....	3,759,715.47	July 2034 .....	1,202,406.83	May 2039 .....	245,550.10
October 2029 .....	3,692,391.90	August 2034 .....	1,176,325.63	June 2039 .....	236,387.28
November 2029 .....	3,626,124.89	September 2034 .....	1,150,684.55	July 2039 .....	227,400.54
December 2029 .....	3,560,898.89	October 2034 .....	1,125,476.87	August 2039 .....	218,587.01
January 2030 .....	3,496,698.54	November 2034 .....	1,100,695.96	September 2039 .....	209,943.91
February 2030 .....	3,433,508.71	December 2034 .....	1,076,335.29	October 2039 .....	201,468.47
March 2030 .....	3,371,314.47	January 2035 .....	1,052,388.43	November 2039 .....	193,157.97
April 2030 .....	3,310,101.14	February 2035 .....	1,028,849.04	December 2039 .....	185,009.74
May 2030 .....	3,249,854.20	March 2035 .....	1,005,710.85	January 2040 .....	177,021.13
June 2030 .....	3,190,559.37	April 2035 .....	982,967.72	February 2040 .....	169,189.56
July 2030 .....	3,132,202.57	May 2035 .....	960,613.57	March 2040 .....	161,512.46
August 2030 .....	3,074,769.91	June 2035 .....	938,642.42	April 2040 .....	153,987.30
September 2030 .....	3,018,247.71	July 2035 .....	917,048.39	May 2040 .....	146,611.61
October 2030 .....	2,962,622.48	August 2035 .....	895,825.65	June 2040 .....	139,382.95
November 2030 .....	2,907,880.92	September 2035 .....	874,968.49	July 2040 .....	132,298.90
December 2030 .....	2,854,009.92	October 2035 .....	854,471.27	August 2040 .....	125,357.09
January 2031 .....	2,800,996.57	November 2035 .....	834,328.43	September 2040 .....	118,555.18
February 2031 .....	2,748,828.12	December 2035 .....	814,534.50	October 2040 .....	111,890.88
March 2031 .....	2,697,492.03	January 2036 .....	795,084.07	November 2040 .....	105,361.91
April 2031 .....	2,646,975.91	February 2036 .....	775,971.84	December 2040 .....	98,966.05
May 2031 .....	2,597,267.59	March 2036 .....	757,192.56	January 2041 .....	92,701.09
June 2031 .....	2,548,355.02	April 2036 .....	738,741.07	February 2041 .....	86,564.88
July 2031 .....	2,500,226.37	May 2036 .....	720,612.29	March 2041 .....	80,555.27
August 2031 .....	2,452,869.94	June 2036 .....	702,801.19	April 2041 .....	74,670.17
September 2031 .....	2,406,274.24	July 2036 .....	685,302.85	May 2041 .....	68,907.51
October 2031 .....	2,360,427.91	August 2036 .....	668,112.40	June 2041 .....	63,265.25
November 2031 .....	2,315,319.76	September 2036 .....	651,225.03	July 2041 .....	57,741.39
December 2031 .....	2,270,938.78	October 2036 .....	634,636.03	August 2041 .....	52,333.95
January 2032 .....	2,227,274.08	November 2036 .....	618,340.74	September 2041 .....	47,040.98
February 2032 .....	2,184,314.98	December 2036 .....	602,334.58	October 2041 .....	41,860.57
March 2032 .....	2,142,050.90	January 2037 .....	586,613.02	November 2041 .....	36,790.84
April 2032 .....	2,100,471.44	February 2037 .....	571,171.61	December 2041 .....	31,829.91
May 2032 .....	2,059,566.35	March 2037 .....	556,005.97	January 2042 .....	26,975.97
June 2032 .....	2,019,325.52	April 2037 .....	541,111.77	February 2042 .....	22,227.22
July 2032 .....	1,979,738.98	May 2037 .....	526,484.75	March 2042 .....	17,581.87
August 2032 .....	1,940,796.92	June 2037 .....	512,120.71	April 2042 .....	13,038.18
September 2032 .....	1,902,489.65	July 2037 .....	498,015.53	May 2042 .....	8,594.43
October 2032 .....	1,864,807.64	August 2037 .....	484,165.12	June 2042 .....	4,248.93
November 2032 .....	1,827,741.49	September 2037 .....	470,565.48	July 2042 and	
December 2032 .....	1,791,281.92	October 2037 .....	457,212.65	thereafter .....	0.00
January 2033 .....	1,755,419.82	November 2037 .....	444,102.73		

## Aggregate Group II Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$33,438,000.00	March 2019 .....	\$15,772,322.70	February 2024 .....	\$ 6,159,496.88
May 2014 .....	33,067,902.29	April 2019 .....	15,535,628.08	March 2024 .....	6,058,714.27
June 2014 .....	32,699,890.26	May 2019 .....	15,300,682.34	April 2024 .....	5,959,449.67
July 2014 .....	32,334,720.54	June 2019 .....	15,067,470.61	May 2024 .....	5,861,681.19
August 2014 .....	31,972,369.80	July 2019 .....	14,835,978.15	June 2024 .....	5,765,387.25
September 2014 .....	31,612,814.88	August 2019 .....	14,606,845.03	July 2024 .....	5,670,546.57
October 2014 .....	31,256,032.81	September 2019 .....	14,381,061.83	August 2024 .....	5,577,138.18
November 2014 .....	30,902,000.80	October 2019 .....	14,158,581.06	September 2024 .....	5,485,141.39
December 2014 .....	30,550,696.22	November 2019 .....	13,939,355.89	October 2024 .....	5,394,535.80
January 2015 .....	30,202,096.64	December 2019 .....	13,723,340.15	November 2024 .....	5,305,301.31
February 2015 .....	29,856,179.78	January 2020 .....	13,510,488.30	December 2024 .....	5,217,418.10
March 2015 .....	29,512,923.55	February 2020 .....	13,300,755.46	January 2025 .....	5,130,866.63
April 2015 .....	29,172,306.03	March 2020 .....	13,094,097.35	February 2025 .....	5,045,627.62
May 2015 .....	28,834,305.47	April 2020 .....	12,890,470.31	March 2025 .....	4,961,682.08
June 2015 .....	28,498,900.27	May 2020 .....	12,689,831.29	April 2025 .....	4,879,011.28
July 2015 .....	28,166,069.02	June 2020 .....	12,492,137.86	May 2025 .....	4,797,596.76
August 2015 .....	27,835,790.46	July 2020 .....	12,297,348.15	June 2025 .....	4,717,420.30
September 2015 .....	27,508,043.52	August 2020 .....	12,105,420.88	July 2025 .....	4,638,463.97
October 2015 .....	27,182,807.27	September 2020 .....	11,916,315.37	August 2025 .....	4,560,710.07
November 2015 .....	26,860,060.94	October 2020 .....	11,729,991.48	September 2025 .....	4,484,141.15
December 2015 .....	26,539,783.95	November 2020 .....	11,546,409.64	October 2025 .....	4,408,740.01
January 2016 .....	26,221,955.84	December 2020 .....	11,365,530.83	November 2025 .....	4,334,489.70
February 2016 .....	25,906,556.33	January 2021 .....	11,187,316.58	December 2025 .....	4,261,373.50
March 2016 .....	25,593,565.31	February 2021 .....	11,011,728.94	January 2026 .....	4,189,374.93
April 2016 .....	25,282,962.80	March 2021 .....	10,838,730.52	February 2026 .....	4,118,477.74
May 2016 .....	24,974,728.99	April 2021 .....	10,668,284.41	March 2026 .....	4,048,665.91
June 2016 .....	24,668,844.22	May 2021 .....	10,500,354.25	April 2026 .....	3,979,923.65
July 2016 .....	24,365,288.98	June 2021 .....	10,334,904.18	May 2026 .....	3,912,235.39
August 2016 .....	24,064,043.92	July 2021 .....	10,171,898.83	June 2026 .....	3,845,585.78
September 2016 .....	23,765,089.83	August 2021 .....	10,011,303.33	July 2026 .....	3,779,959.69
October 2016 .....	23,468,407.65	September 2021 .....	9,853,083.30	August 2026 .....	3,715,342.21
November 2016 .....	23,173,978.46	October 2021 .....	9,697,204.83	September 2026 .....	3,651,718.62
December 2016 .....	22,881,783.52	November 2021 .....	9,543,634.51	October 2026 .....	3,589,074.43
January 2017 .....	22,591,804.19	December 2021 .....	9,392,339.35	November 2026 .....	3,527,395.34
February 2017 .....	22,304,022.01	January 2022 .....	9,243,286.88	December 2026 .....	3,466,667.26
March 2017 .....	22,018,418.64	February 2022 .....	9,096,445.02	January 2027 .....	3,406,876.31
April 2017 .....	21,734,975.90	March 2022 .....	8,951,782.20	February 2027 .....	3,348,008.79
May 2017 .....	21,453,675.72	April 2022 .....	8,809,267.26	March 2027 .....	3,290,051.19
June 2017 .....	21,174,500.22	May 2022 .....	8,668,869.46	April 2027 .....	3,232,990.21
July 2017 .....	20,897,431.61	June 2022 .....	8,530,558.52	May 2027 .....	3,176,812.73
August 2017 .....	20,622,452.26	July 2022 .....	8,394,304.58	June 2027 .....	3,121,505.81
September 2017 .....	20,349,544.68	August 2022 .....	8,260,078.19	July 2027 .....	3,067,056.71
October 2017 .....	20,078,691.50	September 2022 .....	8,127,850.30	August 2027 .....	3,013,452.84
November 2017 .....	19,809,875.50	October 2022 .....	7,997,592.29	September 2027 .....	2,960,681.83
December 2017 .....	19,543,079.59	November 2022 .....	7,869,275.93	October 2027 .....	2,908,731.46
January 2018 .....	19,278,286.79	December 2022 .....	7,742,873.38	November 2027 .....	2,857,589.68
February 2018 .....	19,015,480.29	January 2023 .....	7,618,357.20	December 2027 .....	2,807,244.62
March 2018 .....	18,754,643.38	February 2023 .....	7,495,700.34	January 2028 .....	2,757,684.59
April 2018 .....	18,495,759.49	March 2023 .....	7,374,876.10	February 2028 .....	2,708,898.04
May 2018 .....	18,238,812.17	April 2023 .....	7,255,858.19	March 2028 .....	2,660,873.60
June 2018 .....	17,983,785.12	May 2023 .....	7,138,620.67	April 2028 .....	2,613,600.07
July 2018 .....	17,730,662.13	June 2023 .....	7,023,137.96	May 2028 .....	2,567,066.39
August 2018 .....	17,479,427.15	July 2023 .....	6,909,384.85	June 2028 .....	2,521,261.67
September 2018 .....	17,230,064.23	August 2023 .....	6,797,336.48	July 2028 .....	2,476,175.17
October 2018 .....	16,982,557.56	September 2023 .....	6,686,968.33	August 2028 .....	2,431,796.30
November 2018 .....	16,736,891.43	October 2023 .....	6,578,256.24	September 2028 .....	2,388,114.64
December 2018 .....	16,493,050.28	November 2023 .....	6,471,176.38	October 2028 .....	2,345,119.89
January 2019 .....	16,251,018.64	December 2023 .....	6,365,705.26	November 2028 .....	2,302,801.91
February 2019 .....	16,010,781.19	January 2024 .....	6,261,819.70	December 2028 .....	2,261,150.72

# **Aggregate Group II (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
January 2029 .....	\$ 2,220,156.45	March 2033 .....	\$ 826,373.83	May 2037 .....	\$ 228,451.05
February 2029 .....	2,179,809.40	April 2033 .....	808,605.72	June 2037 .....	221,156.65
March 2029 .....	2,140,100.00	May 2033 .....	791,136.86	July 2037 .....	213,998.58
April 2029 .....	2,101,018.79	June 2033 .....	773,962.66	August 2037 .....	206,974.68
May 2029 .....	2,062,556.50	July 2033 .....	757,078.62	September 2037 .....	200,082.79
June 2029 .....	2,024,703.93	August 2033 .....	740,480.31	October 2037 .....	193,320.81
July 2029 .....	1,987,452.07	September 2033 .....	724,163.35	November 2037 .....	186,686.63
August 2029 .....	1,950,791.99	October 2033 .....	708,123.43	December 2037 .....	180,178.22
September 2029 .....	1,914,714.92	November 2033 .....	692,356.30	January 2038 .....	173,793.54
October 2029 .....	1,879,212.19	December 2033 .....	676,857.78	February 2038 .....	167,530.62
November 2029 .....	1,844,275.29	January 2034 .....	661,623.74	March 2038 .....	161,387.48
December 2029 .....	1,809,895.79	February 2034 .....	646,650.12	April 2038 .....	155,362.18
January 2030 .....	1,776,065.41	March 2034 .....	631,932.90	May 2038 .....	149,452.84
February 2030 .....	1,742,775.98	April 2034 .....	617,468.16	June 2038 .....	143,657.57
March 2030 .....	1,710,019.44	May 2034 .....	603,251.98	July 2038 .....	137,974.52
April 2030 .....	1,677,787.85	June 2034 .....	589,280.55	August 2038 .....	132,401.88
May 2030 .....	1,646,073.40	July 2034 .....	575,550.09	September 2038 .....	126,937.84
June 2030 .....	1,614,868.35	August 2034 .....	562,056.87	October 2038 .....	121,580.66
July 2030 .....	1,584,165.12	September 2034 .....	548,797.22	November 2038 .....	116,328.58
August 2030 .....	1,553,956.22	October 2034 .....	535,767.54	December 2038 .....	111,179.89
September 2030 .....	1,524,234.24	November 2034 .....	522,964.26	January 2039 .....	106,132.91
October 2030 .....	1,494,991.92	December 2034 .....	510,383.88	February 2039 .....	101,185.98
November 2030 .....	1,466,222.08	January 2035 .....	498,022.93	March 2039 .....	96,337.45
December 2030 .....	1,437,917.65	February 2035 .....	485,878.01	April 2039 .....	91,585.72
January 2031 .....	1,410,071.66	March 2035 .....	473,945.77	May 2039 .....	86,929.19
February 2031 .....	1,382,677.23	April 2035 .....	462,222.90	June 2039 .....	82,366.31
March 2031 .....	1,355,727.60	May 2035 .....	450,706.13	July 2039 .....	77,895.54
April 2031 .....	1,329,216.10	June 2035 .....	439,392.26	August 2039 .....	73,515.34
May 2031 .....	1,303,136.13	July 2035 .....	428,278.13	September 2039 .....	69,224.24
June 2031 .....	1,277,481.23	August 2035 .....	417,360.61	October 2039 .....	65,020.76
July 2031 .....	1,252,244.99	September 2035 .....	406,636.64	November 2039 .....	60,903.46
August 2031 .....	1,227,421.13	October 2035 .....	396,103.19	December 2039 .....	56,870.89
September 2031 .....	1,203,003.44	November 2035 .....	385,757.27	January 2040 .....	52,921.66
October 2031 .....	1,178,985.79	December 2035 .....	375,595.95	February 2040 .....	49,054.39
November 2031 .....	1,155,362.16	January 2036 .....	365,616.34	March 2040 .....	45,267.70
December 2031 .....	1,132,126.60	February 2036 .....	355,815.58	April 2040 .....	41,560.27
January 2032 .....	1,109,273.27	March 2036 .....	346,190.87	May 2040 .....	37,930.75
February 2032 .....	1,086,796.38	April 2036 .....	336,739.43	June 2040 .....	34,377.86
March 2032 .....	1,064,690.25	May 2036 .....	327,458.54	July 2040 .....	30,900.31
April 2032 .....	1,042,949.27	June 2036 .....	318,345.51	August 2040 .....	27,496.84
May 2032 .....	1,021,567.92	July 2036 .....	309,397.69	September 2040 .....	24,166.20
June 2032 .....	1,000,540.74	August 2036 .....	300,612.47	October 2040 .....	20,907.17
July 2032 .....	979,862.38	September 2036 .....	291,987.30	November 2040 .....	17,718.54
August 2032 .....	959,527.54	October 2036 .....	283,519.62	December 2040 .....	14,599.13
September 2032 .....	939,531.01	November 2036 .....	275,206.95	January 2041 .....	11,547.77
October 2032 .....	919,867.66	December 2036 .....	267,046.84	February 2041 .....	8,563.30
November 2032 .....	900,532.41	January 2037 .....	259,036.85	March 2041 .....	5,644.59
December 2032 .....	881,520.29	February 2037 .....	251,174.61	April 2041 .....	2,790.52
January 2033 .....	862,826.37	March 2037 .....	243,457.77	May 2041 and thereafter .....	0.00
February 2033 .....	844,445.81	April 2037 .....	235,884.01		

### 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 .....	\$69,179,153.00	March 2019 .....	\$36,457,471.87	February 2024 .....	\$14,685,517.09
May 2014 .....	68,870,722.76	April 2019 .....	35,950,944.66	March 2024 .....	14,452,583.93
June 2014 .....	68,541,949.67	May 2019 .....	35,448,153.04	April 2024 .....	14,223,103.66
July 2014 .....	68,193,415.73	June 2019 .....	34,949,065.49	May 2024 .....	13,997,026.93
August 2014 .....	67,825,297.19	July 2019 .....	34,453,650.74	June 2024 .....	13,774,305.12
September 2014 .....	67,437,785.36	August 2019 .....	33,961,877.75	July 2024 .....	13,554,890.26
October 2014 .....	67,031,086.41	September 2019 .....	33,473,715.75	August 2024 .....	13,338,735.06
November 2014 .....	66,605,421.25	October 2019 .....	32,989,134.16	September 2024 .....	13,125,792.88
December 2014 .....	66,161,025.24	November 2019 .....	32,508,102.67	October 2024 .....	12,916,017.75
January 2015 .....	65,698,148.06	December 2019 .....	32,030,591.20	November 2024 .....	12,709,364.34
February 2015 .....	65,217,053.39	January 2020 .....	31,556,569.88	December 2024 .....	12,505,787.93
March 2015 .....	64,718,018.69	February 2020 .....	31,086,009.10	January 2025 .....	12,305,244.47
April 2015 .....	64,201,334.93	March 2020 .....	30,618,879.45	February 2025 .....	12,107,690.49
May 2015 .....	63,667,306.23	April 2020 .....	30,155,151.76	March 2025 .....	11,913,083.13
June 2015 .....	63,116,249.65	May 2020 .....	29,695,802.29	April 2025 .....	11,721,380.17
July 2015 .....	62,548,494.77	June 2020 .....	29,243,116.85	May 2025 .....	11,532,539.93
August 2015 .....	61,964,383.36	July 2020 .....	28,797,001.43	June 2025 .....	11,346,521.34
September 2015 .....	61,364,269.05	August 2020 .....	28,357,363.29	July 2025 .....	11,163,283.91
October 2015 .....	60,748,516.93	September 2020 .....	27,924,111.02	August 2025 .....	10,982,787.71
November 2015 .....	60,117,503.14	October 2020 .....	27,497,154.45	September 2025 .....	10,804,993.36
December 2015 .....	59,471,614.48	November 2020 .....	27,076,404.67	October 2025 .....	10,629,862.06
January 2016 .....	58,811,247.99	December 2020 .....	26,661,773.99	November 2025 .....	10,457,355.52
February 2016 .....	58,136,810.49	January 2021 .....	26,253,175.97	December 2025 .....	10,287,436.01
March 2016 .....	57,467,506.53	February 2021 .....	25,850,525.34	January 2026 .....	10,120,066.32
April 2016 .....	56,803,293.80	March 2021 .....	25,453,738.02	February 2026 .....	9,955,209.78
May 2016 .....	56,144,130.31	April 2021 .....	25,062,731.11	March 2026 .....	9,792,830.20
June 2016 .....	55,489,974.39	May 2021 .....	24,677,422.85	April 2026 .....	9,632,891.93
July 2016 .....	54,840,784.69	June 2021 .....	24,297,732.63	May 2026 .....	9,475,359.81
August 2016 .....	54,196,520.21	July 2021 .....	23,923,580.93	June 2026 .....	9,320,199.17
September 2016 .....	53,557,140.24	August 2021 .....	23,554,889.37	July 2026 .....	9,167,375.83
October 2016 .....	52,922,604.38	September 2021 .....	23,191,580.64	August 2026 .....	9,016,856.10
November 2016 .....	52,292,872.56	October 2021 .....	22,833,578.51	September 2026 .....	8,868,606.74
December 2016 .....	51,667,905.02	November 2021 .....	22,480,807.81	October 2026 .....	8,722,594.99
January 2017 .....	51,047,662.30	December 2021 .....	22,133,194.41	November 2026 .....	8,578,788.57
February 2017 .....	50,432,105.25	January 2022 .....	21,790,665.22	December 2026 .....	8,437,155.63
March 2017 .....	49,821,195.00	February 2022 .....	21,453,148.16	January 2027 .....	8,297,664.76
April 2017 .....	49,214,893.03	March 2022 .....	21,120,572.16	February 2027 .....	8,160,285.03
May 2017 .....	48,613,161.07	April 2022 .....	20,792,867.13	March 2027 .....	8,024,985.90
June 2017 .....	48,015,961.16	May 2022 .....	20,469,963.97	April 2027 .....	7,891,737.30
July 2017 .....	47,423,255.65	June 2022 .....	20,151,794.51	May 2027 .....	7,760,509.55
August 2017 .....	46,835,007.17	July 2022 .....	19,838,291.57	June 2027 .....	7,631,273.41
September 2017 .....	46,251,178.63	August 2022 .....	19,529,388.89	July 2027 .....	7,504,000.05
October 2017 .....	45,671,733.24	September 2022 .....	19,225,021.11	August 2027 .....	7,378,661.04
November 2017 .....	45,096,634.49	October 2022 .....	18,925,123.81	September 2027 .....	7,255,228.34
December 2017 .....	44,525,846.14	November 2022 .....	18,629,633.45	October 2027 .....	7,133,674.34
January 2018 .....	43,959,332.25	December 2022 .....	18,338,487.40	November 2027 .....	7,013,971.77
February 2018 .....	43,397,057.15	January 2023 .....	18,051,623.87	December 2027 .....	6,896,093.80
March 2018 .....	42,838,985.44	February 2023 .....	17,768,981.95	January 2028 .....	6,780,013.93
April 2018 .....	42,285,082.00	March 2023 .....	17,490,501.58	February 2028 .....	6,665,706.06
May 2018 .....	41,735,311.97	April 2023 .....	17,216,123.53	March 2028 .....	6,553,144.45
June 2018 .....	41,189,640.77	May 2023 .....	16,945,789.41	April 2028 .....	6,442,303.74
July 2018 .....	40,648,034.10	June 2023 .....	16,679,441.61	May 2028 .....	6,333,158.89
August 2018 .....	40,110,457.89	July 2023 .....	16,417,023.37	June 2028 .....	6,225,685.26
September 2018 .....	39,576,878.36	August 2023 .....	16,158,478.69	July 2028 .....	6,119,858.52
October 2018 .....	39,047,261.98	September 2023 .....	15,903,752.37	August 2028 .....	6,015,654.71
November 2018 .....	38,521,575.48	October 2023 .....	15,652,789.95	September 2028 .....	5,913,050.20
December 2018 .....	37,999,785.85	November 2023 .....	15,405,537.78	October 2028 .....	5,812,021.68
January 2019 .....	37,481,860.34	December 2023 .....	15,161,942.92	November 2028 .....	5,712,546.19
February 2019 .....	36,967,766.43	January 2024 .....	14,921,953.18	December 2028 .....	5,614,601.09



### Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
January 2029 .....	\$ 5,518,164.06	December 2033 .....	\$ 1,845,441.86	November 2038 .....	\$ 457,334.85
February 2029 .....	5,423,213.08	January 2034 .....	1,808,482.99	December 2038 .....	444,077.14
March 2029 .....	5,329,726.47	February 2034 .....	1,772,130.85	January 2039 .....	431,061.93
April 2029 .....	5,237,682.83	March 2034 .....	1,736,376.28	February 2039 .....	418,285.38
May 2029 .....	5,147,061.08	April 2034 .....	1,701,210.27	March 2039 .....	405,743.70
June 2029 .....	5,057,840.44	May 2034 .....	1,666,623.93	April 2039 .....	393,433.16
July 2029 .....	4,970,000.41	June 2034 .....	1,632,608.50	May 2039 .....	381,350.10
August 2029 .....	4,883,520.79	July 2034 .....	1,599,155.34	June 2039 .....	369,490.89
September 2029 .....	4,798,381.67	August 2034 .....	1,566,255.94	July 2039 .....	357,851.96
October 2029 .....	4,714,563.41	September 2034 .....	1,533,901.93	August 2039 .....	346,429.81
November 2029 .....	4,632,046.67	October 2034 .....	1,502,085.03	September 2039 .....	335,220.98
December 2029 .....	4,550,812.36	November 2034 .....	1,470,797.10	October 2039 .....	324,222.06
January 2030 .....	4,470,841.68	December 2034 .....	1,440,030.11	November 2039 .....	313,429.69
February 2030 .....	4,392,116.08	January 2035 .....	1,409,776.15	December 2039 .....	302,840.56
March 2030 .....	4,314,617.29	February 2035 .....	1,380,027.42	January 2040 .....	292,451.41
April 2030 .....	4,238,327.28	March 2035 .....	1,350,776.25	February 2040 .....	282,259.04
May 2030 .....	4,163,228.31	April 2035 .....	1,322,015.05	March 2040 .....	272,260.28
June 2030 .....	4,089,302.85	May 2035 .....	1,293,736.37	April 2040 .....	262,452.03
July 2030 .....	4,016,533.65	June 2035 .....	1,265,932.85	May 2040 .....	252,831.20
August 2030 .....	3,944,903.69	July 2035 .....	1,238,597.25	June 2040 .....	243,394.78
September 2030 .....	3,874,396.20	August 2035 .....	1,211,722.42	July 2040 .....	234,139.79
October 2030 .....	3,804,994.64	September 2035 .....	1,185,301.32	August 2040 .....	225,063.30
November 2030 .....	3,736,682.72	October 2035 .....	1,159,327.02	September 2040 .....	216,162.42
December 2030 .....	3,669,444.37	November 2035 .....	1,133,792.68	October 2040 .....	207,434.30
January 2031 .....	3,603,263.76	December 2035 .....	1,108,691.57	November 2040 .....	198,876.15
February 2031 .....	3,538,125.26	January 2036 .....	1,084,017.05	December 2040 .....	190,485.19
March 2031 .....	3,474,013.49	February 2036 .....	1,059,762.57	January 2041 .....	182,258.72
April 2031 .....	3,410,913.28	March 2036 .....	1,035,921.69	February 2041 .....	174,194.04
May 2031 .....	3,348,809.68	April 2036 .....	1,012,488.07	March 2041 .....	166,288.54
June 2031 .....	3,287,687.94	May 2036 .....	989,455.43	April 2041 .....	158,539.60
July 2031 .....	3,227,533.54	June 2036 .....	966,817.61	May 2041 .....	150,944.66
August 2031 .....	3,168,332.15	July 2036 .....	944,568.53	June 2041 .....	143,501.21
September 2031 .....	3,110,069.65	August 2036 .....	922,702.21	July 2041 .....	136,206.76
October 2031 .....	3,052,732.13	September 2036 .....	901,212.73	August 2041 .....	129,058.87
November 2031 .....	2,996,305.87	October 2036 .....	880,094.29	September 2041 .....	122,055.13
December 2031 .....	2,940,777.35	November 2036 .....	859,341.16	October 2041 .....	115,193.16
January 2032 .....	2,886,133.23	December 2036 .....	838,947.67	November 2041 .....	108,470.63
February 2032 .....	2,832,360.38	January 2037 .....	818,908.28	December 2041 .....	101,885.23
March 2032 .....	2,779,445.86	February 2037 .....	799,217.50	January 2042 .....	95,434.71
April 2032 .....	2,727,376.89	March 2037 .....	779,869.92	February 2042 .....	89,116.83
May 2032 .....	2,676,140.90	April 2037 .....	760,860.22	March 2042 .....	82,929.39
June 2032 .....	2,625,725.47	May 2037 .....	742,183.15	April 2042 .....	76,870.22
July 2032 .....	2,576,118.40	June 2037 .....	723,833.55	May 2042 .....	70,937.19
August 2032 .....	2,527,307.62	July 2037 .....	705,806.32	June 2042 .....	65,128.21
September 2032 .....	2,479,281.26	August 2037 .....	688,096.45	July 2042 .....	59,441.20
October 2032 .....	2,432,027.62	September 2037 .....	670,698.98	August 2042 .....	53,874.14
November 2032 .....	2,385,535.16	October 2037 .....	653,609.05	September 2042 .....	48,425.00
December 2032 .....	2,339,792.51	November 2037 .....	636,821.85	October 2042 .....	43,091.83
January 2033 .....	2,294,788.45	December 2037 .....	620,332.67	November 2042 .....	37,872.66
February 2033 .....	2,250,511.93	January 2038 .....	604,136.82	December 2042 .....	32,765.59
March 2033 .....	2,206,952.08	February 2038 .....	588,229.73	January 2043 .....	27,768.74
April 2033 .....	2,164,098.14	March 2038 .....	572,606.87	February 2043 .....	22,880.24
May 2033 .....	2,121,939.56	April 2038 .....	557,263.78	March 2043 .....	18,098.26
June 2033 .....	2,080,465.89	May 2038 .....	542,196.07	April 2043 .....	13,421.01
July 2033 .....	2,039,666.86	June 2038 .....	527,399.41	May 2043 .....	8,846.71
August 2033 .....	1,999,532.34	July 2038 .....	512,869.54	June 2043 .....	4,373.61
September 2033 .....	1,960,052.35	August 2038 .....	498,602.25	July 2043 and thereafter .....	0.00
October 2033 .....	1,921,217.05	September 2038 .....	484,593.42		
November 2033 .....	1,883,016.74	October 2038 .....	470,838.96		

## PE 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 .....	\$55,456,000.00	December 2018 .....	\$19,874,059.53	August 2023 .....	\$ 4,728,487.82
May 2014 .....	54,706,370.92	January 2019 .....	19,431,406.48	September 2023 .....	4,582,916.50
June 2014 .....	53,944,456.79	February 2019 .....	18,997,348.09	October 2023 .....	4,440,250.31
July 2014 .....	53,170,698.46	March 2019 .....	18,571,720.92	November 2023 .....	4,300,432.97
August 2014 .....	52,385,548.10	April 2019 .....	18,154,364.56	December 2023 .....	4,163,409.25
September 2014 .....	51,589,468.61	May 2019 .....	17,745,121.65	January 2024 .....	4,029,125.00
October 2014 .....	50,796,201.01	June 2019 .....	17,343,837.74	February 2024 .....	3,897,527.08
November 2014 .....	50,010,900.26	July 2019 .....	16,950,361.30	March 2024 .....	3,768,563.34
December 2014 .....	49,233,483.36	August 2019 .....	16,564,543.64	April 2024 .....	3,642,182.66
January 2015 .....	48,463,868.19	September 2019 .....	16,186,238.85	May 2024 .....	3,518,334.88
February 2015 .....	47,701,973.41	October 2019 .....	15,815,303.77	June 2024 .....	3,396,970.77
March 2015 .....	46,947,718.52	November 2019 .....	15,451,597.92	July 2024 .....	3,278,042.08
April 2015 .....	46,201,023.81	December 2019 .....	15,094,983.46	August 2024 .....	3,161,501.43
May 2015 .....	45,461,810.38	January 2020 .....	14,745,325.14	September 2024 .....	3,047,302.37
June 2015 .....	44,730,000.11	February 2020 .....	14,402,490.24	October 2024 .....	2,935,399.34
July 2015 .....	44,005,515.67	March 2020 .....	14,066,348.54	November 2024 .....	2,825,747.63
August 2015 .....	43,288,280.50	April 2020 .....	13,736,772.27	December 2024 .....	2,718,303.40
September 2015 .....	42,578,218.80	May 2020 .....	13,413,636.05	January 2025 .....	2,613,023.62
October 2015 .....	41,875,255.54	June 2020 .....	13,096,816.88	February 2025 .....	2,509,866.11
November 2015 .....	41,179,316.44	July 2020 .....	12,786,194.04	March 2025 .....	2,408,789.47
December 2015 .....	40,490,327.95	August 2020 .....	12,481,649.11	April 2025 .....	2,309,753.11
January 2016 .....	39,808,217.27	September 2020 .....	12,183,065.89	May 2025 .....	2,212,717.20
February 2016 .....	39,132,912.33	October 2020 .....	11,890,330.34	June 2025 .....	2,117,642.67
March 2016 .....	38,464,341.78	November 2020 .....	11,603,330.61	July 2025 .....	2,024,491.20
April 2016 .....	37,802,434.97	December 2020 .....	11,321,956.92	August 2025 .....	1,933,225.21
May 2016 .....	37,147,121.97	January 2021 .....	11,046,101.56	September 2025 .....	1,843,807.83
June 2016 .....	36,498,333.56	February 2021 .....	10,775,658.87	October 2025 .....	1,756,202.90
July 2016 .....	35,856,001.20	March 2021 .....	10,510,525.17	November 2025 .....	1,670,374.93
August 2016 .....	35,220,057.03	April 2021 .....	10,250,598.72	December 2025 .....	1,586,289.14
September 2016 .....	34,590,433.89	May 2021 .....	9,995,779.72	January 2026 .....	1,503,911.39
October 2016 .....	33,967,065.28	June 2021 .....	9,745,970.22	February 2026 .....	1,423,208.22
November 2016 .....	33,349,885.36	July 2021 .....	9,501,074.15	March 2026 .....	1,344,146.77
December 2016 .....	32,738,828.96	August 2021 .....	9,260,997.23	April 2026 .....	1,266,694.86
January 2017 .....	32,133,831.57	September 2021 .....	9,025,646.97	May 2026 .....	1,190,820.87
February 2017 .....	31,534,829.31	October 2021 .....	8,794,932.61	June 2026 .....	1,116,493.85
March 2017 .....	30,941,758.94	November 2021 .....	8,568,765.13	July 2026 .....	1,043,683.38
April 2017 .....	30,354,557.87	December 2021 .....	8,347,057.15	August 2026 .....	972,359.66
May 2017 .....	29,773,164.13	January 2022 .....	8,129,722.97	September 2026 .....	902,493.46
June 2017 .....	29,197,516.36	February 2022 .....	7,916,678.51	October 2026 .....	834,056.11
July 2017 .....	28,627,553.82	March 2022 .....	7,707,841.25	November 2026 .....	767,019.46
August 2017 .....	28,063,216.40	April 2022 .....	7,503,130.26	December 2026 .....	701,355.95
September 2017 .....	27,504,444.56	May 2022 .....	7,302,466.13	January 2027 .....	637,038.50
October 2017 .....	26,951,179.38	June 2022 .....	7,105,770.93	February 2027 .....	574,040.60
November 2017 .....	26,403,362.52	July 2022 .....	6,912,968.24	March 2027 .....	512,336.20
December 2017 .....	25,860,936.22	August 2022 .....	6,723,983.06	April 2027 .....	451,899.80
January 2018 .....	25,323,843.31	September 2022 .....	6,538,741.81	May 2027 .....	392,706.34
February 2018 .....	24,792,027.20	October 2022 .....	6,357,172.30	June 2027 .....	334,731.28
March 2018 .....	24,265,431.84	November 2022 .....	6,179,203.73	July 2027 .....	277,950.53
April 2018 .....	23,744,001.77	December 2022 .....	6,004,766.61	August 2027 .....	222,340.49
May 2018 .....	23,227,682.06	January 2023 .....	5,833,792.79	September 2027 .....	167,877.98
June 2018 .....	22,720,019.93	February 2023 .....	5,666,215.39	October 2027 .....	114,540.29
July 2018 .....	22,222,187.40	March 2023 .....	5,501,968.81	November 2027 .....	62,305.14
August 2018 .....	21,733,997.91	April 2023 .....	5,340,988.69	December 2027 .....	11,150.69
September 2018 .....	21,255,268.36	May 2023 .....	5,183,211.89	January 2028 and thereafter .....	0.00
October 2018 .....	20,785,819.09	June 2023 .....	5,028,576.46		
November 2018 .....	20,325,473.82	July 2023 .....	4,877,021.64		

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

## TABLE OF CONTENTS

	Page
Table of Contents .....	S- 2
Available Information .....	S- 3
Summary .....	S- 5
Additional Risk Factors .....	S-11
Description of the Certificates .....	S-12
Certain Additional Federal Income Tax Consequences .....	S-37
Plan of Distribution .....	S-39
Legal Matters .....	S-39
Exhibit A .....	A- 1
Schedule 1 .....	A- 3
Principal Balance Schedules .....	B- 1

**\$635,173,294**



**Guaranteed REMIC  
Pass-Through Certificates  
Fannie Mae REMIC Trust 2014-28**

## PROSPECTUS SUPPLEMENT

**Deutsche Bank Securities**



**April 24, 2014**