

\$546,169,345



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2014-49**

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
PE(2)	1	\$37,147,119	PAC/AD	3.0%	FIX	3136AKVL4	May 2054
YP	1	758,000	PAC/AD	3.0	FIX	3136AKVM2	August 2054
PZ	1	8,178,504	SUP	3.0	FIX/Z	3136AKVN0	August 2054
PA(2)	1	26,649,583	PAC	3.0	FIX	3136AKVP5	May 2054
PY(2)	1	550,000	PAC	3.0	FIX	3136AKVQ3	August 2054
PU	1	7,363,129	SUP	3.0	FIX	3136AKVR1	August 2054
PI	1	32,258,534(3)	NTL	5.0	FIX/IO	3136AKVS9	August 2054
CD(2)	2	66,260,000	PAC/AD	3.0	FIX	3136AKVT7	May 2044
ZC(2)	2	634,022	PAC/AD	3.0	FIX/Z	3136AKVU4	August 2044
CZ	2	10,000,000	SUP	3.0	FIX/Z	3136AKVV2	August 2044
CI	2	38,447,011(3)	NTL	6.0	FIX/IO	3136AKVW0	August 2044
LC	3	85,149,421	PAC/AD	3.0	FIX	3136AKVX8	July 2054
LY	3	676,255	PAC/AD	3.0	FIX	3136AKVY6	August 2054
LZ	3	16,403,379	SUP	3.0	FIX/Z	3136AKVZ3	August 2054
LI	3	51,114,527(3)	NTL	6.0	FIX/IO	3136AKWA7	August 2054
KF	4	71,766,483	PT	(4)	FLT/AFC	3136AKWB5	August 2044
KS	4	71,766,483(3)	NTL	(5)	WAC/IO	3136AKWC3	August 2044
AF	5	97,348,828	PT	(4)	FLT/AFC	3136AKWD1	August 2044
AS	5	97,348,828(3)	NTL	(6)	WAC/IO	3136AKWE9	August 2044

(Table continued on next page)

The Trust and its Assets

The trust will own

- Fannie Mae MBS backed by first lien, single-family fixed-rate loans,
- Fannie Mae MBS backed by first lien, single-family adjustable-rate loans, and
- underlying REMIC and RCR certificates backed by Fannie Mae MBS.

The mortgage loans backing the underlying REMIC and RCR certificates are first lien, single-family, fixed-rate loans.

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The PB, CA, DF, TI, FC, KA, KB, KM and PG 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 July 30, 2014.

Carefully consider the risk factors starting on page S-9 of this prospectus supplement and starting on page 14 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.

Citigroup

The date of this Prospectus Supplement is July 24, 2014

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
CF(2)	6	\$29,411,503	SC/PT	(7)	FLT	3136AK WF6	July 2043
IC(2)	6	29,411,503(3)	NTL	(8)	T/IO	3136AK WG4	July 2043
IT(2)	6	29,411,503(3)	NTL	(8)	T/IO	3136AK WH2	July 2043
AX	6	2,101,892	SC/PT	(7)	INV	3136AK W J8	July 2043
BS	6	2,654,140	SC/PT	(7)	INV	3136AK WK5	July 2043
PO	6	8,377,089	SC/PT	0.0%	PO	3136AK WL3	July 2043
KC(2) . . .	7	23,832,998	SEQ	2.0	FIX	3136AK WM1	July 2041
KI(2)	7	7,944,332(3)	NTL	3.0	FIX/IO	3136AK WN9	July 2041
KD(2) . . .	7	5,092,830	SEQ	3.0	FIX	3136AK WP4	August 2044
KE(2) . . .	8	27,970,000	SEQ	2.0	FIX	3136AK WQ2	September 2041
IK(2)	8	7,991,428(3)	NTL	3.5	FIX/IO	3136AK WR0	September 2041
KG(2) . . .	8	6,844,170	SEQ	3.0	FIX	3136AK WS8	August 2044
DI	8	4,973,452(3)	NTL	3.5	FIX/IO	3136AK WT6	August 2044
KH(2) . . .	9	9,021,000	SEQ	2.0	FIX	3136AK WU3	October 2041
ID(2)	9	3,007,000(3)	NTL	3.0	FIX/IO	3136AK WV1	October 2041
KL(2) . . .	9	1,979,000	SEQ	3.0	FIX	3136AK WW9	August 2044
R		0	NPR	0	NPR	3136AK WX7	August 2054
RL		0	NPR	0	NPR	3136AK WY5	August 2054

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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-7 for a description of how their notional principal balances are calculated.</p> | <p>(4) Based on LIBOR and subject to the limitations described on page S-15.</p> <p>(5) The interest rate of the KS Class is calculated as described on page S-15.</p> <p>(6) The interest rate of the AS Class is calculated as described on page S-16.</p> <p>(7) Based on LIBOR.</p> <p>(8) These classes are toggle classes. See page S-6 for a description of their interest rates.</p> |
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TABLE OF CONTENTS

	<u>Page</u>		<u>Page</u>
AVAILABLE INFORMATION	S- 3	<i>The AS Class</i>	S-16
SUMMARY	S- 4	DISTRIBUTIONS OF PRINCIPAL	S-16
ADDITIONAL RISK FACTORS	S- 9	STRUCTURING ASSUMPTIONS	S-18
DESCRIPTION OF THE		<i>Pricing Assumptions</i>	S-18
CERTIFICATES	S- 9	<i>Prepayment Assumptions</i>	S-19
GENERAL	S- 9	<i>Principal Balance Schedules</i>	S-19
<i>Structure</i>	S- 9	YIELD TABLES AND ADDITIONAL	
<i>Fannie Mae Guaranty</i>	S-10	YIELD CONSIDERATIONS	S-20
<i>Characteristics of Certificates</i>	S-10	<i>General</i>	S-20
<i>Authorized Denominations</i>	S-10	<i>The Toggle and Inverse Floating</i>	
THE FIXED RATE MBS	S-11	<i>Rate Classes</i>	S-21
THE ARM MBS	S-11	<i>The Fixed Rate Interest Only</i>	
<i>General</i>	S-11	<i>Classes</i>	S-23
<i>Characteristics of the Hybrid ARM</i>		<i>The Principal Only Class</i>	S-24
<i>Loans</i>	S-11	<i>The KS and AS Classes</i>	S-25
Applicable Indices	S-11	WEIGHTED AVERAGE LIVES OF THE	
Initial Interest Only Periods	S-12	CERTIFICATES	S-25
Initial Fixed-Rate Periods	S-12	DECREMENT TABLES	S-25
ARM Rate Changes	S-12	CHARACTERISTICS OF THE RESIDUAL	
Initial ARM Rate Change Caps ...	S-12	CLASSES	S-40
Subsequent ARM Rate Change		CERTAIN ADDITIONAL FEDERAL	
Caps	S-12	INCOME TAX CONSEQUENCES ..	S-40
Lifetime Cap and Floor	S-13	REMIC ELECTIONS AND SPECIAL TAX	
Monthly Payments	S-13	ATTRIBUTES	S-40
Prepayment Premium Periods ..	S-13	TAXATION OF BENEFICIAL OWNERS OF	
Reduced Servicing Fee	S-13	REGULAR CERTIFICATES	S-40
THE GROUP 6 UNDERLYING REMIC		TAXATION OF BENEFICIAL OWNERS OF	
AND RCR CERTIFICATES	S-13	RESIDUAL CERTIFICATES	S-41
DISTRIBUTIONS OF INTEREST	S-14	TAXATION OF BENEFICIAL OWNERS OF	
<i>General</i>	S-14	RCR CERTIFICATES	S-41
<i>Delay Classes and No-Delay</i>		PLAN OF DISTRIBUTION	S-42
<i>Classes</i>	S-14	LEGAL MATTERS	S-42
<i>Accrual Classes</i>	S-14	EXHIBIT A-1	A- 1
<i>The KF Class</i>	S-15	EXHIBIT A-2	A- 5
<i>The KS Class</i>	S-15	SCHEDULE 1	A- 6
<i>The AF Class</i>	S-15	PRINCIPAL BALANCE	
		SCHEDULES	B- 1

AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated June 1, 2014 (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 6 Class or the R or RL Class, the disclosure documents relating to the applicable underlying REMIC and RCR certificates (the “Underlying REMIC Disclosure Documents”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

For a description of current servicing policies generally applicable to existing Fannie Mae MBS pools, see “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus dated March 1, 2013.

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

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

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

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

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

Citigroup Global Markets Inc.
Prospectus Department
540 Crosspoint Parkway
Building 2
Attn: Compliance Fulfillment Unit
Getzville, NY 14068
(telephone 1-800-831-9146).

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of July 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	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	<i>Subgroup 6a</i> Class 2013-54-FH REMIC Certificate Class 2013-66-PF REMIC Certificate
	<i>Subgroup 6b</i> Class 2013-23-PX REMIC Certificate
	<i>Subgroup 6c</i> Class 2012-151-SB RCR Certificate
7	Group 7 MBS
8	Group 8 MBS
9	Group 9 MBS

Group 1, Group 2, Group 3, Group 7, Group 8 and Group 9

Characteristics of the Fixed Rate 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	\$ 80,646,335	5.00%	5.25% to 7.50%	361 to 480
Group 2 MBS	\$ 76,894,022	6.00%	6.25% to 8.50%	197 to 360
Group 3 MBS	\$102,229,055	6.00%	6.25% to 8.50%	361 to 480
Group 7 MBS	\$ 2,896,860	3.00%	3.25% to 5.50%	181 to 240
	\$ 26,028,968	3.00%	3.25% to 5.50%	241 to 360
Group 8 MBS	\$ 34,814,170	3.50%	3.75% to 6.00%	241 to 360
Group 9 MBS	\$ 11,000,000	3.00%	3.25% to 5.50%	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	\$ 80,646,335	480	398	75	5.555%
Group 2 MBS	\$ 76,894,022	360	265	86	6.563%
Group 3 MBS	\$102,229,055	480	390	83	6.616%
Group 7 MBS	\$ 2,896,860	240	235	4	3.562%
	\$ 26,028,968	360	354	6	3.562%
Group 8 MBS	\$ 34,814,170	360	357	3	4.150%
Group 9 MBS	\$ 11,000,000	360	347	12	3.668%

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the fixed rate MBS will differ from those shown above, and may differ significantly. See “Risk Factors—Risks Relating to Yield and Prepayment—*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 4 and Group 5

The first table in Exhibit A-1 of this prospectus supplement lists certain assumed characteristics of the mortgage loans underlying the adjustable-rate MBS in Group 4 and Group 5. The assumed characteristics appearing in Exhibit A-1 may not reflect the actual characteristics of the individual adjustable-rate mortgage loans included in the related pools. The actual characteristics of most of the related mortgage loans may differ from those specified in Exhibit A-1, and may differ significantly.

The second table in Exhibit A-1 of this prospectus supplement lists the pool numbers of the adjustable-rate MBS in Group 4 and Group 5 that are expected to be included in the Lower Tier REMIC.

Group 6

Exhibit A-2 describes the underlying REMIC and RCR certificates in Group 6, including certain information about the related mortgage loans. To learn more about the underlying REMIC and RCR certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

Settlement Date

We expect to issue the certificates on July 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:

Fed Book-Entry

All classes of certificates other than the R and RL Classes

Physical

R and RL Classes

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

During the initial interest accrual period, the floating rate, inverse floating rate and toggle classes (other than the KF and AF Classes) will bear interest at the initial interest rate listed below. During each subsequent interest accrual period, the floating rate, inverse floating rate and toggle classes (other than the KF and AF 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>
CF	1.15150%	6.0%	1.0%	LIBOR + 100 basis points
IC	0.03030%	0.8%	0.0%	(2)
IT	0.20000%	0.2%	0.0%	5% – LIBOR
AX	7.00000%	7.0%	0.0%	26.09091% – (6.3636362 × LIBOR)
BS	8.65912%	9.0%	0.0%	9% – (2.25 × LIBOR)
DF	1.35150%	6.0%	1.2%	LIBOR + 120 basis points
TI	0.23030%	1.0%	0.0%	(3)
FC	1.38180%	6.0%	1.2%	(1.2 × LIBOR) + 120 basis points

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

(2) The applicable interest rate for the IC Class during each interest accrual period will be determined as follows:

If LIBOR is:

Applicable Formula

Less than 4.0%	(0.2 × LIBOR)
Equal to or greater than 4.0%	4.8% – LIBOR

(3) The applicable interest rate for the TI Class during each interest accrual period will be determined as follows:

If LIBOR is:

Applicable Formula

Less than 4.0%	(0.2 × LIBOR) + 20 basis points
Equal to or greater than 4.0%	5.0% – LIBOR

During each interest accrual period, the KF, KS, AF and AS Classes will bear interest at the applicable annual rates described under “Description of the Certificates—Distributions of Interest—*The KF Class*,” “*—The KS Class*,” “*—The AF Class*” and “*—The AS 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:

<u>Class</u>	
PI	40% of the Group 1 MBS
CI	50% of the Group 2 MBS
LI	49.9999995109% of the Group 3 MBS
KS	100% of the KF Class
AS	100% of the AF Class
IC	100% of the CF Class
IT	100% of the CF Class
KI	33.3333305361% of the KC Class
IK	28.5714265284% of the KE Class
DI	14.2857118237% of the Group 8 MBS
ID	33.3333333333% of the KH Class
TI	100% of the CF 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>150%</u>	<u>200%</u>	<u>275%</u>	<u>400%</u>	<u>600%</u>	<u>900%</u>	<u>1400%</u>
PE	20.6	6.7	5.5	5.5	5.5	3.8	2.4	1.4	0.6
YP	32.1	23.8	23.8	23.8	23.8	17.2	11.1	6.5	2.8
PZ	36.5	22.3	18.1	11.3	1.7	0.6	0.3	0.2	0.1
PA	25.9	7.3	5.6	5.6	5.6	4.0	2.5	1.5	0.7
PY	36.9	23.9	23.9	23.9	23.9	17.3	11.1	6.5	2.8
PU	38.6	24.1	18.1	9.9	1.9	0.7	0.4	0.2	0.1
PI	28.8	11.1	8.6	6.8	5.1	3.5	2.2	1.3	0.6
PB	26.1	7.6	6.0	6.0	6.0	4.2	2.7	1.6	0.7
PG	22.8	7.0	5.5	5.5	5.5	3.9	2.5	1.5	0.6

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>250%</u>	<u>300%</u>	<u>375%</u>	<u>500%</u>	<u>700%</u>	<u>1000%</u>	<u>1300%</u>	<u>1800%</u>
CD	17.0	6.3	3.7	3.7	3.7	2.8	1.9	1.2	0.7	0.1
ZC	26.3	16.8	16.8	16.8	16.8	13.6	9.6	6.0	3.7	0.1
CZ	28.3	18.0	11.5	7.3	1.1	0.4	0.2	0.1	0.1	0.1
CI	20.8	8.7	5.1	4.3	3.5	2.6	1.8	1.1	0.7	0.1
CA	17.3	6.5	3.9	3.9	3.9	3.0	2.0	1.2	0.8	0.1

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>250%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>900%</u>	<u>1400%</u>
LC	22.3	7.1	3.8	3.8	3.8	2.5	1.5	0.6
LY	33.5	20.1	20.1	20.1	20.1	13.1	7.7	3.3
LZ	37.1	23.3	13.0	8.7	1.2	0.4	0.2	0.1
LI	29.6	11.3	5.6	4.7	3.5	2.2	1.3	0.6

<u>Group 4 Classes</u>	<u>CPR Prepayment Assumption</u>						
	<u>0%</u>	<u>5%</u>	<u>10%</u>	<u>15%</u>	<u>25%</u>	<u>50%</u>	<u>75%</u>
KF and KS	12.3	8.6	6.3	4.8	3.1	1.4	0.7

<u>Group 5 Classes</u>	<u>CPR Prepayment Assumption</u>						
	<u>0%</u>	<u>5%</u>	<u>10%</u>	<u>15%</u>	<u>25%</u>	<u>50%</u>	<u>75%</u>
AF and AS	11.5	8.2	6.1	4.7	3.0	1.4	0.7

<u>Group 6 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>	<u>600%</u>	<u>800%</u>
CF, IC, IT, DF, TI and FC	27.5	22.0	15.4	8.6	2.7	1.2	0.9	0.6
AX	26.8	20.4	13.9	7.9	3.5	1.4	0.9	0.6
BS	25.5	17.0	8.4	3.6	1.4	1.0	0.8	0.5
PO	27.1	21.0	14.1	7.7	2.6	1.2	0.9	0.6

<u>Group 7 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1100%</u>
KC and KI	16.1	7.4	4.8	3.5	2.8	2.1	1.7	1.3
KD	28.5	22.5	16.6	12.5	9.8	6.6	4.9	3.5

<u>Group 8 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1100%</u>
KE and IK	17.0	7.6	4.9	3.6	3.0	2.2	1.8	1.5
KG	28.6	22.9	16.7	12.5	9.7	6.7	5.0	3.6
DI	19.3	10.6	7.2	5.4	4.3	3.1	2.4	1.9

<u>Group 9 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1100%</u>
KH and ID	16.8	7.3	4.5	3.2	2.5	1.8	1.4	1.0
KL	28.6	22.4	16.4	12.2	9.4	6.3	4.5	3.1

<u>Group 7/Group 8/Group 9 Classes†</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1100%</u>
KA and KM	16.6	7.5	4.8	3.5	2.8	2.1	1.7	1.3
KB	28.6	22.7	16.6	12.4	9.7	6.6	4.9	3.5

* 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 REMIC classes in three different groups. For additional information, see Schedule 1 attached to this prospectus supplement.

ADDITIONAL RISK FACTORS

Payments on the Group 6 Classes will be affected by the applicable payment priorities governing the related underlying REMIC and RCR certificates. If you invest in a Group 6 Class, the rate at which you receive payments will be affected by the applicable priority sequences governing principal payments on the related underlying REMIC and RCR Certificates.

In particular, as described in the related Underlying REMIC Disclosure Documents, the Group 6 Underlying REMIC and RCR Certificates are support classes. A support class is entitled to receive payments on a distribution date only if scheduled payments of principal have been made on certain other classes in the related underlying REMIC trust. Accordingly, a support class may receive no principal payments for an extended period or may receive principal payments that may vary widely from period to period.

You may obtain additional information about the Group 6 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.

Slight changes in LIBOR may significantly affect the yields on the toggle classes in Group 6. The yields on the toggle classes may be extremely sensitive to certain changes in monthly LIBOR values. In particular, the toggle classes may experience dramatic declines in their yields as a result of certain changes in LIBOR, even if those changes are slight. For an illustration of this sensitivity, see the related yield tables in this prospectus supplement.

DESCRIPTION OF THE CERTIFICATES

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

General

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

- six groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates having fixed pass-through rates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” “Group 7 MBS,” “Group 8 MBS” and “Group 9 MBS,” and together, the “Fixed Rate MBS”),
- two groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates having variable pass-through rates (the “Group 4 MBS” and “Group 5 MBS,” and together, the “ARM MBS”), and
- one group of previously issued REMIC and RCR certificates (the “Group 6 Underlying REMIC and RCR Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”), as further described in Exhibit A-2.

The Fixed Rate MBS and the ARM MBS are referred to collectively as the “Trust MBS.”

The Group 6 Underlying REMIC and RCR Certificates evidence direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS, the “MBS”).

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

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

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

<u>REMIC Designation</u>	<u>Assets</u>	<u>Regular Interests</u>	<u>Residual Interest</u>
Lower Tier REMIC	Trust MBS and Group 6 Underlying REMIC and RCR Certificates	Interests in the Lower Tier REMIC other than the RL Class (the “Lower Tier Regular Interests”)	RL
Upper Tier REMIC	Lower Tier Regular Interests	All Classes of REMIC Certificates other than the R and RL Classes	R

Fannie Mae Guaranty. For a description of our guaranties of the Certificates, the MBS and the Group 6 Underlying REMIC and RCR Certificates, see the applicable discussions appearing under the heading “Fannie Mae Guaranty” in the REMIC Prospectus, the MBS Prospectus and the Underlying REMIC Disclosure Documents. Our guaranties are not backed by the full faith and credit of the United States.

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

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

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

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

The Fixed Rate MBS

The Fixed Rate MBS in Groups 1, 2, 3, 7, 8 and 9 provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the Fixed Rate 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 40 years in the case of the Group 1 MBS and Group 3 MBS; up to 30 years in the case of the Group 2 MBS, Group 8 MBS, Group 9 MBS and approximately 90% of the Group 7 MBS (by principal balance at the Issue Date); and up to 20 years in the case of approximately 10% of the Group 7 MBS (by principal balance at the Issue Date).

In addition, the Mortgage Loans backing the Group 7 MBS and the Group 8 MBS are relocation Mortgage Loans made under agreements between lenders and employers that frequently relocate their employees. For additional information, see “Risk Factors—Risks Relating to Yield and Prepayment—*Yield—Prepayments—Pools Containing relocation mortgage loans have higher rates of prepayment than otherwise comparable pools containing non-relocation mortgage loans*” and “The Mortgage Loans—Special Feature Mortgage Loans—*Relocation Loans*” in the MBS Prospectus dated March 1, 2013.

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

The ARM MBS

Unless otherwise specified, references in this section to percentages of the Hybrid ARM Loans are in each case measured by aggregate principal balance of the related Hybrid ARM Loans at the Issue Date.

General

The Mortgage Loans underlying the ARM MBS in Group 4 and Group 5 (the “Hybrid ARM Loans”) will have the general characteristics described in the MBS Prospectus. In addition, we assume that the Hybrid ARM Loans will have the characteristics listed in the first table on Exhibit A-1 to this prospectus supplement. The ARM MBS provide that principal and interest on the Hybrid ARM Loans are passed through monthly, beginning in the month after we issue the ARM MBS. The Hybrid ARM Loans are conventional, adjustable-rate mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. The Hybrid ARM Loans have original maturities of up to 30 years. See “Description of the Certificates,” “The Mortgage Loan Pools,” “The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus. See also the second table in Exhibit A-1 to this prospectus supplement for the pool numbers of the ARM MBS in Group 4 and Group 5 that are expected to be included in the Lower Tier REMIC.

Characteristics of the Hybrid ARM Loans

Applicable Indices

After the initial fixed-rate period, the interest rate (the “ARM Rate”) for the Hybrid ARM Loans will adjust

- in the case of approximately 96% of the Hybrid ARM Loans underlying the Group 4 MBS and approximately 83% of the Hybrid ARM Loans underlying the Group 5 MBS, annually based on the One-Year WSJ LIBOR Index (the “One Year LIBOR ARM Loans”) as available generally either 25 days or 45 days prior to the related interest rate adjustment date;
- in the case of approximately 4% of the Hybrid ARM Loans underlying the Group 4 MBS and approximately 7% of the Hybrid ARM Loans underlying the Group 5 MBS, semi-

annually based on the Six-Month WSJ LIBOR Index (the “Six-Month LIBOR ARM Loans”) as available generally 25 or 45 days prior to the related interest rate adjustment date; or

- in the case of approximately 10% of the Hybrid ARM Loans underlying the Group 5 MBS, annually based on the One-Year Treasury Index (the “One-Year Treasury ARM Loans”) as available generally 45 days prior to the related interest rate adjustment date.

See “The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*ARM Indices*” in the MBS Prospectus for descriptions of these indices. If any of these indices becomes unavailable, an alternative index will be determined in accordance with the terms of the related mortgage note.

Initial Interest Only Periods

The scheduled monthly payments on approximately 40% of the Hybrid ARM Loans underlying the Group 4 MBS and approximately 23% of the Hybrid ARM Loans underlying the Group 5 MBS represented accrued interest only for periods that may range up to 10 years following origination. Beginning with the first monthly payment following the expiration of the applicable interest only period, the related loan documents provide that the scheduled monthly payment on each of the related Hybrid ARM Loans will be increased by an amount sufficient to pay accrued interest at the then current rate and to fully amortize the Hybrid ARM Loan by its scheduled maturity date. See “Risk Factors—Risks Relating to Yield and Prepayment—Refinancing of Loans; Sale of Property—*Fixed-rate and ARM loans with long initial interest-only payment periods may be more likely to be refinanced or become delinquent than other mortgage loans*” in the MBS Prospectus dated March 1, 2013.

Initial Fixed-Rate Periods

For the following approximate percentages of the Hybrid ARM Loans, the interest rates were fixed for the initial periods from origination reflected in the following table (the “Initial Fixed Rate”):

	Initial Fixed-Rate Period			
	3 years	5 years	7 years	*
Group 4 MBS	4%	62%	24%	10%
Group 5 MBS	13%	49%	34%	4%

* Various initial fixed-rate periods ranging up to 12 years.

ARM Rate Changes

After the initial fixed-rate period, the ARM Rate of each Hybrid ARM Loan is set annually, or semi-annually, as applicable, subject to the caps and floors described below, to equal the *sum* of (i) the applicable index value *plus* (ii) a specified percentage amount (the “ARM Margin”) that the lender established when the Hybrid ARM Loan was originated.

Initial ARM Rate Change Caps

For the interest rate adjustment immediately following the end of the initial fixed-rate period, the ARM Rate for each Hybrid ARM Loan generally may not deviate by more than 2 to 6 percentage points, as applicable, from the related Initial Fixed Rate.

Subsequent ARM Rate Change Caps

On each annual or semi-annual ARM Rate adjustment date thereafter, the ARM Rate for each Hybrid ARM Loan underlying the Group 4 MBS generally may not deviate by more than 2 percentage points from the related ARM Rate in effect immediately prior to that adjustment date; and the ARM Rate for each Hybrid ARM Loan underlying the Group 5 MBS generally may not deviate by more than 1 or 2 percentage points, as applicable, from the related ARM Rate in effect immediately prior to that adjustment date.

Lifetime Cap and Floor

The ARM Rate for each Hybrid ARM Loan, when adjusted on its annual or semi-annual adjustment date, may not be greater than the maximum ARM Rate (lifetime rate cap) or less than its minimum ARM Rate (lifetime floor), as specified in the related mortgage note.

Monthly Payments

After the initial fixed-rate period, the amount of a borrower's monthly payment is subject to change

- in the case of the One-Year LIBOR ARM Loans and One-Year Treasury ARM Loans, on each anniversary of the date specified in the related mortgage note, or
- in the case of the Six-Month LIBOR ARM Loans, at six-month intervals after the date specified in the related mortgage note.

Each new monthly payment amount will be calculated to equal an amount necessary to pay interest at the new ARM Rate, adjusted as described above, and, except in the case of any loan that may still be in its initial interest only payment period, to fully amortize the outstanding principal balance of the Hybrid ARM Loan on a level debt service basis over the remainder of its term.

Prepayment Premium Periods

Approximately 8% of the Hybrid ARM Loans underlying the Group 4 MBS were subject to prepayment premiums if the borrowers made full or partial prepayments during prepayment premium periods that may range up to 60 months from the applicable origination dates.

Reduced Servicing Fee

Approximately 31% of the Hybrid ARM Loans underlying the Group 4 MBS and approximately 7% of the Hybrid ARM Loans underlying the Group 5 MBS have a minimum annual servicing fee of 0.125%. See "Fannie Mae Purchase Program—Servicing Compensation and Payment of Certain Expenses" in the MBS Prospectus.

The Group 6 Underlying REMIC and RCR Certificates

The Group 6 Underlying REMIC and RCR Certificates represent beneficial ownership interests in the related Underlying REMIC Trusts. The assets of those trusts consist of MBS (or beneficial ownership interests in MBS) having the general characteristics set forth in the MBS Prospectus. Each MBS evidences beneficial ownership interests in a pool of conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties, as described under "The Mortgage Loan Pools" and "Yield, Maturity and Prepayment Considerations" in the MBS Prospectus.

In addition, the pools of mortgage loans backing the Group 6 Underlying REMIC and RCR Certificates have been designated as pools that include "jumbo-conforming" or "high balance" mortgage loans as described further under "The Mortgage Loans—Special Feature Mortgage Loans—*Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits*" in the MBS Prospectus dated March 1, 2013. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools backing the Group 6 Underlying REMIC and RCR Certificates, see the Final Data Statements for the related trusts and the related prospectus supplement for each MBS. See also "Risk Factors—Risks Relating to Yield and Prepayment—Refinancing of Loans; Sale of Property—*"Jumbo-conforming" mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*" in the MBS Prospectus dated March 1, 2013.

Distributions on the Group 6 Underlying REMIC and RCR Certificates will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Group 6 Underlying REMIC and RCR Certificates are described in the related Underlying REMIC Disclosure Documents. See Exhibit A-2 for certain additional information about the Group 6 Underlying REMIC and RCR Certificates. Exhibit A-2 is provided in lieu of a Final Data Statement with respect to the Group 6 Underlying REMIC and RCR Certificates.

For further information about the Group 6 Underlying REMIC and RCR Certificates, telephone us at 1-800-237-8627. Additional information about the Underlying REMIC Certificates is also available at <https://mbsdisclosure.fanniemae.com/PoolTalk2/index.html>. There may have been material changes in facts and circumstances since the dates we prepared the Underlying REMIC Disclosure Documents. These may include changes in prepayment speeds, prevailing interest rates and other economic factors. As a result, the usefulness of the information set forth in those documents may be limited.

Distributions of Interest

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

The Floating Rate and Inverse Floating Rate Classes will bear interest at interest rates based on LIBOR. We currently establish LIBOR on the basis of the “ICE 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 “Risk Factors—Risks Relating to Yield and Prepayment—*Intercontinental Exchange Benchmark Administration is the new LIBOR administrator*” in the REMIC Prospectus.

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>
All interest-bearing Classes	—

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

The Dealer will treat the Principal Only Class as a Delay Class solely for the purpose of facilitating trading.

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

The KF Class.

On each Distribution Date, we will pay interest on the KF Class in an amount equal to one month's interest at an annual rate equal to the *lesser* of

- LIBOR + 35 basis points
- or
- the Weighted Average Group 4 MBS Pass-Through Rate (described below).

The "Weighted Average Group 4 MBS Pass-Through Rate" for any Distribution Date is equal to the weighted average of the pass-through rates of the Group 4 MBS in effect for calculating distributions on that Distribution Date, weighted on the basis of the principal balances of the Group 4 MBS after giving effect to distributions of principal made on the immediately preceding Distribution Date.

During the initial interest accrual period, the KF Class will bear interest at an annual rate of 0.5%. Our determination of the interest rate for the KF Class 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 KS Class.

On each Distribution Date, we will pay interest on the KS Class at an annual rate equal to the *product* of

- a fraction, expressed as a percentage, the numerator of which is the *excess*, if any, of
 - the aggregate amount of interest then paid on the Group 4 MBS
 - over*
 - the interest payable on the KF Class on that Distribution Date,
- and the denominator of which is the notional principal balance of the KS Class immediately preceding that Distribution Date,

multiplied by

- 12.

During the initial interest accrual period, the KS Class is expected to bear interest at an annual rate of approximately 1.825%. Our determination of the interest rate for the KS Class 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 AF Class.

On each Distribution Date, we will pay interest on the AF Class in an amount equal to one month's interest at an annual rate equal to the *lesser* of

- LIBOR + 32 basis points
- or
- the Weighted Average Group 5 MBS Pass-Through Rate (described below).

The "Weighted Average Group 5 MBS Pass-Through Rate" for any Distribution Date is equal to the weighted average of the pass-through rates of the Group 5 MBS in effect for calculating distributions on that Distribution Date, weighted on the basis of the principal balances of the Group 5 MBS after giving effect to distributions of principal made on the immediately preceding Distribution Date.

During the initial interest accrual period, the AF Class will bear interest at an annual rate of 0.467%. Our determination of the interest rate for the AF Class 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 AS Class.

On each Distribution Date, we will pay interest on the AS Class at an annual rate equal to the *product* of

- a fraction, expressed as a percentage, the numerator of which is the *excess*, if any, of
 - the aggregate amount of interest then paid on the Group 5 MBS

over

- the interest payable on the AF Class on that Distribution Date,

and the denominator of which is the notional principal balance of the AS Class immediately preceding that Distribution Date,

multiplied by

- 12.

During the initial interest accrual period, the AS Class is expected to bear interest at an annual rate of approximately 1.790%. Our determination of the interest rate for the AS Class 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 PZ Accrual Amount to Aggregate Group II to its Planned Balance, and thereafter to PZ. } Accretion
Directed/PAC
Group and
Accrual Class

The Group 1 Cash Flow Distribution Amount as follows:

— 42.8571391372% as follows:

<i>first</i> , to Aggregate Group I to its Planned Balance;	} PAC Group
<i>second</i> , to PU until retired; and	} Support Class
<i>third</i> , to Aggregate Group I to zero, and	} PAC Group

— 57.1428608628% as follows:

<i>first</i> , to Aggregate Group II to its Planned Balance;	} PAC Group
<i>second</i> , to PZ until retired; and	} Support Class
<i>third</i> , to Aggregate Group II to zero.	} PAC Group

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

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

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

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

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

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

- *Group 2*

The ZC Accrual Amount to CD until retired, and thereafter to ZC. } Accretion Directed Class and Accrual Class

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

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

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

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

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

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

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

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

- *Group 3*

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

The Group 3 Cash Flow Distribution Amount in the following priority:

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

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

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

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

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

- *Group 4*

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

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

- *Group 5*

The Group 5 Principal Distribution Amount to AF until retired. } Pass-Through Class

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

- *Group 6*

The Subgroup 6a Principal Distribution Amount to CF and PO, in the proportions of 83.33333475% and 16.66666525%, respectively, until retired. } Structured Collateral/Pass-Through Classes

The Subgroup 6b Principal Distribution Amount to AX and PO, in the proportions of 64.2856902549% and 35.7143097451%, respectively, until retired. } Structured Collateral/Pass-Through Classes

The Subgroup 6c Principal Distribution Amount to BS and PO, in the proportions of 66.666666667% and 33.333333333%, respectively, until retired. } Structured Collateral/Pass-Through Classes

The “Subgroup 6a Principal Distribution Amount” is the principal then paid on the Subgroup 6a Underlying REMIC Certificates.

The “Subgroup 6b Principal Distribution Amount” is the principal then paid on the Subgroup 6b Underlying REMIC Certificate.

The “Subgroup 6c Principal Distribution Amount” is the principal then paid on the Subgroup 6c Underlying RCR Certificate.

- *Group 7*

The Group 7 Principal Distribution Amount to KC and KD, in that order, until retired. } Sequential Pay Classes

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

- *Group 8*

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

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

- *Group 9*

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

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

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Group 6 Underlying REMIC and RCR Certificates, the applicable priority sequences affecting principal payments on the Group 6 Underlying REMIC and RCR Certificates, and the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Fixed Rate MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—

Group 1, Group 2, Group 3, Group 7, Group 8 and Group 9—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;

- the Hybrid ARM Loans have the characteristics set forth in Exhibit A-1 to this prospectus supplement;
- with respect to the Hybrid ARM Loans in Group 4, the Six-Month WSJ LIBOR Index and One-Year WSJ LIBOR Index values are and remain 0.33% and 0.552%, respectively;
- with respect to the Hybrid ARM Loans in Group 5, the Six-Month WSJ LIBOR Index, One-Year WSJ LIBOR Index and One-Year Treasury Index values are and remain 0.3253%, 0.5346% and 0.09%, respectively;
- the Mortgage Loans prepay at the constant percentages of PSA or CPR, as applicable, specified in the related tables;
- the settlement date for the Certificates is July 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 Fixed Rate MBS will differ from the assumed characteristics shown in the Summary, and may differ significantly. See “Risk Factors—Risks Relating to Yield and Prepayment—*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 with respect to all Classes other than the Group 4 and Group 5 Classes is PSA. For a description of PSA, see “Yield, Maturity and Prepayment Considerations—Prepayment Models” in the REMIC Prospectus.

The prepayment model used in this prospectus supplement with respect to the Group 4 and Group 5 Classes is CPR. For a description of CPR, see “Yield, Maturity and Prepayment Considerations—Prepayment Models” in the REMIC Prospectus.

It is highly unlikely that prepayments will occur at any *constant* PSA or CPR rate, as applicable, 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 is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Aggregate Group to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate Groups. However, those Classes are designed to receive principal distributions in the same fashion as if separate schedules had been provided (with schedules based on the same underlying assumptions that apply to the related Aggregate Group schedule). If such separate schedules had been provided for the individual Classes included in the Aggregate Groups we expect that the effective ranges for those Classes would not be narrower than those shown below for the related Aggregate Groups.

<u>Groups</u>	<u>Structuring Ranges and Speeds</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 150% and 275% PSA	Between 150% and 275% PSA
Aggregate Group II Planned Balances	Between 150% and 275% PSA	Between 150% and 275% PSA
Aggregate Group III Planned Balances	Between 250% and 375% PSA	Between 250% and 375% PSA
Aggregate Group IV Planned Balances	Between 250% and 400% PSA	Between 250% and 400% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	PA and PY
Aggregate Group II	PE and YP
Aggregate Group III	CD and ZC
Aggregate Group IV	LC and LY

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

Yield Tables 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 Toggle and Inverse Floating Rate Classes. The yields on the Toggle and 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 IC, IT and TI 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 Toggle and 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>
IC	3.11%
IT	1.72%
AX	99.16%
BS	93.35%
TI	2.42%

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

LIBOR	PSA Prepayment Assumption							
	50%	100%	200%	300%	400%	500%	600%	800%
0.07575%	(12.8)%	(14.6)%	(19.9)%	(26.9)%	(42.2)%	*	*	*
0.15150%	(9.2)%	(10.8)%	(15.8)%	(23.2)%	(39.3)%	*	*	*
2.15150%	13.5%	13.1%	11.1%	2.8%	(21.7)%	*	*	*
4.00000%	26.6%	26.5%	25.6%	17.7%	(11.3)%	(96.2)%	*	*
4.40000%	12.4%	12.0%	9.8%	1.5%	(22.6)%	*	*	*
4.80000% and above	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption							
	50%	100%	200%	300%	400%	500%	600%	800%
4.8% and below	10.9%	10.5%	8.0%	(0.2)%	(23.7)%	*	*	*
4.9%	3.1%	2.3%	(1.3)%	(9.4)%	(29.7)%	*	*	*
5.0%	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption							
	50%	100%	200%	300%	400%	500%	600%	800%
3.0% and below	7.1%	7.1%	7.1%	7.2%	7.2%	7.4%	7.5%	7.8%
3.5%	3.9%	3.9%	3.9%	3.9%	4.0%	4.3%	4.5%	4.9%
4.1%	0.0%	0.0%	0.1%	0.1%	0.2%	0.6%	0.9%	1.4%

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

LIBOR	PSA Prepayment Assumption							
	50%	100%	200%	300%	400%	500%	600%	800%
0.07575%	9.7%	9.8%	10.3%	11.6%	14.1%	16.1%	18.0%	22.0%
0.15150%	9.5%	9.6%	10.1%	11.4%	13.9%	15.9%	17.9%	21.8%
2.15150%	4.7%	4.8%	5.3%	6.5%	9.2%	11.3%	13.3%	17.4%
4.00000%	0.3%	0.4%	0.8%	2.0%	4.9%	7.1%	9.2%	13.4%

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

LIBOR	PSA Prepayment Assumption							
	50%	100%	200%	300%	400%	500%	600%	800%
0.07575%	7.5%	6.9%	4.0%	(4.2)%	(26.3)%	*	*	*
0.15150%	8.3%	7.7%	5.0%	(3.3)%	(25.7)%	*	*	*
2.15150%	26.9%	26.8%	26.0%	18.1%	(11.0)%	(95.6)%	*	*
4.00000%	43.7%	43.7%	43.4%	36.2%	3.9%	(70.1)%	*	*
4.40000%	25.6%	25.5%	24.5%	16.6%	(12.1)%	(97.8)%	*	*
4.80000%	6.7%	6.0%	3.0%	(5.2)%	(26.9)%	*	*	*
5.00000%	*	*	*	*	*	*	*	*

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

<u>Class</u>	<u>% PSA</u>
PI	280%
CI	355%
LI	377%
KI	194%
IK	201%
DI	272%
ID	164%

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

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

<u>Class</u>	<u>Price*</u>
PI	24.82%
CI	22.00%
LI	22.10%
KI	14.40%
IK	16.80%
DI	20.00%
ID	15.50%

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

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

Sensitivity of the PI Class to Prepayments

	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>200%</u>	<u>275%</u>	<u>400%</u>	<u>600%</u>	<u>900%</u>	<u>1400%</u>
Pre-Tax Yields to Maturity	15.7%	12.4%	9.0%	5.6%	0.3%	(8.7)%	(24.3)%	(50.8)%	*

Sensitivity of the CI Class to Prepayments

	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>250%</u>	<u>300%</u>	<u>375%</u>	<u>500%</u>	<u>700%</u>	<u>1000%</u>	<u>1300%</u>	<u>1800%</u>
Pre-Tax Yields to Maturity	21.6%	18.2%	7.7%	4.0%	(1.5)%	(11.2)%	(27.8)%	(56.5)%	(93.4)%	*

Sensitivity of the LI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	250%	300%	400%	600%	900%	1400%
Pre-Tax Yields to Maturity	23.4%	20.0%	9.4%	5.8%	(1.8)%	(17.8)%	(45.1)%	*

Sensitivity of the KI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	200%	300%	400%	600%	800%	1100%
Pre-Tax Yields to Maturity	13.5%	9.2%	(0.7)%	(11.7)%	(23.1)%	(45.2)%	(65.1)%	(90.1)%

Sensitivity of the IK Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	200%	300%	400%	600%	800%	1100%
Pre-Tax Yields to Maturity	14.2%	9.9%	0.1%	(10.7)%	(21.5)%	(41.9)%	(59.7)%	(81.4)%

Sensitivity of the DI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	200%	300%	400%	600%	800%	1100%
Pre-Tax Yields to Maturity	12.4%	9.6%	4.1%	(1.6)%	(7.4)%	(19.5)%	(32.3)%	(52.9)%

Sensitivity of the ID Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	200%	300%	400%	600%	800%	1100%
Pre-Tax Yields to Maturity	11.8%	7.0%	(4.4)%	(17.4)%	(31.2)%	(58.7)%	(84.4)%	*

The Principal Only Class. The Principal Only Class will not bear interest. As indicated in the table below, a low rate of principal payments (including prepayments) on the related Mortgage Loans will have a negative effect on the yield to investors in the Principal Only Class.

The information shown in the following yield table has been prepared on the basis of the Pricing Assumptions and the assumption that the aggregate purchase price of the Principal Only Class (expressed as a percentage of original principal balance) is as follows:

<u>Class</u>	<u>Price</u>
PO	52.15%

Sensitivity of the PO Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	200%	300%	400%	500%	600%	800%
Pre-Tax Yields to Maturity	2.7%	3.2%	4.9%	10.5%	34.8%	68.8%	100.2%	172.4%

The KS and AS Classes. The yields to investors in the KS and AS Classes will be very sensitive to the rate of principal payments (including prepayments) of the related Hybrid ARM Loans and to the level of LIBOR. The yields will also be sensitive to the weighted average interest rates of the related Hybrid ARM Loans. Except as described under “Description of the Certificates—The ARM MBS” in this prospectus supplement, the Hybrid ARM Loans can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Hybrid ARM Loans is likely to vary, and may vary considerably, from pool to pool. Under certain high prepayment or high LIBOR scenarios, in particular, it is possible that investors in the KS and AS 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 2, Group 3, Group 7, Group 8 and Group 9 Classes, and
- in the case of the Group 6 Classes, the applicable priority sequences affecting principal payments on the Group 6 Underlying REMIC and RCR Certificates.

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

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

Decrement Tables

The following tables indicate the percentages of original principal balances of the specified Classes that would be outstanding after each date shown at various constant PSA or CPR rates, as applicable, 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 Group 1, Group 2, Group 3, Group 6, Group 7, Group 8 and Group 9 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	480 months	480 months	7.50%
Group 2 MBS	360 months	360 months	8.50%
Group 3 MBS	480 months	480 months	8.50%
Group 6 Underlying REMIC and RCR Certificates	360 months	(1)	5.50%
Group 7 MBS	(2)	(2)	5.50%
Group 8 MBS	360 months	360 months	6.00%
Group 9 MBS	360 months	360 months	5.50%

(1) The Mortgage Loans backing the Group 6 Underlying REMIC and RCR Certificates listed below are assumed to have the following remaining terms to maturity:

<u>Class</u>	<u>Remaining Terms to Maturity</u>
2013-54-FH	346 months
2013-66-PF	347 months
2013-23-PX	343 months
2012-151-SB	341 months

(2) The Mortgage Loans backing the Group 7 MBS in the following principal amounts are assumed to have the following original and remaining terms to maturity:

<u>Balance</u>	<u>Original and Remaining Terms to Maturity</u>
\$ 2,896,860	240 months
\$26,028,968	360 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 or CPR level, as applicable.

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 or CPR rates, as applicable, 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	PE Class									YP Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	200%	275%	400%	600%	900%	1400%	0%	100%	150%	200%	275%	400%	600%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2015	99	91	87	87	87	87	76	54	18	100	100	100	100	100	100	100	100	100
July 2016	98	82	75	75	75	68	48	24	1	100	100	100	100	100	100	100	100	100
July 2017	96	73	64	64	64	51	29	10	0	100	100	100	100	100	100	100	100	24
July 2018	95	65	54	54	54	37	18	3	0	100	100	100	100	100	100	100	100	4
July 2019	93	58	45	45	45	28	10	*	0	100	100	100	100	100	100	100	100	1
July 2020	92	51	37	37	37	20	6	0	0	100	100	100	100	100	100	100	53	*
July 2021	90	44	30	30	30	14	3	0	0	100	100	100	100	100	100	100	24	*
July 2022	89	38	24	24	24	10	1	0	0	100	100	100	100	100	100	100	11	*
July 2023	87	32	19	19	19	7	0	0	0	100	100	100	100	100	100	96	5	*
July 2024	85	26	16	16	16	5	0	0	0	100	100	100	100	100	100	60	2	*
July 2025	83	20	12	12	12	3	0	0	0	100	100	100	100	100	100	38	1	*
July 2026	81	15	10	10	10	2	0	0	0	100	100	100	100	100	100	24	*	*
July 2027	79	10	7	7	7	1	0	0	0	100	100	100	100	100	100	15	*	0
July 2028	76	6	6	6	6	*	0	0	0	100	100	100	100	100	100	9	*	0
July 2029	74	4	4	4	4	0	0	0	0	100	100	100	100	100	75	6	*	0
July 2030	71	3	3	3	3	0	0	0	0	100	100	100	100	100	55	4	*	0
July 2031	69	2	2	2	2	0	0	0	0	100	100	100	100	100	40	2	*	0
July 2032	66	1	1	1	1	0	0	0	0	100	100	100	100	100	29	1	*	0
July 2033	63	1	1	1	1	0	0	0	0	100	100	100	100	100	21	1	*	0
July 2034	59	*	*	*	*	0	0	0	0	100	100	100	100	100	15	*	*	0
July 2035	56	0	0	0	0	0	0	0	0	100	80	80	80	80	11	*	*	0
July 2036	52	0	0	0	0	0	0	0	0	100	63	63	63	63	8	*	*	0
July 2037	48	0	0	0	0	0	0	0	0	100	49	49	49	49	6	*	*	0
July 2038	44	0	0	0	0	0	0	0	0	100	38	38	38	38	4	*	*	0
July 2039	39	0	0	0	0	0	0	0	0	100	29	29	29	29	3	*	*	0
July 2040	35	0	0	0	0	0	0	0	0	100	22	22	22	22	2	*	*	0
July 2041	30	0	0	0	0	0	0	0	0	100	16	16	16	16	1	*	*	0
July 2042	24	0	0	0	0	0	0	0	0	100	12	12	12	12	1	*	0	0
July 2043	19	0	0	0	0	0	0	0	0	100	8	8	8	8	1	*	0	0
July 2044	13	0	0	0	0	0	0	0	0	100	5	5	5	5	*	*	0	0
July 2045	6	0	0	0	0	0	0	0	0	100	3	3	3	3	*	*	0	0
July 2046	0	0	0	0	0	0	0	0	0	67	1	1	1	1	*	*	0	0
July 2047	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	0	0
July 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2052	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2053	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2054	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	20.6	6.7	5.5	5.5	5.5	3.8	2.4	1.4	0.6	32.1	23.8	23.8	23.8	23.8	17.2	11.1	6.5	2.8

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

Date	PZ Class									PA Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	200%	275%	400%	600%	900%	1400%	0%	100%	150%	200%	275%	400%	600%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2015	103	103	103	86	61	19	0	0	0	99	91	87	87	87	87	80	57	18
July 2016	106	106	106	77	34	0	0	0	0	99	82	75	75	75	71	50	25	1
July 2017	109	109	109	70	16	0	0	0	0	98	74	65	65	65	53	31	10	0
July 2018	113	113	113	67	6	0	0	0	0	98	67	55	55	55	39	19	3	0
July 2019	116	116	116	65	1	0	0	0	0	97	60	46	46	46	29	11	*	0
July 2020	120	120	119	65	*	0	0	0	0	96	53	38	38	38	21	6	0	0
July 2021	123	123	120	64	*	0	0	0	0	95	47	31	31	31	15	3	0	0
July 2022	127	127	118	62	*	0	0	0	0	94	41	25	25	25	11	1	0	0
July 2023	131	131	114	59	*	0	0	0	0	93	36	20	20	20	8	0	0	0
July 2024	135	135	109	55	*	0	0	0	0	92	30	16	16	16	5	0	0	0
July 2025	139	139	103	51	*	0	0	0	0	91	26	13	13	13	3	0	0	0
July 2026	143	143	96	47	*	0	0	0	0	90	21	10	10	10	2	0	0	0
July 2027	148	148	89	42	*	0	0	0	0	89	17	8	8	8	1	0	0	0
July 2028	152	149	82	38	*	0	0	0	0	87	13	6	6	6	*	0	0	0
July 2029	157	140	75	34	*	0	0	0	0	86	9	4	4	4	0	0	0	0
July 2030	162	130	68	30	*	0	0	0	0	84	5	3	3	3	0	0	0	0
July 2031	166	120	61	27	*	0	0	0	0	82	2	2	2	2	0	0	0	0
July 2032	171	110	55	23	*	0	0	0	0	81	1	1	1	1	0	0	0	0
July 2033	177	101	49	20	*	0	0	0	0	78	1	1	1	1	0	0	0	0
July 2034	182	91	43	17	*	0	0	0	0	76	*	*	*	*	0	0	0	0
July 2035	188	82	38	15	*	0	0	0	0	74	0	0	0	0	0	0	0	0
July 2036	193	73	33	13	*	0	0	0	0	71	0	0	0	0	0	0	0	0
July 2037	199	65	28	11	*	0	0	0	0	69	0	0	0	0	0	0	0	0
July 2038	205	57	24	9	*	0	0	0	0	66	0	0	0	0	0	0	0	0
July 2039	212	49	20	7	*	0	0	0	0	62	0	0	0	0	0	0	0	0
July 2040	218	42	17	6	*	0	0	0	0	59	0	0	0	0	0	0	0	0
July 2041	225	35	14	5	*	0	0	0	0	55	0	0	0	0	0	0	0	0
July 2042	231	28	11	4	*	0	0	0	0	51	0	0	0	0	0	0	0	0
July 2043	238	22	8	3	*	0	0	0	0	47	0	0	0	0	0	0	0	0
July 2044	246	16	6	2	*	0	0	0	0	42	0	0	0	0	0	0	0	0
July 2045	253	11	4	1	*	0	0	0	0	37	0	0	0	0	0	0	0	0
July 2046	261	6	2	1	*	0	0	0	0	32	0	0	0	0	0	0	0	0
July 2047	242	1	*	*	*	0	0	0	0	26	0	0	0	0	0	0	0	0
July 2048	214	0	0	0	0	0	0	0	0	20	0	0	0	0	0	0	0	0
July 2049	185	0	0	0	0	0	0	0	0	13	0	0	0	0	0	0	0	0
July 2050	153	0	0	0	0	0	0	0	0	6	0	0	0	0	0	0	0	0
July 2051	119	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2052	82	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2053	43	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2054	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	36.5	22.3	18.1	11.3	1.7	0.6	0.3	0.2	0.1	25.9	7.3	5.6	5.6	5.6	4.0	2.5	1.5	0.7

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

Date	PY Class									PU Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	200%	275%	400%	600%	900%	1400%	0%	100%	150%	200%	275%	400%	600%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2015	100	100	100	100	100	100	100	100	100	100	100	100	100	86	65	30	0	0
July 2016	100	100	100	100	100	100	100	100	100	100	100	100	100	75	40	0	0	0
July 2017	100	100	100	100	100	100	100	100	25	100	100	100	67	22	0	0	0	0
July 2018	100	100	100	100	100	100	100	100	4	100	100	100	62	11	0	0	0	0
July 2019	100	100	100	100	100	100	100	100	1	100	100	100	58	4	0	0	0	0
July 2020	100	100	100	100	100	100	100	55	*	100	100	100	55	1	0	0	0	0
July 2021	100	100	100	100	100	100	100	25	*	100	100	100	54	*	0	0	0	0
July 2022	100	100	100	100	100	100	100	11	*	100	100	98	52	*	0	0	0	0
July 2023	100	100	100	100	100	100	99	5	*	100	100	95	49	*	0	0	0	0
July 2024	100	100	100	100	100	100	62	2	*	100	100	91	46	*	0	0	0	0
July 2025	100	100	100	100	100	100	39	1	*	100	100	86	42	*	0	0	0	0
July 2026	100	100	100	100	100	100	24	*	*	100	100	80	39	*	0	0	0	0
July 2027	100	100	100	100	100	100	15	*	0	100	100	74	35	*	0	0	0	0
July 2028	100	100	100	100	100	100	9	*	0	100	100	68	32	*	0	0	0	0
July 2029	100	100	100	100	100	77	6	*	0	100	100	62	28	*	0	0	0	0
July 2030	100	100	100	100	100	57	4	*	0	100	100	57	25	*	0	0	0	0
July 2031	100	100	100	100	100	42	2	*	0	100	100	51	22	*	0	0	0	0
July 2032	100	100	100	100	100	30	1	*	0	100	92	46	19	*	0	0	0	0
July 2033	100	100	100	100	100	22	1	*	0	100	84	41	17	*	0	0	0	0
July 2034	100	100	100	100	100	16	1	*	0	100	76	36	15	*	0	0	0	0
July 2035	100	83	83	83	83	12	*	*	0	100	68	32	12	*	0	0	0	0
July 2036	100	65	65	65	65	8	*	*	0	100	61	27	11	*	0	0	0	0
July 2037	100	51	51	51	51	6	*	*	0	100	54	24	9	*	0	0	0	0
July 2038	100	39	39	39	39	4	*	*	0	100	47	20	7	*	0	0	0	0
July 2039	100	30	30	30	30	3	*	*	0	100	41	17	6	*	0	0	0	0
July 2040	100	23	23	23	23	2	*	*	0	100	35	14	5	*	0	0	0	0
July 2041	100	17	17	17	17	1	*	*	0	100	29	11	4	*	0	0	0	0
July 2042	100	12	12	12	12	1	*	0	0	100	24	9	3	*	0	0	0	0
July 2043	100	8	8	8	8	1	*	0	0	100	19	7	2	*	0	0	0	0
July 2044	100	5	5	5	5	*	*	0	0	100	14	5	2	*	0	0	0	0
July 2045	100	3	3	3	3	*	*	0	0	100	9	3	1	*	0	0	0	0
July 2046	100	1	1	1	1	*	*	0	0	100	5	2	*	*	0	0	0	0
July 2047	100	*	*	*	*	*	*	0	0	100	1	*	*	*	0	0	0	0
July 2048	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
July 2049	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
July 2050	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
July 2051	0	0	0	0	0	0	0	0	0	99	0	0	0	0	0	0	0	0
July 2052	0	0	0	0	0	0	0	0	0	69	0	0	0	0	0	0	0	0
July 2053	0	0	0	0	0	0	0	0	0	36	0	0	0	0	0	0	0	0
July 2054	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	36.9	23.9	23.9	23.9	23.9	17.3	11.1	6.5	2.8	38.6	24.1	18.1	9.9	1.9	0.7	0.4	0.2	0.1

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

Date	PI† Class									PB Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	200%	275%	400%	600%	900%	1400%	0%	100%	150%	200%	275%	400%	600%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2015	100	93	90	87	83	75	63	46	16	99	91	87	87	87	87	80	58	20
July 2016	99	86	81	76	68	56	40	21	3	99	83	76	76	76	72	51	26	3
July 2017	99	80	73	66	56	42	25	9	*	98	75	65	65	65	54	32	12	1
July 2018	98	74	65	57	46	32	16	4	*	98	67	56	56	56	40	20	5	*
July 2019	98	69	59	50	38	24	10	2	*	97	61	47	47	47	30	13	2	*
July 2020	97	64	53	43	31	18	6	1	*	96	54	40	40	40	23	8	1	*
July 2021	96	59	47	37	26	13	4	*	*	95	48	33	33	33	17	5	1	*
July 2022	96	55	42	32	21	10	3	*	*	94	42	27	27	27	13	3	*	*
July 2023	95	50	38	28	17	7	2	*	*	94	37	22	22	22	9	2	*	*
July 2024	94	46	33	24	14	6	1	*	0	93	32	18	18	18	7	1	*	*
July 2025	93	43	30	21	12	4	1	*	0	91	27	15	15	15	5	1	*	0
July 2026	92	39	26	18	9	3	*	*	0	90	23	12	12	12	4	*	*	0
July 2027	91	36	23	15	8	2	*	*	0	89	18	10	10	10	3	*	*	0
July 2028	90	33	21	13	6	2	*	*	0	88	15	8	8	8	2	*	*	0
July 2029	89	30	18	11	5	1	*	*	0	86	11	6	6	6	2	*	*	0
July 2030	88	27	16	9	4	1	*	*	0	84	7	5	5	5	1	*	*	0
July 2031	86	25	14	8	3	1	*	*	0	83	4	4	4	4	1	*	*	0
July 2032	85	22	12	7	3	*	*	*	0	81	3	3	3	3	1	*	*	0
July 2033	83	20	11	6	2	*	*	*	0	79	3	3	3	3	*	*	*	0
July 2034	82	18	9	5	2	*	*	*	0	77	2	2	2	2	*	*	*	0
July 2035	80	16	8	4	1	*	*	*	0	74	2	2	2	2	*	*	*	0
July 2036	78	14	7	3	1	*	*	*	0	72	1	1	1	1	*	*	*	0
July 2037	76	12	6	3	1	*	*	0	0	69	1	1	1	1	*	*	*	0
July 2038	73	11	5	2	1	*	*	0	0	66	1	1	1	1	*	*	0	0
July 2039	71	9	4	2	*	*	*	0	0	63	1	1	1	1	*	*	0	0
July 2040	68	8	3	1	*	*	*	0	0	60	*	*	*	*	*	*	0	0
July 2041	65	6	3	1	*	*	*	0	0	56	*	*	*	*	*	*	0	0
July 2042	62	5	2	1	*	*	*	0	0	52	*	*	*	*	*	*	0	0
July 2043	59	4	2	1	*	*	*	0	0	48	*	*	*	*	*	*	0	0
July 2044	55	3	1	*	*	*	*	0	0	43	*	*	*	*	*	*	0	0
July 2045	52	2	1	*	*	*	*	0	0	38	*	*	*	*	*	*	0	0
July 2046	47	1	*	*	*	*	*	0	0	33	*	*	*	*	*	*	0	0
July 2047	43	*	*	*	*	*	0	0	0	27	*	*	*	*	*	0	0	0
July 2048	38	0	0	0	0	0	0	0	0	21	0	0	0	0	0	0	0	0
July 2049	33	0	0	0	0	0	0	0	0	15	0	0	0	0	0	0	0	0
July 2050	27	0	0	0	0	0	0	0	0	8	0	0	0	0	0	0	0	0
July 2051	21	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2052	15	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2053	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2054	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	28.8	11.1	8.6	6.8	5.1	3.5	2.2	1.3	0.6	26.1	7.6	6.0	6.0	6.0	4.2	2.7	1.6	0.7

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

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

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

Date	PG Class								
	PSA Prepayment Assumption								
	0%	100%	150%	200%	275%	400%	600%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100
July 2015	99	91	87	87	87	87	78	55	18
July 2016	98	82	75	75	75	69	49	24	1
July 2017	97	74	64	64	64	52	30	10	0
July 2018	96	66	55	55	55	38	18	3	0
July 2019	95	59	46	46	46	28	11	*	0
July 2020	94	52	38	38	38	20	6	0	0
July 2021	92	45	31	31	31	15	3	0	0
July 2022	91	39	25	25	25	11	1	0	0
July 2023	90	33	20	20	20	7	0	0	0
July 2024	88	28	16	16	16	5	0	0	0
July 2025	86	22	13	13	13	3	0	0	0
July 2026	85	17	10	10	10	2	0	0	0
July 2027	83	13	8	8	8	1	0	0	0
July 2028	81	9	6	6	6	*	0	0	0
July 2029	79	6	4	4	4	0	0	0	0
July 2030	77	4	3	3	3	0	0	0	0
July 2031	74	2	2	2	2	0	0	0	0
July 2032	72	1	1	1	1	0	0	0	0
July 2033	69	1	1	1	1	0	0	0	0
July 2034	66	*	*	*	*	0	0	0	0
July 2035	63	0	0	0	0	0	0	0	0
July 2036	60	0	0	0	0	0	0	0	0
July 2037	57	0	0	0	0	0	0	0	0
July 2038	53	0	0	0	0	0	0	0	0
July 2039	49	0	0	0	0	0	0	0	0
July 2040	45	0	0	0	0	0	0	0	0
July 2041	40	0	0	0	0	0	0	0	0
July 2042	36	0	0	0	0	0	0	0	0
July 2043	30	0	0	0	0	0	0	0	0
July 2044	25	0	0	0	0	0	0	0	0
July 2045	19	0	0	0	0	0	0	0	0
July 2046	13	0	0	0	0	0	0	0	0
July 2047	11	0	0	0	0	0	0	0	0
July 2048	8	0	0	0	0	0	0	0	0
July 2049	5	0	0	0	0	0	0	0	0
July 2050	2	0	0	0	0	0	0	0	0
July 2051	0	0	0	0	0	0	0	0	0
July 2052	0	0	0	0	0	0	0	0	0
July 2053	0	0	0	0	0	0	0	0	0
July 2054	0	0	0	0	0	0	0	0	0
Weighted Average									
Life (years)**	22.8	7.0	5.5	5.5	5.5	3.9	2.5	1.5	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.

Date	CD Class									
	PSA Prepayment Assumption									
	0%	100%	250%	300%	375%	500%	700%	1000%	1300%	1800%
Initial Percent	100	100	100	100	100	100	100	100	100	100
July 2015	99	90	80	80	80	79	65	44	24	0
July 2016	97	81	63	63	63	53	36	17	4	0
July 2017	96	72	49	49	49	36	20	6	*	0
July 2018	94	64	37	37	37	24	11	2	0	0
July 2019	92	56	27	27	27	16	6	0	0	0
July 2020	90	49	20	20	20	10	3	0	0	0
July 2021	88	42	15	15	15	7	1	0	0	0
July 2022	86	35	11	11	11	4	0	0	0	0
July 2023	84	29	8	8	8	2	0	0	0	0
July 2024	81	23	5	5	5	1	0	0	0	0
July 2025	78	17	3	3	3	*	0	0	0	0
July 2026	76	12	2	2	2	0	0	0	0	0
July 2027	72	7	1	1	1	0	0	0	0	0
July 2028	69	2	*	*	*	0	0	0	0	0
July 2029	65	0	0	0	0	0	0	0	0	0
July 2030	62	0	0	0	0	0	0	0	0	0
July 2031	57	0	0	0	0	0	0	0	0	0
July 2032	53	0	0	0	0	0	0	0	0	0
July 2033	48	0	0	0	0	0	0	0	0	0
July 2034	43	0	0	0	0	0	0	0	0	0
July 2035	37	0	0	0	0	0	0	0	0	0
July 2036	31	0	0	0	0	0	0	0	0	0
July 2037	24	0	0	0	0	0	0	0	0	0
July 2038	17	0	0	0	0	0	0	0	0	0
July 2039	10	0	0	0	0	0	0	0	0	0
July 2040	1	0	0	0	0	0	0	0	0	0
July 2041	0	0	0	0	0	0	0	0	0	0
July 2042	0	0	0	0	0	0	0	0	0	0
July 2043	0	0	0	0	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0	0
Weighted Average										
Life (years)**	17.0	6.3	3.7	3.7	3.7	2.8	1.9	1.2	0.7	0.1

Date	ZC Class										CZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	250%	300%	375%	500%	700%	1000%	1300%	1800%	0%	100%	250%	300%	375%	500%	700%	1000%	1300%	1800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2015	103	103	103	103	103	103	103	103	103	0	103	103	103	80	47	0	0	0	0	0
July 2016	106	106	106	106	106	106	106	106	106	0	106	106	106	69	17	0	0	0	0	0
July 2017	109	109	109	109	109	109	109	109	109	0	109	109	109	64	3	0	0	0	0	0
July 2018	113	113	113	113	113	113	113	113	26	0	113	113	113	64	*	0	0	0	0	0
July 2019	116	116	116	116	116	116	116	109	6	0	116	116	111	62	*	0	0	0	0	0
July 2020	120	120	120	120	120	120	120	42	1	0	120	120	105	57	*	0	0	0	0	0
July 2021	123	123	123	123	123	123	123	16	*	0	123	123	96	51	*	0	0	0	0	0
July 2022	127	127	127	127	127	127	122	6	*	0	127	127	86	45	*	0	0	0	0	0
July 2023	131	131	131	131	131	131	68	2	*	0	131	131	76	39	*	0	0	0	0	0
July 2024	135	135	135	135	135	135	37	1	*	0	135	135	65	33	*	0	0	0	0	0
July 2025	139	139	139	139	139	139	20	*	*	0	139	139	55	27	*	0	0	0	0	0
July 2026	143	143	143	143	143	106	11	*	*	0	143	143	46	22	*	0	0	0	0	0
July 2027	148	148	148	148	148	69	6	*	*	0	148	148	38	18	*	0	0	0	0	0
July 2028	152	152	152	152	152	44	3	*	*	0	152	152	31	14	*	0	0	0	0	0
July 2029	157	129	129	129	129	28	2	*	0	0	157	139	24	11	*	0	0	0	0	0
July 2030	162	88	88	88	88	17	1	*	0	0	162	117	19	8	*	0	0	0	0	0
July 2031	166	59	59	59	59	10	*	*	0	0	166	96	14	6	*	0	0	0	0	0
July 2032	171	38	38	38	38	6	*	*	0	0	171	75	10	4	*	0	0	0	0	0
July 2033	177	23	23	23	23	3	*	*	0	0	177	55	7	3	*	0	0	0	0	0
July 2034	182	12	12	12	12	2	*	*	0	0	182	36	4	2	*	0	0	0	0	0
July 2035	188	5	5	5	5	1	*	*	0	0	188	18	2	1	0	0	0	0	0	0
July 2036	193	*	*	*	*	*	*	0	0	0	193	1	*	*	0	0	0	0	0	0
July 2037	199	0	0	0	0	0	0	0	0	0	199	0	0	0	0	0	0	0	0	0
July 2038	205	0	0	0	0	0	0	0	0	0	205	0	0	0	0	0	0	0	0	0
July 2039	212	0	0	0	0	0	0	0	0	0	212	0	0	0	0	0	0	0	0	0
July 2040	218	0	0	0	0	0	0	0	0	0	218	0	0	0	0	0	0	0	0	0
July 2041	0	0	0	0	0	0	0	0	0	0	187	0	0	0	0	0	0	0	0	0
July 2042	0	0	0	0	0	0	0	0	0	0	130	0	0	0	0	0	0	0	0	0
July 2043	0	0	0	0	0	0	0	0	0	0	68	0	0	0	0	0	0	0	0	0
July 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)**	26.3	16.8	16.8	16.8	16.8	13.6	9.6	6.0	3.7	0.1	28.3	18.0	11.5	7.3	1.1	0.4	0.2	0.1	0.1	0.1

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

Date	CI† Class										CA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	250%	300%	375%	500%	700%	1000%	1300%	1800%	0%	100%	250%	300%	375%	500%	700%	1000%	1300%	1800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2015	99	92	83	80	76	69	57	39	22	0	99	90	80	80	80	79	65	45	25	0
July 2016	98	85	69	64	57	47	32	15	5	0	97	81	64	64	64	54	37	18	5	0
July 2017	98	78	57	51	43	32	18	6	1	0	96	73	50	50	50	37	21	7	1	0
July 2018	97	71	47	41	33	22	10	2	*	0	94	65	38	38	38	25	12	3	*	0
July 2019	95	65	39	33	25	15	6	1	*	0	92	57	28	28	28	17	7	1	*	0
July 2020	94	59	32	26	18	10	3	*	*	0	91	50	21	21	21	12	4	*	*	0
July 2021	93	53	26	20	14	7	2	*	*	0	89	43	16	16	16	8	2	*	*	0
July 2022	92	48	21	16	10	5	1	*	*	0	86	36	12	12	12	5	1	*	*	0
July 2023	90	43	17	13	8	3	1	*	*	0	84	30	9	9	9	3	1	*	*	0
July 2024	89	39	14	10	6	2	*	*	*	0	82	24	6	6	6	2	*	*	*	0
July 2025	87	34	11	8	4	1	*	*	*	0	79	18	5	5	5	2	*	*	*	0
July 2026	85	30	9	6	3	1	*	*	0	0	76	13	3	3	3	1	*	*	0	0
July 2027	83	26	7	4	2	1	*	*	0	0	73	8	2	2	2	1	*	*	0	0
July 2028	81	23	6	3	2	*	*	*	0	0	70	3	2	2	2	*	*	*	0	0
July 2029	78	19	4	2	1	*	*	*	0	0	66	1	1	1	1	*	*	*	0	0
July 2030	75	16	3	2	1	*	*	*	0	0	63	1	1	1	1	*	*	*	0	0
July 2031	72	13	2	1	*	*	*	*	0	0	58	1	1	1	1	*	*	*	0	0
July 2032	69	10	2	1	*	*	*	*	0	0	54	*	*	*	*	*	*	*	0	0
July 2033	66	7	1	1	*	*	*	0	0	0	49	*	*	*	*	*	*	0	0	0
July 2034	62	5	1	*	*	*	*	0	0	0	44	*	*	*	*	*	*	0	0	0
July 2035	58	2	*	*	*	*	*	0	0	0	39	*	*	*	*	*	*	0	0	0
July 2036	53	*	*	*	*	*	*	0	0	0	33	*	*	*	*	*	*	0	0	0
July 2037	49	0	0	0	0	0	0	0	0	0	26	0	0	0	0	0	0	0	0	0
July 2038	43	0	0	0	0	0	0	0	0	0	19	0	0	0	0	0	0	0	0	0
July 2039	37	0	0	0	0	0	0	0	0	0	11	0	0	0	0	0	0	0	0	0
July 2040	31	0	0	0	0	0	0	0	0	0	3	0	0	0	0	0	0	0	0	0
July 2041	24	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 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)**	20.8	8.7	5.1	4.3	3.5	2.6	1.8	1.1	0.7	0.1	17.3	6.5	3.9	3.9	3.9	3.0	2.0	1.2	0.8	0.1

* 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	LC Class								LY Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	250%	300%	400%	600%	900%	1400%	0%	100%	250%	300%	400%	600%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2015	99	91	80	80	80	75	54	18	100	100	100	100	100	100	100	100
July 2016	98	83	64	64	64	47	24	2	100	100	100	100	100	100	100	100
July 2017	97	75	50	50	50	30	11	0	100	100	100	100	100	100	100	60
July 2018	96	67	38	38	38	19	4	0	100	100	100	100	100	100	100	10
July 2019	95	60	28	28	28	11	2	0	100	100	100	100	100	100	100	2
July 2020	93	54	21	21	21	7	*	0	100	100	100	100	100	100	100	*
July 2021	92	47	15	15	15	4	0	0	100	100	100	100	100	100	61	*
July 2022	91	41	11	11	11	2	0	0	100	100	100	100	100	100	28	*
July 2023	89	35	8	8	8	1	0	0	100	100	100	100	100	100	12	*
July 2024	88	30	6	6	6	*	0	0	100	100	100	100	100	100	6	*
July 2025	86	25	4	4	4	0	0	0	100	100	100	100	100	96	3	*
July 2026	84	20	3	3	3	0	0	0	100	100	100	100	100	60	1	*
July 2027	82	15	2	2	2	0	0	0	100	100	100	100	100	37	1	0
July 2028	80	10	1	1	1	0	0	0	100	100	100	100	100	23	*	0
July 2029	78	6	1	1	1	0	0	0	100	100	100	100	100	15	*	0
July 2030	76	2	*	*	*	0	0	0	100	100	100	100	100	9	*	0
July 2031	74	*	*	*	*	0	0	0	100	100	100	100	100	6	*	0
July 2032	71	0	0	0	0	0	0	0	100	75	75	75	75	3	*	0
July 2033	68	0	0	0	0	0	0	0	100	55	55	55	55	2	*	0
July 2034	66	0	0	0	0	0	0	0	100	40	40	40	40	1	*	0
July 2035	62	0	0	0	0	0	0	0	100	29	29	29	29	1	*	0
July 2036	59	0	0	0	0	0	0	0	100	20	20	20	20	*	*	0
July 2037	56	0	0	0	0	0	0	0	100	14	14	14	14	*	*	0
July 2038	52	0	0	0	0	0	0	0	100	10	10	10	10	*	*	0
July 2039	48	0	0	0	0	0	0	0	100	7	7	7	7	*	*	0
July 2040	44	0	0	0	0	0	0	0	100	5	5	5	5	*	*	0
July 2041	39	0	0	0	0	0	0	0	100	3	3	3	3	*	*	0
July 2042	34	0	0	0	0	0	0	0	100	2	2	2	2	*	*	0
July 2043	29	0	0	0	0	0	0	0	100	1	1	1	1	*	0	0
July 2044	23	0	0	0	0	0	0	0	100	1	1	1	1	*	0	0
July 2045	17	0	0	0	0	0	0	0	100	*	*	*	*	*	0	0
July 2046	10	0	0	0	0	0	0	0	100	*	*	*	*	*	0	0
July 2047	3	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
July 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2052	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2053	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2054	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	22.3	7.1	3.8	3.8	3.8	2.5	1.5	0.6	33.5	20.1	20.1	20.1	20.1	13.1	7.7	3.3

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

Date	LZ Class								LI† Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	250%	300%	400%	600%	900%	1400%	0%	100%	250%	300%	400%	600%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2015	103	103	103	85	47	0	0	0	100	93	84	81	75	63	46	16
July 2016	106	106	106	76	18	0	0	0	99	87	71	66	57	40	21	3
July 2017	109	109	109	71	3	0	0	0	99	81	60	54	43	25	9	*
July 2018	113	113	113	71	*	0	0	0	99	75	50	43	32	16	4	*
July 2019	116	116	112	69	*	0	0	0	98	70	42	35	24	10	2	*
July 2020	120	120	108	65	*	0	0	0	98	65	35	28	18	6	1	*
July 2021	123	123	100	59	*	0	0	0	97	60	30	23	14	4	*	*
July 2022	127	127	91	53	*	0	0	0	97	55	25	19	10	3	*	*
July 2023	131	131	82	46	*	0	0	0	96	51	21	15	8	2	*	*
July 2024	135	135	72	40	*	0	0	0	95	47	17	12	6	1	*	0
July 2025	139	139	63	34	*	0	0	0	95	43	14	10	4	1	*	0
July 2026	143	143	55	29	*	0	0	0	94	40	12	8	3	*	*	0
July 2027	148	148	47	24	*	0	0	0	93	37	10	6	2	*	*	0
July 2028	152	152	40	20	*	0	0	0	92	34	8	5	2	*	*	0
July 2029	157	157	34	17	*	0	0	0	91	31	7	4	1	*	*	0
July 2030	162	162	29	14	*	0	0	0	90	28	6	3	1	*	*	0
July 2031	166	154	24	11	*	0	0	0	89	25	5	2	1	*	*	0
July 2032	171	140	20	9	*	0	0	0	87	23	4	2	*	*	*	0
July 2033	177	126	17	7	*	0	0	0	86	21	3	2	*	*	*	0
July 2034	182	113	14	6	*	0	0	0	84	18	2	1	*	*	*	0
July 2035	188	101	11	5	*	0	0	0	83	16	2	1	*	*	*	0
July 2036	193	90	9	4	*	0	0	0	81	15	2	1	*	*	*	0
July 2037	199	79	7	3	*	0	0	0	79	13	1	1	*	*	0	0
July 2038	205	68	6	2	*	0	0	0	77	11	1	*	*	*	0	0
July 2039	212	58	4	2	*	0	0	0	74	9	1	*	*	*	0	0
July 2040	218	49	3	1	*	0	0	0	72	8	1	*	*	*	0	0
July 2041	225	40	3	1	*	0	0	0	69	6	*	*	*	*	0	0
July 2042	231	32	2	1	*	0	0	0	66	5	*	*	*	*	0	0
July 2043	238	24	1	*	*	0	0	0	63	4	*	*	*	*	0	0
July 2044	246	17	1	*	*	0	0	0	59	3	*	*	*	*	0	0
July 2045	253	10	*	*	*	0	0	0	55	2	*	*	*	*	0	0
July 2046	261	3	*	*	*	0	0	0	51	1	*	*	*	*	0	0
July 2047	269	0	0	0	0	0	0	0	46	0	0	0	0	0	0	0
July 2048	257	0	0	0	0	0	0	0	41	0	0	0	0	0	0	0
July 2049	223	0	0	0	0	0	0	0	36	0	0	0	0	0	0	0
July 2050	185	0	0	0	0	0	0	0	30	0	0	0	0	0	0	0
July 2051	145	0	0	0	0	0	0	0	23	0	0	0	0	0	0	0
July 2052	101	0	0	0	0	0	0	0	16	0	0	0	0	0	0	0
July 2053	52	0	0	0	0	0	0	0	8	0	0	0	0	0	0	0
July 2054	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	37.1	23.3	13.0	8.7	1.2	0.4	0.2	0.1	29.6	11.3	5.6	4.7	3.5	2.2	1.3	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	KF and KS† Classes							AF and AS† Classes						
	CPR Prepayment Assumption							CPR Prepayment Assumption						
	0%	5%	10%	15%	25%	50%	75%	0%	5%	10%	15%	25%	50%	75%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2015	97	93	88	83	73	49	24	97	92	87	82	73	48	24
July 2016	94	85	77	68	53	24	6	93	84	76	67	53	23	6
July 2017	91	78	67	56	38	11	1	89	77	65	55	38	11	1
July 2018	88	71	57	46	28	5	*	86	70	56	45	27	5	*
July 2019	84	65	49	37	20	3	*	81	63	48	36	19	3	*
July 2020	80	59	42	30	14	1	*	77	57	41	29	14	1	*
July 2021	76	53	36	24	10	1	*	73	51	35	23	10	1	*
July 2022	71	47	31	19	7	*	*	68	45	29	19	7	*	*
July 2023	67	42	26	16	5	*	*	64	40	25	15	5	*	*
July 2024	63	38	22	12	4	*	*	59	35	21	12	3	*	*
July 2025	58	33	18	10	2	*	*	54	31	17	9	2	*	*
July 2026	53	29	15	8	2	*	*	49	27	14	7	2	*	*
July 2027	48	25	12	6	1	*	0	44	23	11	5	1	*	0
July 2028	43	21	10	4	1	*	0	39	19	9	4	1	*	0
July 2029	38	18	8	3	1	*	0	34	16	7	3	*	*	0
July 2030	33	15	6	2	*	*	0	28	12	5	2	*	*	0
July 2031	28	12	5	2	*	*	0	22	9	4	1	*	*	0
July 2032	22	9	3	1	*	*	0	16	7	2	1	*	*	0
July 2033	16	6	2	1	*	*	0	11	4	1	*	*	*	0
July 2034	11	4	1	*	*	*	0	5	2	1	*	*	*	0
July 2035	7	2	1	*	*	*	0	2	1	*	*	*	0	0
July 2036	3	1	*	*	*	0	0	*	*	*	*	*	0	0
July 2037	1	*	*	*	*	0	0	0	0	0	0	0	0	0
July 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)**	12.3	8.6	6.3	4.8	3.1	1.4	0.7	11.5	8.2	6.1	4.7	3.0	1.4	0.7

Date	CF, IC†, IT†, DF, TI† and FC Classes								AX Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	200%	300%	400%	500%	600%	800%	0%	100%	200%	300%	400%	500%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2015	100	100	100	100	83	59	36	0	100	100	100	100	83	63	43	3
July 2016	100	100	100	92	47	5	0	0	100	100	100	100	88	52	19	0
July 2017	100	100	100	82	26	0	0	0	100	100	100	78	35	0	0	0
July 2018	100	100	100	76	17	0	0	0	100	100	100	72	27	0	0	0
July 2019	100	100	100	70	12	0	0	0	100	100	100	66	22	0	0	0
July 2020	100	100	100	63	9	0	0	0	100	100	100	58	18	0	0	0
July 2021	100	100	100	56	7	0	0	0	100	100	100	51	14	0	0	0
July 2022	100	100	100	48	5	0	0	0	100	100	96	43	11	0	0	0
July 2023	100	100	97	41	4	0	0	0	100	100	85	36	9	0	0	0
July 2024	100	100	92	35	3	0	0	0	100	100	75	30	7	0	0	0
July 2025	100	100	83	29	2	0	0	0	100	100	66	25	5	0	0	0
July 2026	100	100	73	24	1	0	0	0	100	100	57	20	4	0	0	0
July 2027	100	100	63	19	1	0	0	0	100	100	49	17	3	0	0	0
July 2028	100	100	54	16	1	0	0	0	100	100	41	13	2	0	0	0
July 2029	100	100	46	13	1	0	0	0	100	97	35	11	2	0	0	0
July 2030	100	100	38	10	*	0	0	0	100	86	29	8	1	0	0	0
July 2031	100	95	32	8	*	0	0	0	100	76	24	7	1	0	0	0
July 2032	100	89	26	6	*	0	0	0	100	66	20	5	1	0	0	0
July 2033	100	78	22	5	*	0	0	0	100	57	16	4	*	0	0	0
July 2034	100	67	17	4	*	0	0	0	100	49	13	3	*	0	0	0
July 2035	100	56	14	3	*	0	0	0	100	41	10	2	*	0	0	0
July 2036	100	47	11	2	*	0	0	0	100	34	8	2	*	0	0	0
July 2037	100	38	8	1	*	0	0	0	100	27	6	1	*	0	0	0
July 2038	100	30	6	1	*	0	0	0	100	21	4	1	*	0	0	0
July 2039	100	22	4	1	*	0	0	0	94	15	3	*	*	0	0	0
July 2040	96	15	3	*	*	0	0	0	70	10	2	*	*	0	0	0
July 2041	68	9	1	*	*	0	0	0	44	5	1	*	*	0	0	0
July 2042	32	3	*	*	*	0	0	0	17	1	*	*	*	0	0	0
July 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	27.5	22.0	15.4	8.6	2.7	1.2	0.9	0.6	26.8	20.4	13.9	7.9	3.5	1.4	0.9	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	BS Class								PO Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	200%	300%	400%	500%	600%	800%	0%	100%	200%	300%	400%	500%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2015	100	100	88	74	60	46	32	4	100	100	98	96	80	58	36	1
July 2016	100	100	76	51	27	6	0	0	100	100	96	85	45	7	0	0
July 2017	100	100	67	35	7	0	0	0	100	100	95	74	25	0	0	0
July 2018	100	100	61	25	0	0	0	0	100	100	94	67	15	0	0	0
July 2019	100	100	57	19	0	0	0	0	100	100	93	62	12	0	0	0
July 2020	100	100	54	17	0	0	0	0	100	100	93	55	9	0	0	0
July 2021	100	100	51	15	0	0	0	0	100	100	92	49	7	0	0	0
July 2022	100	100	47	13	0	0	0	0	100	100	91	42	5	0	0	0
July 2023	100	97	43	11	0	0	0	0	100	100	87	36	4	0	0	0
July 2024	100	91	39	10	0	0	0	0	100	99	81	30	3	0	0	0
July 2025	100	85	34	8	0	0	0	0	100	98	73	25	2	0	0	0
July 2026	100	79	30	7	0	0	0	0	100	97	64	21	2	0	0	0
July 2027	100	72	26	6	0	0	0	0	100	96	55	17	1	0	0	0
July 2028	100	65	23	5	0	0	0	0	100	95	47	14	1	0	0	0
July 2029	100	59	19	4	0	0	0	0	100	93	40	11	1	0	0	0
July 2030	100	53	16	3	0	0	0	0	100	91	34	9	*	0	0	0
July 2031	100	47	14	2	0	0	0	0	100	85	28	7	*	0	0	0
July 2032	100	41	11	2	0	0	0	0	100	78	23	5	*	0	0	0
July 2033	100	35	9	1	0	0	0	0	100	68	19	4	*	0	0	0
July 2034	100	30	7	1	0	0	0	0	100	58	15	3	*	0	0	0
July 2035	100	26	6	1	0	0	0	0	100	49	12	2	*	0	0	0
July 2036	100	21	5	1	0	0	0	0	100	41	9	2	*	0	0	0
July 2037	88	17	3	*	0	0	0	0	98	33	7	1	*	0	0	0
July 2038	73	13	3	*	0	0	0	0	96	26	5	1	*	0	0	0
July 2039	58	9	2	*	0	0	0	0	93	19	4	1	*	0	0	0
July 2040	42	6	1	*	0	0	0	0	84	13	2	*	*	0	0	0
July 2041	26	3	*	*	0	0	0	0	58	7	1	*	*	0	0	0
July 2042	8	0	0	0	0	0	0	0	26	2	*	*	*	0	0	0
July 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	25.5	17.0	8.4	3.6	1.4	1.0	0.8	0.5	27.1	21.0	14.1	7.7	2.6	1.2	0.9	0.6

Date	KC and KI† Classes									KD Class							
	PSA Prepayment Assumption									PSA Prepayment Assumption							
	0%	100%	200%	300%	400%	600%	800%	1100%		0%	100%	200%	300%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100		100	100	100	100	100	100	100	100
July 2015	98	95	92	89	86	80	74	65		100	100	100	100	100	100	100	100
July 2016	96	86	78	70	63	49	35	17		100	100	100	100	100	100	100	100
July 2017	94	78	64	52	41	22	7	0		100	100	100	100	100	100	100	60
July 2018	92	69	52	37	25	6	0	0		100	100	100	100	100	100	68	20
July 2019	90	62	42	26	13	0	0	0		100	100	100	100	100	79	35	7
July 2020	87	54	32	16	4	0	0	0		100	100	100	100	100	49	17	2
July 2021	85	48	25	8	0	0	0	0		100	100	100	100	87	31	9	1
July 2022	82	41	18	2	0	0	0	0		100	100	100	100	64	19	4	*
July 2023	79	36	12	0	0	0	0	0		100	100	100	87	47	12	2	*
July 2024	76	30	7	0	0	0	0	0		100	100	100	69	34	7	1	*
July 2025	73	25	2	0	0	0	0	0		100	100	100	54	25	4	1	*
July 2026	70	20	0	0	0	0	0	0		100	100	93	42	18	3	*	*
July 2027	67	16	0	0	0	0	0	0		100	100	78	33	13	2	*	*
July 2028	63	12	0	0	0	0	0	0		100	100	65	26	10	1	*	*
July 2029	59	8	0	0	0	0	0	0		100	100	54	20	7	1	*	*
July 2030	55	5	0	0	0	0	0	0		100	100	45	15	5	*	*	*
July 2031	50	2	0	0	0	0	0	0		100	100	37	12	3	*	*	*
July 2032	46	0	0	0	0	0	0	0		100	93	30	9	2	*	*	*
July 2033	41	0	0	0	0	0	0	0		100	80	24	7	2	*	*	0
July 2034	36	0	0	0	0	0	0	0		100	69	19	5	1	*	*	0
July 2035	31	0	0	0	0	0	0	0		100	59	15	4	1	*	*	0
July 2036	27	0	0	0	0	0	0	0		100	50	12	3	1	*	*	0
July 2037	22	0	0	0	0	0	0	0		100	41	9	2	*	*	*	0
July 2038	17	0	0	0	0	0	0	0		100	33	7	1	*	*	*	0
July 2039	11	0	0	0	0	0	0	0		100	26	5	1	*	*	*	0
July 2040	5	0	0	0	0	0	0	0		100	19	4	1	*	*	*	0
July 2041	0	0	0	0	0	0	0	0		96	13	2	*	*	*	*	0
July 2042	0	0	0	0	0	0	0	0		66	8	1	*	*	*	*	0
July 2043	0	0	0	0	0	0	0	0		34	2	*	*	*	*	*	0
July 2044	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	16.1	7.4	4.8	3.5	2.8	2.1	1.7	1.3		28.5	22.5	16.6	12.5	9.8	6.6	4.9	3.5

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

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

Date	KE and IK† Classes								KG Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	200%	300%	400%	600%	800%	1100%	0%	100%	200%	300%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2015	98	96	93	91	88	84	79	72	100	100	100	100	100	100	100	100
July 2016	97	88	81	74	67	54	42	25	100	100	100	100	100	100	100	100
July 2017	95	79	67	55	44	25	10	0	100	100	100	100	100	100	100	68
July 2018	93	71	54	39	27	7	0	0	100	100	100	100	100	100	71	23
July 2019	91	63	43	27	13	0	0	0	100	100	100	100	100	80	36	8
July 2020	89	56	34	16	4	0	0	0	100	100	100	100	100	50	18	3
July 2021	87	49	25	8	0	0	0	0	100	100	100	100	85	31	9	1
July 2022	85	43	18	2	0	0	0	0	100	100	100	100	63	19	5	*
July 2023	82	37	12	0	0	0	0	0	100	100	100	85	46	12	2	*
July 2024	80	32	7	0	0	0	0	0	100	100	100	67	34	7	1	*
July 2025	77	27	2	0	0	0	0	0	100	100	100	53	25	5	1	*
July 2026	74	22	0	0	0	0	0	0	100	100	92	42	18	3	*	*
July 2027	71	17	0	0	0	0	0	0	100	100	77	33	13	2	*	*
July 2028	67	13	0	0	0	0	0	0	100	100	65	26	10	1	*	*
July 2029	64	9	0	0	0	0	0	0	100	100	55	20	7	1	*	*
July 2030	60	6	0	0	0	0	0	0	100	100	46	16	5	*	*	*
July 2031	56	2	0	0	0	0	0	0	100	100	38	12	4	*	*	*
July 2032	52	0	0	0	0	0	0	0	100	97	31	10	3	*	*	*
July 2033	48	0	0	0	0	0	0	0	100	85	26	7	2	*	*	*
July 2034	43	0	0	0	0	0	0	0	100	74	21	6	1	*	*	0
July 2035	38	0	0	0	0	0	0	0	100	63	17	4	1	*	*	0
July 2036	32	0	0	0	0	0	0	0	100	54	13	3	1	*	*	0
July 2037	27	0	0	0	0	0	0	0	100	45	11	2	*	*	*	0
July 2038	21	0	0	0	0	0	0	0	100	37	8	2	*	*	*	0
July 2039	14	0	0	0	0	0	0	0	100	29	6	1	*	*	*	0
July 2040	7	0	0	0	0	0	0	0	100	22	4	1	*	*	*	0
July 2041	*	0	0	0	0	0	0	0	100	15	3	*	*	*	*	0
July 2042	0	0	0	0	0	0	0	0	69	9	2	*	*	*	*	0
July 2043	0	0	0	0	0	0	0	0	35	4	1	*	*	*	0	0
July 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	17.0	7.6	4.9	3.6	3.0	2.2	1.8	1.5	28.6	22.9	16.7	12.5	9.7	6.7	5.0	3.6

Date	DI† Class								KH and ID† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	200%	300%	400%	600%	800%	1100%	0%	100%	200%	300%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2015	99	96	95	93	91	87	83	77	98	93	89	84	80	71	62	48
July 2016	97	91	85	79	74	63	53	40	97	84	74	64	55	38	22	3
July 2017	96	83	73	64	55	40	27	13	95	76	61	47	35	15	1	0
July 2018	95	77	63	51	41	25	14	4	93	68	49	33	20	1	0	0
July 2019	93	71	54	41	30	16	7	1	91	60	39	22	9	0	0	0
July 2020	91	65	47	33	23	10	4	*	89	53	30	13	1	0	0	0
July 2021	90	59	40	26	17	6	2	*	86	47	23	6	0	0	0	0
July 2022	88	54	34	21	12	4	1	*	84	41	16	*	0	0	0	0
July 2023	86	50	29	17	9	2	*	*	81	35	10	0	0	0	0	0
July 2024	84	45	25	13	7	1	*	*	79	30	6	0	0	0	0	0
July 2025	81	41	21	11	5	1	*	*	76	25	1	0	0	0	0	0
July 2026	79	37	18	8	4	1	*	*	73	20	0	0	0	0	0	0
July 2027	77	34	15	7	3	*	*	*	70	16	0	0	0	0	0	0
July 2028	74	30	13	5	2	*	*	*	66	12	0	0	0	0	0	0
July 2029	71	27	11	4	1	*	*	*	63	8	0	0	0	0	0	0
July 2030	68	24	9	3	1	*	*	*	59	5	0	0	0	0	0	0
July 2031	65	22	7	2	1	*	*	*	55	2	0	0	0	0	0	0
July 2032	61	19	6	2	1	*	*	*	51	0	0	0	0	0	0	0
July 2033	58	17	5	1	*	*	*	*	47	0	0	0	0	0	0	0
July 2034	54	14	4	1	*	*	*	*	42	0	0	0	0	0	0	0
July 2035	50	12	3	1	*	*	*	*	37	0	0	0	0	0	0	0
July 2036	46	11	3	1	*	*	*	*	32	0	0	0	0	0	0	0
July 2037	41	9	2	*	*	*	*	*	26	0	0	0	0	0	0	0
July 2038	36	7	2	*	*	*	*	*	20	0	0	0	0	0	0	0
July 2039	31	6	1	*	*	*	*	*	14	0	0	0	0	0	0	0
July 2040	26	4	1	*	*	*	*	*	8	0	0	0	0	0	0	0
July 2041	20	3	1	*	*	*	*	0	1	0	0	0	0	0	0	0
July 2042	14	2	*	*	*	*	*	0	0	0	0	0	0	0	0	0
July 2043	7	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	19.3	10.6	7.2	5.4	4.3	3.1	2.4	1.9	16.8	7.3	4.5	3.2	2.5	1.8	1.4	1.0

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

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

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

Date	KL Class								KA and KM Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	200%	300%	400%	600%	800%	1100%	0%	100%	200%	300%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2015	100	100	100	100	100	100	100	100	98	95	92	89	86	80	74	66
July 2016	100	100	100	100	100	100	100	100	97	87	79	71	64	50	36	19
July 2017	100	100	100	100	100	100	100	38	95	78	65	53	42	23	7	0
July 2018	100	100	100	100	100	100	52	13	93	70	53	38	25	6	0	0
July 2019	100	100	100	100	100	66	26	4	91	62	42	26	13	0	0	0
July 2020	100	100	100	100	100	41	13	1	88	55	33	16	3	0	0	0
July 2021	100	100	100	100	78	26	7	*	86	48	25	8	0	0	0	0
July 2022	100	100	100	100	58	16	3	*	84	42	18	2	0	0	0	0
July 2023	100	100	100	81	42	10	2	*	81	36	12	0	0	0	0	0
July 2024	100	100	100	64	31	6	1	*	78	31	6	0	0	0	0	0
July 2025	100	100	100	50	23	4	*	*	75	26	2	0	0	0	0	0
July 2026	100	100	90	40	17	2	*	*	72	21	0	0	0	0	0	0
July 2027	100	100	75	31	12	1	*	*	69	17	0	0	0	0	0	0
July 2028	100	100	63	24	9	1	*	*	65	13	0	0	0	0	0	0
July 2029	100	100	53	19	6	1	*	*	62	9	0	0	0	0	0	0
July 2030	100	100	44	15	5	*	*	*	58	5	0	0	0	0	0	0
July 2031	100	100	36	11	3	*	*	*	54	2	0	0	0	0	0	0
July 2032	100	95	30	9	2	*	*	*	49	0	0	0	0	0	0	0
July 2033	100	82	24	7	2	*	*	0	45	0	0	0	0	0	0	0
July 2034	100	71	19	5	1	*	*	0	40	0	0	0	0	0	0	0
July 2035	100	60	15	4	1	*	*	0	35	0	0	0	0	0	0	0
July 2036	100	50	12	3	1	*	*	0	30	0	0	0	0	0	0	0
July 2037	100	41	9	2	*	*	*	0	25	0	0	0	0	0	0	0
July 2038	100	33	7	1	*	*	*	0	19	0	0	0	0	0	0	0
July 2039	100	25	5	1	*	*	*	0	13	0	0	0	0	0	0	0
July 2040	100	18	3	1	*	*	*	0	7	0	0	0	0	0	0	0
July 2041	100	11	2	*	*	*	*	0	*	0	0	0	0	0	0	0
July 2042	72	5	1	*	*	*	0	0	0	0	0	0	0	0	0	0
July 2043	37	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	28.6	22.4	16.4	12.2	9.4	6.3	4.5	3.1	16.6	7.5	4.8	3.5	2.8	2.1	1.7	1.3

Date	KB Class							
	PSA Prepayment Assumption							
	0%	100%	200%	300%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100
July 2015	100	100	100	100	100	100	100	100
July 2016	100	100	100	100	100	100	100	100
July 2017	100	100	100	100	100	100	100	61
July 2018	100	100	100	100	100	100	67	20
July 2019	100	100	100	100	100	78	34	7
July 2020	100	100	100	100	100	48	17	2
July 2021	100	100	100	100	85	30	9	1
July 2022	100	100	100	100	63	19	4	*
July 2023	100	100	100	85	46	12	2	*
July 2024	100	100	100	67	34	7	1	*
July 2025	100	100	100	53	25	4	1	*
July 2026	100	100	92	42	18	3	*	*
July 2027	100	100	78	33	13	2	*	*
July 2028	100	100	65	26	10	1	*	*
July 2029	100	100	54	20	7	1	*	*
July 2030	100	100	45	16	5	*	*	*
July 2031	100	100	37	12	4	*	*	*
July 2032	100	95	31	9	3	*	*	*
July 2033	100	83	25	7	2	*	*	0
July 2034	100	71	20	5	1	*	*	0
July 2035	100	61	16	4	1	*	*	0
July 2036	100	52	13	3	1	*	*	0
July 2037	100	43	10	2	*	*	*	0
July 2038	100	35	8	1	*	*	*	0
July 2039	100	27	6	1	*	*	*	0
July 2040	100	20	4	1	*	*	*	0
July 2041	99	14	3	*	*	*	*	0
July 2042	68	8	1	*	*	*	0	0
July 2043	35	3	*	*	*	*	0	0
July 2044	0	0	0	0	0	0	0	0
Weighted Average								
Life (years)**	28.6	22.7	16.6	12.4	9.7	6.6	4.9	3.5

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

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.

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	200% PSA
2	300% PSA
3	300% PSA
4	15% CPR
5	15% CPR
6	200% PSA
7	200% PSA
8	200% PSA
9	200% 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 Citigroup Global Markets Inc. (the “Dealer”) in exchange for the Trust MBS and the Group 6 Underlying REMIC and RCR Certificates. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

LEGAL MATTERS

Katten Muchin Rosenman LLP will provide legal representation for Fannie Mae. Cleary Gottlieb Steen & Hamilton LLP will provide legal representation for the Dealer.

Exhibit A-1

Assumed Characteristics of the Mortgage Loans Underlying the ARM MBS
(As of July 1, 2014)

Group	Issue Date Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
4	\$ 1,801,713.25	1.885	2.625	360	222	138	2.250	***	2.000	11.6216	2.250	4	6	6	N/A	WSJ 6 Month LIBOR
4	547,300.80	2.168	2.859	360	244	116	2.250	***	2.000	10.6001	2.250	5	12	12	0	WSJ 1 Year LIBOR
4	1,880,505.78	2.346	2.866	360	253	107	2.250	***	2.000	10.5776	2.250	2	12	12	N/A	WSJ 1 Year LIBOR
4	1,103,892.74	2.445	2.984	360	251	109	2.466	***	2.000	10.6606	2.466	9	12	12	0	WSJ 1 Year LIBOR
4	723,941.94	2.417	2.997	360	228	132	2.444	***	2.000	9.5563	2.444	7	12	12	0	WSJ 1 Year LIBOR
4	2,952,478.18	2.412	2.832	360	265	95	2.250	***	2.000	11.4511	2.250	5	12	12	N/A	WSJ 1 Year LIBOR
4	243,539.84	2.308	2.875	360	232	128	2.250	***	2.000	10.2778	2.250	4	12	12	0	WSJ 1 Year LIBOR
4	387,493.70	2.217	2.875	360	232	128	2.250	***	2.000	10.3093	2.250	4	12	12	N/A	WSJ 1 Year LIBOR
4	818,469.46	1.925	2.625	360	231	129	2.250	***	2.000	11.2988	2.250	3	6	6	N/A	WSJ 6 Month LIBOR
4	1,704,565.65	2.452	2.906	360	232	128	2.281	***	2.000	10.3120	2.281	4	12	12	0	WSJ 1 Year LIBOR
4	683,168.33	2.212	2.875	360	234	126	2.250	***	2.000	10.6637	2.250	6	12	12	N/A	WSJ 1 Year LIBOR
4	318,110.66	2.220	2.875	360	235	125	2.250	***	2.000	10.8591	2.250	7	12	12	N/A	WSJ 1 Year LIBOR
4	482,124.38	2.329	2.875	360	236	124	2.250	***	2.000	10.5000	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
4	607,244.32	2.244	2.909	360	236	124	2.284	***	2.000	10.3002	2.284	8	12	12	N/A	WSJ 1 Year LIBOR
4	1,885,756.80	2.138	2.750	360	238	122	2.250	***	2.000	10.0446	2.250	10	12	12	N/A	WSJ 1 Year LIBOR
4	1,944,796.45	2.285	2.910	360	237	123	2.375	***	2.000	9.8410	2.375	9	12	12	N/A	WSJ 1 Year LIBOR
4	626,554.96	2.169	2.750	360	238	122	2.250	***	2.000	10.4058	2.250	10	12	12	N/A	WSJ 1 Year LIBOR
4	324,864.58	2.078	2.750	360	238	122	2.250	***	2.000	10.1250	2.250	10	12	12	N/A	WSJ 1 Year LIBOR
4	1,322,340.00	2.435	2.875	358	236	122	2.250	***	2.000	9.8302	2.250	10	12	12	N/A	WSJ 1 Year LIBOR
4	620,035.30	2.231	2.869	360	250	110	2.361	***	2.000	11.1576	2.361	10	12	12	0	WSJ 1 Year LIBOR
4	1,379,130.98	2.166	2.750	360	252	108	2.250	***	2.000	10.5039	2.250	12	12	12	N/A	WSJ 1 Year LIBOR
4	2,304,611.16	2.190	2.875	360	253	107	2.250	***	2.000	10.5600	2.250	1	12	12	N/A	WSJ 1 Year LIBOR
4	1,571,436.40	2.845	3.625	360	254	106	3.000	***	2.000	11.7497	3.000	2	12	12	0	WSJ 1 Year LIBOR
4	623,524.88	2.670	3.259	360	256	104	2.250	***	2.000	10.6861	2.250	5	12	12	N/A	WSJ 1 Year LIBOR
4	1,644,355.30	2.455	2.875	360	261	99	2.250	***	2.000	11.0955	2.250	9	12	12	N/A	WSJ 1 Year LIBOR
4	2,555,191.66	2.174	2.750	360	263	97	2.250	***	2.000	11.7129	2.250	11	12	12	23	WSJ 1 Year LIBOR
4	686,891.37	2.285	2.785	360	261	99	2.250	***	2.000	11.0320	2.250	9	12	12	N/A	WSJ 1 Year LIBOR
4	581,093.17	2.227	2.883	360	265	95	2.319	***	2.000	12.2896	2.319	6	12	12	N/A	WSJ 1 Year LIBOR
4	440,543.79	2.391	3.033	360	264	96	2.432	***	2.000	11.1028	2.432	6	12	12	N/A	WSJ 1 Year LIBOR
4	2,028,218.31	2.473	2.888	360	271	89	2.285	***	2.000	11.1154	2.285	7	12	12	0	WSJ 1 Year LIBOR
4	534,400.16	2.350	2.875	360	250	110	2.250	***	2.000	10.1875	2.250	4	12	12	N/A	WSJ 1 Year LIBOR
4	1,161,336.32	2.356	2.790	360	273	87	2.250	***	2.000	11.0242	2.250	9	12	12	33	WSJ 1 Year LIBOR
4	721,160.28	2.272	2.805	360	272	88	2.250	***	2.000	11.5517	2.250	8	12	12	32	WSJ 1 Year LIBOR
4	404,884.35	2.307	2.875	360	270	90	2.250	***	2.000	10.8168	2.250	6	12	12	30	WSJ 1 Year LIBOR
4	138,560.95	2.215	2.875	360	272	88	2.250	***	2.000	11.5000	2.250	8	12	12	0	WSJ 1 Year LIBOR
4	1,865,550.87	2.983	3.488	360	277	83	2.875	***	2.000	11.6384	2.875	2	12	12	37	WSJ 1 Year LIBOR
4	7,764,354.46	2.553	2.813	360	284	76	2.250	***	2.000	10.0244	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
4	958,648.48	2.400	2.800	360	286	74	2.288	***	2.000	10.2419	2.288	10	12	12	N/A	WSJ 1 Year LIBOR
4	3,050,576.28	2.087	2.777	360	276	84	2.250	***	2.000	11.6155	2.250	10	12	12	36	WSJ 1 Year LIBOR
4	4,207,382.02	2.195	2.750	360	285	75	2.250	***	2.000	10.3204	2.250	9	12	12	N/A	WSJ 1 Year LIBOR
4	2,334,840.06	2.190	2.750	360	287	73	2.250	***	2.000	10.3645	2.250	11	12	12	47	WSJ 1 Year LIBOR
4	1,058,382.30	2.305	2.800	360	252	108	2.250	***	2.000	9.8785	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
4	3,171,284.37	2.442	2.875	360	283	77	2.250	***	2.000	11.3254	2.250	3	12	12	N/A	WSJ 1 Year LIBOR
4	248,216.71	2.217	2.867	343	234	109	2.251	***	2.000	10.1262	2.251	9	12	12	N/A	WSJ 1 Year LIBOR

Group	Issue Date Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
4	\$ 982,945.63	2.254	2.845	359	234	125	2.259	***	2.000	10.1309	2.259	7	12	12	N/A	WSJ 1 Year LIBOR
4	538,190.87	2.299	2.847	360	243	117	2.284	***	2.000	9.9686	2.284	8	12	12	N/A	WSJ 1 Year LIBOR
4	5,440,559.71	2.160	2.910	360	260	100	2.306	***	2.000	10.7332	2.306	4	12	12	9	WSJ 1 Year LIBOR
4	2,391,315.59	2.258	2.898	360	252	108	2.301	***	2.000	11.2348	2.301	8	12	12	10	WSJ 1 Year LIBOR
5	540,383.75	2.112	2.775	360	224	136	2.231	***	2.000	10.6867	2.231	8	12	12	N/A	WSJ 1 Year LIBOR
5	2,232,464.65	2.187	2.784	360	227	133	2.279	***	2.000	10.2430	2.279	11	12	12	N/A	WSJ 1 Year LIBOR
5	88,874.02	2.123	2.875	360	217	143	2.750	***	2.000	10.3697	2.750	3	12	12	N/A	CMT 1 Year
5	133,322.45	2.249	2.875	360	213	147	2.750	***	2.000	10.8206	2.750	9	12	12	N/A	CMT 1 Year
5	13,699.77	2.105	2.875	360	220	140	2.250	***	2.000	11.3696	2.250	4	12	12	N/A	WSJ 1 Year LIBOR
5	741,815.66	2.260	2.875	360	224	136	2.750	***	2.000	10.9671	2.750	8	12	12	N/A	CMT 1 Year
5	1,452,229.92	1.900	2.625	360	240	120	2.250	***	2.000	11.6176	2.250	5	6	6	N/A	WSJ 6 Month LIBOR
5	1,727,567.18	1.827	2.625	360	247	113	2.250	***	2.000	11.4987	2.250	2	6	6	7	WSJ 6 Month LIBOR
5	753,207.88	2.096	2.750	360	250	110	2.250	***	2.000	10.9569	2.250	10	12	12	0	WSJ 1 Year LIBOR
5	5,753,042.40	1.959	2.779	360	252	108	2.250	***	2.000	10.8957	2.250	9	12	12	12	WSJ 1 Year LIBOR
5	1,000,778.00	2.010	2.750	360	251	109	2.250	***	2.000	11.8364	2.250	11	12	12	0	WSJ 1 Year LIBOR
5	2,873,165.58	2.125	2.850	360	253	107	2.250	***	2.000	11.2670	2.250	3	12	12	13	WSJ 1 Year LIBOR
5	1,482,489.84	1.950	2.375	360	269	91	2.000	***	2.000	12.1985	2.000	5	6	6	0	WSJ 6 Month LIBOR
5	2,038,713.45	1.792	2.375	360	223	137	2.000	***	1.000	10.6356	2.000	1	6	6	0	WSJ 6 Month LIBOR
5	6,676,399.22	2.326	2.802	360	269	91	2.259	***	2.000	12.0240	2.259	8	12	12	20	WSJ 1 Year LIBOR
5	9,971,991.30	2.385	2.874	359	243	116	2.283	***	2.000	10.2185	2.283	8	12	12	N/A	WSJ 1 Year LIBOR
5	10,083,269.62	2.339	2.897	360	250	110	2.278	***	2.000	10.5282	2.278	5	12	12	N/A	WSJ 1 Year LIBOR
5	1,381,041.93	2.305	2.875	360	249	111	2.750	***	2.000	11.1726	2.750	6	12	12	N/A	CMT 1 Year
5	14,361,839.43	2.262	2.843	360	234	125	2.243	***	2.000	10.2399	2.243	5	12	12	N/A	WSJ 1 Year LIBOR
5	10,474,751.21	2.338	2.844	360	253	107	2.252	***	2.000	10.5180	2.252	7	12	12	N/A	WSJ 1 Year LIBOR
5	7,409,590.35	2.358	2.875	360	242	118	2.750	***	2.000	10.4160	2.750	9	12	12	N/A	CMT 1 Year
5	9,744,345.29	2.213	2.905	360	262	98	2.271	***	2.000	10.8102	2.271	6	12	12	N/A	WSJ 1 Year LIBOR
5	6,413,845.04	2.516	3.162	359	259	101	2.312	***	2.000	9.8369	2.312	7	12	12	N/A	WSJ 1 Year LIBOR

* The “Net Mortgage Rate” of a Hybrid ARM Loan is equal to its then current interest rate *less* the sum of the related servicing fee and our guaranty fee (expressed in each case as an annual percentage).

** For a description of these Indices, see “The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*ARM Indices*” in the MBS Prospectus.

*** We have assumed that all applicable initial fixed-rate periods have expired and that all initial rate adjustments have occurred.

Expected ARM MBS

The pool numbers of the adjustable-rate MBS in Group 4 and Group 5 that are expected to be included in the Lower Tier REMIC are listed below:

<u>Group</u>	<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
4	695016	\$ 1,801,713.25
4	735263	547,300.80
4	735974	1,880,505.78
4	735976	1,103,892.74
4	737423	723,941.94
4	745907	2,952,478.18
4	753898	243,539.84
4	754242	387,493.70
4	758611	818,469.46
4	759196	1,704,565.65
4	759446	683,168.33
4	766408	318,110.66
4	770128	482,124.38
4	770188	607,244.32
4	775565	1,885,756.80
4	777725	1,944,796.45
4	778860	626,554.96
4	778935	324,864.58
4	780996	1,322,340.00
4	821027	620,035.30
4	822052	1,379,130.98
4	832494	2,304,611.16
4	840675	1,571,436.40
4	849271	623,524.88
4	881859	1,644,355.30
4	883017	2,555,191.66
4	883545	686,891.37
4	884760	581,093.17
4	888168	440,543.79
4	898688	2,028,218.31
4	898765	534,400.16
4	914960	1,161,336.32
4	918044	721,160.28
4	920568	404,884.35
4	923267	138,560.95
4	945078	1,865,550.87
4	962665	7,764,354.46
4	963709	958,648.48
4	981463	3,050,576.28
4	982301	4,207,382.02
4	984632	2,334,840.06
4	990912	1,058,382.30
4	995817	3,171,284.37
4	AA3383	248,216.71
4	AL1155	982,945.63
4	AL2202	538,190.87
4	AL3948	5,440,559.71
4	AL5429	2,391,315.59

<u>Group</u>	<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
5	555468	\$ 540,383.75
5	555756	2,232,464.65
5	604921	88,874.02
5	635082	133,322.45
5	671993	13,699.77
5	689966	741,815.66
5	801510	1,452,229.92
5	820598	1,727,567.18
5	821373	753,207.88
5	837287	5,753,042.40
5	838958	1,000,778.00
5	841775	2,873,165.58
5	909313	1,482,489.84
5	AE0044	2,038,713.45
5	AE0428	6,676,399.22
5	AL1198	9,971,991.30
5	AL1425	10,083,269.62
5	AL1516	1,381,041.93
5	AL1604	14,361,839.43
5	AL1788	10,474,751.21
5	AL2561	7,409,590.35
5	AL2994	9,744,345.29
5	AL4116	6,413,845.04

Exhibit A-2

Group 6 Underlying REMIC and RCR Certificates

	Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	July 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)
Subgroup 6a	2013-54	FH	May 2013	3136AEVA2	(2)	FLT	June 2043	SUP	\$23,486,583	0.98918612	\$18,365,806	3.684%	342	16
	2013-66	PF	June 2013	3136AFUK8	(2)	FLT	July 2043	SUP	31,467,821	0.98994137	16,927,997	3.692	342	15
Subgroup 6b	2013-23	PX	February 2013	3136ADBT5	(2)	INV	March 2043	SUP	3,417,589	0.95670133	3,269,611	3.653	339	18
Subgroup 6c	2012-151	SB	December 2012	3136AA6G5	(2)	INV	January 2043	SUP	66,724,469	0.85927917	3,981,210	3.688	336	20

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

(2) These classes bear interest as described in the related Underlying REMIC Disclosure Documents.

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

Schedule 1

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 1								
PA	\$26,649,583	PB	\$27,199,583	PAC	3.0%	FIX	3136AKWZ2	August 2054
PY	550,000							
Recombination 2								
CD	66,260,000	CA(3)	66,894,022	PAC/AD	3.0	FIX	3136AKXB4	August 2044
ZC	634,022							
Recombination 3								
CF	29,411,503	DF	29,411,503	SC/PT	(4)	FLT	3136AKXC2	July 2043
IT	29,411,503(5)							
Recombination 4								
IC	29,411,503(5)	TI	29,411,503(5)	NTL	(4)	T/IO	3136AKXD0	July 2043
IT	29,411,503(5)							
Recombination 5								
CF	29,411,503	FC	29,411,503	SC/PT	(4)	FLT	3136AKXE8	July 2043
IC	29,411,503(5)							
IT	29,411,503(5)							
Recombination 6								
KC	23,832,998	KA(6)	60,823,998	SEQ	2.0	FIX	3136AKXF5	October 2041
KE	27,970,000							
KH	9,021,000							
Recombination 7								
KD	5,092,830	KB(7)	13,916,000	SEQ	3.0	FIX	3136AKXG3	August 2044
KG	6,844,170							
KL	1,979,000							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 8								
KC	\$23,832,998	KM(8)	\$60,823,998	SEQ	2.5%	FIX	3136AKXH1	October 2041
KI	3,972,166(5)							
KE	27,970,000							
IK	3,995,714(5)							
KH	9,021,000							
ID	1,503,500(5)							
Recombination 9								
PE	37,147,119	PG	63,796,702	PAC/AD	3.0	FIX	3136AKXA6	May 2054
PA	26,649,583							

- (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 ZC 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) These Classes bear interest as described under “Summary – Interest Rates” in this prospectus supplement.
- (5) Notional principal balances. These Classes are Interest Only Classes. See page S-7 for a description of how their notional principal balances are calculated.
- (6) The KA Class is an RCR Class formed by a combination of the KC Class in Group 7, the KE Class in Group 8 and the KH Class in Group 9.
- (7) The KB Class is an RCR Class formed by a combination of the KD Class in Group 7, the KG Class in Group 8 and the KL Class in Group 9.
- (8) The KM Class is an RCR Class formed by a combination of the KC and KI Classes in Group 7, the KE and IK Classes in Group 8 and the KH and ID Classes in Group 9.

Principal Balance Schedules

Aggregate Group I Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$27,199,583.00	March 2019	\$13,650,879.56	November 2023	\$ 5,598,949.18
August 2014	26,898,974.54	April 2019	13,461,321.18	December 2023	5,506,147.60
September 2014	26,600,816.55	May 2019	13,273,327.80	January 2024	5,414,826.37
October 2014	26,305,089.54	June 2019	13,086,886.90	February 2024	5,324,962.42
November 2014	26,011,774.16	July 2019	12,901,986.07	March 2024	5,236,533.02
December 2014	25,720,851.22	August 2019	12,718,612.99	April 2024	5,149,515.80
January 2015	25,432,301.68	September 2019	12,536,755.44	May 2024	5,063,888.73
February 2015	25,146,106.65	October 2019	12,356,401.30	June 2024	4,979,630.12
March 2015	24,862,247.39	November 2019	12,177,538.55	July 2024	4,896,718.62
April 2015	24,580,705.30	December 2019	12,000,155.25	August 2024	4,815,133.20
May 2015	24,301,461.94	January 2020	11,824,239.56	September 2024	4,734,853.15
June 2015	24,024,499.01	February 2020	11,649,779.74	October 2024	4,655,858.09
July 2015	23,749,798.34	March 2020	11,476,764.13	November 2024	4,578,127.95
August 2015	23,477,341.93	April 2020	11,305,181.18	December 2024	4,501,642.96
September 2015	23,207,111.90	May 2020	11,135,019.41	January 2025	4,426,383.66
October 2015	22,939,090.52	June 2020	10,966,267.45	February 2025	4,352,330.90
November 2015	22,673,260.20	July 2020	10,798,914.01	March 2025	4,279,465.80
December 2015	22,409,603.48	August 2020	10,632,947.90	April 2025	4,207,769.79
January 2016	22,148,103.05	September 2020	10,468,358.00	May 2025	4,137,224.59
February 2016	21,888,741.73	October 2020	10,305,133.29	June 2025	4,067,812.18
March 2016	21,631,502.48	November 2020	10,143,262.83	July 2025	3,999,514.83
April 2016	21,376,368.39	December 2020	9,982,735.78	August 2025	3,932,315.09
May 2016	21,123,322.68	January 2021	9,823,541.37	September 2025	3,866,195.77
June 2016	20,872,348.71	February 2021	9,665,668.92	October 2025	3,801,139.95
July 2016	20,623,429.96	March 2021	9,509,107.84	November 2025	3,737,130.96
August 2016	20,376,550.06	April 2021	9,354,313.77	December 2025	3,674,152.40
September 2016	20,131,692.75	May 2021	9,201,962.68	January 2026	3,612,188.11
October 2016	19,888,841.91	June 2021	9,052,016.75	February 2026	3,551,222.19
November 2016	19,647,981.54	July 2021	8,904,438.73	March 2026	3,491,238.99
December 2016	19,409,095.77	August 2021	8,759,191.95	April 2026	3,432,223.08
January 2017	19,172,168.85	September 2021	8,616,240.28	May 2026	3,374,159.29
February 2017	18,937,185.16	October 2021	8,475,548.16	June 2026	3,317,032.67
March 2017	18,704,129.20	November 2021	8,337,080.57	July 2026	3,260,828.50
April 2017	18,472,985.60	December 2021	8,200,803.03	August 2026	3,205,532.30
May 2017	18,243,739.10	January 2022	8,066,681.58	September 2026	3,151,129.81
June 2017	18,016,374.56	February 2022	7,934,682.78	October 2026	3,097,606.98
July 2017	17,790,876.97	March 2022	7,804,773.71	November 2026	3,044,949.98
August 2017	17,567,231.44	April 2022	7,676,921.95	December 2026	2,993,145.21
September 2017	17,345,423.18	May 2022	7,551,095.57	January 2027	2,942,179.26
October 2017	17,125,437.53	June 2022	7,427,263.14	February 2027	2,892,038.93
November 2017	16,907,259.95	July 2022	7,305,393.70	March 2027	2,842,711.23
December 2017	16,690,876.00	August 2022	7,185,456.78	April 2027	2,794,183.37
January 2018	16,476,271.36	September 2022	7,067,422.36	May 2027	2,746,442.76
February 2018	16,263,431.83	October 2022	6,951,260.89	June 2027	2,699,476.99
March 2018	16,052,343.32	November 2022	6,836,943.27	July 2027	2,653,273.86
April 2018	15,842,991.84	December 2022	6,724,440.85	August 2027	2,607,821.36
May 2018	15,635,363.52	January 2023	6,613,725.42	September 2027	2,563,107.65
June 2018	15,429,444.60	February 2023	6,504,769.19	October 2027	2,519,121.08
July 2018	15,225,221.42	March 2023	6,397,544.81	November 2027	2,475,850.18
August 2018	15,022,680.44	April 2023	6,292,025.34	December 2027	2,433,283.66
September 2018	14,821,808.22	May 2023	6,188,184.26	January 2028	2,391,410.41
October 2018	14,622,591.43	June 2023	6,085,995.45	February 2028	2,350,219.48
November 2018	14,425,016.84	July 2023	5,985,433.20	March 2028	2,309,700.09
December 2018	14,229,071.33	August 2023	5,886,472.19	April 2028	2,269,841.64
January 2019	14,034,741.87	September 2023	5,789,087.49	May 2028	2,230,633.68
February 2019	13,842,015.55	October 2023	5,693,254.54	June 2028	2,192,065.93

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>
July 2028	\$ 2,154,128.27	June 2033	\$ 740,741.89	May 2038	\$ 225,745.46
August 2028	2,116,810.73	July 2033	726,885.80	June 2038	220,858.95
September 2028	2,080,103.50	August 2033	713,265.45	July 2038	216,061.06
October 2028	2,043,996.93	September 2033	699,877.02	August 2038	211,350.30
November 2028	2,008,481.50	October 2033	686,716.75	September 2038	206,725.21
December 2028	1,973,547.85	November 2033	673,780.94	October 2038	202,184.35
January 2029	1,939,186.77	December 2033	661,065.96	November 2038	197,726.31
February 2029	1,905,389.18	January 2034	648,568.22	December 2038	193,349.69
March 2029	1,872,146.15	February 2034	636,284.19	January 2039	189,053.13
April 2029	1,839,448.89	March 2034	624,210.41	February 2039	184,835.28
May 2029	1,807,288.74	April 2034	612,343.46	March 2039	180,694.82
June 2029	1,775,657.17	May 2034	600,679.98	April 2039	176,630.44
July 2029	1,744,545.80	June 2034	589,216.66	May 2039	172,640.86
August 2029	1,713,946.36	July 2034	577,950.24	June 2039	168,724.81
September 2029	1,683,850.73	August 2034	566,877.52	July 2039	164,881.06
October 2029	1,654,250.90	September 2034	555,995.34	August 2039	161,108.38
November 2029	1,625,138.99	October 2034	545,300.60	September 2039	157,405.57
December 2029	1,596,507.24	November 2034	534,790.24	October 2039	153,771.44
January 2030	1,568,348.01	December 2034	524,461.26	November 2039	150,204.84
February 2030	1,540,653.79	January 2035	514,310.69	December 2039	146,704.61
March 2030	1,513,417.17	February 2035	504,335.62	January 2040	143,269.63
April 2030	1,486,630.87	March 2035	494,533.19	February 2040	139,898.80
May 2030	1,460,287.71	April 2035	484,900.57	March 2040	136,591.02
June 2030	1,434,380.63	May 2035	475,434.99	April 2040	133,345.22
July 2030	1,408,902.68	June 2035	466,133.71	May 2040	130,160.34
August 2030	1,383,847.02	July 2035	456,994.04	June 2040	127,035.35
September 2030	1,359,206.92	August 2035	448,013.33	July 2040	123,969.22
October 2030	1,334,975.74	September 2035	439,188.98	August 2040	120,960.95
November 2030	1,311,146.95	October 2035	430,518.43	September 2040	118,009.55
December 2030	1,287,714.13	November 2035	421,999.15	October 2040	115,114.05
January 2031	1,264,670.95	December 2035	413,628.66	November 2040	112,273.50
February 2031	1,242,011.18	January 2036	405,404.51	December 2040	109,486.95
March 2031	1,219,728.70	February 2036	397,324.30	January 2041	106,753.47
April 2031	1,197,817.47	March 2036	389,385.66	February 2041	104,072.16
May 2031	1,176,271.55	April 2036	381,586.27	March 2041	101,442.11
June 2031	1,155,085.09	May 2036	373,923.82	April 2041	98,862.45
July 2031	1,134,252.34	June 2036	366,396.07	May 2041	96,332.31
August 2031	1,113,767.63	July 2036	359,000.79	June 2041	93,850.84
September 2031	1,093,625.39	August 2036	351,735.80	July 2041	91,417.19
October 2031	1,073,820.12	September 2036	344,598.95	August 2041	89,030.55
November 2031	1,054,346.42	October 2036	337,588.12	September 2041	86,690.10
December 2031	1,035,198.97	November 2036	330,701.23	October 2041	84,395.04
January 2032	1,016,372.53	December 2036	323,936.23	November 2041	82,144.59
February 2032	997,861.95	January 2037	317,291.10	December 2041	79,937.97
March 2032	979,662.15	February 2037	310,763.86	January 2042	77,774.42
April 2032	961,768.14	March 2037	304,352.56	February 2042	75,653.20
May 2032	944,175.01	April 2037	298,055.28	March 2042	73,573.57
June 2032	926,877.91	May 2037	291,870.12	April 2042	71,534.81
July 2032	909,872.08	June 2037	285,795.23	May 2042	69,536.20
August 2032	893,152.83	July 2037	279,828.77	June 2042	67,577.05
September 2032	876,715.55	August 2037	273,968.94	July 2042	65,656.66
October 2032	860,555.69	September 2037	268,213.97	August 2042	63,774.36
November 2032	844,668.78	October 2037	262,562.11	September 2042	61,929.49
December 2032	829,050.42	November 2037	257,011.65	October 2042	60,121.39
January 2033	813,696.28	December 2037	251,560.89	November 2042	58,349.41
February 2033	798,602.09	January 2038	246,208.18	December 2042	56,612.92
March 2033	783,763.66	February 2038	240,951.88	January 2043	54,911.30
April 2033	769,176.85	March 2038	235,790.38	February 2043	53,243.94
May 2033	754,837.59	April 2038	230,722.09	March 2043	51,610.23

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 2043	\$ 50,009.58	October 2044	\$ 26,230.74	April 2046	\$ 10,125.01
May 2043	48,441.41	November 2044	25,157.71	May 2046	9,408.68
June 2043	46,905.14	December 2044	24,107.74	June 2046	8,708.88
July 2043	45,400.21	January 2045	23,080.42	July 2046	8,025.31
August 2043	43,926.06	February 2045	22,075.34	August 2046	7,357.67
September 2043	42,482.15	March 2045	21,092.09	September 2046	6,705.66
October 2043	41,067.95	April 2045	20,130.27	October 2046	6,068.99
November 2043	39,682.92	May 2045	19,189.50	November 2046	5,447.38
December 2043	38,326.55	June 2045	18,269.40	December 2046	4,840.54
January 2044	36,998.32	July 2045	17,369.58	January 2047	4,248.19
February 2044	35,697.74	August 2045	16,489.68	February 2047	3,670.06
March 2044	34,424.31	September 2045	15,629.33	March 2047	3,105.88
April 2044	33,177.54	October 2045	14,788.17	April 2047	2,555.39
May 2044	31,956.96	November 2045	13,965.86	May 2047	2,018.33
June 2044	30,762.10	December 2045	13,162.04	June 2047	1,494.45
July 2044	29,592.50	January 2046	12,376.38	July 2047	983.50
August 2044	28,447.70	February 2046	11,608.54	August 2047	485.23
September 2044	27,327.26	March 2046	10,858.19	September 2047 and thereafter	0.00

Aggregate Group II Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$37,905,119.00	May 2017	\$25,239,363.66	March 2020	\$15,429,054.14
August 2014	37,483,861.40	June 2017	24,913,953.07	April 2020	15,179,342.68
September 2014	37,065,819.99	July 2017	24,590,976.11	May 2020	14,933,558.44
October 2014	36,650,968.64	August 2017	24,270,412.77	June 2020	14,691,640.76
November 2014	36,239,281.42	September 2017	23,952,243.20	July 2020	14,453,529.88
December 2014	35,830,732.62	October 2017	23,636,447.72	August 2020	14,219,166.97
January 2015	35,425,296.73	November 2017	23,323,006.79	September 2020	13,988,494.10
February 2015	35,022,948.43	December 2017	23,011,901.02	October 2020	13,761,454.22
March 2015	34,623,662.60	January 2018	22,703,111.19	November 2020	13,537,991.14
April 2015	34,227,414.31	February 2018	22,396,618.21	December 2020	13,318,049.55
May 2015	33,834,178.85	March 2018	22,092,403.15	January 2021	13,101,574.97
June 2015	33,443,931.68	April 2018	21,790,447.23	February 2021	12,888,513.76
July 2015	33,056,648.46	May 2018	21,490,731.81	March 2021	12,678,813.10
August 2015	32,672,305.04	June 2018	21,193,238.38	April 2021	12,472,420.97
September 2015	32,290,877.46	July 2018	20,897,948.61	May 2021	12,269,286.16
October 2015	31,912,341.94	August 2018	20,604,844.29	June 2021	12,069,358.23
November 2015	31,536,674.90	September 2018	20,313,907.36	July 2021	11,872,587.51
December 2015	31,163,852.93	October 2018	20,025,119.90	August 2021	11,678,925.10
January 2016	30,793,852.82	November 2018	19,738,464.13	September 2021	11,488,322.85
February 2016	30,426,651.52	December 2018	19,453,922.40	October 2021	11,300,733.33
March 2016	30,062,226.18	January 2019	19,171,477.21	November 2021	11,116,109.85
April 2016	29,700,554.12	February 2019	18,891,111.19	December 2021	10,934,406.43
May 2016	29,341,612.84	March 2019	18,612,807.12	January 2022	10,755,577.80
June 2016	28,985,380.00	April 2019	18,336,547.89	February 2022	10,579,579.37
July 2016	28,631,833.47	May 2019	18,062,316.53	March 2022	10,406,367.25
August 2016	28,280,951.27	June 2019	17,790,096.22	April 2022	10,235,898.20
September 2016	27,932,711.58	July 2019	17,519,870.26	May 2022	10,068,129.67
October 2016	27,587,092.77	August 2019	17,251,622.07	June 2022	9,903,019.73
November 2016	27,244,073.38	September 2019	16,985,335.21	July 2022	9,740,527.12
December 2016	26,903,632.11	October 2019	16,720,993.38	August 2022	9,580,611.20
January 2017	26,565,747.82	November 2019	16,458,580.38	September 2022	9,423,231.95
February 2017	26,230,399.55	December 2019	16,198,080.16	October 2022	9,268,349.97
March 2017	25,897,566.50	January 2020	15,939,476.79	November 2022	9,115,926.46
April 2017	25,567,228.03	February 2020	15,682,754.44	December 2022	8,965,923.21

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 2023	\$ 8,818,302.61	December 2027	\$ 3,244,379.31	November 2032	\$ 1,126,225.68
February 2023	8,673,027.61	January 2028	3,188,548.29	December 2032	1,105,401.20
March 2023	8,530,061.74	February 2028	3,133,627.03	January 2033	1,084,929.01
April 2023	8,389,369.09	March 2028	3,079,601.17	February 2033	1,064,803.42
May 2023	8,250,914.29	April 2028	3,026,456.56	March 2033	1,045,018.84
June 2023	8,114,662.52	May 2028	2,974,179.27	April 2033	1,025,569.75
July 2023	7,980,579.50	June 2028	2,922,755.60	May 2033	1,006,450.74
August 2023	7,848,631.46	July 2028	2,872,172.04	June 2033	987,656.47
September 2023	7,718,785.17	August 2028	2,822,415.31	July 2033	969,181.68
October 2023	7,591,007.89	September 2028	2,773,472.33	August 2033	951,021.21
November 2023	7,465,267.39	October 2028	2,725,330.22	September 2033	933,169.96
December 2023	7,341,531.93	November 2028	2,677,976.31	October 2033	915,622.93
January 2024	7,219,770.27	December 2028	2,631,398.11	November 2033	898,375.18
February 2024	7,099,951.64	January 2029	2,585,583.33	December 2033	881,421.86
March 2024	6,982,045.75	February 2029	2,540,519.87	January 2034	864,758.20
April 2024	6,866,022.77	March 2029	2,496,195.82	February 2034	848,379.50
May 2024	6,751,853.33	April 2029	2,452,599.46	March 2034	832,281.12
June 2024	6,639,508.50	May 2029	2,409,719.25	April 2034	816,458.52
July 2024	6,528,959.82	June 2029	2,367,543.82	May 2034	800,907.21
August 2024	6,420,179.24	July 2029	2,326,061.98	June 2034	785,622.78
September 2024	6,313,139.16	August 2029	2,285,262.72	July 2034	770,600.88
October 2024	6,207,812.40	September 2029	2,245,135.20	August 2034	755,837.25
November 2024	6,104,172.19	October 2029	2,205,668.75	September 2034	741,327.68
December 2024	6,002,192.19	November 2029	2,166,852.86	October 2034	727,068.02
January 2025	5,901,846.44	December 2029	2,128,677.18	November 2034	713,054.21
February 2025	5,803,109.40	January 2030	2,091,131.53	December 2034	699,282.23
March 2025	5,705,955.92	February 2030	2,054,205.89	January 2035	685,748.14
April 2025	5,610,361.23	March 2030	2,017,890.39	February 2035	672,448.05
May 2025	5,516,300.94	April 2030	1,982,175.31	March 2035	659,378.14
June 2025	5,423,751.04	May 2030	1,947,051.09	April 2035	646,534.64
July 2025	5,332,687.90	June 2030	1,912,508.31	May 2035	633,913.86
August 2025	5,243,088.23	July 2030	1,878,537.71	June 2035	621,512.15
September 2025	5,154,929.12	August 2030	1,845,130.16	July 2035	609,325.92
October 2025	5,068,188.01	September 2030	1,812,276.68	August 2035	597,351.64
November 2025	4,982,842.68	October 2030	1,779,968.43	September 2035	585,585.84
December 2025	4,898,871.25	November 2030	1,748,196.70	October 2035	574,025.10
January 2026	4,816,252.19	December 2030	1,716,952.93	November 2035	562,666.06
February 2026	4,734,964.29	January 2031	1,686,228.68	December 2035	551,505.40
March 2026	4,654,986.67	February 2031	1,656,015.65	January 2036	540,539.87
April 2026	4,576,298.78	March 2031	1,626,305.67	February 2036	529,766.26
May 2026	4,498,880.38	April 2031	1,597,090.69	March 2036	519,181.41
June 2026	4,422,711.54	May 2031	1,568,362.79	April 2036	508,782.21
July 2026	4,347,772.64	June 2031	1,540,114.18	May 2036	498,565.61
August 2026	4,274,044.36	July 2031	1,512,337.18	June 2036	488,528.60
September 2026	4,201,507.69	August 2031	1,485,024.23	July 2036	478,668.23
October 2026	4,130,143.90	September 2031	1,458,167.90	August 2036	468,981.57
November 2026	4,059,934.56	October 2031	1,431,760.87	September 2036	459,465.76
December 2026	3,990,861.52	November 2031	1,405,795.93	October 2036	450,117.98
January 2027	3,922,906.90	December 2031	1,380,265.99	November 2036	440,935.46
February 2027	3,856,053.11	January 2032	1,355,164.07	December 2036	431,915.46
March 2027	3,790,282.83	February 2032	1,330,483.29	January 2037	423,055.29
April 2027	3,725,579.00	March 2032	1,306,216.89	February 2037	414,352.31
May 2027	3,661,924.84	April 2032	1,282,358.21	March 2037	405,803.91
June 2027	3,599,303.81	May 2032	1,258,900.69	April 2037	397,407.53
July 2027	3,537,699.63	June 2032	1,235,837.88	May 2037	389,160.65
August 2027	3,477,096.28	July 2032	1,213,163.43	June 2037	381,060.79
September 2027	3,417,477.99	August 2032	1,190,871.09	July 2037	373,105.50
October 2027	3,358,829.22	September 2032	1,168,954.71	August 2037	365,292.39
November 2027	3,301,134.68	October 2032	1,147,408.23	September 2037	357,619.09

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>
October 2037	\$ 350,083.27	February 2041	\$ 138,763.19	June 2044	\$ 41,016.38
November 2037	342,682.65	March 2041	135,256.46	July 2044	39,456.91
December 2037	335,414.97	April 2041	131,816.91	August 2044	37,930.51
January 2038	328,278.02	May 2041	128,443.39	September 2044	36,436.59
February 2038	321,269.61	June 2041	125,134.76	October 2044	34,974.56
March 2038	314,387.60	July 2041	121,889.90	November 2044	33,543.85
April 2038	307,629.88	August 2041	118,707.71	December 2044	32,143.89
May 2038	300,994.37	September 2041	115,587.10	January 2045	30,774.13
June 2038	294,479.02	October 2041	112,527.02	February 2045	29,434.01
July 2038	288,081.83	November 2041	109,526.41	March 2045	28,123.01
August 2038	281,800.81	December 2041	106,584.25	April 2045	26,840.59
September 2038	275,634.02	January 2042	103,699.52	May 2045	25,586.23
October 2038	269,579.54	February 2042	100,871.22	June 2045	24,359.42
November 2038	263,635.48	March 2042	98,098.38	July 2045	23,159.66
December 2038	257,799.99	April 2042	95,380.03	August 2045	21,986.46
January 2039	252,071.24	May 2042	92,715.22	September 2045	20,839.33
February 2039	246,447.44	June 2042	90,103.01	October 2045	19,717.79
March 2039	240,926.82	July 2042	87,542.49	November 2045	18,621.37
April 2039	235,507.64	August 2042	85,032.76	December 2045	17,549.61
May 2039	230,188.19	September 2042	82,572.93	January 2046	16,502.06
June 2039	224,966.79	October 2042	80,162.13	February 2046	15,478.27
July 2039	219,841.78	November 2042	77,799.49	March 2046	14,477.80
August 2039	214,811.53	December 2042	75,484.17	April 2046	13,500.22
September 2039	209,874.44	January 2043	73,215.35	May 2046	12,545.11
October 2039	205,028.94	February 2043	70,992.20	June 2046	11,612.05
November 2039	200,273.47	March 2043	68,813.92	July 2046	10,700.63
December 2039	195,606.50	April 2043	66,679.72	August 2046	9,810.44
January 2040	191,026.53	May 2043	64,588.82	September 2046	8,941.10
February 2040	186,532.08	June 2043	62,540.46	October 2046	8,092.21
March 2040	182,121.70	July 2043	60,533.88	November 2046	7,263.39
April 2040	177,793.96	August 2043	58,568.35	December 2046	6,454.26
May 2040	173,547.45	September 2043	56,643.14	January 2047	5,664.46
June 2040	169,380.79	October 2043	54,757.53	February 2047	4,893.62
July 2040	165,292.62	November 2043	52,910.82	March 2047	4,141.38
August 2040	161,281.60	December 2043	51,102.32	April 2047	3,407.39
September 2040	157,346.40	January 2044	49,331.35	May 2047	2,691.31
October 2040	153,485.74	February 2044	47,597.24	June 2047	1,992.80
November 2040	149,698.33	March 2044	45,899.33	July 2047	1,311.53
December 2040	145,982.92	April 2044	44,236.97	August 2047	647.16
January 2041	142,338.28	May 2044	42,609.53	September 2047 and thereafter	0.00

Aggregate Group III Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$66,894,022.00	July 2015	\$53,692,715.59	July 2016	\$42,542,818.91
August 2014	65,706,732.34	August 2015	52,689,990.14	August 2016	41,695,820.03
September 2014	64,536,045.77	September 2015	51,701,277.58	September 2016	40,860,640.20
October 2014	63,381,729.65	October 2015	50,726,380.83	October 2016	40,037,112.53
November 2014	62,243,554.53	November 2015	49,765,105.55	November 2016	39,225,072.43
December 2014	61,121,294.10	December 2015	48,817,260.05	December 2016	38,424,357.58
January 2015	60,014,725.18	January 2016	47,882,655.30	January 2017	37,634,807.91
February 2015	58,923,627.64	February 2016	46,961,104.84	February 2017	36,856,265.51
March 2015	57,847,784.38	March 2016	46,052,424.79	March 2017	36,088,574.69
April 2015	56,786,981.28	April 2016	45,156,433.81	April 2017	35,331,581.88
May 2015	55,741,007.15	May 2016	44,272,953.03	May 2017	34,585,135.64
June 2015	54,709,653.73	June 2016	43,401,806.05	June 2017	33,849,086.61

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>
July 2017	\$33,123,287.48	June 2022	\$ 8,082,223.73	May 2027	\$ 1,734,528.56
August 2017	32,407,592.98	July 2022	7,884,029.24	June 2027	1,686,911.98
September 2017	31,701,859.84	August 2022	7,690,443.94	July 2027	1,640,470.99
October 2017	31,005,946.76	September 2022	7,501,364.01	August 2027	1,595,178.14
November 2017	30,319,714.40	October 2022	7,316,687.91	September 2027	1,551,006.60
December 2017	29,643,025.33	November 2022	7,136,316.36	October 2027	1,507,930.16
January 2018	28,975,744.03	December 2022	6,960,152.26	November 2027	1,465,923.19
February 2018	28,317,736.82	January 2023	6,788,100.65	December 2027	1,424,960.64
March 2018	27,668,871.90	February 2023	6,620,068.69	January 2028	1,385,018.02
April 2018	27,029,019.26	March 2023	6,455,965.56	February 2028	1,346,071.42
May 2018	26,398,568.43	April 2023	6,295,702.48	March 2028	1,308,097.44
June 2018	25,782,344.87	May 2023	6,139,192.61	April 2028	1,271,073.23
July 2018	25,180,034.25	June 2023	5,986,351.04	May 2028	1,234,976.46
August 2018	24,591,329.11	July 2023	5,837,094.74	June 2028	1,199,785.29
September 2018	24,015,928.67	August 2023	5,691,342.51	July 2028	1,165,478.39
October 2018	23,453,538.71	September 2023	5,549,014.96	August 2028	1,132,034.91
November 2018	22,903,871.42	October 2023	5,410,034.45	September 2028	1,099,434.47
December 2018	22,366,645.26	November 2023	5,274,325.07	October 2028	1,067,657.16
January 2019	21,841,584.84	December 2023	5,141,812.58	November 2028	1,036,683.52
February 2019	21,328,420.77	January 2024	5,012,424.39	December 2028	1,006,494.53
March 2019	20,826,889.53	February 2024	4,886,089.53	January 2029	977,071.61
April 2019	20,336,733.36	March 2024	4,762,738.59	February 2029	948,396.59
May 2019	19,857,700.13	April 2024	4,642,303.71	March 2029	920,451.73
June 2019	19,389,543.19	May 2024	4,524,718.54	April 2029	893,219.68
July 2019	18,932,021.30	June 2024	4,409,918.19	May 2029	866,683.50
August 2019	18,484,898.48	July 2024	4,297,839.23	June 2029	840,826.63
September 2019	18,047,943.90	August 2024	4,188,419.62	July 2029	815,632.88
October 2019	17,620,931.77	September 2024	4,081,598.72	August 2029	791,086.45
November 2019	17,203,641.25	October 2024	3,977,317.22	September 2029	767,171.88
December 2019	16,795,856.32	November 2024	3,875,517.15	October 2029	743,874.08
January 2020	16,397,365.68	December 2024	3,776,141.81	November 2029	721,178.30
February 2020	16,007,962.65	January 2025	3,679,135.78	December 2029	699,070.12
March 2020	15,627,445.08	February 2025	3,584,444.86	January 2030	677,535.46
April 2020	15,255,615.24	March 2025	3,492,016.07	February 2030	656,560.57
May 2020	14,892,279.73	April 2025	3,401,797.60	March 2030	636,132.00
June 2020	14,537,249.37	May 2025	3,313,738.81	April 2030	616,236.61
July 2020	14,190,339.14	June 2025	3,227,790.18	May 2030	596,861.58
August 2020	13,851,368.06	July 2025	3,143,903.29	June 2030	577,994.37
September 2020	13,520,159.13	August 2025	3,062,030.82	July 2030	559,622.72
October 2020	13,196,539.22	September 2025	2,982,126.49	August 2030	541,734.67
November 2020	12,880,338.99	October 2025	2,904,145.06	September 2030	524,318.54
December 2020	12,571,392.82	November 2025	2,828,042.30	October 2030	507,362.90
January 2021	12,269,538.72	December 2025	2,753,774.97	November 2030	490,856.59
February 2021	11,974,618.25	January 2026	2,681,300.81	December 2030	474,788.71
March 2021	11,686,476.46	February 2026	2,610,578.48	January 2031	459,148.61
April 2021	11,404,961.79	March 2026	2,541,567.59	February 2031	443,925.90
May 2021	11,129,926.01	April 2026	2,474,228.64	March 2031	429,110.41
June 2021	10,861,224.14	May 2026	2,408,523.03	April 2031	414,692.21
July 2021	10,598,714.40	June 2026	2,344,413.01	May 2031	400,661.61
August 2021	10,342,258.11	July 2026	2,281,861.68	June 2031	387,009.14
September 2021	10,091,719.65	August 2026	2,220,832.97	July 2031	373,725.55
October 2021	9,846,966.38	September 2026	2,161,291.63	August 2031	360,801.80
November 2021	9,607,868.57	October 2026	2,103,203.19	September 2031	348,229.07
December 2021	9,374,299.34	November 2026	2,046,533.96	October 2031	335,998.73
January 2022	9,146,134.62	December 2026	1,991,251.00	November 2031	324,102.37
February 2022	8,923,253.06	January 2027	1,937,322.12	December 2031	312,531.76
March 2022	8,705,535.98	February 2027	1,884,715.85	January 2032	301,278.87
April 2022	8,492,867.32	March 2027	1,833,401.43	February 2032	290,335.85
May 2022	8,285,133.57	April 2027	1,783,348.80	March 2032	279,695.04

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>
April 2032	\$ 269,348.96	October 2033	\$ 125,959.09	April 2035	\$ 42,428.47
May 2032	259,290.30	November 2033	120,001.87	May 2035	39,045.54
June 2032	249,511.93	December 2033	114,221.69	June 2035	35,772.73
July 2032	240,006.87	January 2034	108,614.02	July 2035	32,607.11
August 2032	230,768.32	February 2034	103,174.44	August 2035	29,545.83
September 2032	221,789.63	March 2034	97,898.63	September 2035	26,586.11
October 2032	213,064.31	April 2034	92,782.37	October 2035	23,725.22
November 2032	204,586.02	May 2034	87,821.55	November 2035	20,960.52
December 2032	196,348.58	June 2034	83,012.15	December 2035	18,289.42
January 2033	188,345.94	July 2034	78,350.25	January 2036	15,709.39
February 2033	180,572.20	August 2034	73,832.02	February 2036	13,217.98
March 2033	173,021.60	September 2034	69,453.73	March 2036	10,812.78
April 2033	165,688.51	October 2034	65,211.73	April 2036	8,491.45
May 2033	158,567.44	November 2034	61,102.46	May 2036	6,251.71
June 2033	151,653.03	December 2034	57,122.45	June 2036	4,091.33
July 2033	144,940.04	January 2035	53,268.31	July 2036	2,008.13
August 2033	138,423.36	February 2035	49,536.74	August 2036 and	
September 2033	132,098.00	March 2035	45,924.51	thereafter	0.00

Aggregate Group IV Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$85,825,676.00	June 2017	\$43,944,171.36	May 2020	\$19,336,959.91
August 2014	84,335,703.25	July 2017	43,011,797.49	June 2020	18,878,079.69
September 2014	82,865,710.59	August 2017	42,091,698.10	July 2020	18,429,948.00
October 2014	81,415,422.87	September 2017	41,183,702.69	August 2020	17,992,315.38
November 2014	79,984,568.68	October 2017	40,287,643.12	September 2020	17,564,938.13
December 2014	78,572,880.30	November 2017	39,403,353.51	October 2020	17,147,578.17
January 2015	77,180,093.65	December 2017	38,530,670.26	November 2020	16,740,002.90
February 2015	75,805,948.21	January 2018	37,669,431.96	December 2020	16,341,985.10
March 2015	74,450,187.02	February 2018	36,819,479.42	January 2021	15,953,302.78
April 2015	73,112,556.62	March 2018	35,980,655.60	February 2021	15,573,739.07
May 2015	71,792,806.95	April 2018	35,152,805.61	March 2021	15,203,082.10
June 2015	70,490,691.38	May 2018	34,335,776.65	April 2021	14,841,124.90
July 2015	69,205,966.61	June 2018	33,529,418.01	May 2021	14,487,665.27
August 2015	67,938,392.66	July 2018	32,739,001.45	June 2021	14,142,505.68
September 2015	66,687,732.79	August 2018	31,967,012.79	July 2021	13,805,453.16
October 2015	65,453,753.49	September 2018	31,213,025.79	August 2021	13,476,319.18
November 2015	64,236,224.43	October 2018	30,476,624.01	September 2021	13,154,919.58
December 2015	63,034,918.38	November 2018	29,757,400.59	October 2021	12,841,074.44
January 2016	61,849,611.22	December 2018	29,054,958.02	November 2021	12,534,608.00
February 2016	60,680,081.87	January 2019	28,368,907.95	December 2021	12,235,348.57
March 2016	59,526,112.24	February 2019	27,698,870.96	January 2022	11,943,128.40
April 2016	58,387,487.22	March 2019	27,044,476.36	February 2022	11,657,783.64
May 2016	57,263,994.61	April 2019	26,405,361.98	March 2022	11,379,154.21
June 2016	56,155,425.10	May 2019	25,781,173.99	April 2022	11,107,083.74
July 2016	55,061,572.22	June 2019	25,171,566.71	May 2022	10,841,419.47
August 2016	53,982,232.31	July 2019	24,576,202.41	June 2022	10,582,012.17
September 2016	52,917,204.47	August 2019	23,994,751.14	July 2022	10,328,716.05
October 2016	51,866,290.53	September 2019	23,426,890.54	August 2022	10,081,388.71
November 2016	50,829,295.01	October 2019	22,872,305.68	September 2022	9,839,891.02
December 2016	49,806,025.10	November 2019	22,330,688.88	October 2022	9,604,087.09
January 2017	48,796,290.61	December 2019	21,801,739.55	November 2022	9,373,844.16
February 2017	47,799,903.92	January 2020	21,285,164.01	December 2022	9,149,032.54
March 2017	46,816,679.96	February 2020	20,780,675.36	January 2023	8,929,525.55
April 2017	45,846,436.18	March 2020	20,287,993.30	February 2023	8,715,199.43
May 2017	44,888,992.52	April 2020	19,806,843.99	March 2023	8,505,933.29

Aggregate Group IV (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
April 2023	\$ 8,301,609.04	March 2028	\$ 1,935,970.45	February 2033	\$ 424,138.86
May 2023	8,102,111.32	April 2028	1,887,964.82	March 2033	413,030.09
June 2023	7,907,327.44	May 2028	1,841,117.50	April 2033	402,198.65
July 2023	7,717,147.32	June 2028	1,795,401.05	May 2033	391,637.82
August 2023	7,531,463.43	July 2028	1,750,788.67	June 2033	381,341.04
September 2023	7,350,170.73	August 2028	1,707,254.18	July 2033	371,301.90
October 2023	7,173,166.61	September 2028	1,664,772.02	August 2033	361,514.15
November 2023	7,000,350.85	October 2028	1,623,317.22	September 2033	351,971.68
December 2023	6,831,625.54	November 2028	1,582,865.40	October 2033	342,668.54
January 2024	6,666,895.03	December 2028	1,543,392.76	November 2033	333,598.91
February 2024	6,506,065.91	January 2029	1,504,876.04	December 2033	324,757.11
March 2024	6,349,046.92	February 2029	1,467,292.54	January 2034	316,137.59
April 2024	6,195,748.92	March 2029	1,430,620.08	February 2034	307,734.95
May 2024	6,046,084.84	April 2029	1,394,837.01	March 2034	299,543.90
June 2024	5,899,969.63	May 2029	1,359,922.19	April 2034	291,559.29
July 2024	5,757,320.20	June 2029	1,325,854.96	May 2034	283,776.08
August 2024	5,618,055.40	July 2029	1,292,615.15	June 2034	276,189.36
September 2024	5,482,095.96	August 2029	1,260,183.08	July 2034	268,794.34
October 2024	5,349,364.45	September 2029	1,228,539.51	August 2034	261,586.33
November 2024	5,219,785.23	October 2029	1,197,665.67	September 2034	254,560.76
December 2024	5,093,284.43	November 2029	1,167,543.21	October 2034	247,713.18
January 2025	4,969,789.88	December 2029	1,138,154.23	November 2034	241,039.23
February 2025	4,849,231.10	January 2030	1,109,481.25	December 2034	234,534.65
March 2025	4,731,539.24	February 2030	1,081,507.18	January 2035	228,195.31
April 2025	4,616,647.04	March 2030	1,054,215.36	February 2035	222,017.15
May 2025	4,504,488.82	April 2030	1,027,589.50	March 2035	215,996.22
June 2025	4,395,000.41	May 2030	1,001,613.70	April 2035	210,128.67
July 2025	4,288,119.15	June 2030	976,272.43	May 2035	204,410.72
August 2025	4,183,783.82	July 2030	951,550.54	June 2035	198,838.71
September 2025	4,081,934.63	August 2030	927,433.22	July 2035	193,409.05
October 2025	3,982,513.18	September 2030	903,906.02	August 2035	188,118.24
November 2025	3,885,462.42	October 2030	880,954.82	September 2035	182,962.86
December 2025	3,790,726.64	November 2030	858,565.84	October 2035	177,939.58
January 2026	3,698,251.42	December 2030	836,725.63	November 2035	173,045.14
February 2026	3,607,983.61	January 2031	815,421.04	December 2035	168,276.37
March 2026	3,519,871.29	February 2031	794,639.24	January 2036	163,630.16
April 2026	3,433,863.75	March 2031	774,367.70	February 2036	159,103.50
May 2026	3,349,911.46	April 2031	754,594.20	March 2036	154,693.43
June 2026	3,267,966.05	May 2031	735,306.78	April 2036	150,397.06
July 2026	3,187,980.27	June 2031	716,493.79	May 2036	146,211.59
August 2026	3,109,907.97	July 2031	698,143.84	June 2036	142,134.27
September 2026	3,033,704.09	August 2031	680,245.81	July 2036	138,162.43
October 2026	2,959,324.59	September 2031	662,788.84	August 2036	134,293.45
November 2026	2,886,726.49	October 2031	645,762.34	September 2036	130,524.78
December 2026	2,815,867.79	November 2031	629,155.95	October 2036	126,853.93
January 2027	2,746,707.47	December 2031	612,959.58	November 2036	123,278.47
February 2027	2,679,205.48	January 2032	597,163.35	December 2036	119,796.03
March 2027	2,613,322.69	February 2032	581,757.64	January 2037	116,404.30
April 2027	2,549,020.89	March 2032	566,733.04	February 2037	113,101.02
May 2027	2,486,262.76	April 2032	552,080.37	March 2037	109,883.99
June 2027	2,425,011.85	May 2032	537,790.66	April 2037	106,751.06
July 2027	2,365,232.56	June 2032	523,855.17	May 2037	103,700.14
August 2027	2,306,890.13	July 2032	510,265.34	June 2037	100,729.17
September 2027	2,249,950.60	August 2032	497,012.84	July 2037	97,836.16
October 2027	2,194,380.81	September 2032	484,089.52	August 2037	95,019.16
November 2027	2,140,148.37	October 2032	471,487.43	September 2037	92,276.27
December 2027	2,087,221.64	November 2032	459,198.81	October 2037	89,605.64
January 2028	2,035,569.74	December 2032	447,216.08	November 2037	87,005.45
February 2028	1,985,162.50	January 2033	435,531.84	December 2037	84,473.94

Aggregate Group IV (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
January 2038	\$ 82,009.39	February 2041	\$ 25,395.89	March 2044	\$ 5,747.84
February 2038	79,610.11	March 2041	24,535.08	April 2044	5,467.17
March 2038	77,274.47	April 2041	23,698.67	May 2044	5,195.44
April 2038	75,000.86	May 2041	22,886.02	June 2044	4,932.40
May 2038	72,787.72	June 2041	22,096.51	July 2044	4,677.82
June 2038	70,633.53	July 2041	21,329.53	August 2044	4,431.46
July 2038	68,536.80	August 2041	20,584.50	September 2044	4,193.09
August 2038	66,496.09	September 2041	19,860.84	October 2044	3,962.49
September 2038	64,509.97	October 2041	19,157.99	November 2044	3,739.44
October 2038	62,577.07	November 2041	18,475.40	December 2044	3,523.73
November 2038	60,696.04	December 2041	17,812.54	January 2045	3,315.16
December 2038	58,865.57	January 2042	17,168.89	February 2045	3,113.52
January 2039	57,084.38	February 2042	16,543.94	March 2045	2,918.62
February 2039	55,351.21	March 2042	15,937.20	April 2045	2,730.27
March 2039	53,664.85	April 2042	15,348.18	May 2045	2,548.29
April 2039	52,024.11	May 2042	14,776.42	June 2045	2,372.49
May 2039	50,427.83	June 2042	14,221.46	July 2045	2,202.70
June 2039	48,874.87	July 2042	13,682.85	August 2045	2,038.75
July 2039	47,364.13	August 2042	13,160.16	September 2045	1,880.48
August 2039	45,894.54	September 2042	12,652.96	October 2045	1,727.72
September 2039	44,465.04	October 2042	12,160.84	November 2045	1,580.31
October 2039	43,074.61	November 2042	11,683.39	December 2045	1,438.10
November 2039	41,722.25	December 2042	11,220.22	January 2046	1,300.94
December 2039	40,406.98	January 2043	10,770.95	February 2046	1,168.68
January 2040	39,127.86	February 2043	10,335.21	March 2046	1,041.18
February 2040	37,883.95	March 2043	9,912.63	April 2046	918.31
March 2040	36,674.35	April 2043	9,502.86	May 2046	799.92
April 2040	35,498.18	May 2043	9,105.55	June 2046	685.89
May 2040	34,354.58	June 2043	8,720.37	July 2046	576.09
June 2040	33,242.71	July 2043	8,346.98	August 2046	470.40
July 2040	32,161.75	August 2043	7,985.07	September 2046	368.69
August 2040	31,110.90	September 2043	7,634.32	October 2046	270.85
September 2040	30,089.39	October 2043	7,294.44	November 2046	176.77
October 2040	29,096.45	November 2043	6,965.12	December 2046	86.33
November 2040	28,131.34	December 2043	6,646.08	January 2047 and thereafter	0.00
December 2040	27,193.35	January 2044	6,337.03		
January 2041	26,281.76	February 2044	6,037.71		

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

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

\$546,169,345



Guaranteed REMIC
Pass-Through Certificates

Fannie Mae REMIC Trust 2014-49

TABLE OF CONTENTS

	Page
Table of Contents	S- 2
Available Information	S- 3
Summary	S- 4
Additional Risk Factors	S- 9
Description of the Certificates	S- 9
Certain Additional Federal Income Tax Consequences	S-40
Plan of Distribution	S-42
Legal Matters	S-42
Exhibit A-1	A- 1
Exhibit A-2	A- 5
Schedule 1	A- 6
Principal Balance Schedules	B- 1

Prospectus Supplement

Citigroup

July 24, 2014