Prospectus Supplement
(To REMIC Prospectus dated August 1, 2012)

$537,074,265

FannieMae

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2012-153

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, and
- principal to the extent available for payment on your class.

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

- an underlying REMIC certificate backed by Fannie Mae MBS, and
- Fannie Mae MBS.

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

Carefully consider the risk factors on page S-8 of this prospectus supplement and starting on page 13 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.

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

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

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

Class	*Group*	*Original Class Balance*	*Principal Type(1)*	*Interest Rate*	*Interest Type(1)*	*CUSIP Number*	*Final Distribution Date*
A	1	$ 65,774,570	SC/SEQ	7.0%	FIX	3136ABDS9	July 2042
B	1	255,076,992	SC/SEQ	7.0	FIX	3136ABDT7	July 2042
JB	2	41,871,000	PAC	1.5	FIX	3136ABDU4	December 2032
JI	2	6,978,500(2)	NTL	3.0	FIX/IO	3136ABDV2	December 2032
JY	2	376,000	PAC	2.0	FIX	3136ABDW0	January 2033
JN	2	3,977,000	PAC	2.0	FIX	3136ABDX8	January 2033
JH	2	5,286,958	SUP	2.0	FIX	3136ABDY6	January 2033
IJ	2	17,170,319(2)	NTL	3.0	FIX/IO	3136ABDZ3	January 2033
KA(3) ..	3	40,513,000	PAC	1.5	FIX	3136ABEA7	January 2042
KI(3) ...	3	11,575,142(2)	NTL	3.5	FIX/IO	3136ABEB5	January 2042
YK	3	3,040,000	PAC	2.5	FIX	3136ABEC3	January 2043
KN	3	6,955,000	PAC	2.5	FIX	3136ABED1	January 2043
KH	3	7,447,000	SUP	2.5	FIX	3136ABEE9	August 2042
HK	3	2,045,000	SUP	2.5	FIX	3136ABEF6	January 2043
FK(3) ..	3	20,000,000	PT	(4)	FLT	3136ABEG4	January 2043
SK(3) ..	3	20,000,000(2)	NTL	(4)	INV/IO	3136ABEH2	January 2043
PA(3) ..	4	32,447,000	PAC	1.5	FIX	3136ABEJ8	May 2042
PI(3) ...	4	8,111,750(2)	NTL	4.0	FIX/IO	3136ABEK5	May 2042
PY	4	1,692,000	PAC	2.5	FIX	3136ABEL3	January 2043
PN	4	1,139,000	PAC	2.5	FIX	3136ABEM1	January 2043
HP	4	7,494,000	SUP	2.5	FIX	3136ABEN9	October 2042
PH	4	961,077	SUP	2.5	FIX	3136ABEP4	January 2043
FP(3) ...	4	26,239,846	PT	(4)	FLT	3136ABEQ2	January 2043
SP(3) ..	4	26,239,846(2)	NTL	(4)	INV/IO	3136ABER0	January 2043
DA	5	14,738,822	PT	1.5	FIX	3136ABES8	January 2028
DI	5	8,422,184(2)	NTL	3.5	FIX/IO	3136ABET6	January 2028
R		0	NPR	0	NPR	3136ABEU3	January 2043
RL		0	NPR	0	NPR	3136ABEV1	January 2043

(1) See "Description of the Certificates—Class Definitions and Abbreviations" in the REMIC prospectus.
(2) Notional principal balances. These classes are interest only classes. See page S-6 for a description of how their notional principal balances are calculated.
(3) Exchangeable classes.
(4) Based on LIBOR.

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 KB, KC, WK, PW, PB and PC 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 December 28, 2012.

Deutsche Bank Securities

The date of this Prospectus Supplement is December 20, 2012

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AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated August 1, 2012 (the "REMIC Prospectus");
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
  - February 1, 2012, for all MBS issued on or after February 1, 2012,
  - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
  - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
  - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
  - January 1, 2006, for all other MBS

  (as applicable, the "MBS Prospectus");
- if you are purchasing a Group 1 Class or the R or RL Class, the disclosure document relating to the underlying REMIC certificate (the "Underlying REMIC Disclosure Document"); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading "Incorporation by Reference" in the REMIC Prospectus.

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

The MBS Prospectus and the Underlying REMIC Disclosure Document 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 Document by writing or calling the dealer at:

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

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of December 1, 2012. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.

Assets Underlying Each Group of Classes

Group	Assets
1	Class 2012-68-D REMIC Certificate
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS

Group 1

Exhibit A describes the underlying REMIC certificate in Group 1, including certain information about the related mortgage loans. To learn more about the underlying REMIC certificate, you should obtain from us the current class factor and the related disclosure document as described on page S-3.

Group 2, Group 3, Group 4 and Group 5

Characteristics of the Trust MBS

	Approximate Principal Balance	Pass-Through Rate	Range of Weighted Average Coupons or WACs (annual percentages)	Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)
Group 2 MBS	$51,510,958	3.00%	3.25% to 5.50%	181 to 240
Group 3 MBS	$80,000,000	3.50%	3.75% to 6.00%	241 to 360
Group 4 MBS	$69,972,923	4.00%	4.25% to 6.50%	241 to 360
Group 5 MBS	$14,738,822	3.50%	3.75% to 6.00%	121 to 180

Assumed Characteristics of the Underlying Mortgage Loans

	Principal Balance	Original Term to Maturity (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Interest Rate
Group 2 MBS	$51,510,958	240	236	3	3.660%
Group 3 MBS	$80,000,000	360	355	4	4.080%
Group 4 MBS	$69,972,923	360	349	10	4.470%
Group 5 MBS	$14,738,822	180	173	7	4.130%

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

Settlement Date

We expect to issue the certificates on December 28, 2012.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

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

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

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

Class	Initial Interest Rate	Maximum Interest Rate	Minimum Interest Rate	Formula for Calculation of Interest Rate(1)
FK	0.562%	6.50%	0.35%	LIBOR + 35 basis points
SK	5.938%	6.15%	0.00%	6.15% − LIBOR
FP	0.562%	6.50%	0.35%	LIBOR + 35 basis points
SP	5.938%	6.15%	0.00%	6.15% − LIBOR

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

Notional Classes

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

Class	
JI	16.6666666667% of the JB Class
IJ	33.3333326862% of the Group 2 MBS
KI	28.5714264557% of the KA Class
SK	100% of the FK Class
PI	25% of the PA Class
SP	100% of the FP Class
DI	57.1428571429% of the DA 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)*

Group 1 Classes	PSA Prepayment Assumption						
	0%	100%	352%	500%	700%	900%	1400%
A	11.3	1.9	0.6	0.4	0.3	0.2	0.1
B	24.2	11.8	4.9	3.4	2.3	1.6	0.7

Group 2 Classes	PSA Prepayment Assumption									
	0%	100%	125%	173%	210%	250%	450%	675%	900%	1400%
JB and JI	10.2	6.2	5.8	5.8	5.8	5.8	4.1	3.0	2.4	1.7
JY	18.8	18.8	18.8	18.8	18.8	18.8	15.5	11.2	8.3	4.5
JN	18.1	13.0	10.7	2.8	2.8	2.8	1.6	1.2	1.0	0.7
JH	19.4	17.2	16.3	13.3	7.6	2.5	1.0	0.7	0.5	0.4
IJ	11.8	7.9	7.4	6.4	5.9	5.3	3.6	2.7	2.2	1.5

Group 3 Classes	PSA Prepayment Assumption								
	0%	100%	153%	195%	250%	400%	650%	900%	1400%
KA, KI, KB and KC	15.3	6.3	6.3	6.3	6.3	4.5	3.1	2.4	1.7
YK	25.4	20.1	20.1	20.1	20.1	14.0	8.7	6.1	3.4
KN	26.7	14.0	3.4	3.4	3.4	2.1	1.5	1.2	0.9
KH	28.6	21.8	15.5	6.8	2.1	1.1	0.7	0.5	0.4
HK	29.8	27.9	25.6	22.0	5.0	2.0	1.3	1.0	0.7
FK, SK and WK	19.3	10.5	8.4	7.2	6.1	4.2	2.8	2.2	1.5

Group 4 Classes	PSA Prepayment Assumption									
	0%	100%	125%	137%	200%	250%	400%	650%	900%	1400%
PA, PI, PB and PC	16.6	6.7	6.0	6.0	6.0	6.0	4.2	2.7	2.0	1.3
PY	26.6	20.8	20.8	20.8	20.8	20.8	14.5	8.8	6.0	3.1
PN	27.0	14.7	10.0	3.0	3.0	3.0	1.7	1.1	0.8	0.6
HP	28.5	20.9	18.2	16.6	6.0	2.1	1.0	0.6	0.4	0.3
PH	29.9	28.1	27.5	27.1	23.1	5.5	1.9	1.1	0.8	0.5
FP, SP and PW	19.6	10.3	9.2	8.7	6.8	5.8	3.9	2.5	1.8	1.2

Group 5 Classes	PSA Prepayment Assumption							
	0%	100%	250%	375%	500%	700%	900%	1400%
DA and DI	8.6	6.2	4.5	3.6	3.0	2.3	1.9	1.3

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

ADDITIONAL RISK FACTORS

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

Payments on the Group 1 Classes will be affected by the applicable payment priority governing the Group 1 Underlying REMIC Certificate. If you invest in a Group 1 Class, the rate at which you receive payments will be affected by the priority sequence governing principal payments on the Group 1 Underlying REMIC Certificate .

As described in the Underlying REMIC Disclosure Document, the Group 1 Underlying REMIC Certificate may be subsequent in payment priority to certain other classes issued from the related underlying REMIC trust. As a result, such other classes may receive principal before principal is paid on the Group 1 Underlying REMIC Certificate, possibly for long periods.

You may obtain additional information about the Group 1 Underlying REMIC Certificate by reviewing its current class factor in light of other information available in the Underlying REMIC Disclosure Document. You may obtain that document from us as described on page S-3.

DESCRIPTION OF THE CERTIFICATES

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

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the "Trust") pursuant to a trust agreement dated as of May 1, 2010 and a supplement thereto dated as of December 1, 2012 (the "Issue Date"). We will issue the Guaranteed REMIC Pass-Through Certificates (the "REMIC Certificates") pursuant to that trust agreement and supplement. We will issue the Combinable and Recombinable REMIC Certificates (the "RCR Certificates" and, together with the REMIC Certificates, the "Certificates") pursuant to a separate trust agreement dated as of May 1, 2010 and a supplement thereto dated as of the Issue Date (together with the trust agreement and supplement relating to the REMIC Certificates, the "Trust Agreement"). We will execute the Trust Agreement in our corporate capacity and as trustee (the "Trustee"). In general, the term "Classes" includes the Classes of REMIC Certificates and RCR Certificates.

The assets of the Trust will include:

- a previously issued REMIC certificate (the "Group 1 Underlying REMIC Certificate") issued from the related Fannie Mae REMIC trust (the "Underlying REMIC Trust") as further described in Exhibit A, and

- four groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the "Group 2 MBS," "Group 3 MBS," "Group 4 MBS" and "Group 5 MBS," and together, the "Trust MBS").

The Group 1 Underlying REMIC Certificate evidences direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS, the "MBS").

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

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

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

REMIC Designation	Assets	Regular Interests	Residual Interest
Lower Tier REMIC	Group 1 Underlying REMIC Certificate and Trust MBS	Interests in the Lower Tier REMIC other than the RL Class (the "Lower Tier Regular Interests")	RL
Upper Tier REMIC	Lower Tier Regular Interests	All Classes of REMIC Certificates other than the R and RL Classes	R

Fannie Mae Guaranty. For a description of our guaranties of the Certificates, the MBS and the Group 1 Underlying REMIC Certificate, see the applicable discussions appearing under the heading "Fannie Mae Guaranty" in the REMIC Prospectus, the MBS Prospectus and the Underlying REMIC Disclosure Document. 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:

Classes	Denominations
Inverse Floating Rate and Interest Only 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 Group 1 Underlying REMIC Certificate

The Group 1 Underlying REMIC Certificate represents beneficial ownership interests in the Underlying REMIC Trust. The assets of that trust consist of MBS (or beneficial ownership interests in MBS) having the general characteristics set forth in the MBS Prospectus. Each MBS evidences beneficial ownership interests in a pool of conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties, as described under "The Mortgage Pools" and "Yield, Maturity, and Prepayment Considerations" in the MBS Prospectus.

Distributions on the Group 1 Underlying REMIC Certificate will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Group 1 Underlying REMIC Certificate are described in the Underlying REMIC Disclosure Document. See Exhibit A for certain additional information about the Group 1 Underlying REMIC Certificate. Exhibit A is provided in lieu of a Final Data Statement with respect to the Group 1 Underlying REMIC Certificate.

For further information about the Group 1 Underlying REMIC Certificate, telephone us at 1-800-237-8627. Additional information about the Group 1 Underlying REMIC Certificate is also available at https://mbsdisclosure.fanniemae.com/PoolTalk2/index.html. There may have been material changes in facts and circumstances since the date we prepared the Underlying REMIC Disclosure Document. 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 that document may be limited.

The Trust MBS

The Trust MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the Trust MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 20 years in the case of the Group 2 MBS; up to 30 years in the case of the Group 3 MBS and Group 4 MBS; and up to 15 years in the case of the Group 5 MBS.

For additional information, see "Summary—Group 2, Group 3, Group 4 and Group 5—Characteristics of the Trust MBS" in this prospectus supplement and "The Mortgage Pools" and "Yield, Maturity, and Prepayment Considerations" in the MBS Prospectus.

Distributions of Interest

General. The Certificates will bear interest at the rates specified in this prospectus supplement. Interest to be paid on each Certificate on a Distribution Date will consist of one month's interest on the outstanding balance of that Certificate immediately prior to that Distribution Date.

The Floating Rate and Inverse Floating Rate Classes will bear interest at interest rates based on LIBOR. We currently establish LIBOR on the basis of the "BBA Method." See "Additional Risk Factors—*In the future we may be unable to establish LIBOR on the basis of the BBA Method*" in this prospectus supplement.

Delay Classes and No-Delay Classes. The "Delay" Classes and "No-Delay" Classes are set forth in the following table:

Delay Classes	No-Delay Classes
Fixed Rate Classes	Floating Rate and Inverse Floating Rate Classes

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

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 Group 1 Principal Distribution Amount to A and B, in that order, until retired. Structured Collateral/ Sequential Pay Classes

The "Group 1 Principal Distribution Amount" is the principal then paid on the Group 1 Underlying REMIC Certificate.

- *Group 2*

The Group 2 Principal Distribution Amount in the following priority:

1. To Aggregate Group I to its Planned Balance.
2. To JN to its Planned Balance.

PAC Group and Class

3. To JH until retired. Support Class

4. To JN until retired.
5. To Aggregate Group I to zero.

PAC Class and Group

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

"Aggregate Group I" consists of the JB and JY Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I to JB and JY, 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.

- *Group 3*

The Group 3 Principal Distribution Amount as follows:

— 25% to FK until retired, and Pass-Through Class

— 75% as follows:

first, to Aggregate Group II to its Planned Balance;

second, to KN to its Planned Balance;

PAC Group and Class

third, to KH and HK, in that order, until retired; Support Classes

fourth, to KN until retired; and

fifth, to Aggregate Group II to zero.

PAC Class and Group

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

"Aggregate Group II" consists of the KA and YK Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II to KA and YK, 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 4*

  The Group 4 Principal Distribution Amount as follows:

  — 37.4999998214% to FP until retired, and } Pass-Through Class

  — 62.5000001786% as follows:

  first, to Aggregate Group III to its Planned Balance;
  second, to PN to its Planned Balance; } PAC Group and Class

  third, to HP and PH, in that order, until retired; } Support Classes

  fourth, to PN until retired; and
  fifth, to Aggregate Group III to zero. } PAC Class and Group

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

"Aggregate Group III" consists of the PA and PY Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III to PA and PY, 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 5*

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

  The "Group 5 Principal Distribution Amount" is the principal then paid on the Group 5 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 1 Underlying REMIC Certificate, the priority sequence governing principal payments on the Group 1 Underlying REMIC Certificate, and the following assumptions (such characteristics and assumptions, collectively, the "Pricing Assumptions"):

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under "Summary—Group 2, Group 3, Group 4 and Group 5—Assumed Characteristics of the Underlying Mortgage Loans" in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is December 28, 2012; and
- each Distribution Date occurs on the 25th day of a month.

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

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

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

Groups and Classes	Structuring Ranges	Initial Effective Ranges
Aggregate Group I Planned Balance	Between 125% and 250%	Between 125% and 250%
JN Class Planned Balance	Between 173% and 250%	Between 173% and 250%
Aggregate Group II Planned Balance	Between 100% and 250%	Between 100% and 250%
KN Class Planned Balance	Between 153% and 250%	Between 153% and 250%
Aggregate Group III Planned Balance	Between 125% and 250%	Between 125% and 250%
PN Class Planned Balance	Between 137% and 250%	Between 137% and 250%

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	JB and JY
Aggregate Group II	KA and YK
Aggregate Group III	PA and PY

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

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

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

- We will distribute any excess of principal distributions over the amount necessary to reduce an Aggregate Group or Class to its scheduled balance in any month. As a result, the likelihood of reducing an Aggregate Group or Class to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.

- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Ranges or Effective Ranges, principal distributions may be insufficient to reduce the applicable Aggregate Groups and Classes to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.

- The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. As a result, the actual Effective Ranges will likely differ from the Initial Effective Ranges specified above. For the same reason, the applicable Aggregate Groups and Classes might not be reduced to their scheduled balances each month even if the related

Mortgage Loans prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.

- The actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.
- The principal payment stability of each Aggregate Group or Class having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group or Class receiving the benefit of that support, if still outstanding, may no longer have an Effective Range, and will be much more sensitive to prepayments of the related Mortgage Loans.

Yield Tables

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

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

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

We cannot assure you that

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

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

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

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

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

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

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

Class	Price*
SK	22.8125%
SP	19.5000%

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

	PSA Prepayment Assumption								
LIBOR	50%	100%	153%	195%	250%	400%	650%	900%	1400%
0.100%	22.8%	20.1%	17.3%	15.0%	11.9%	3.4%	(11.4)%	(27.1)%	(61.6)%
0.212%	22.3%	19.6%	16.7%	14.4%	11.4%	2.8%	(12.0)%	(27.8)%	(62.4)%
2.212%	12.4%	9.6%	6.7%	4.3%	1.1%	(7.7)%	(23.2)%	(39.9)%	(77.4)%
4.212%	1.6%	(1.2)%	(4.2)%	(6.6)%	(9.8)%	(18.9)%	(35.1)%	(53.1)%	(95.3)%
6.150%	*	*	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption									
LIBOR	50%	100%	125%	137%	200%	250%	400%	650%	900%	1400%
0.100%	27.7%	24.8%	23.3%	22.6%	18.7%	15.7%	6.1%	(10.8)%	(29.3)%	(73.4)%
0.212%	27.1%	24.1%	22.6%	21.9%	18.1%	15.0%	5.5%	(11.4)%	(29.9)%	(74.1)%
2.212%	15.6%	12.6%	11.2%	10.4%	6.6%	3.5%	(6.0)%	(23.1)%	(42.0)%	(88.0)%
4.212%	3.5%	0.5%	(1.0)%	(1.7)%	(5.5)%	(8.6)%	(18.1)%	(35.2)%	(54.6)%	*
6.150%	*	*	*	*	*	*	*	*	*	*

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

Class	% PSA
JI	368%
IJ	327%
KI	366%
PI	358%
DI	383%

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

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

Class	Price*
JI	13.750000%
IJ	13.375000%
KI	16.750000%
PI	18.000000%
DI	12.140625%

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

Sensitivity of the JI Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	125%	173%	210%	250%	450%	675%	900%	1400%
Pre-Tax Yields to Maturity	11.0%	7.1%	5.6%	5.6%	5.6%	5.6%	(4.6)%	(18.1)%	(32.5)%	(64.9)%

Sensitivity of the IJ Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	125%	173%	210%	250%	450%	675%	900%	1400%
Pre-Tax Yields to Maturity	14.7%	12.1%	10.8%	8.3%	6.3%	4.2%	(6.9)%	(19.9)%	(33.8)%	(67.3)%

Sensitivity of the KI Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	153%	195%	250%	400%	650%	900%	1400%
Pre-Tax Yields to Maturity	12.0%	6.4%	6.4%	6.4%	6.4%	(2.2)%	(20.3)%	(38.8)%	(72.7)%

Sensitivity of the PI Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	125%	137%	200%	250%	400%	650%	900%	1400%
Pre-Tax Yields to Maturity	14.5%	9.1%	6.7%	6.7%	6.7%	6.7%	(3.2)%	(24.4)%	(47.6)%	(94.3)%

Sensitivity of the DI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	250%	375%	500%	700%	900%	1400%
Pre-Tax Yields to Maturity	18.5%	15.8%	7.6%	0.5%	(6.9)%	(19.3)%	(32.5)%	(70.5)%

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions,
- the priority sequences of distributions of principal of the Group 1, Group 2, Group 3 and Group 4 Classes, and
- in the case of the Group 1 Classes, the priority sequence affecting principal payments on the Group 1 Underlying REMIC Certificate.

See "—Distributions of Principal" above and "Description of the Certificates—Distributions of Principal" in the Underlying REMIC Disclosure Document.

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

Decrement Tables

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

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

Mortgage Loans Backing Trust Assets Specified Below	Original Terms to Maturity	Remaining Terms to Maturity	Interest Rates
Group 1 Underlying REMIC Certificate	360 months	354 months	9.50%
Group 2 MBS	240 months	240 months	5.50%
Group 3 MBS	360 months	360 months	6.00%
Group 4 MBS	360 months	360 months	6.50%
Group 5 MBS	180 months	180 months	6.00%

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

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

Percent of Original Principal Balances Outstanding

Date	A Class PSA Prepayment Assumption							B Class PSA Prepayment Assumption						
	0%	100%	352%	500%	700%	900%	1400%	0%	100%	352%	500%	700%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2013	100	80	5	0	0	0	0	100	100	100	90	74	59	21
December 2014	100	45	0	0	0	0	0	100	100	79	62	42	27	3
December 2015	100	11	0	0	0	0	0	100	100	61	43	24	12	1
December 2016	100	0	0	0	0	0	0	100	95	47	29	14	5	*
December 2017	97	0	0	0	0	0	0	100	87	36	20	8	2	*
December 2018	92	0	0	0	0	0	0	100	80	28	14	4	1	*
December 2019	86	0	0	0	0	0	0	100	73	21	9	2	*	*
December 2020	80	0	0	0	0	0	0	100	67	16	6	1	*	*
December 2021	73	0	0	0	0	0	0	100	61	13	4	1	*	*
December 2022	65	0	0	0	0	0	0	100	55	10	3	*	*	0
December 2023	57	0	0	0	0	0	0	100	50	7	2	*	*	0
December 2024	48	0	0	0	0	0	0	100	44	5	1	*	*	0
December 2025	37	0	0	0	0	0	0	100	40	4	1	*	*	0
December 2026	26	0	0	0	0	0	0	100	35	3	1	*	*	0
December 2027	14	0	0	0	0	0	0	100	31	2	*	*	*	0
December 2028	*	0	0	0	0	0	0	100	27	2	*	*	*	0
December 2029	0	0	0	0	0	0	0	96	23	1	*	*	*	0
December 2030	0	0	0	0	0	0	0	92	19	1	*	*	*	0
December 2031	0	0	0	0	0	0	0	87	15	1	*	*	*	0
December 2032	0	0	0	0	0	0	0	82	12	*	*	*	*	0
December 2033	0	0	0	0	0	0	0	77	9	*	*	*	*	0
December 2034	0	0	0	0	0	0	0	71	6	*	*	*	0	0
December 2035	0	0	0	0	0	0	0	64	3	*	*	*	0	0
December 2036	0	0	0	0	0	0	0	56	*	*	*	*	0	0
December 2037	0	0	0	0	0	0	0	48	0	0	0	0	0	0
December 2038	0	0	0	0	0	0	0	39	0	0	0	0	0	0
December 2039	0	0	0	0	0	0	0	29	0	0	0	0	0	0
December 2040	0	0	0	0	0	0	0	18	0	0	0	0	0	0
December 2041	0	0	0	0	0	0	0	6	0	0	0	0	0	0
December 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	11.3	1.9	0.6	0.4	0.3	0.2	0.1	24.2	11.8	4.9	3.4	2.3	1.6	0.7

Date	JB and JI† Classes PSA Prepayment Assumption									
	0%	100%	125%	173%	210%	250%	450%	675%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
December 2013	97	93	93	93	93	93	93	93	93	85
December 2014	93	84	82	82	82	82	82	69	57	31
December 2015	89	74	71	71	71	71	58	39	25	4
December 2016	85	64	60	60	60	60	40	22	10	0
December 2017	81	55	50	50	50	50	28	12	4	0
December 2018	76	46	41	41	41	41	19	6	1	0
December 2019	71	38	33	33	33	33	13	3	*	0
December 2020	66	31	26	26	26	26	8	1	0	0
December 2021	61	24	20	20	20	20	5	*	0	0
December 2022	55	18	16	16	16	16	3	0	0	0
December 2023	49	12	12	12	12	12	2	0	0	0
December 2024	43	9	9	9	9	9	1	0	0	0
December 2025	36	6	6	6	6	6	*	0	0	0
December 2026	29	5	5	5	5	5	0	0	0	0
December 2027	21	3	3	3	3	3	0	0	0	0
December 2028	13	2	2	2	2	2	0	0	0	0
December 2029	5	1	1	1	1	1	0	0	0	0
December 2030	0	0	0	0	0	0	0	0	0	0
December 2031	0	0	0	0	0	0	0	0	0	0
December 2032	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	10.2	6.2	5.8	5.8	5.8	5.8	4.1	3.0	2.4	1.7

Date	JY Class PSA Prepayment Assumption									
	0%	100%	125%	173%	210%	250%	450%	675%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
December 2013	100	100	100	100	100	100	100	100	100	100
December 2014	100	100	100	100	100	100	100	100	100	100
December 2015	100	100	100	100	100	100	100	100	100	100
December 2016	100	100	100	100	100	100	100	100	100	87
December 2017	100	100	100	100	100	100	100	100	100	13
December 2018	100	100	100	100	100	100	100	100	100	2
December 2019	100	100	100	100	100	100	100	100	100	*
December 2020	100	100	100	100	100	100	100	100	45	*
December 2021	100	100	100	100	100	100	100	100	19	*
December 2022	100	100	100	100	100	100	100	77	8	*
December 2023	100	100	100	100	100	100	100	42	3	*
December 2024	100	100	100	100	100	100	100	23	1	*
December 2025	100	100	100	100	100	100	100	12	1	*
December 2026	100	100	100	100	100	100	85	6	*	0
December 2027	100	100	100	100	100	100	52	3	*	0
December 2028	100	100	100	100	100	100	30	1	*	0
December 2029	100	100	100	100	100	100	16	1	*	0
December 2030	100	100	100	100	100	100	8	*	*	0
December 2031	35	35	35	35	35	35	2	*	*	0
December 2032	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	18.8	18.8	18.8	18.8	18.8	18.8	15.5	11.2	8.3	4.5

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

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

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

JN Class

PSA Prepayment Assumption

Date	0%	100%	125%	173%	210%	250%	450%	675%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
December 2013	100	100	100	89	89	89	89	89	46	0
December 2014	100	100	100	66	66	66	8	0	0	0
December 2015	100	100	100	40	40	40	0	0	0	0
December 2016	100	100	100	21	21	21	0	0	0	0
December 2017	100	100	100	9	9	9	0	0	0	0
December 2018	100	100	100	2	2	2	0	0	0	0
December 2019	100	100	100	0	0	0	0	0	0	0
December 2020	100	100	93	0	0	0	0	0	0	0
December 2021	100	100	81	0	0	0	0	0	0	0
December 2022	100	100	65	0	0	0	0	0	0	0
December 2023	100	100	46	0	0	0	0	0	0	0
December 2024	100	76	25	0	0	0	0	0	0	0
December 2025	100	49	3	0	0	0	0	0	0	0
December 2026	100	21	0	0	0	0	0	0	0	0
December 2027	100	0	0	0	0	0	0	0	0	0
December 2028	100	0	0	0	0	0	0	0	0	0
December 2029	100	0	0	0	0	0	0	0	0	0
December 2030	60	0	0	0	0	0	0	0	0	0
December 2031	0	0	0	0	0	0	0	0	0	0
December 2032	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	18.1	13.0	10.7	2.8	2.8	2.8	1.6	1.2	1.0	0.7

JH Class

PSA Prepayment Assumption

Date	0%	100%	125%	173%	210%	250%	450%	675%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
December 2013	100	100	100	100	93	86	50	9	0	0
December 2014	100	100	100	100	80	59	0	0	0	0
December 2015	100	100	100	100	66	31	0	0	0	0
December 2016	100	100	100	100	57	13	0	0	0	0
December 2017	100	100	100	100	52	4	0	0	0	0
December 2018	100	100	100	100	49	*	0	0	0	0
December 2019	100	100	100	99	48	0	0	0	0	0
December 2020	100	100	100	94	45	0	0	0	0	0
December 2021	100	100	100	88	42	0	0	0	0	0
December 2022	100	100	100	80	37	0	0	0	0	0
December 2023	100	100	100	71	33	0	0	0	0	0
December 2024	100	100	100	61	28	0	0	0	0	0
December 2025	100	100	100	52	23	0	0	0	0	0
December 2026	100	100	86	42	19	0	0	0	0	0
December 2027	100	95	69	34	15	0	0	0	0	0
December 2028	100	73	53	25	11	0	0	0	0	0
December 2029	100	52	38	17	7	0	0	0	0	0
December 2030	100	32	23	10	4	0	0	0	0	0
December 2031	76	13	9	4	2	0	0	0	0	0
December 2032	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.4	17.2	16.3	13.3	7.6	2.5	1.0	0.7	0.5	0.4

IJ† Class

PSA Prepayment Assumption

Date	0%	100%	125%	173%	210%	250%	450%	675%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
December 2013	97	95	94	93	93	92	88	84	80	70
December 2014	94	87	86	83	81	79	68	57	47	26
December 2015	91	79	76	71	68	64	48	33	21	4
December 2016	88	71	67	61	57	52	33	19	9	1
December 2017	84	63	59	52	47	42	23	11	4	*
December 2018	80	56	52	44	39	34	16	6	2	*
December 2019	77	50	45	37	32	27	11	3	1	*
December 2020	72	44	39	31	26	22	8	2	*	*
December 2021	68	38	34	26	21	17	5	1	*	*
December 2022	63	33	29	22	17	13	3	1	*	*
December 2023	58	29	24	18	14	10	2	*	*	*
December 2024	53	24	20	14	11	8	2	*	*	0
December 2025	48	20	17	11	8	6	1	*	*	0
December 2026	42	16	13	9	6	4	1	*	*	0
December 2027	36	13	10	7	5	3	*	*	*	0
December 2028	30	10	8	5	3	2	*	*	*	0
December 2029	23	7	5	3	2	1	*	*	*	0
December 2030	16	4	3	2	1	1	*	*	*	0
December 2031	8	2	1	1	*	*	*	*	*	0
December 2032	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	11.8	7.9	7.4	6.4	5.9	5.3	3.6	2.7	2.2	1.5

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

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

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

Date	KA, KI†, KB and KC Classes									YK Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	153%	195%	250%	400%	650%	900%	1400%	0%	100%	153%	195%	250%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2013	98	94	94	94	94	94	94	94	94	100	100	100	100	100	100	100	100	100
December 2014	96	85	85	85	85	85	79	61	28	100	100	100	100	100	100	100	100	100
December 2015	94	75	75	75	75	72	45	23	0	100	100	100	100	100	100	100	100	75
December 2016	92	65	65	65	65	52	24	6	0	100	100	100	100	100	100	100	100	12
December 2017	90	56	56	56	56	37	11	0	0	100	100	100	100	100	100	100	83	2
December 2018	87	47	47	47	47	25	4	0	0	100	100	100	100	100	100	100	37	*
December 2019	85	39	39	39	39	17	0	0	0	100	100	100	100	100	100	87	17	*
December 2020	82	32	32	32	32	10	0	0	0	100	100	100	100	100	100	52	7	*
December 2021	79	25	25	25	25	6	0	0	0	100	100	100	100	100	100	31	3	*
December 2022	76	19	19	19	19	2	0	0	0	100	100	100	100	100	100	18	1	*
December 2023	73	14	14	14	14	0	0	0	0	100	100	100	100	100	95	11	1	*
December 2024	69	10	10	10	10	0	0	0	0	100	100	100	100	100	70	6	*	*
December 2025	65	7	7	7	7	0	0	0	0	100	100	100	100	100	51	4	*	0
December 2026	61	4	4	4	4	0	0	0	0	100	100	100	100	100	37	2	*	0
December 2027	57	2	2	2	2	0	0	0	0	100	100	100	100	100	27	1	*	0
December 2028	53	*	*	*	*	0	0	0	0	100	100	100	100	100	19	1	*	0
December 2029	48	0	0	0	0	0	0	0	0	100	83	83	83	83	14	*	*	0
December 2030	43	0	0	0	0	0	0	0	0	100	66	66	66	66	10	*	*	0
December 2031	38	0	0	0	0	0	0	0	0	100	52	52	52	52	7	*	*	0
December 2032	32	0	0	0	0	0	0	0	0	100	41	41	41	41	5	*	*	0
December 2033	26	0	0	0	0	0	0	0	0	100	32	32	32	32	3	*	*	0
December 2034	19	0	0	0	0	0	0	0	0	100	24	24	24	24	2	*	*	0
December 2035	13	0	0	0	0	0	0	0	0	100	18	18	18	18	2	*	*	0
December 2036	5	0	0	0	0	0	0	0	0	100	14	14	14	14	1	*	*	0
December 2037	0	0	0	0	0	0	0	0	0	71	10	10	10	10	1	*	*	0
December 2038	0	0	0	0	0	0	0	0	0	7	7	7	7	7	*	*	*	0
December 2039	0	0	0	0	0	0	0	0	0	4	4	4	4	4	*	*	0	0
December 2040	0	0	0	0	0	0	0	0	0	2	2	2	2	2	*	*	0	0
December 2041	0	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	0	0
December 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.3	6.3	6.3	6.3	6.3	4.5	3.1	2.4	1.7	25.4	20.1	20.1	20.1	20.1	14.0	8.7	6.1	3.4

Date	KN Class									KH Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	153%	195%	250%	400%	650%	900%	1400%	0%	100%	153%	195%	250%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2013	100	100	91	91	91	91	91	91	0	100	100	100	93	84	59	17	0	0
December 2014	100	100	72	72	72	72	0	0	0	100	100	100	79	53	0	0	0	0
December 2015	100	100	51	51	51	0	0	0	0	100	100	100	65	21	0	0	0	0
December 2016	100	100	34	34	34	0	0	0	0	100	100	100	54	0	0	0	0	0
December 2017	100	100	21	21	21	0	0	0	0	100	100	100	47	0	0	0	0	0
December 2018	100	100	11	11	11	0	0	0	0	100	100	100	42	0	0	0	0	0
December 2019	100	100	4	4	4	0	0	0	0	100	100	100	40	0	0	0	0	0
December 2020	100	100	*	*	*	0	0	0	0	100	100	99	38	0	0	0	0	0
December 2021	100	99	0	0	0	0	0	0	0	100	100	96	36	0	0	0	0	0
December 2022	100	94	0	0	0	0	0	0	0	100	100	91	32	0	0	0	0	0
December 2023	100	87	0	0	0	0	0	0	0	100	100	85	28	0	0	0	0	0
December 2024	100	76	0	0	0	0	0	0	0	100	100	78	23	0	0	0	0	0
December 2025	100	65	0	0	0	0	0	0	0	100	100	70	19	0	0	0	0	0
December 2026	100	52	0	0	0	0	0	0	0	100	100	61	14	0	0	0	0	0
December 2027	100	38	0	0	0	0	0	0	0	100	100	53	10	0	0	0	0	0
December 2028	100	24	0	0	0	0	0	0	0	100	100	45	5	0	0	0	0	0
December 2029	100	10	0	0	0	0	0	0	0	100	100	37	1	0	0	0	0	0
December 2030	100	0	0	0	0	0	0	0	0	100	96	29	0	0	0	0	0	0
December 2031	100	0	0	0	0	0	0	0	0	100	83	22	0	0	0	0	0	0
December 2032	100	0	0	0	0	0	0	0	0	100	70	15	0	0	0	0	0	0
December 2033	100	0	0	0	0	0	0	0	0	100	57	9	0	0	0	0	0	0
December 2034	100	0	0	0	0	0	0	0	0	100	46	3	0	0	0	0	0	0
December 2035	100	0	0	0	0	0	0	0	0	100	34	0	0	0	0	0	0	0
December 2036	100	0	0	0	0	0	0	0	0	100	23	0	0	0	0	0	0	0
December 2037	100	0	0	0	0	0	0	0	0	100	13	0	0	0	0	0	0	0
December 2038	81	0	0	0	0	0	0	0	0	100	3	0	0	0	0	0	0	0
December 2039	32	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
December 2040	0	0	0	0	0	0	0	0	0	81	0	0	0	0	0	0	0	0
December 2041	0	0	0	0	0	0	0	0	0	28	0	0	0	0	0	0	0	0
December 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.7	14.0	3.4	3.4	3.4	2.1	1.5	1.2	0.9	28.6	21.8	15.5	6.8	2.1	1.1	0.7	0.5	0.4

* 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.

HK Class — PSA Prepayment Assumption

Date	0%	100%	153%	195%	250%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100
December 2013	100	100	100	100	100	100	100	5	0
December 2014	100	100	100	100	100	38	0	0	0
December 2015	100	100	100	100	100	0	0	0	0
December 2016	100	100	100	100	96	0	0	0	0
December 2017	100	100	100	100	43	0	0	0	0
December 2018	100	100	100	100	14	0	0	0	0
December 2019	100	100	100	100	1	0	0	0	0
December 2020	100	100	100	100	*	0	0	0	0
December 2021	100	100	100	100	0	0	0	0	0
December 2022	100	100	100	100	0	0	0	0	0
December 2023	100	100	100	100	0	0	0	0	0
December 2024	100	100	100	100	0	0	0	0	0
December 2025	100	100	100	100	0	0	0	0	0
December 2026	100	100	100	100	0	0	0	0	0
December 2027	100	100	100	100	0	0	0	0	0
December 2028	100	100	100	100	0	0	0	0	0
December 2029	100	100	100	100	0	0	0	0	0
December 2030	100	100	100	90	0	0	0	0	0
December 2031	100	100	100	77	0	0	0	0	0
December 2032	100	100	100	65	0	0	0	0	0
December 2033	100	100	100	54	0	0	0	0	0
December 2034	100	100	100	45	0	0	0	0	0
December 2035	100	100	90	36	0	0	0	0	0
December 2036	100	100	72	28	0	0	0	0	0
December 2037	100	100	56	21	0	0	0	0	0
December 2038	100	100	41	15	0	0	0	0	0
December 2039	100	77	28	10	0	0	0	0	0
December 2040	100	46	16	6	0	0	0	0	0
December 2041	100	16	6	2	0	0	0	0	0
December 2042	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.8	27.9	25.6	22.0	5.0	2.0	1.3	1.0	0.7

FK, SK† and WK Classes — PSA Prepayment Assumption

Date	0%	100%	153%	195%	250%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100
December 2013	99	96	95	94	93	90	85	79	69
December 2014	97	90	87	84	81	72	59	46	24
December 2015	96	83	77	73	68	54	35	21	4
December 2016	95	76	69	63	56	40	21	9	1
December 2017	93	70	61	54	47	30	13	4	*
December 2018	91	64	54	47	39	22	7	2	*
December 2019	90	59	48	40	32	16	4	1	*
December 2020	88	54	42	35	26	12	3	*	*
December 2021	86	49	37	30	22	9	2	*	*
December 2022	84	45	33	25	18	7	1	*	*
December 2023	81	41	29	22	15	5	1	*	*
December 2024	79	37	25	18	12	4	*	*	0
December 2025	77	33	22	16	10	3	*	*	0
December 2026	74	30	19	13	8	2	*	*	0
December 2027	71	27	16	11	7	1	*	*	0
December 2028	68	24	14	9	5	1	*	*	0
December 2029	65	21	12	8	4	1	*	*	0
December 2030	61	19	10	6	3	*	*	*	0
December 2031	58	16	9	5	3	*	*	*	0
December 2032	54	14	7	4	2	*	*	*	0
December 2033	50	12	6	3	2	*	*	*	0
December 2034	46	10	5	3	1	*	*	*	0
December 2035	41	9	4	2	1	*	*	*	0
December 2036	36	7	3	2	1	*	*	0	0
December 2037	31	5	2	1	*	*	*	0	0
December 2038	26	4	2	1	*	*	*	0	0
December 2039	20	3	1	1	*	*	*	0	0
December 2040	14	2	1	*	*	*	*	0	0
December 2041	7	1	*	*	*	*	*	0	0
December 2042	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.3	10.5	8.4	7.2	6.1	4.2	2.8	2.2	1.5

PA, PI†, PB and PC Classes — PSA Prepayment Assumption

Date	0%	100%	125%	137%	200%	250%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
December 2013	98	93	92	92	92	92	92	92	88	65
December 2014	97	84	81	81	81	81	81	60	40	10
December 2015	95	75	70	70	70	70	60	34	15	0
December 2016	93	66	61	61	61	61	43	18	4	0
December 2017	91	58	51	51	51	51	31	9	0	0
December 2018	89	50	43	43	43	43	22	3	0	0
December 2019	87	43	35	35	35	35	15	0	0	0
December 2020	85	36	28	28	28	28	9	0	0	0
December 2021	82	30	23	23	23	23	6	0	0	0
December 2022	79	24	18	18	18	18	3	0	0	0
December 2023	77	19	14	14	14	14	1	0	0	0
December 2024	74	14	10	10	10	10	0	0	0	0
December 2025	70	9	7	7	7	7	0	0	0	0
December 2026	67	5	5	5	5	5	0	0	0	0
December 2027	63	3	3	3	3	3	0	0	0	0
December 2028	59	1	1	1	1	1	0	0	0	0
December 2029	55	*	*	*	*	*	0	0	0	0
December 2030	50	0	0	0	0	0	0	0	0	0
December 2031	45	0	0	0	0	0	0	0	0	0
December 2032	40	0	0	0	0	0	0	0	0	0
December 2033	35	0	0	0	0	0	0	0	0	0
December 2034	29	0	0	0	0	0	0	0	0	0
December 2035	23	0	0	0	0	0	0	0	0	0
December 2036	16	0	0	0	0	0	0	0	0	0
December 2037	9	0	0	0	0	0	0	0	0	0
December 2038	1	0	0	0	0	0	0	0	0	0
December 2039	0	0	0	0	0	0	0	0	0	0
December 2040	0	0	0	0	0	0	0	0	0	0
December 2041	0	0	0	0	0	0	0	0	0	0
December 2042	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.6	6.7	6.0	6.0	6.0	6.0	4.2	2.7	2.0	1.3

PY Class — PSA Prepayment Assumption

Date	0%	100%	125%	137%	200%	250%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
December 2013	100	100	100	100	100	100	100	100	100	100
December 2014	100	100	100	100	100	100	100	100	100	100
December 2015	100	100	100	100	100	100	100	100	100	45
December 2016	100	100	100	100	100	100	100	100	100	7
December 2017	100	100	100	100	100	100	100	100	80	1
December 2018	100	100	100	100	100	100	100	100	36	*
December 2019	100	100	100	100	100	100	100	94	16	*
December 2020	100	100	100	100	100	100	100	56	7	*
December 2021	100	100	100	100	100	100	100	33	3	*
December 2022	100	100	100	100	100	100	100	20	1	*
December 2023	100	100	100	100	100	100	100	12	1	*
December 2024	100	100	100	100	100	100	82	7	*	*
December 2025	100	100	100	100	100	100	60	4	*	0
December 2026	100	100	100	100	100	100	44	2	*	0
December 2027	100	100	100	100	100	100	32	1	*	0
December 2028	100	100	100	100	100	100	23	1	*	0
December 2029	100	100	100	100	100	100	16	*	*	0
December 2030	100	81	81	81	81	81	12	*	*	0
December 2031	100	64	64	64	64	64	8	*	*	0
December 2032	100	50	50	50	50	50	6	*	*	0
December 2033	100	39	39	39	39	39	4	*	*	0
December 2034	100	30	30	30	30	30	3	*	*	0
December 2035	100	22	22	22	22	22	2	*	*	0
December 2036	100	16	16	16	16	16	1	*	*	0
December 2037	100	11	11	11	11	11	1	*	*	0
December 2038	100	7	7	7	7	7	*	*	*	0
December 2039	4	4	4	4	4	4	*	*	0	0
December 2040	2	2	2	2	2	2	*	*	0	0
December 2041	*	*	*	*	*	*	*	*	0	0
December 2042	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.6	20.8	20.8	20.8	20.8	20.8	14.5	8.8	6.0	3.1

* 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	PN Class PSA Prepayment Assumption 0%	100%	125%	137%	200%	250%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
December 2013	100	100	100	85	85	85	85	85	0	0
December 2014	100	100	100	63	63	63	38	0	0	0
December 2015	100	100	100	43	43	43	0	0	0	0
December 2016	100	100	100	28	28	28	0	0	0	0
December 2017	100	100	100	16	16	16	0	0	0	0
December 2018	100	100	100	8	8	8	0	0	0	0
December 2019	100	100	100	2	2	2	0	0	0	0
December 2020	100	100	98	0	0	0	0	0	0	0
December 2021	100	100	82	0	0	0	0	0	0	0
December 2022	100	100	54	0	0	0	0	0	0	0
December 2023	100	100	16	0	0	0	0	0	0	0
December 2024	100	100	0	0	0	0	0	0	0	0
December 2025	100	100	0	0	0	0	0	0	0	0
December 2026	100	92	0	0	0	0	0	0	0	0
December 2027	100	29	0	0	0	0	0	0	0	0
December 2028	100	0	0	0	0	0	0	0	0	0
December 2029	100	0	0	0	0	0	0	0	0	0
December 2030	100	0	0	0	0	0	0	0	0	0
December 2031	100	0	0	0	0	0	0	0	0	0
December 2032	100	0	0	0	0	0	0	0	0	0
December 2033	100	0	0	0	0	0	0	0	0	0
December 2034	100	0	0	0	0	0	0	0	0	0
December 2035	100	0	0	0	0	0	0	0	0	0
December 2036	100	0	0	0	0	0	0	0	0	0
December 2037	100	0	0	0	0	0	0	0	0	0
December 2038	100	0	0	0	0	0	0	0	0	0
December 2039	43	0	0	0	0	0	0	0	0	0
December 2040	0	0	0	0	0	0	0	0	0	0
December 2041	0	0	0	0	0	0	0	0	0	0
December 2042	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.0	14.7	10.0	3.0	3.0	3.0	1.7	1.1	0.8	0.6

Date	HP Class PSA Prepayment Assumption 0%	100%	125%	137%	200%	250%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
December 2013	100	100	100	100	88	79	50	2	0	0
December 2014	100	100	100	100	71	48	0	0	0	0
December 2015	100	100	100	100	56	24	0	0	0	0
December 2016	100	100	100	100	46	7	0	0	0	0
December 2017	100	100	100	100	39	0	0	0	0	0
December 2018	100	100	100	100	34	0	0	0	0	0
December 2019	100	100	100	100	31	0	0	0	0	0
December 2020	100	100	100	99	30	0	0	0	0	0
December 2021	100	100	100	97	28	0	0	0	0	0
December 2022	100	100	100	93	26	0	0	0	0	0
December 2023	100	100	100	87	23	0	0	0	0	0
December 2024	100	100	96	81	20	0	0	0	0	0
December 2025	100	100	88	74	16	0	0	0	0	0
December 2026	100	100	81	67	13	0	0	0	0	0
December 2027	100	100	73	60	10	0	0	0	0	0
December 2028	100	95	65	53	8	0	0	0	0	0
December 2029	100	85	57	46	5	0	0	0	0	0
December 2030	100	75	49	39	2	0	0	0	0	0
December 2031	100	65	42	32	*	0	0	0	0	0
December 2032	100	56	35	26	0	0	0	0	0	0
December 2033	100	47	28	20	0	0	0	0	0	0
December 2034	100	38	21	15	0	0	0	0	0	0
December 2035	100	30	15	10	0	0	0	0	0	0
December 2036	100	22	10	5	0	0	0	0	0	0
December 2037	100	14	5	1	0	0	0	0	0	0
December 2038	100	7	0	0	0	0	0	0	0	0
December 2039	100	*	0	0	0	0	0	0	0	0
December 2040	70	0	0	0	0	0	0	0	0	0
December 2041	30	0	0	0	0	0	0	0	0	0
December 2042	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.5	20.9	18.2	16.6	6.0	2.1	1.0	0.6	0.4	0.3

Date	PH Class PSA Prepayment Assumption 0%	100%	125%	137%	200%	250%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
December 2013	100	100	100	100	100	100	100	100	0	0
December 2014	100	100	100	100	100	100	0	0	0	0
December 2015	100	100	100	100	100	100	0	0	0	0
December 2016	100	100	100	100	100	100	0	0	0	0
December 2017	100	100	100	100	100	68	0	0	0	0
December 2018	100	100	100	100	100	20	0	0	0	0
December 2019	100	100	100	100	100	1	0	0	0	0
December 2020	100	100	100	100	100	0	0	0	0	0
December 2021	100	100	100	100	100	0	0	0	0	0
December 2022	100	100	100	100	100	0	0	0	0	0
December 2023	100	100	100	100	100	0	0	0	0	0
December 2024	100	100	100	100	100	0	0	0	0	0
December 2025	100	100	100	100	100	0	0	0	0	0
December 2026	100	100	100	100	100	0	0	0	0	0
December 2027	100	100	100	100	100	0	0	0	0	0
December 2028	100	100	100	100	100	0	0	0	0	0
December 2029	100	100	100	100	100	0	0	0	0	0
December 2030	100	100	100	100	100	0	0	0	0	0
December 2031	100	100	100	100	100	0	0	0	0	0
December 2032	100	100	100	100	85	0	0	0	0	0
December 2033	100	100	100	100	70	0	0	0	0	0
December 2034	100	100	100	100	57	0	0	0	0	0
December 2035	100	100	100	100	46	0	0	0	0	0
December 2036	100	100	100	100	35	0	0	0	0	0
December 2037	100	100	100	100	26	0	0	0	0	0
December 2038	100	100	98	78	18	0	0	0	0	0
December 2039	100	100	63	50	11	0	0	0	0	0
December 2040	100	51	31	25	5	0	0	0	0	0
December 2041	100	4	2	2	*	0	0	0	0	0
December 2042	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.9	28.1	27.5	27.1	23.1	5.5	1.9	1.1	0.8	0.5

Date	FP, SP† and PW Classes PSA Prepayment Assumption 0%	100%	125%	137%	200%	250%	400%	650%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
December 2013	99	95	94	94	92	90	85	77	69	52
December 2014	98	88	86	85	80	76	65	48	34	11
December 2015	96	81	78	77	69	64	49	29	15	2
December 2016	95	75	71	69	60	53	36	17	7	*
December 2017	94	69	64	62	51	44	27	10	3	*
December 2018	92	63	58	55	44	36	20	6	1	*
December 2019	90	58	52	50	38	30	15	4	1	*
December 2020	89	53	47	44	32	25	11	2	*	*
December 2021	87	48	42	39	28	21	8	1	*	*
December 2022	85	44	38	35	24	17	6	1	*	*
December 2023	83	40	34	31	20	14	4	*	*	0
December 2024	80	36	30	27	17	11	3	*	*	0
December 2025	78	33	27	24	14	9	2	*	*	0
December 2026	75	29	24	21	12	8	2	*	*	0
December 2027	73	26	21	19	10	6	1	*	*	0
December 2028	70	23	18	16	8	5	1	*	*	0
December 2029	66	21	16	14	7	4	1	*	*	0
December 2030	63	18	14	12	6	3	*	*	*	0
December 2031	59	16	12	10	5	2	*	*	*	0
December 2032	56	14	10	9	4	2	*	*	*	0
December 2033	52	12	8	7	3	2	*	*	*	0
December 2034	47	10	7	6	2	1	*	*	*	0
December 2035	43	8	6	5	2	1	*	*	0	0
December 2036	38	7	4	4	1	1	*	*	0	0
December 2037	32	5	3	3	1	*	*	*	0	0
December 2038	27	4	2	2	1	*	*	*	0	0
December 2039	21	2	2	1	*	*	*	*	0	0
December 2040	14	1	1	1	*	*	*	*	0	0
December 2041	7	*	*	*	*	*	*	0	0	0
December 2042	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.6	10.3	9.2	8.7	6.8	5.8	3.9	2.5	1.8	1.2

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

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

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

DA and DI† Classes

Date	PSA Prepayment Assumption							
	0%	100%	250%	375%	500%	700%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100
December 2013	96	92	88	85	82	77	72	58
December 2014	91	83	73	65	58	47	36	15
December 2015	86	73	58	47	38	25	16	2
December 2016	81	64	46	34	25	14	7	*
December 2017	76	55	36	24	16	7	3	*
December 2018	70	47	28	17	10	4	1	*
December 2019	64	40	21	12	6	2	*	*
December 2020	58	33	16	8	4	1	*	*
December 2021	51	27	12	5	2	1	*	*
December 2022	44	21	8	4	1	*	*	*
December 2023	36	16	6	2	1	*	*	0
December 2024	28	11	3	1	*	*	*	0
December 2025	19	6	2	1	*	*	*	0
December 2026	10	2	*	*	*	*	*	0
December 2027	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	8.6	6.2	4.5	3.6	3.0	2.3	1.9	1.3

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

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

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

Characteristics of the Residual Classes

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

U.S. Treasury Circular 230 Notice

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

REMIC Elections and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

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

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

Group	Prepayment Assumption
1	352% PSA
2	210% PSA
3	195% PSA
4	200% PSA
5	250% PSA

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

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

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

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

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to Deutsche Bank Securities, Inc. (the "Dealer") in exchange for the Group 1 Underlying REMIC Certificate and the Trust MBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

LEGAL MATTERS

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

Exhibit A

Group 1 Underlying REMIC Certificate

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	December 2012 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2012-68	D	June 2012	3136A7AD4	7.0%	FIX	July 2042	SEQ	$320,851,562	1.00000000	$320,851,562	7.699%	289	64

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

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

Schedule 1

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
KA	$40,513,000	KB	$40,513,000	PAC	1.75%	FIX	3136ABEW9	January 2042
KI	2,893,786(3)							
Recombination 2								
KA	40,513,000	KC	40,513,000	PAC	2.00	FIX	3136ABEX7	January 2042
KI	5,787,572(3)							
Recombination 3								
FK	20,000,000	WK	20,000,000	PT	6.50	FIX	3136ABEY5	January 2043
SK	20,000,000(3)							
Recombination 4								
FP	26,239,846	PW	26,239,846	PT	6.50	FIX	3136ABEZ2	January 2043
SP	26,239,846(3)							
Recombination 5								
PA	32,447,000	PB	32,447,000	PAC	1.75	FIX	3136ABFA6	May 2042
PI	2,027,938(3)							
Recombination 6								
PA	32,447,000	PC	32,447,000	PAC	2.00	FIX	3136ABFB4	May 2042
PI	4,055,875(3)							

(1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See "Description of the Certificates—General— *Authorized Denominations*" in this prospectus supplement.

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

(3) Notional principal balances. These Classes are Interest Only Classes. See page S-6 for a description of how their notional principal balances are calculated.

Principal Balance Schedules

Aggregate Group I Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$42,247,000.00	October 2017	$21,900,166.09	August 2022	$ 7,530,435.70
January 2013	42,054,790.47	November 2017	21,567,118.85	September 2022	7,377,773.76
February 2013	41,851,476.80	December 2017	21,236,680.51	October 2022	7,227,701.80
March 2013	41,637,323.78	January 2018	20,908,832.63	November 2022	7,080,179.39
April 2013	41,412,439.44	February 2018	20,583,556.87	December 2022	6,935,166.67
May 2013	41,176,938.90	March 2018	20,260,835.02	January 2023	6,792,624.42
June 2013	40,930,944.32	April 2018	19,940,649.02	February 2023	6,652,513.95
July 2013	40,674,584.81	May 2018	19,622,980.90	March 2023	6,514,797.20
August 2013	40,407,996.27	June 2018	19,307,812.82	April 2023	6,379,436.65
September 2013	40,131,321.32	July 2018	18,995,127.07	May 2023	6,246,395.33
October 2013	39,844,709.19	August 2018	18,684,906.06	June 2023	6,115,636.86
November 2013	39,548,315.53	September 2018	18,377,132.30	July 2023	5,987,125.37
December 2013	39,242,302.34	October 2018	18,071,788.45	August 2023	5,860,825.53
January 2014	38,926,837.78	November 2018	17,768,857.25	September 2023	5,736,702.56
February 2014	38,602,096.03	December 2018	17,468,321.58	October 2023	5,614,722.18
March 2014	38,268,257.15	January 2019	17,170,164.45	November 2023	5,494,850.63
April 2014	37,925,506.90	February 2019	16,874,368.95	December 2023	5,377,054.65
May 2014	37,574,036.56	March 2019	16,580,918.30	January 2024	5,261,301.49
June 2014	37,214,042.78	April 2019	16,289,795.85	February 2024	5,147,558.88
July 2014	36,845,727.37	May 2019	16,000,985.04	March 2024	5,035,795.04
August 2014	36,469,297.11	June 2019	15,714,469.44	April 2024	4,925,978.68
September 2014	36,084,963.60	July 2019	15,430,232.71	May 2024	4,818,078.94
October 2014	35,692,942.98	August 2019	15,148,258.64	June 2024	4,712,065.47
November 2014	35,293,455.81	September 2019	14,869,533.63	July 2024	4,607,908.35
December 2014	34,886,726.81	October 2019	14,595,340.74	August 2024	4,505,578.10
January 2015	34,472,984.64	November 2019	14,325,610.82	September 2024	4,405,045.72
February 2015	34,052,461.74	December 2019	14,060,275.74	October 2024	4,306,282.62
March 2015	33,625,394.02	January 2020	13,799,268.38	November 2024	4,209,260.64
April 2015	33,201,596.86	February 2020	13,542,522.62	December 2024	4,113,952.06
May 2015	32,781,047.34	March 2020	13,289,973.27	January 2025	4,020,329.55
June 2015	32,363,722.70	April 2020	13,041,556.14	February 2025	3,928,366.23
July 2015	31,949,600.32	May 2020	12,797,207.96	March 2025	3,838,035.59
August 2015	31,538,657.75	June 2020	12,556,866.41	April 2025	3,749,311.55
September 2015	31,130,872.67	July 2020	12,320,470.07	May 2025	3,662,168.40
October 2015	30,726,222.94	August 2020	12,087,958.44	June 2025	3,576,580.83
November 2015	30,324,686.53	September 2020	11,859,271.89	July 2025	3,492,523.92
December 2015	29,926,241.60	October 2020	11,634,351.69	August 2025	3,409,973.11
January 2016	29,530,866.43	November 2020	11,413,139.98	September 2025	3,328,904.21
February 2016	29,138,539.45	December 2020	11,195,579.72	October 2025	3,249,293.43
March 2016	28,749,239.25	January 2021	10,981,614.76	November 2025	3,171,117.30
April 2016	28,362,944.55	February 2021	10,771,189.73	December 2025	3,094,352.72
May 2016	27,979,634.21	March 2021	10,564,250.11	January 2026	3,018,976.96
June 2016	27,599,287.25	April 2021	10,360,742.18	February 2026	2,944,967.61
July 2016	27,221,882.82	May 2021	10,160,613.01	March 2026	2,872,302.60
August 2016	26,847,400.22	June 2021	9,963,810.45	April 2026	2,800,960.21
September 2016	26,475,818.87	July 2021	9,770,283.12	May 2026	2,730,919.05
October 2016	26,107,118.34	August 2021	9,579,980.41	June 2026	2,662,158.04
November 2016	25,741,278.35	September 2021	9,392,852.46	July 2026	2,594,656.44
December 2016	25,378,278.74	October 2021	9,208,850.14	August 2026	2,528,393.80
January 2017	25,018,099.50	November 2021	9,027,925.05	September 2026	2,463,350.01
February 2017	24,660,720.74	December 2021	8,850,029.50	October 2026	2,399,505.26
March 2017	24,306,122.72	January 2022	8,675,116.53	November 2026	2,336,840.02
April 2017	23,954,285.81	February 2022	8,503,139.85	December 2026	2,275,335.09
May 2017	23,605,190.55	March 2022	8,334,053.87	January 2027	2,214,971.53
June 2017	23,258,817.57	April 2022	8,167,813.69	February 2027	2,155,730.72
July 2017	22,915,147.66	May 2022	8,004,375.04	March 2027	2,097,594.31
August 2017	22,574,161.73	June 2022	7,843,694.35	April 2027	2,040,544.24
September 2017	22,235,840.82	July 2022	7,685,728.67	May 2027	1,984,562.70

Aggregate Group I (Continued)

Distribution Date	Planned Balance
June 2027	$ 1,929,632.19
July 2027	1,875,735.44
August 2027	1,822,855.49
September 2027	1,770,975.59
October 2027	1,720,079.30
November 2027	1,670,150.38
December 2027	1,621,172.87
January 2028	1,573,131.06
February 2028	1,526,009.46
March 2028	1,479,792.84
April 2028	1,434,466.19
May 2028	1,390,014.74
June 2028	1,346,423.94
July 2028	1,303,679.48
August 2028	1,261,767.24
September 2028	1,220,673.36
October 2028	1,180,384.16
November 2028	1,140,886.19
December 2028	1,102,166.20
January 2029	1,064,211.15
February 2029	1,027,008.21
March 2029	990,544.73
April 2029	$ 954,808.27
May 2029	919,786.58
June 2029	885,467.59
July 2029	851,839.45
August 2029	818,890.46
September 2029	786,609.12
October 2029	754,984.11
November 2029	724,004.27
December 2029	693,658.63
January 2030	663,936.39
February 2030	634,826.92
March 2030	606,319.74
April 2030	578,404.57
May 2030	551,071.25
June 2030	524,309.80
July 2030	498,110.41
August 2030	472,463.39
September 2030	447,359.23
October 2030	422,788.56
November 2030	398,742.17
December 2030	375,210.97
January 2031	352,186.02
February 2031	$ 329,658.55
March 2031	307,619.90
April 2031	286,061.55
May 2031	264,975.12
June 2031	244,352.36
July 2031	224,185.16
August 2031	204,465.53
September 2031	185,185.60
October 2031	166,337.64
November 2031	147,914.04
December 2031	129,907.30
January 2032	112,310.05
February 2032	95,115.04
March 2032	78,315.12
April 2032	61,903.28
May 2032	45,872.59
June 2032	30,216.26
July 2032	14,927.60
August 2032	0.01
September 2032 and thereafter	0.00

JN Class Planned Balances

Distribution Date	Planned Balance
Initial Balance	$3,977,000.00
January 2013	3,960,393.73
February 2013	3,939,715.09
March 2013	3,915,018.16
April 2013	3,886,352.22
May 2013	3,853,772.87
June 2013	3,817,341.88
July 2013	3,777,127.12
August 2013	3,733,202.50
September 2013	3,685,647.78
October 2013	3,634,548.47
November 2013	3,579,995.73
December 2013	3,522,086.15
January 2014	3,460,921.64
February 2014	3,396,609.22
March 2014	3,329,260.85
April 2014	3,258,993.23
May 2014	3,185,927.58
June 2014	3,110,189.46
July 2014	3,031,908.50
August 2014	2,951,218.23
September 2014	2,868,255.74
October 2014	2,783,161.55
November 2014	2,696,079.25
December 2014	2,607,155.29
January 2015	2,516,538.73
February 2015	2,424,380.89
March 2015	2,330,835.16
April 2015	$2,239,607.13
May 2015	2,150,663.71
June 2015	2,063,972.22
July 2015	1,979,500.35
August 2015	1,897,216.17
September 2015	1,817,088.14
October 2015	1,739,085.05
November 2015	1,663,176.11
December 2015	1,589,330.84
January 2016	1,517,519.16
February 2016	1,447,711.32
March 2016	1,379,877.92
April 2016	1,313,989.92
May 2016	1,250,018.63
June 2016	1,187,935.67
July 2016	1,127,713.03
August 2016	1,069,322.99
September 2016	1,012,738.21
October 2016	957,931.65
November 2016	904,876.59
December 2016	853,546.62
January 2017	803,915.67
February 2017	755,957.96
March 2017	709,648.02
April 2017	664,960.72
May 2017	621,871.17
June 2017	580,354.84
July 2017	540,387.45
August 2017	$ 501,945.04
September 2017	465,003.92
October 2017	429,540.71
November 2017	395,532.28
December 2017	362,955.81
January 2018	331,788.74
February 2018	302,008.78
March 2018	273,593.95
April 2018	246,522.47
May 2018	220,772.89
June 2018	196,323.98
July 2018	173,154.79
August 2018	151,244.61
September 2018	130,573.02
October 2018	111,119.79
November 2018	92,865.01
December 2018	75,788.97
January 2019	59,872.19
February 2019	45,095.47
March 2019	31,439.84
April 2019	20,103.06
May 2019	11,348.20
June 2019	5,117.26
July 2019	1,353.21
August 2019	0.01
September 2019 and thereafter	0.00

Aggregate Group II Planned Balances

Distribution Date	Planned Balance
Initial Balance	$43,553,000.00
January 2013	43,415,707.29
February 2013	43,268,071.19
March 2013	43,110,316.68
April 2013	42,942,502.89
May 2013	42,764,694.18
June 2013	42,576,960.12
July 2013	42,379,375.43
August 2013	42,172,019.94
September 2013	41,954,978.57
October 2013	41,728,341.22
November 2013	41,492,202.76
December 2013	41,246,662.94
January 2014	40,991,826.33
February 2014	40,727,802.26
March 2014	40,454,704.72
April 2014	40,172,652.31
May 2014	39,881,768.11
June 2014	39,582,179.64
July 2014	39,274,018.77
August 2014	38,957,421.55
September 2014	38,632,528.21
October 2014	38,299,482.99
November 2014	37,958,434.06
December 2014	37,609,533.39
January 2015	37,252,936.68
February 2015	36,888,803.19
March 2015	36,526,697.28
April 2015	36,166,608.26
May 2015	35,808,525.48
June 2015	35,452,438.36
July 2015	35,098,336.35
August 2015	34,746,208.98
September 2015	34,396,045.82
October 2015	34,047,836.50
November 2015	33,701,570.70
December 2015	33,357,238.16
January 2016	33,014,828.67
February 2016	32,674,332.07
March 2016	32,335,738.25
April 2016	31,999,037.16
May 2016	31,664,218.80
June 2016	31,331,273.22
July 2016	31,000,190.52
August 2016	30,670,960.86
September 2016	30,343,574.44
October 2016	30,018,021.53
November 2016	29,694,292.42
December 2016	29,372,377.47
January 2017	29,052,267.09
February 2017	28,733,951.73
March 2017	28,417,421.91
April 2017	28,102,668.18
May 2017	27,789,681.14
June 2017	27,478,451.45
July 2017	27,168,969.80
August 2017	26,861,226.96
September 2017	26,555,213.71
October 2017	26,250,920.91
November 2017	25,948,339.44
December 2017	$25,647,460.25
January 2018	25,348,274.32
February 2018	25,050,772.70
March 2018	24,754,946.46
April 2018	24,460,786.73
May 2018	24,168,284.68
June 2018	23,877,431.53
July 2018	23,588,218.55
August 2018	23,300,637.05
September 2018	23,014,678.39
October 2018	22,730,333.96
November 2018	22,447,595.21
December 2018	22,166,453.63
January 2019	21,886,900.75
February 2019	21,608,928.15
March 2019	21,332,527.46
April 2019	21,057,690.34
May 2019	20,784,408.49
June 2019	20,512,673.67
July 2019	20,242,477.68
August 2019	19,973,812.34
September 2019	19,706,669.55
October 2019	19,441,041.21
November 2019	19,176,919.30
December 2019	18,914,295.82
January 2020	18,653,162.82
February 2020	18,393,512.38
March 2020	18,135,336.64
April 2020	17,878,627.76
May 2020	17,623,377.96
June 2020	17,369,579.49
July 2020	17,117,224.64
August 2020	16,866,305.74
September 2020	16,616,815.16
October 2020	16,368,745.32
November 2020	16,122,088.67
December 2020	15,876,837.69
January 2021	15,632,984.91
February 2021	15,390,522.91
March 2021	15,149,444.29
April 2021	14,909,741.70
May 2021	14,672,838.26
June 2021	14,439,488.57
July 2021	14,209,641.11
August 2021	13,983,245.12
September 2021	13,760,250.51
October 2021	13,540,607.96
November 2021	13,324,268.80
December 2021	13,111,185.08
January 2022	12,901,309.53
February 2022	12,694,595.52
March 2022	12,490,997.13
April 2022	12,290,469.05
May 2022	12,092,966.64
June 2022	11,898,445.87
July 2022	11,706,863.37
August 2022	11,518,176.36
September 2022	11,332,342.68
October 2022	11,149,320.75
November 2022	10,969,069.62
December 2022	$10,791,548.87
January 2023	10,616,718.71
February 2023	10,444,539.88
March 2023	10,274,973.70
April 2023	10,107,982.01
May 2023	9,943,527.23
June 2023	9,781,572.30
July 2023	9,622,080.69
August 2023	9,465,016.37
September 2023	9,310,343.87
October 2023	9,158,028.17
November 2023	9,008,034.80
December 2023	8,860,329.75
January 2024	8,714,879.51
February 2024	8,571,651.03
March 2024	8,430,611.76
April 2024	8,291,729.60
May 2024	8,154,972.90
June 2024	8,020,310.48
July 2024	7,887,711.58
August 2024	7,757,145.92
September 2024	7,628,583.61
October 2024	7,501,995.22
November 2024	7,377,351.72
December 2024	7,254,624.50
January 2025	7,133,785.38
February 2025	7,014,806.55
March 2025	6,897,660.62
April 2025	6,782,320.59
May 2025	6,668,759.84
June 2025	6,556,952.14
July 2025	6,446,871.63
August 2025	6,338,492.82
September 2025	6,231,790.58
October 2025	6,126,740.17
November 2025	6,023,317.17
December 2025	5,921,497.53
January 2026	5,821,257.53
February 2026	5,722,573.81
March 2026	5,625,423.33
April 2026	5,529,783.40
May 2026	5,435,631.63
June 2026	5,342,945.96
July 2026	5,251,704.67
August 2026	5,161,886.33
September 2026	5,073,469.82
October 2026	4,986,434.33
November 2026	4,900,759.34
December 2026	4,816,424.65
January 2027	4,733,410.31
February 2027	4,651,696.71
March 2027	4,571,264.47
April 2027	4,492,094.52
May 2027	4,414,168.07
June 2027	4,337,466.58
July 2027	4,261,971.79
August 2027	4,187,665.70
September 2027	4,114,530.57
October 2027	4,042,548.93
November 2027	3,971,703.53

Aggregate Group II (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
December 2027	$ 3,901,977.40	November 2032	$ 1,275,271.50	October 2037	$ 309,996.83
January 2028	3,833,353.81	December 2032	1,249,251.16	November 2037	300,955.42
February 2028	3,765,816.26	January 2033	1,223,670.37	December 2037	292,084.83
March 2028	3,699,348.49	February 2033	1,198,522.31	January 2038	283,382.25
April 2028	3,633,934.49	March 2033	1,173,800.25	February 2038	274,844.95
May 2028	3,569,558.47	April 2033	1,149,497.60	March 2038	266,470.20
June 2028	3,506,204.88	May 2033	1,125,607.82	April 2038	258,255.34
July 2028	3,443,858.37	June 2033	1,102,124.49	May 2038	250,197.74
August 2028	3,382,503.84	July 2033	1,079,041.30	June 2038	242,294.82
September 2028	3,322,126.39	August 2033	1,056,352.00	July 2038	234,544.02
October 2028	3,262,711.35	September 2033	1,034,050.45	August 2038	226,942.83
November 2028	3,204,244.26	October 2033	1,012,130.61	September 2038	219,488.80
December 2028	3,146,710.86	November 2033	990,586.52	October 2038	212,179.48
January 2029	3,090,097.11	December 2033	969,412.29	November 2038	205,012.47
February 2029	3,034,389.16	January 2034	948,602.16	December 2038	197,985.43
March 2029	2,979,573.38	February 2034	928,150.43	January 2039	191,096.02
April 2029	2,925,636.31	March 2034	908,051.47	February 2039	184,341.96
May 2029	2,872,564.72	April 2034	888,299.76	March 2039	177,721.00
June 2029	2,820,345.54	May 2034	868,889.85	April 2039	171,230.92
July 2029	2,768,965.92	June 2034	849,816.37	May 2039	164,869.54
August 2029	2,718,413.17	July 2034	831,074.05	June 2039	158,634.71
September 2029	2,668,674.80	August 2034	812,657.67	July 2039	152,524.31
October 2029	2,619,738.50	September 2034	794,562.09	August 2039	146,536.26
November 2029	2,571,592.13	October 2034	776,782.28	September 2039	140,668.51
December 2029	2,524,223.75	November 2034	759,313.25	October 2039	134,919.04
January 2030	2,477,621.56	December 2034	742,150.09	November 2039	129,285.86
February 2030	2,431,773.97	January 2035	725,287.98	December 2039	123,767.01
March 2030	2,386,669.52	February 2035	708,722.15	January 2040	118,360.57
April 2030	2,342,296.96	March 2035	692,447.93	February 2040	113,064.63
May 2030	2,298,645.16	April 2035	676,460.69	March 2040	107,877.34
June 2030	2,255,703.18	May 2035	660,755.88	April 2040	102,796.84
July 2030	2,213,460.23	June 2035	645,329.04	May 2040	97,821.34
August 2030	2,171,905.69	July 2035	630,175.73	June 2040	92,949.04
September 2030	2,131,029.09	August 2035	615,291.63	July 2040	88,178.20
October 2030	2,090,820.09	September 2035	600,672.43	August 2040	83,507.09
November 2030	2,051,268.54	October 2035	586,313.94	September 2040	78,934.00
December 2030	2,012,364.41	November 2035	572,212.00	October 2040	74,457.26
January 2031	1,974,097.82	December 2035	558,362.51	November 2040	70,075.22
February 2031	1,936,459.05	January 2036	544,761.44	December 2040	65,786.27
March 2031	1,899,438.52	February 2036	531,404.83	January 2041	61,588.80
April 2031	1,863,026.76	March 2036	518,288.77	February 2041	57,481.24
May 2031	1,827,214.49	April 2036	505,409.40	March 2041	53,462.05
June 2031	1,791,992.51	May 2036	492,762.94	April 2041	49,529.70
July 2031	1,757,351.81	June 2036	480,345.64	May 2041	45,682.70
August 2031	1,723,283.47	July 2036	468,153.83	June 2041	41,919.56
September 2031	1,689,778.71	August 2036	456,183.89	July 2041	38,238.84
October 2031	1,656,828.91	September 2036	444,432.24	August 2041	34,639.11
November 2031	1,624,425.52	October 2036	432,895.38	September 2041	31,118.95
December 2031	1,592,560.18	November 2036	421,569.84	October 2041	27,676.98
January 2032	1,561,224.60	December 2036	410,452.21	November 2041	24,311.85
February 2032	1,530,410.64	January 2037	399,539.13	December 2041	21,022.20
March 2032	1,500,110.27	February 2037	388,827.29	January 2042	17,806.72
April 2032	1,470,315.58	March 2037	378,313.45	February 2042	14,664.11
May 2032	1,441,018.78	April 2037	367,994.38	March 2042	11,593.09
June 2032	1,412,212.19	May 2037	357,866.94	April 2042	8,592.40
July 2032	1,383,888.24	June 2037	347,928.01	May 2042	5,660.80
August 2032	1,356,039.49	July 2037	338,174.53	June 2042	2,797.07
September 2032	1,328,658.59	August 2037	328,603.48	July 2042 and thereafter	0.00
October 2032	1,301,738.30	September 2037	319,211.89		

KN Class Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$6,955,000.00	November 2015	$3,646,766.22	October 2018	$ 875,713.62
January 2013	6,928,056.76	December 2015	3,536,258.61	November 2018	825,483.06
February 2013	6,896,008.96	January 2016	3,427,834.87	December 2018	776,632.63
March 2013	6,858,722.76	February 2016	3,321,471.42	January 2019	729,145.55
April 2013	6,816,242.38	March 2016	3,217,144.91	February 2019	683,005.19
May 2013	6,768,618.88	April 2016	3,114,832.21	March 2019	638,195.07
June 2013	6,715,910.12	May 2016	3,014,510.40	April 2019	594,698.91
July 2013	6,658,180.71	June 2016	2,916,156.78	May 2019	552,500.57
August 2013	6,595,501.95	July 2016	2,819,748.87	June 2019	511,584.06
September 2013	6,527,951.68	August 2016	2,725,264.42	July 2019	471,933.55
October 2013	6,455,614.30	September 2016	2,632,681.37	August 2019	433,533.40
November 2013	6,378,580.54	October 2016	2,541,977.87	September 2019	396,368.07
December 2013	6,296,947.43	November 2016	2,453,132.31	October 2019	360,422.22
January 2014	6,210,818.14	December 2016	2,366,123.26	November 2019	325,680.62
February 2014	6,120,301.81	January 2017	2,280,929.51	December 2019	292,128.24
March 2014	6,025,513.47	February 2017	2,197,530.06	January 2020	259,750.14
April 2014	5,926,573.82	March 2017	2,115,904.06	February 2020	228,531.59
May 2014	5,823,609.10	April 2017	2,036,030.94	March 2020	198,457.95
June 2014	5,716,750.89	May 2017	1,957,890.26	April 2020	169,514.77
July 2014	5,606,135.90	June 2017	1,881,461.83	May 2020	141,687.72
August 2014	5,491,905.85	July 2017	1,806,725.63	June 2020	115,872.36
September 2014	5,374,207.16	August 2017	1,733,661.81	July 2020	92,785.01
October 2014	5,253,190.80	September 2017	1,662,250.76	August 2020	72,373.07
November 2014	5,129,012.09	October 2017	1,592,473.03	September 2020	54,584.76
December 2014	5,001,830.39	November 2017	1,524,309.37	October 2020	39,369.11
January 2015	4,871,808.91	December 2017	1,457,740.69	November 2020	26,675.91
February 2015	4,739,114.50	January 2018	1,392,748.14	December 2020	16,455.78
March 2015	4,608,752.61	February 2018	1,329,312.98	January 2021	8,660.07
April 2015	4,480,697.31	March 2018	1,267,416.72	February 2021	3,240.88
May 2015	4,354,922.90	April 2018	1,207,041.01	March 2021	151.07
June 2015	4,231,403.91	May 2018	1,148,167.69	April 2021 and thereafter	0.00
July 2015	4,110,115.13	June 2018	1,090,778.78		
August 2015	3,991,031.60	July 2018	1,034,856.47		
September 2015	3,874,128.56	August 2018	980,383.11		
October 2015	3,759,381.53	September 2018	927,341.26		

Aggregate Group III Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$34,139,000.00	July 2014	$29,612,328.06	February 2016	$24,007,422.80
January 2013	33,976,896.77	August 2014	29,298,256.59	March 2016	23,732,742.26
February 2013	33,805,283.08	September 2014	28,986,385.97	April 2016	23,459,998.90
March 2013	33,624,736.98	October 2014	28,676,701.48	May 2016	23,189,179.73
April 2013	33,435,349.72	November 2014	28,369,188.50	June 2016	22,920,271.85
May 2013	33,237,218.28	December 2014	28,063,832.51	July 2016	22,653,262.45
June 2013	33,030,445.23	January 2015	27,760,619.08	August 2016	22,388,138.79
July 2013	32,815,138.72	February 2015	27,459,533.89	September 2016	22,124,888.23
August 2013	32,591,412.31	March 2015	27,160,562.68	October 2016	21,863,498.21
September 2013	32,359,384.95	April 2015	26,863,691.32	November 2016	21,603,956.24
October 2013	32,119,180.80	May 2015	26,568,905.75	December 2016	21,346,249.93
November 2013	31,870,929.19	June 2015	26,276,192.01	January 2017	21,090,366.97
December 2013	31,614,764.47	July 2015	25,985,536.23	February 2017	20,836,295.10
January 2014	31,350,825.90	August 2015	25,696,924.65	March 2017	20,584,022.19
February 2014	31,079,257.53	September 2015	25,410,343.56	April 2017	20,333,536.14
March 2014	30,800,208.04	October 2015	25,125,779.37	May 2017	20,084,824.97
April 2014	30,513,830.66	November 2015	24,843,218.57	June 2017	19,837,876.77
May 2014	30,220,282.97	December 2015	24,562,647.75	July 2017	19,592,679.68
June 2014	29,919,726.80	January 2016	24,284,053.57	August 2017	19,349,221.94

Aggregate Group III (Continued)

Distribution Date	Planned Balance
September 2017	$19,107,491.88
October 2017	18,867,477.89
November 2017	18,629,168.43
December 2017	18,392,552.06
January 2018	18,157,617.38
February 2018	17,924,353.10
March 2018	17,692,747.98
April 2018	17,462,790.88
May 2018	17,234,470.69
June 2018	17,007,776.43
July 2018	16,782,697.14
August 2018	16,559,221.96
September 2018	16,337,340.09
October 2018	16,117,040.82
November 2018	15,898,313.49
December 2018	15,681,147.52
January 2019	15,465,532.39
February 2019	15,251,457.66
March 2019	15,038,912.95
April 2019	14,827,887.97
May 2019	14,618,372.46
June 2019	14,410,356.26
July 2019	14,203,829.27
August 2019	13,998,781.44
September 2019	13,795,202.80
October 2019	13,593,083.44
November 2019	13,392,413.54
December 2019	13,193,183.30
January 2020	12,995,383.02
February 2020	12,799,003.04
March 2020	12,604,033.80
April 2020	12,410,465.75
May 2020	12,218,289.45
June 2020	12,027,495.50
July 2020	11,838,410.02
August 2020	11,652,134.94
September 2020	11,468,629.85
October 2020	11,287,854.91
November 2020	11,109,770.83
December 2020	10,934,338.88
January 2021	10,761,520.88
February 2021	10,591,279.18
March 2021	10,423,576.66
April 2021	10,258,376.74
May 2021	10,095,643.33
June 2021	9,935,340.88
July 2021	9,777,434.30
August 2021	9,621,889.04
September 2021	9,468,671.00
October 2021	9,317,746.60
November 2021	9,169,082.69
December 2021	9,022,646.62
January 2022	8,878,406.20
February 2022	8,736,329.67
March 2022	8,596,385.75
April 2022	8,458,543.58
May 2022	8,322,772.74
June 2022	8,189,043.26
July 2022	8,057,325.56
August 2022	7,927,590.51
September 2022	$ 7,799,809.37
October 2022	7,673,953.82
November 2022	7,549,995.93
December 2022	7,427,908.18
January 2023	7,307,663.43
February 2023	7,189,234.92
March 2023	7,072,596.28
April 2023	6,957,721.51
May 2023	6,844,584.97
June 2023	6,733,161.40
July 2023	6,623,425.89
August 2023	6,515,353.87
September 2023	6,408,921.14
October 2023	6,304,103.84
November 2023	6,200,878.44
December 2023	6,099,221.74
January 2024	5,999,110.88
February 2024	5,900,523.32
March 2024	5,803,436.85
April 2024	5,707,829.56
May 2024	5,613,679.86
June 2024	5,520,966.47
July 2024	5,429,668.41
August 2024	5,339,764.99
September 2024	5,251,235.82
October 2024	5,164,060.81
November 2024	5,078,220.15
December 2024	4,993,694.29
January 2025	4,910,464.00
February 2025	4,828,510.29
March 2025	4,747,814.46
April 2025	4,668,358.07
May 2025	4,590,122.93
June 2025	4,513,091.13
July 2025	4,437,245.01
August 2025	4,362,567.16
September 2025	4,289,040.41
October 2025	4,216,647.84
November 2025	4,145,372.79
December 2025	4,075,198.81
January 2026	4,006,109.70
February 2026	3,938,089.49
March 2026	3,871,122.43
April 2026	3,805,193.01
May 2026	3,740,285.94
June 2026	3,676,386.13
July 2026	3,613,478.73
August 2026	3,551,549.09
September 2026	3,490,582.76
October 2026	3,430,565.51
November 2026	3,371,483.33
December 2026	3,313,322.37
January 2027	3,256,069.02
February 2027	3,199,709.84
March 2027	3,144,231.58
April 2027	3,089,621.20
May 2027	3,035,865.84
June 2027	2,982,952.81
July 2027	2,930,869.62
August 2027	2,879,603.95
September 2027	$ 2,829,143.66
October 2027	2,779,476.79
November 2027	2,730,591.54
December 2027	2,682,476.28
January 2028	2,635,119.57
February 2028	2,588,510.11
March 2028	2,542,636.76
April 2028	2,497,488.57
May 2028	2,453,054.71
June 2028	2,409,324.54
July 2028	2,366,287.55
August 2028	2,323,933.39
September 2028	2,282,251.86
October 2028	2,241,232.90
November 2028	2,200,866.62
December 2028	2,161,143.23
January 2029	2,122,053.12
February 2029	2,083,586.79
March 2029	2,045,734.91
April 2029	2,008,488.26
May 2029	1,971,837.75
June 2029	1,935,774.44
July 2029	1,900,289.51
August 2029	1,865,374.27
September 2029	1,831,020.14
October 2029	1,797,218.69
November 2029	1,763,961.60
December 2029	1,731,240.66
January 2030	1,699,047.81
February 2030	1,667,375.07
March 2030	1,636,214.59
April 2030	1,605,558.65
May 2030	1,575,399.62
June 2030	1,545,729.99
July 2030	1,516,542.36
August 2030	1,487,829.43
September 2030	1,459,584.02
October 2030	1,431,799.04
November 2030	1,404,467.51
December 2030	1,377,582.56
January 2031	1,351,137.40
February 2031	1,325,125.36
March 2031	1,299,539.85
April 2031	1,274,374.38
May 2031	1,249,622.56
June 2031	1,225,278.10
July 2031	1,201,334.79
August 2031	1,177,786.50
September 2031	1,154,627.22
October 2031	1,131,851.01
November 2031	1,109,452.00
December 2031	1,087,424.44
January 2032	1,065,762.64
February 2032	1,044,461.01
March 2032	1,023,514.02
April 2032	1,002,916.24
May 2032	982,662.32
June 2032	962,746.97
July 2032	943,164.99
August 2032	923,911.26

Aggregate Group III (Continued)

Distribution Date	Planned Balance
September 2032	$ 904,980.73
October 2032	886,368.43
November 2032	868,069.44
December 2032	850,078.95
January 2033	832,392.19
February 2033	815,004.48
March 2033	797,911.18
April 2033	781,107.76
May 2033	764,589.72
June 2033	748,352.65
July 2033	732,392.19
August 2033	716,704.05
September 2033	701,284.01
October 2033	686,127.89
November 2033	671,231.61
December 2033	656,591.11
January 2034	642,202.42
February 2034	628,061.60
March 2034	614,164.80
April 2034	600,508.21
May 2034	587,088.07
June 2034	573,900.69
July 2034	560,942.42
August 2034	548,209.68
September 2034	535,698.93
October 2034	523,406.70
November 2034	511,329.54
December 2034	499,464.09
January 2035	487,807.01
February 2035	476,355.02
March 2035	465,104.90
April 2035	454,053.45
May 2035	443,197.55
June 2035	432,534.10
July 2035	422,060.06
August 2035	411,772.44
September 2035	401,668.28
October 2035	391,744.67

Distribution Date	Planned Balance
November 2035	$ 381,998.75
December 2035	372,427.70
January 2036	363,028.73
February 2036	353,799.10
March 2036	344,736.13
April 2036	335,837.15
May 2036	327,099.54
June 2036	318,520.73
July 2036	310,098.18
August 2036	301,829.38
September 2036	293,711.88
October 2036	285,743.24
November 2036	277,921.07
December 2036	270,243.02
January 2037	262,706.78
February 2037	255,310.05
March 2037	248,050.59
April 2037	240,926.18
May 2037	233,934.64
June 2037	227,073.82
July 2037	220,341.60
August 2037	213,735.90
September 2037	207,254.66
October 2037	200,895.87
November 2037	194,657.53
December 2037	188,537.67
January 2038	182,534.37
February 2038	176,645.73
March 2038	170,869.87
April 2038	165,204.94
May 2038	159,649.13
June 2038	154,200.64
July 2038	148,857.73
August 2038	143,618.64
September 2038	138,481.67
October 2038	133,445.14
November 2038	128,507.40
December 2038	123,666.80

Distribution Date	Planned Balance
January 2039	$ 118,921.74
February 2039	114,270.64
March 2039	109,711.94
April 2039	105,244.10
May 2039	100,865.62
June 2039	96,575.00
July 2039	92,370.79
August 2039	88,251.53
September 2039	84,215.81
October 2039	80,262.23
November 2039	76,389.42
December 2039	72,596.00
January 2040	68,880.66
February 2040	65,242.07
March 2040	61,678.95
April 2040	58,190.01
May 2040	54,774.01
June 2040	51,429.70
July 2040	48,155.87
August 2040	44,951.33
September 2040	41,814.89
October 2040	38,745.39
November 2040	35,741.70
December 2040	32,802.69
January 2041	29,927.24
February 2041	27,114.27
March 2041	24,362.71
April 2041	21,671.50
May 2041	19,039.60
June 2041	16,465.99
July 2041	13,949.65
August 2041	11,489.60
September 2041	9,084.86
October 2041	6,734.47
November 2041	4,437.49
December 2041	2,192.97
January 2042 and thereafter	0.00

PN Class Planned Balances

Distribution Date	Planned Balance
Initial Balance	$1,139,000.00
January 2013	1,129,510.46
February 2013	1,118,799.26
March 2013	1,107,258.97
April 2013	1,094,903.97
May 2013	1,081,749.78
June 2013	1,067,813.03
July 2013	1,053,111.40
August 2013	1,037,663.66
September 2013	1,021,489.58
October 2013	1,004,609.95
November 2013	987,046.55
December 2013	968,822.05
January 2014	949,960.08
February 2014	930,485.10
March 2014	910,422.46

Distribution Date	Planned Balance
April 2014	$ 889,798.24
May 2014	868,639.36
June 2014	846,973.39
July 2014	824,828.62
August 2014	802,233.96
September 2014	780,040.65
October 2014	758,244.16
November 2014	736,840.02
December 2014	715,823.79
January 2015	695,191.10
February 2015	674,937.56
March 2015	655,058.91
April 2015	635,550.85
May 2015	616,409.18
June 2015	597,629.69
July 2015	579,208.25

Distribution Date	Planned Balance
August 2015	$ 561,140.74
September 2015	543,423.10
October 2015	526,051.31
November 2015	509,021.37
December 2015	492,329.33
January 2016	475,971.28
February 2016	459,943.33
March 2016	444,241.66
April 2016	428,862.47
May 2016	413,801.97
June 2016	399,056.45
July 2016	384,622.21
August 2016	370,495.60
September 2016	356,672.99
October 2016	343,150.79
November 2016	329,925.47

PN Class (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
December 2016	$ 316,993.48	March 2018	$ 155,924.18	June 2019	$ 49,313.59
January 2017	304,351.34	April 2018	147,234.10	July 2019	43,904.37
February 2017	291,995.63	May 2018	138,782.55	August 2019	38,692.37
March 2017	279,922.89	June 2018	130,566.53	September 2019	33,675.04
April 2017	268,129.78	July 2018	122,583.17	October 2019	28,849.87
May 2017	256,612.92	August 2018	114,829.55	November 2019	24,214.36
June 2017	245,368.99	September 2018	107,302.82	December 2019	19,766.06
July 2017	234,394.72	October 2018	100,000.14	January 2020	15,502.52
August 2017	223,686.85	November 2018	92,918.71	February 2020	11,421.35
September 2017	213,242.16	December 2018	86,055.74	March 2020	7,520.12
October 2017	203,057.45	January 2019	79,408.49	April 2020	3,796.50
November 2017	193,129.57	February 2019	72,974.23	May 2020	1,142.94
December 2017	183,455.38	March 2019	66,750.27	June 2020	0.01
January 2018	174,031.80	April 2019	60,733.93	July 2020 and thereafter	0.00
February 2018	164,855.74	May 2019	54,922.58		

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

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

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$537,074,265

FannieMae®

Guaranteed REMIC Pass-Through Certificates Fannie Mae REMIC Trust 2012-153

PROSPECTUS SUPPLEMENT

Deutsche Bank Securities

December 20, 2012