

**\$615,816,352**



**FannieMae®**

**Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2013-119**

**The Certificates**

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

**Payments to Certificateholders**

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

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

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

**The Fannie Mae Guaranty**

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

**The Trust and its Assets**

The trust will own

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

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

**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
PB(2) ...	1	\$140,854,000	PAC	2.00%	FIX	3136AHEY2	January 2043
PI(2) ....	1	70,427,000(3)	NTL	4.00	FIX/IO	3136AHEZ9	January 2043
PM .....	1	10,353,000	PAC	4.00	FIX	3136AHFA3	December 2043
KA .....	1	24,251,500	PAC	4.00	FIX	3136AHFB1	December 2043
KF .....	1	22,483,636	TAC/AD	(4)	FLT	3136AHFC9	December 2043
KS .....	1	8,431,364	TAC/AD	(4)	INV	3136AHFD7	December 2043
ZK .....	1	3,626,500	SUP	4.00	FIX/Z	3136AHFE5	December 2043
NE .....	2	10,000,000	PAC/AD	1.75	FIX	3136AHFF2	May 2043
ND(2) ...	2	102,455,743	PAC/AD	1.50	FIX	3136AHFG0	May 2043
NI(2) ....	2	55,727,871(3)	NTL	5.00	FIX/IO	3136AHFH8	May 2043
NT .....	2	5,560,273	PAC/AD	4.00	FIX	3136AHFJ4	December 2043
Z .....	2	45,128,731	SUP	4.00	FIX/Z	3136AHFK1	December 2043
IO .....	2	32,628,949(3)	NTL	5.00	FIX/IO	3136AHFL9	December 2043
PO .....	3	50,000,000	PT	0.00	PO	3136AHFM7	December 2043
IA .....	3	50,000,000(3)	NTL	5.00	FIX/IO	3136AHFN5	December 2043
SA .....	4	3,310,725	SC/SEQ	(4)	INV	3136AHFP0	November 2043
SM .....	4	1,705,524	SC/SEQ	(4)	INV	3136AHFQ8	November 2043
SN .....	4	1,705,524(3)	NTL	(4)	INV/IO	3136AHFR6	November 2043
VA .....	5	14,277,268	SC/SEQ/AD	3.00	FIX	3136AHFS4	October 2033
VZ .....	5	35,491,485	SC/SEQ	3.00	FIX/Z	3136AHFT2	October 2033
AG(2) ...	6	98,272,000	SEQ	2.50	FIX	3136AHFU9	September 2032
AI(2) ....	6	16,378,666(3)	NTL	3.00	FIX/IO	3136AHFV7	September 2032
VB(2) ...	6	11,356,055	SC/SEQ/AD	3.00	FIX	3136AHFW5	March 2025
ZB(2) ...	6	28,258,548	SC/SEQ	3.00	FIX/Z	3136AHFX3	December 2033
R .....		0	NPR	0	NPR	3136AHFY1	December 2043
RL .....		0	NPR	0	NPR	3136AHFZ8	December 2043

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

(2) Exchangeable classes.

(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.

(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 PD, PG, PJ, PA, NU, NG, NJ, NL, NA, EL, AH and AJ 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 November 27, 2013.

**Nomura**

November 21, 2013

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## AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated August 1, 2012 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
  - March 1, 2013, for all MBS issued on or after March 1, 2013,
  - February 1, 2012, for all MBS issued on or after February 1, 2012 and prior to March 1, 2013,
  - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
  - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
  - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
  - January 1, 2006, for all other MBS(as applicable, the “MBS Prospectus”);
- if you are purchasing a Group 4 or Group 5 Class or the VB, ZB, EL, R or RL Class, the disclosure documents relating to the applicable underlying REMIC and RCR certificates (the “Underlying REMIC Disclosure Documents”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

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

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

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

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

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

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

Nomura Securities International, Inc.  
Prospectus Department  
Worldwide Plaza  
309 West 49th Street  
New York, NY 10019-7316  
(telephone 1-212-667-1578)  
[mbstradesupport@us.nomura.com](mailto:mbstradesupport@us.nomura.com).

## SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of November 1, 2013. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.

### Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Class 2013-111-US REMIC Certificate
5	Class 2013-95-CM RCR Certificate Class 2013-96-DY RCR Certificate Class 2013-109-AY RCR Certificate
6	Subgroup 6a MBS
Subgroup 6a	Class 2013-95-CM RCR Certificate
Subgroup 6b	Class 2013-96-DY RCR Certificate
	Class 2013-109-AY RCR Certificate

### Group 1, Group 2, Group 3 and Subgroup 6a MBS

#### Characteristics of the Trust MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 1 MBS	\$210,000,000	4.00%	4.25% to 6.50%	241 to 360
Group 2 MBS	\$163,144,747	5.00%	5.25% to 7.50%	241 to 360
Group 3 MBS	\$ 50,000,000	5.00%	5.25% to 7.50%	241 to 360
Subgroup 6a MBS	\$109,863,871	3.00%	3.25% to 5.50%	181 to 240

#### Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 1 MBS	\$210,000,000	360	358	2	4.640%
Group 2 MBS	\$163,144,747	360	311	44	5.360%
Group 3 MBS	\$ 50,000,000	360	311	44	5.360%
Subgroup 6a MBS	\$109,863,871	240	226	13	3.558%

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

#### **Group 4, Group 5 and Subgroup 6b Underlying REMIC and RCR Certificates**

Exhibit A describes the underlying REMIC and RCR certificates in Group 4, Group 5 and Subgroup 6b, including certain information about the related mortgage loans. To learn more about the underlying REMIC and RCR Certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

#### **Settlement Date**

We expect to issue the certificates on November 27, 2013.

#### **Distribution Dates**

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

#### **Record Date**

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

#### **Book-Entry and Physical Certificates**

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

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

#### **Exchanging Certificates Through Combination and Recombination**

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

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

#### **Interest Rates**

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

During the initial interest accrual period, the KF and KS Classes will bear interest at the initial interest rates listed below. The initial interest rates listed below for the SA, SM and SN Classes are assumed rates. During each subsequent interest accrual period, the floating rate and inverse floating rate classes will bear interest based on the formulas indicated below, but always subject to the specified maximum and minimum interest rates:

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
KF .....	1.20000%	5.50000%	1.00%	LIBOR + 100 basis points
KS .....	11.46665%	11.99999%	0.00%	$11.99999\% - (2.6666651 \times \text{LIBOR})$
SA .....	11.19999%(2)	11.73333%	0.00%	$11.73333\% - (2.6666665 \times \text{LIBOR})$
SM .....	9.44999%(2)	9.89999%	0.00%	$9.89999\% - (2.25 \times \text{LIBOR})$
SN .....	1.74999%(2)	1.83333%	0.00%	$1.83333\% - (0.4166665 \times \text{LIBOR})$

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

(2) Assumed initial interest rates. The actual initial interest rates for these classes will be calculated on November 21, 2013, using the applicable formulas.

### Notional Classes

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

<u>Class</u>	
PI .....	50% of the PB Class
NI .....	49.5553801997% of the <i>sum</i> of the NE and ND Classes
IO .....	19.9999997548% of the Group 2 MBS
IA .....	100% of the PO Class
SN .....	100% of the SM Class
AI .....	16.6666659883% of the AG Class

### Distributions of Principal

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

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

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>185%</u>	<u>250%</u>	<u>300%</u>	<u>600%</u>	<u>1100%</u>	<u>1600%</u>
PB, PI, PD, PG, PJ and PA . .	15.7	6.3	5.7	5.7	5.7	5.7	5.7	3.5	2.2	1.7
PM .....	25.4	18.1	18.1	18.1	18.1	18.1	18.1	9.7	4.9	2.9
KA .....	26.7	15.8	12.6	7.5	3.2	3.2	3.2	1.8	1.2	0.9
KF and KS .....	25.6	20.6	18.8	16.8	16.9	8.2	2.9	1.2	0.7	0.6
ZK .....	29.7	27.7	26.9	25.9	9.2	0.9	0.6	0.3	0.2	0.1

Group 2 Classes	PSA Prepayment Assumption							
	0%	100%	150%	200%	400%	800%	1200%	1800%
NE, ND, NI, NU, NG, NJ, NL and NA . . .	11.3	4.4	3.7	3.7	3.7	1.8	0.9	0.1
NT . . . . .	19.5	14.1	14.1	14.1	14.1	6.5	3.4	0.1
Z . . . . .	25.5	16.5	14.2	11.5	1.3	0.3	0.2	0.1
IO . . . . .	20.2	9.5	7.6	6.3	3.4	1.5	0.8	0.1

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>300%</u>	<u>600%</u>	<u>1200%</u>	<u>1800%</u>
PO and IA .....	20.2	9.5	4.5	2.2	0.8	0.1

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>300%</u>	<u>600%</u>	<u>1200%</u>	<u>1800%</u>
SA .....	27.3	16.5	1.3	0.4	0.2	0.1
SM and SN .....	29.3	24.4	3.9	1.2	0.4	0.1

<u>Group 5 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>170%</u>	<u>400%</u>	<u>700%</u>
VA .....	6.0	6.0	5.8	4.4	3.1
VZ .....	18.6	15.7	14.0	9.1	5.6

<u>Group 6 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>170%</u>	<u>400%</u>	<u>700%</u>
AG, AI, AH and AJ .....	10.9	6.3	4.9	2.7	1.6
VB .....	6.0	6.0	5.9	4.7	3.3
ZB .....	19.0	16.2	14.7	9.7	5.9
EL .....	19.0	16.2	14.5	9.2	5.5

\* 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. Finally, if we determine that the above methods for establishing LIBOR are no longer viable, we may in our discretion designate an alternative method or, if appropriate, an alternative index for the determination of monthly interest rates on the floating rate and inverse floating rate classes. We will designate any such alternative taking into account general comparability and other factors; however, in such case, we can provide no assurance that such alternative will yield the same or similar economic results over the lives of the related classes.

*Payments on the Group 4 and Group 5 Classes and the VB, ZB or EL Classes in Group 6 will be affected by the applicable payment priorities governing the related underlying REMIC and RCR certificates.* If you invest in a Group 4 or Group 5 Class or the VB, ZB or EL Class, the rate at which you receive payments will be affected by the applicable priority sequences governing principal payments on the related underlying REMIC and RCR certificates.

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

In addition, as described in the related Underlying REMIC Disclosure Document, the Group 4 Underlying REMIC Certificate is a support class. A support class is entitled to receive payments on a distribution date only if scheduled payments of principal have been made on certain other classes in the related underlying REMIC trust. Accordingly, a support class may receive no principal payments for an extended period or may receive principal payments that may vary widely from period to period.

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

## DESCRIPTION OF THE CERTIFICATES

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

### General

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



thereto dated as of November 1, 2013 (the “Issue Date”). We will issue the Guaranteed REMIC Pass-Through Certificates (the “REMIC Certificates”) pursuant to that trust agreement and supplement. We will issue the Combinable and Recombinable REMIC Certificates (the “RCR Certificates” and, together with the REMIC Certificates, the “Certificates”) pursuant to a separate trust agreement dated as of May 1, 2010 and a supplement thereto dated as of the Issue Date (together with the trust agreement and supplement relating to the REMIC Certificates, the “Trust Agreement”). We will execute the Trust Agreement in our corporate capacity and as trustee (the “Trustee”). In general, the term “Classes” includes the Classes of REMIC Certificates and RCR Certificates.

The assets of the Trust will include:

- three groups and one subgroup of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” and “Subgroup 6a MBS,” and together, the “Trust MBS”), and
- two groups and one subgroup of previously issued REMIC and RCR certificates (the “Group 4 Underlying REMIC Certificate,” “Group 5 Underlying RCR Certificates,” and “Subgroup 6b Underlying RCR Certificates,” and together, the “Underlying REMIC and RCR Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”), as further described in Exhibit A.

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

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

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

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

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

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

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

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

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

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

## **The Trust MBS**

The Trust MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the Trust MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years in the case of the Group 1 MBS, Group 2 MBS and Group 3 MBS; and up to 20 years in the case of the Subgroup 6a MBS.

In addition, the pools of mortgage loans backing the Group 1 MBS, Group 2 MBS and Group 3 MBS have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Special Feature Mortgage Loans—*Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits*” in the MBS Prospectus dated March 1, 2013. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at [www.fanniemae.com](http://www.fanniemae.com). For additional information about the particular pools underlying the Group 1 MBS, Group 2 MBS and Group 3 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—Refinancing of Loans; Sale of Property—*“Jumbo-conforming” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in the MBS Prospectus dated March 1, 2013.

For additional information, see “Summary—Group 1, Group 2, Group 3 and Subgroup 6a MBS—Characteristics of the Trust MBS” in this prospectus supplement and “The Mortgage Loan Pools” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

## **The Underlying REMIC and RCR Certificates**

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

In addition, the pools of mortgage loans backing the Group 4 Underlying REMIC Certificate have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Special Feature Mortgage Loans—*Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits*” in the MBS

Prospectus dated March 1, 2013. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at [www.fanniemae.com](http://www.fanniemae.com). For additional information about the particular pools backing the Group 4 Underlying REMIC Certificate, see the Final Data Statement for the related trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—Refinancing of Loans; Sale of Property—*“Jumbo-conforming” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in the MBS Prospectus dated March 1, 2013.

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

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

## Distributions of Interest

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

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

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

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

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

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

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

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

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

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

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

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

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

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

“Aggregate Group II” consists of the KF and KS Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II to KF and KS, pro rata, until retired.

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

- *Group 2*

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

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

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

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

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

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

- first*, to NE and ND, pro rata, until retired; and
- second*, to NT until retired.

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

- *Group 3*

The Group 3 Principal Distribution Amount to PO until retired. } Pass-Through Class

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

- *Group 4*

The Group 4 Principal Distribution Amount to SA and SM, in that order, until retired. } Structured Collateral/ Sequential Pay Classes

The “Group 4 Principal Distribution Amount” is the principal then paid on the Group 4 Underlying REMIC Certificate.

- *Group 5*

The VZ Accrual Amount to VA until retired, and thereafter to VZ. } Accretion Directed Class and Accrual Class

The Group 5 Cash Flow Distribution Amount to VA and VZ, in that order, until retired. } Structured Collateral/ Sequential Pay Classes

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

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

- *Group 6*

The ZB Accrual Amount to VB until retired, and thereafter to ZB. } Accretion Directed Class and Accrual Class

The Subgroup 6a Cash Flow Distribution Amount to AG, VB and ZB, in that order, until retired. } Sequential Pay Classes

The Subgroup 6b Cash Flow Distribution Amount to VB and ZB, in that order, until retired. } Structured Collateral/ Sequential Pay Classes

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

The “Subgroup 6b Cash Flow Distribution Amount” is the principal then paid on the Subgroup 6b Underlying RCR Certificates.

## Structuring Assumptions

*Pricing Assumptions.* Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage



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

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 2, Group 3 and Subgroup 6a MBS—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 November 27, 2013; and
- each Distribution Date occurs on the 25th day of a month.

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

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

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

<u>Groups and Class</u>	<u>Structuring Ranges and Structuring Speed</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 125% and 300% PSA	Between 125% and 300% PSA
KA Class Planned Balances	Between 185% and 300% PSA	Between 185% and 300% PSA
Aggregate Group II Targeted Balances	150% PSA	N/A
Aggregate Group III Planned Balances	Between 150% and 400% PSA	Between 150% and 400% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I . . . . .	PB and PM
Aggregate Group II . . . . .	KF and KS
Aggregate Group III . . . . .	NE, ND and NT

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

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

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

- We will distribute any excess of principal distributions over the amount necessary to reduce an Aggregate Group or a Class to its scheduled balance in any month. As a result, the likelihood of reducing an Aggregate Group or a Class to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.
- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Range or Effective Range, principal distributions may be insufficient to reduce the applicable Aggregate Groups and the KA Class to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.
- The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. As a result, the actual Effective Ranges will likely differ from the Initial Effective Ranges specified above. For the same reason, the applicable Aggregate Groups and the KA Class might not be reduced to their scheduled balances each month even if the related Mortgage Loans prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.
- The actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.
- The principal payment stability of each Aggregate Group or Class having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the applicable Aggregate Group or Class 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 Fixed Rate Interest Only Classes.*** The yields to investors in the Fixed Rate Interest Only Classes will be very sensitive to the rate of principal payments (including prepayments) of the related Mortgage Loans. The Mortgage Loans generally can be prepaid at any time without penalty. On the basis of the assumptions described below, the yield to maturity on each Fixed Rate Interest Only Class would be 0% if prepayments of the related Mortgage Loans were to occur at the following constant rates:

<u>Class</u>	<u>% PSA</u>
PI .....	438%
NI .....	485%
IO .....	437%
IA .....	437%
AI .....	202%

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

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

<u>Class</u>	<u>Price*</u>
PI .....	17.250%
NI .....	15.250%
IO .....	15.125%
IA .....	15.125%
AI .....	13.000%

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

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

### **Sensitivity of the PI Class to Prepayments**

	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>185%</u>	<u>250%</u>	<u>300%</u>	<u>600%</u>	<u>1100%</u>	<u>1600%</u>
Pre-Tax Yields to Maturity .....	15.4%	9.7%	7.2%	7.2%	7.2%	7.2%	7.2%	(10.3)%	(42.3)%	(69.9)%

### Sensitivity of the NI Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>200%</u>	<u>400%</u>	<u>800%</u>	<u>1200%</u>	<u>1800%</u>
Pre-Tax Yields to Maturity . . . . .	20.6%	13.0%	6.6%	6.6%	6.6%	(35.5)%	(97.4)%	*

### Sensitivity of the IO Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>200%</u>	<u>400%</u>	<u>800%</u>	<u>1200%</u>	<u>1800%</u>
Pre-Tax Yields to Maturity . . . . .	28.5%	25.0%	21.5%	17.9%	2.9%	(31.3)%	(75.4)%	*

### Sensitivity of the IA Class to Prepayments

	PSA Prepayment Assumption					
	50%	100%	300%	600%	1200%	1800%
Pre-Tax Yields to Maturity . . . . .	28.5%	25.0%	10.6%	(13.4)%	(75.3)%	*

### Sensitivity of the AI Class to Prepayments

	PSA Prepayment Assumption				
	50%	100%	170%	400%	700%
Pre-Tax Yields to Maturity . . . . .	12.9%	9.0%	3.0%	(20.8)%	(55.9)%

*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 KS, SA and SN Classes would lose money on their initial investments under certain Index and prepayment scenarios.

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

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

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

<u>Class</u>	<u>Price*</u>
KS .....	101.000%
SA .....	101.000%
SM .....	97.625%
SN .....	2.500%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>185%</u>	<u>250%</u>	<u>300%</u>	<u>600%</u>	<u>1100%</u>	<u>1600%</u>
0.1% .....	11.9%	11.9%	11.9%	11.9%	11.9%	11.8%	11.6%	11.0%	10.5%	10.0%
0.2% .....	11.6%	11.6%	11.6%	11.6%	11.6%	11.5%	11.3%	10.8%	10.2%	9.8%
2.2% .....	6.2%	6.2%	6.2%	6.2%	6.2%	6.1%	6.0%	5.7%	5.4%	5.1%
4.5% .....	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	(0.1)%	(0.1)%	(0.2)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>300%</u>	<u>600%</u>	<u>1200%</u>	<u>1800%</u>
0.1% .....	11.6%	11.6%	10.8%	9.3%	5.4%	(1.6)%
0.2% .....	11.3%	11.3%	10.6%	9.1%	5.3%	(1.6)%
2.2% .....	5.9%	5.9%	5.4%	4.6%	2.4%	(1.6)%
4.4% .....	0.0%	0.0%	(0.1)%	(0.3)%	(0.8)%	(1.6)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>300%</u>	<u>600%</u>	<u>1200%</u>	<u>1800%</u>
0.1% .....	10.1%	10.1%	10.6%	12.2%	16.3%	44.6%
0.2% .....	9.9%	9.9%	10.4%	11.9%	16.1%	44.6%
2.2% .....	5.2%	5.2%	5.8%	7.5%	12.3%	44.6%
4.4% .....	0.1%	0.1%	0.8%	2.7%	8.0%	44.6%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>300%</u>	<u>600%</u>	<u>1200%</u>	<u>1800%</u>
0.1% .....	83.1%	83.1%	73.5%	(26.3)%	*	*
0.2% .....	81.0%	81.0%	71.1%	(29.1)%	*	*
2.2% .....	40.7%	40.7%	20.7%	(88.3)%	*	*
4.4% .....	*	*	*	*	*	*

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

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

<u>Class</u>	<u>Price</u>
PO .....	94.00%

**Sensitivity of the PO Class to Prepayments**

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>300%</u>	<u>600%</u>	<u>1200%</u>	<u>1800%</u>
Pre-Tax Yields to Maturity .....	0.5%	0.7%	1.4%	3.0%	8.0%	97.7%

**Weighted Average Lives of the Certificates**

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

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

- the timing of changes in the rate of principal distributions,
- the priority sequences of distributions of principal of the Classes (other than the Group 3 Classes), and
- in the case of the Group 4 and Group 5 Classes and the VB, ZB and EL Classes in Group 6, the applicable priority sequences affecting principal payments on the related Underlying REMIC and RCR Certificates.

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

The effect of these factors may differ as to various Classes and the effects on any Class may vary at different times during the life of that Class. Accordingly, we can give no assurance as to the weighted average life of any Class. Further, to the extent the prices of the Certificates represent discounts or premiums to their original principal balances, variability in the weighted average lives of those Classes of Certificates could result in variability in the related yields to

maturity. For an example of how the weighted average lives of the Classes may be affected at various constant prepayment rates, see the Decrement Tables below.

### Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	360 months	6.50%
Group 2 MBS	360 months	360 months	7.50%
Group 3 MBS	360 months	360 months	7.50%
Group 4 Underlying REMIC Certificate	360 months	359 months	6.50%
Group 5 Underlying RCR Certificates	240 months	(1)	5.50%
Subgroup 6a MBS	240 months	240 months	5.50%
Subgroup 6b Underlying RCR Certificates	240 months	(2)	5.50%

(1) The Mortgage Loans backing the Group 5 Underlying RCR Certificates listed below are assumed to have the following remaining terms to maturity:

2013-95-CM	237 months
2013-96-DY	237 months
2013-109-AY	238 months

(2) The Mortgage Loans backing the Subgroup 6b Underlying RCR Certificates listed below are assumed to have the following remaining terms to maturity:

2013-95-CM	237 months
2013-96-DY	237 months
2013-109-AY	238 months

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

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

## Percent of Original Principal Balances Outstanding

Date	PB, PI†, PD, PG, PJ and PA Classes										PM Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	185%	250%	300%	600%	1100%	1600%	0%	100%	125%	150%	185%	250%	300%	600%	1100%	1600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2014	98	95	95	95	95	95	95	95	95	95	100	100	100	100	100	100	100	100	100	100
November 2015	97	87	85	85	85	85	85	85	56	26	100	100	100	100	100	100	100	100	100	100
November 2016	95	77	73	73	73	73	73	54	14	0	100	100	100	100	100	100	100	100	100	23
November 2017	93	67	61	61	61	61	61	31	0	0	100	100	100	100	100	100	100	100	99	1
November 2018	90	58	51	51	51	51	51	17	0	0	100	100	100	100	100	100	100	100	33	*
November 2019	88	49	41	41	41	41	41	8	0	0	100	100	100	100	100	100	100	100	11	*
November 2020	86	41	33	33	33	33	33	2	0	0	100	100	100	100	100	100	100	100	4	*
November 2021	83	33	25	25	25	25	25	0	0	0	100	100	100	100	100	100	100	81	1	*
November 2022	80	26	18	18	18	18	18	0	0	0	100	100	100	100	100	100	100	50	*	0
November 2023	77	20	13	13	13	13	13	0	0	0	100	100	100	100	100	100	100	31	*	0
November 2024	74	14	9	9	9	9	9	0	0	0	100	100	100	100	100	100	100	19	*	0
November 2025	71	8	5	5	5	5	5	0	0	0	100	100	100	100	100	100	100	12	*	0
November 2026	67	3	3	3	3	3	3	0	0	0	100	100	100	100	100	100	100	7	*	0
November 2027	63	1	1	1	1	1	1	0	0	0	100	100	100	100	100	100	100	5	*	0
November 2028	59	0	0	0	0	0	0	0	0	0	100	85	85	85	85	85	85	3	*	0
November 2029	55	0	0	0	0	0	0	0	0	0	100	66	66	66	66	66	66	2	*	0
November 2030	50	0	0	0	0	0	0	0	0	0	100	52	52	52	52	52	52	1	*	0
November 2031	45	0	0	0	0	0	0	0	0	0	100	40	40	40	40	40	40	1	*	0
November 2032	40	0	0	0	0	0	0	0	0	0	100	31	31	31	31	31	31	*	*	0
November 2033	34	0	0	0	0	0	0	0	0	0	100	23	23	23	23	23	23	*	*	0
November 2034	28	0	0	0	0	0	0	0	0	0	100	17	17	17	17	17	17	*	0	0
November 2035	21	0	0	0	0	0	0	0	0	0	100	13	13	13	13	13	13	*	0	0
November 2036	14	0	0	0	0	0	0	0	0	0	100	9	9	9	9	9	9	*	0	0
November 2037	7	0	0	0	0	0	0	0	0	0	100	7	7	7	7	7	7	*	0	0
November 2038	0	0	0	0	0	0	0	0	0	0	87	5	5	5	5	5	5	*	0	0
November 2039	0	0	0	0	0	0	0	0	0	0	3	3	3	3	3	3	3	*	0	0
November 2040	0	0	0	0	0	0	0	0	0	0	2	2	2	2	2	2	2	*	0	0
November 2041	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	1	*	0	0
November 2042	0	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	*	0	0
November 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	15.7	6.3	5.7	5.7	5.7	5.7	5.7	3.5	2.2	1.7	25.4	18.1	18.1	18.1	18.1	18.1	18.1	9.7	4.9	2.9

Date	KA Class										KF and KS Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	185%	250%	300%	600%	1100%	1600%	0%	100%	125%	150%	185%	250%	300%	600%	1100%	1600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2014	100	100	100	96	91	91	91	91	91	22	100	100	100	100	100	100	99	64	5	0
November 2015	100	100	100	88	72	72	72	30	0	0	99	99	99	99	99	88	70	0	0	0
November 2016	100	100	100	78	48	48	48	0	0	0	99	99	99	99	99	70	39	0	0	0
November 2017	100	100	100	70	30	30	30	0	0	0	98	98	98	98	98	57	18	0	0	0
November 2018	100	100	100	64	16	16	16	0	0	0	97	97	97	97	97	49	6	0	0	0
November 2019	100	100	100	59	7	7	7	0	0	0	97	97	97	97	97	45	1	0	0	0
November 2020	100	100	100	56	1	1	1	0	0	0	96	96	96	96	96	43	*	0	0	0
November 2021	100	100	99	54	0	0	0	0	0	0	96	96	96	96	96	41	*	0	0	0
November 2022	100	100	94	47	0	0	0	0	0	0	95	95	95	95	95	38	*	0	0	0
November 2023	100	100	85	38	0	0	0	0	0	0	94	94	94	94	94	35	*	0	0	0
November 2024	100	100	74	27	0	0	0	0	0	0	94	94	94	94	90	31	*	0	0	0
November 2025	100	100	60	15	0	0	0	0	0	0	93	93	93	93	82	28	*	0	0	0
November 2026	100	98	46	2	0	0	0	0	0	0	92	92	92	92	75	25	*	0	0	0
November 2027	100	81	30	0	0	0	0	0	0	0	91	91	91	82	67	21	*	0	0	0
November 2028	100	64	15	0	0	0	0	0	0	0	90	90	90	71	59	18	*	0	0	0
November 2029	100	46	0	0	0	0	0	0	0	0	90	90	89	60	52	16	*	0	0	0
November 2030	100	29	0	0	0	0	0	0	0	0	89	89	77	50	45	13	*	0	0	0
November 2031	100	12	0	0	0	0	0	0	0	0	88	88	65	40	39	11	*	0	0	0
November 2032	100	0	0	0	0	0	0	0	0	0	87	83	53	31	33	9	*	0	0	0
November 2033	100	0	0	0	0	0	0	0	0	0	86	69	42	22	28	8	*	0	0	0
November 2034	100	0	0	0	0	0	0	0	0	0	85	56	31	13	23	6	*	0	0	0
November 2035	100	0	0	0	0	0	0	0	0	0	83	43	21	6	19	5	*	0	0	0
November 2036	100	0	0	0	0	0	0	0	0	0	82	31	12	0	15	4	*	0	0	0
November 2037	100	0	0	0	0	0	0	0	0	0	81	19	3	0	12	3	*	0	0	0
November 2038	100	0	0	0	0	0	0	0	0	0	80	8	0	0	9	2	*	0	0	0
November 2039	87	0	0	0	0	0	0	0	0	0	79	0	0	0	7	2	*	0	0	0
November 2040	35	0	0	0	0	0	0	0	0	0	77	0	0	0	5	1	*	0	0	0
November 2041	0	0	0	0	0	0	0	0	0	0	60	0	0	0	3	1	*	0	0	0
November 2042	0	0	0	0	0	0	0	0	0	0	12	0	0	0	1	*	*	0	0	0
November 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	26.7	15.8	12.6	7.5	3.2	3.2	3.2	1.8	1.2	0.9	25.6	20.6	18.8	16.8	16.9	8.2	2.9	1.2	0.7	0.6

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

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

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

Date	ZK Class										NE, ND, NI†, NU, NG, NJ, NL and NA Classes							
	PSA Prepayment Assumption										PSA Prepayment Assumption							
	0%	100%	125%	150%	185%	250%	300%	600%	1100%	1600%	0%	100%	150%	200%	400%	800%	1200%	1800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2014	104	104	104	104	104	41	0	0	0	0	97	87	83	83	83	69	35	0
November 2015	108	108	108	108	108	0	0	0	0	0	94	75	67	67	67	33	6	0
November 2016	113	113	113	113	113	0	0	0	0	0	91	63	53	53	53	14	0	0
November 2017	117	117	117	117	117	0	0	0	0	0	87	52	40	40	40	5	0	0
November 2018	122	122	122	122	122	0	0	0	0	0	83	42	28	28	28	*	0	0
November 2019	127	127	127	127	127	0	0	0	0	0	79	32	19	19	19	0	0	0
November 2020	132	132	132	132	131	0	0	0	0	0	75	22	13	13	13	0	0	0
November 2021	138	138	138	138	114	0	0	0	0	0	71	13	8	8	8	0	0	0
November 2022	143	143	143	143	78	0	0	0	0	0	66	5	5	5	5	0	0	0
November 2023	149	149	149	149	29	0	0	0	0	0	61	2	2	2	2	0	0	0
November 2024	155	155	155	155	0	0	0	0	0	0	56	*	*	*	*	0	0	0
November 2025	161	161	161	161	0	0	0	0	0	0	50	0	0	0	0	0	0	0
November 2026	168	168	168	168	0	0	0	0	0	0	44	0	0	0	0	0	0	0
November 2027	175	175	175	175	0	0	0	0	0	0	38	0	0	0	0	0	0	0
November 2028	182	182	182	182	0	0	0	0	0	0	31	0	0	0	0	0	0	0
November 2029	189	189	189	189	0	0	0	0	0	0	24	0	0	0	0	0	0	0
November 2030	197	197	197	197	0	0	0	0	0	0	17	0	0	0	0	0	0	0
November 2031	205	205	205	205	0	0	0	0	0	0	9	0	0	0	0	0	0	0
November 2032	214	214	214	214	0	0	0	0	0	0	*	0	0	0	0	0	0	0
November 2033	222	222	222	222	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2034	231	231	231	231	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2035	241	241	241	241	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2036	251	251	251	238	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2037	261	261	261	191	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2038	271	271	227	149	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2039	282	260	171	111	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2040	294	186	120	77	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2041	306	116	74	47	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2042	318	51	32	20	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	29.7	27.7	26.9	25.9	9.2	0.9	0.6	0.3	0.2	0.1	11.3	4.4	3.7	3.7	3.7	1.8	0.9	0.1

Date	NT Class								Z Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	150%	200%	400%	800%	1200%	1800%	0%	100%	150%	200%	400%	800%	1200%	1800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2014	100	100	100	100	100	100	100	0	104	104	104	93	51	0	0	0
November 2015	100	100	100	100	100	100	100	0	108	108	108	90	21	0	0	0
November 2016	100	100	100	100	100	100	61	0	113	113	113	88	6	0	0	0
November 2017	100	100	100	100	100	100	17	0	117	117	117	89	*	0	0	0
November 2018	100	100	100	100	100	100	5	0	122	122	120	89	*	0	0	0
November 2019	100	100	100	100	100	51	1	0	127	127	119	86	*	0	0	0
November 2020	100	100	100	100	100	26	*	0	132	132	114	80	*	0	0	0
November 2021	100	100	100	100	100	13	*	0	138	138	107	74	*	0	0	0
November 2022	100	100	100	100	100	6	*	0	143	140	99	67	*	0	0	0
November 2023	100	100	100	100	100	3	*	0	149	131	90	59	*	0	0	0
November 2024	100	100	100	100	100	2	*	0	155	121	81	52	*	0	0	0
November 2025	100	76	76	76	76	1	*	0	161	111	72	45	*	0	0	0
November 2026	100	55	55	55	55	*	*	0	168	101	64	39	*	0	0	0
November 2027	100	40	40	40	40	*	*	0	175	91	56	33	*	0	0	0
November 2028	100	28	28	28	28	*	*	0	182	81	48	28	*	0	0	0
November 2029	100	20	20	20	20	*	*	0	189	71	41	23	*	0	0	0
November 2030	100	14	14	14	14	*	0	0	197	62	35	19	*	0	0	0
November 2031	100	10	10	10	10	*	0	0	205	53	29	15	*	0	0	0
November 2032	100	7	7	7	7	*	0	0	214	45	24	12	*	0	0	0
November 2033	4	4	4	4	4	*	0	0	212	37	19	10	*	0	0	0
November 2034	3	3	3	3	3	*	0	0	198	30	15	7	*	0	0	0
November 2035	2	2	2	2	2	*	0	0	182	23	11	5	*	0	0	0
November 2036	1	1	1	1	1	*	0	0	165	17	8	4	*	0	0	0
November 2037	1	1	1	1	1	*	0	0	146	11	5	2	*	0	0	0
November 2038	*	*	*	*	*	*	0	0	126	5	2	1	*	0	0	0
November 2039	0	0	0	0	0	0	0	0	105	0	0	0	0	0	0	0
November 2040	0	0	0	0	0	0	0	0	81	0	0	0	0	0	0	0
November 2041	0	0	0	0	0	0	0	0	56	0	0	0	0	0	0	0
November 2042	0	0	0	0	0	0	0	0	29	0	0	0	0	0	0	0
November 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	19.5	14.1	14.1	14.1	14.1	6.5	3.4	0.1	25.5	16.5	14.2	11.5	1.3	0.3	0.2	0.1

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



[illegible]

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

Date	VB Class					ZB Class					EL Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	170%	400%	700%	0%	100%	170%	400%	700%	0%	100%	170%	400%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2014	92	92	92	92	92	103	103	103	103	103	100	100	100	100	100
November 2015	85	85	85	85	85	106	106	106	106	106	100	100	100	100	100
November 2016	77	77	77	77	74	109	109	109	109	109	100	100	100	100	99
November 2017	68	68	68	68	23	113	113	113	113	113	100	100	100	100	87
November 2018	60	60	60	57	0	116	116	116	116	73	100	100	100	99	52
November 2019	51	51	51	38	0	120	120	120	120	40	100	100	100	96	28
November 2020	42	42	42	0	0	123	123	123	115	22	100	100	100	82	15
November 2021	33	33	33	0	0	127	127	127	86	12	100	100	100	61	8
November 2022	23	23	21	0	0	131	131	131	61	6	100	100	99	43	4
November 2023	13	13	4	0	0	135	135	135	42	3	100	100	98	30	2
November 2024	3	3	0	0	0	139	139	134	29	2	100	100	95	21	1
November 2025	0	0	0	0	0	140	138	120	19	1	100	98	86	14	1
November 2026	0	0	0	0	0	140	135	102	13	*	100	97	72	9	*
November 2027	0	0	0	0	0	140	127	78	8	*	100	91	56	6	*
November 2028	0	0	0	0	0	140	108	57	5	*	100	77	41	4	*
November 2029	0	0	0	0	0	140	78	39	3	*	100	56	27	2	*
November 2030	0	0	0	0	0	137	49	23	1	*	98	35	16	1	*
November 2031	0	0	0	0	0	128	22	10	1	*	91	16	7	*	*
November 2032	0	0	0	0	0	73	2	1	*	*	52	1	1	*	*
November 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average															
Life (years)**	6.0	6.0	5.9	4.7	3.3	19.0	16.2	14.7	9.7	5.9	19.0	16.2	14.5	9.2	5.5

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

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	250% PSA
2	200% PSA
3	300% PSA
4	300% PSA
5	170% PSA
6	170% PSA

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

### Taxation of Beneficial Owners of Residual Certificates

The Holder of a Residual Certificate will be considered to be the holder of the “residual interest” in the related REMIC. Such Holder generally will be required to report its daily portion of the taxable income or net loss of the REMIC to which that Certificate relates. In certain periods, a Holder of a Residual Certificate may be required to recognize taxable income without being

entitled to receive a corresponding amount of cash. Pursuant to the Trust Agreement, we will be obligated to provide to the Holder of a Residual Certificate (i) information necessary to enable it to prepare its federal income tax returns and (ii) any reports regarding the Residual Class that may be required under the Code. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Residual Certificates” in the REMIC Prospectus.

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

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

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

### **PLAN OF DISTRIBUTION**

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

### **LEGAL MATTERS**

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

# Exhibit A

## Group 4 Underlying REMIC Certificate

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	November 2013 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2013-111	US	October 2013	3136AGN24	(2)	INV	November 2043	SUP	\$26,224,091	0.98069399	\$5,016,249.76	4.442%	334	23

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

(2) This class bears interest as described in the related Underlying REMIC Disclosure Document.

## Group 5 Underlying RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	November 2013 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2013-95	CM	August 2013	3136AGCU4	3.0%	FIX	September 2033	SEQ	\$26,102,913	1.00000000	\$20,364,935.00	3.647%	224	10
2013-96	DY	August 2013	3136AGBP6	3.0	FIX	September 2033	SEQ	21,898,572	1.00000000	17,084,798.00	3.697	232	7
2013-109	AY	September 2013	3136AGRZ7	3.0	FIX	October 2033	SEQ	29,790,000	1.00000000	12,319,020.00	(2)	(2)	(2)

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

(2) The Class 2013-109-AY RCR Certificate is formed by a combination of the Fannie Mae REMIC certificates listed below having the following characteristics:

Class	Interest Type	Principal Type	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2013-109-VA	FIX	SEQ/AD	3.622%	226	12
2013-109-AV	FIX	SEQ/AD	3.622	226	12
2013-109-ZA	FIX/Z	SEQ	3.622	226	12
2013-109-BY	FIX	SEQ	3.655	232	7

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.

### Subgroup 6b Underlying RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	November 2013 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2013-95	CM	August 2013	3136AGCU4	3.0%	FIX	September 2033	SEQ	\$26,102,913	1.00000000	\$ 5,737,978.00	3.647%	224	10
2013-96	DY	August 2013	3136AGBP6	3.0	FIX	September 2033	SEQ	21,898,572	1.00000000	4,813,774.00	3.697	232	7
2013-109	AY	September 2013	3136AGRZ7	3.0	FIX	October 2033	SEQ	29,790,000	1.00000000	17,470,980.00	(2)	(2)	(2)

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

(2) The Class 2013-109-AY RCR Certificate is formed by a combination of the Fannie Mae REMIC certificates listed below having the following characteristics:

Class	Interest Type	Principal Type	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2013-109-VA	FIX	SEQ/AD	3.622%	226	12
2013-109-AV	FIX	SEQ/AD	3.622	226	12
2013-109-ZA	FIX/Z	SEQ	3.622	226	12
2013-109-BY	FIX	SEQ	3.655	232	7

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

## Schedule 1

## Available Recombinations(1)

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
<b>Recombination 1</b>								
PB	\$140,854,000	PD	\$140,854,000	PAC	2.50%	FIX	3136AHGA2	January 2043
PI	17,606,750(3)							
<b>Recombination 2</b>								
PB	140,854,000	PG	140,854,000	PAC	3.00	FIX	3136AHGB0	January 2043
PI	35,213,500(3)							
<b>Recombination 3</b>								
PB	140,854,000	PJ	140,854,000	PAC	3.50	FIX	3136AHGC8	January 2043
PI	52,820,250(3)							
<b>Recombination 4</b>								
PB	140,854,000	PA	140,854,000	PAC	4.00	FIX	3136AHGD6	January 2043
PI	70,427,000(3)							
<b>Recombination 5</b>								
ND	102,455,743	NU	102,455,743	PAC/AD	1.75	FIX	3136AHGE4	May 2043
NI	5,122,787(3)							
<b>Recombination 6</b>								
ND	102,455,743	NG	102,455,743	PAC/AD	2.00	FIX	3136AHGF1	May 2043
NI	10,245,574(3)							
<b>Recombination 7</b>								
ND	102,455,743	NJ	102,455,743	PAC/AD	2.50	FIX	3136AHGG9	May 2043
NI	20,491,149(3)							
<b>Recombination 8</b>								
ND	102,455,743	NL	102,455,743	PAC/AD	3.00	FIX	3136AHGH7	May 2043
NI	30,736,723(3)							
<b>Recombination 9</b>								
ND	102,455,743	NA	102,455,743	PAC/AD	4.00	FIX	3136AHGJ3	May 2043
NI	51,227,872(3)							
<b>Recombination 10</b>								
VB	11,356,055	EL(4)	39,614,603	SC/SEQ	3.00	FIX	3136AHGK0	December 2033
ZB	28,258,548							



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 11								
AG	\$ 98,272,000	AH	\$ 98,272,000	SEQ	2.75%	FIX	3136AHGL8	September 2032
AI	8,189,333(3)							
Recombination 12								
AG	98,272,000	AJ	98,272,000	SEQ	3.00	FIX	3136AHGM6	September 2032
AI	16,378,666(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.
- (4) Principal payments on the REMIC Certificates in Recombination 10 from the ZB Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.

## Principal Balance Schedules

### *Aggregate Group I Planned Balances*

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$151,207,000.00	October 2018 . . . . .	\$ 83,405,678.57	September 2023 . . . . .	\$ 29,876,110.00
December 2013 . . . . .	150,803,099.03	November 2018 . . . . .	82,233,161.43	October 2023 . . . . .	29,311,571.78
January 2014 . . . . .	150,354,608.56	December 2018 . . . . .	81,068,900.14	November 2023 . . . . .	28,757,231.63
February 2014 . . . . .	149,861,698.34	January 2019 . . . . .	79,912,839.50	December 2023 . . . . .	28,212,910.47
March 2014 . . . . .	149,324,566.85	February 2019 . . . . .	78,764,924.65	January 2024 . . . . .	27,678,432.29
April 2014 . . . . .	148,743,441.24	March 2019 . . . . .	77,625,101.12	February 2024 . . . . .	27,153,624.11
May 2014 . . . . .	148,118,577.17	April 2019 . . . . .	76,493,314.77	March 2024 . . . . .	26,638,315.95
June 2014 . . . . .	147,450,258.67	May 2019 . . . . .	75,369,511.82	April 2024 . . . . .	26,132,340.75
July 2014 . . . . .	146,738,798.01	June 2019 . . . . .	74,253,638.86	May 2024 . . . . .	25,635,534.34
August 2014 . . . . .	145,984,535.43	July 2019 . . . . .	73,145,642.81	June 2024 . . . . .	25,147,735.37
September 2014 . . . . .	145,187,838.93	August 2019 . . . . .	72,045,470.96	July 2024 . . . . .	24,668,785.28
October 2014 . . . . .	144,349,103.99	September 2019 . . . . .	70,953,070.92	August 2024 . . . . .	24,198,528.25
November 2014 . . . . .	143,468,753.28	October 2019 . . . . .	69,868,390.65	September 2024 . . . . .	23,736,811.16
December 2014 . . . . .	142,547,236.33	November 2019 . . . . .	68,791,378.48	October 2024 . . . . .	23,283,483.51
January 2015 . . . . .	141,585,029.16	December 2019 . . . . .	67,721,983.04	November 2024 . . . . .	22,838,397.41
February 2015 . . . . .	140,582,633.89	January 2020 . . . . .	66,660,153.32	December 2024 . . . . .	22,401,407.54
March 2015 . . . . .	139,540,578.33	February 2020 . . . . .	65,605,838.63	January 2025 . . . . .	21,972,371.07
April 2015 . . . . .	138,459,415.52	March 2020 . . . . .	64,558,988.64	February 2025 . . . . .	21,551,147.65
May 2015 . . . . .	137,339,723.27	April 2020 . . . . .	63,519,553.32	March 2025 . . . . .	21,137,599.37
June 2015 . . . . .	136,182,103.67	May 2020 . . . . .	62,487,482.98	April 2025 . . . . .	20,731,590.66
July 2015 . . . . .	134,987,182.51	June 2020 . . . . .	61,462,728.26	May 2025 . . . . .	20,332,988.35
August 2015 . . . . .	133,755,608.79	July 2020 . . . . .	60,445,240.12	June 2025 . . . . .	19,941,661.55
September 2015 . . . . .	132,488,054.09	August 2020 . . . . .	59,434,969.84	July 2025 . . . . .	19,557,481.62
October 2015 . . . . .	131,185,211.98	September 2020 . . . . .	58,431,869.03	August 2025 . . . . .	19,180,322.17
November 2015 . . . . .	129,847,797.41	October 2020 . . . . .	57,435,889.60	September 2025 . . . . .	18,810,058.99
December 2015 . . . . .	128,476,546.00	November 2020 . . . . .	56,446,983.79	October 2025 . . . . .	18,446,570.02
January 2016 . . . . .	127,072,213.46	December 2020 . . . . .	55,465,104.15	November 2025 . . . . .	18,089,735.33
February 2016 . . . . .	125,635,574.79	January 2021 . . . . .	54,490,203.55	December 2025 . . . . .	17,739,437.04
March 2016 . . . . .	124,167,423.62	February 2021 . . . . .	53,522,235.15	January 2026 . . . . .	17,395,559.33
April 2016 . . . . .	122,709,501.13	March 2021 . . . . .	52,561,152.42	February 2026 . . . . .	17,057,988.39
May 2016 . . . . .	121,261,739.20	April 2021 . . . . .	51,606,909.17	March 2026 . . . . .	16,726,612.38
June 2016 . . . . .	119,824,070.12	May 2021 . . . . .	50,659,459.46	April 2026 . . . . .	16,401,321.41
July 2016 . . . . .	118,396,426.64	June 2021 . . . . .	49,722,285.55	May 2026 . . . . .	16,082,007.47
August 2016 . . . . .	116,978,741.96	July 2021 . . . . .	48,801,821.60	June 2026 . . . . .	15,768,564.45
September 2016 . . . . .	115,570,949.72	August 2021 . . . . .	47,897,776.67	July 2026 . . . . .	15,460,888.08
October 2016 . . . . .	114,172,983.96	September 2021 . . . . .	47,009,864.81	August 2026 . . . . .	15,158,875.89
November 2016 . . . . .	112,784,779.19	October 2021 . . . . .	46,137,804.98	September 2026 . . . . .	14,862,427.20
December 2016 . . . . .	111,406,270.33	November 2021 . . . . .	45,281,320.92	October 2026 . . . . .	14,571,443.07
January 2017 . . . . .	110,037,392.74	December 2021 . . . . .	44,440,141.15	November 2026 . . . . .	14,285,826.28
February 2017 . . . . .	108,678,082.18	January 2022 . . . . .	43,613,998.81	December 2026 . . . . .	14,005,481.31
March 2017 . . . . .	107,328,274.86	February 2022 . . . . .	42,802,631.64	January 2027 . . . . .	13,730,314.30
April 2017 . . . . .	105,987,907.39	March 2022 . . . . .	42,005,781.87	February 2027 . . . . .	13,460,233.00
May 2017 . . . . .	104,656,916.80	April 2022 . . . . .	41,223,196.15	March 2027 . . . . .	13,195,146.81
June 2017 . . . . .	103,335,240.53	May 2022 . . . . .	40,454,625.48	April 2027 . . . . .	12,934,966.66
July 2017 . . . . .	102,022,816.43	June 2022 . . . . .	39,699,825.12	May 2027 . . . . .	12,679,605.05
August 2017 . . . . .	100,719,582.76	July 2022 . . . . .	38,958,554.56	June 2027 . . . . .	12,428,976.02
September 2017 . . . . .	99,425,478.18	August 2022 . . . . .	38,230,577.40	July 2027 . . . . .	12,182,995.08
October 2017 . . . . .	98,140,441.77	September 2022 . . . . .	37,515,661.30	August 2027 . . . . .	11,941,579.23
November 2017 . . . . .	96,864,412.98	October 2022 . . . . .	36,813,577.91	September 2027 . . . . .	11,704,646.90
December 2017 . . . . .	95,597,331.67	November 2022 . . . . .	36,124,102.82	October 2027 . . . . .	11,472,117.96
January 2018 . . . . .	94,339,138.11	December 2022 . . . . .	35,447,015.45	November 2027 . . . . .	11,243,913.67
February 2018 . . . . .	93,089,772.94	January 2023 . . . . .	34,782,099.03	December 2027 . . . . .	11,019,956.67
March 2018 . . . . .	91,849,177.19	February 2023 . . . . .	34,129,140.51	January 2028 . . . . .	10,800,170.93
April 2018 . . . . .	90,617,292.30	March 2023 . . . . .	33,487,930.51	February 2028 . . . . .	10,584,481.77
May 2018 . . . . .	89,394,060.06	April 2023 . . . . .	32,858,263.25	March 2028 . . . . .	10,372,815.80
June 2018 . . . . .	88,179,422.67	May 2023 . . . . .	32,239,936.48	April 2028 . . . . .	10,165,100.92
July 2018 . . . . .	86,973,322.70	June 2023 . . . . .	31,632,751.44	May 2028 . . . . .	9,961,266.28
August 2018 . . . . .	85,775,703.08	July 2023 . . . . .	31,036,512.78	June 2028 . . . . .	9,761,242.28
September 2018 . . . . .	84,586,507.14	August 2023 . . . . .	30,451,028.52	July 2028 . . . . .	9,564,960.52

# **Aggregate Group I (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2028 .....	\$ 9,372,353.83	September 2033 ....	\$ 2,519,831.43	October 2038 .....	\$ 504,371.04
September 2028 ....	9,183,356.16	October 2033 .....	2,462,219.33	November 2038 ....	488,580.16
October 2028 .....	8,997,902.68	November 2033 ....	2,405,757.19	December 2038 .....	473,142.90
November 2028 ....	8,815,929.64	December 2033 .....	2,350,423.56	January 2039 .....	458,052.25
December 2028 .....	8,637,374.43	January 2034 .....	2,296,197.39	February 2039 .....	443,301.35
January 2029 .....	8,462,175.54	February 2034 .....	2,243,057.98	March 2039 .....	428,883.47
February 2029 .....	8,290,272.54	March 2034 .....	2,190,985.04	April 2039 .....	414,792.00
March 2029 .....	8,121,606.03	April 2034 .....	2,139,958.61	May 2039 .....	401,020.45
April 2029 .....	7,956,117.69	May 2034 .....	2,089,959.11	June 2039 .....	387,562.45
May 2029 .....	7,793,750.21	June 2034 .....	2,040,967.29	July 2039 .....	374,411.76
June 2029 .....	7,634,447.26	July 2034 .....	1,992,964.27	August 2039 .....	361,562.25
July 2029 .....	7,478,153.53	August 2034 .....	1,945,931.49	September 2039 ....	349,007.90
August 2029 .....	7,324,814.68	September 2034 ....	1,899,850.74	October 2039 .....	336,742.81
September 2029 ....	7,174,377.30	October 2034 .....	1,854,704.13	November 2039 ....	324,761.18
October 2029 .....	7,026,788.94	November 2034 ....	1,810,474.09	December 2039 .....	313,057.32
November 2029 ....	6,881,998.06	December 2034 ....	1,767,143.36	January 2040 .....	301,625.66
December 2029 .....	6,739,954.03	January 2035 .....	1,724,695.01	February 2040 .....	290,460.72
January 2030 .....	6,600,607.11	February 2035 .....	1,683,112.39	March 2040 .....	279,557.13
February 2030 .....	6,463,908.43	March 2035 .....	1,642,379.19	April 2040 .....	268,909.61
March 2030 .....	6,329,810.00	April 2035 .....	1,602,479.35	May 2040 .....	258,513.00
April 2030 .....	6,198,264.65	May 2035 .....	1,563,397.12	June 2040 .....	248,362.21
May 2030 .....	6,069,226.05	June 2035 .....	1,525,117.04	July 2040 .....	238,452.27
June 2030 .....	5,942,648.68	July 2035 .....	1,487,623.92	August 2040 .....	228,778.29
July 2030 .....	5,818,487.84	August 2035 .....	1,450,902.86	September 2040 ....	219,335.47
August 2030 .....	5,696,699.60	September 2035 ....	1,414,939.20	October 2040 .....	210,119.11
September 2030 ....	5,577,240.81	October 2035 .....	1,379,718.57	November 2040 ....	201,124.60
October 2030 .....	5,460,069.09	November 2035 ....	1,345,226.85	December 2040 .....	192,347.40
November 2030 ....	5,345,142.78	December 2035 .....	1,311,450.19	January 2041 .....	183,783.07
December 2030 .....	5,232,420.99	January 2036 .....	1,278,374.97	February 2041 .....	175,427.25
January 2031 .....	5,121,863.54	February 2036 .....	1,245,987.84	March 2041 .....	167,275.66
February 2031 .....	5,013,430.94	March 2036 .....	1,214,275.66	April 2041 .....	159,324.11
March 2031 .....	4,907,084.43	April 2036 .....	1,183,225.57	May 2041 .....	151,568.49
April 2031 .....	4,802,785.91	May 2036 .....	1,152,824.90	June 2041 .....	144,004.74
May 2031 .....	4,700,497.97	June 2036 .....	1,123,061.26	July 2041 .....	136,628.92
June 2031 .....	4,600,183.85	July 2036 .....	1,093,922.43	August 2041 .....	129,437.13
July 2031 .....	4,501,807.44	August 2036 .....	1,065,396.46	September 2041 ....	122,425.56
August 2031 .....	4,405,333.28	September 2036 ....	1,037,471.60	October 2041 .....	115,590.47
September 2031 ....	4,310,726.54	October 2036 .....	1,010,136.29	November 2041 ....	108,928.19
October 2031 .....	4,217,953.00	November 2036 ....	983,379.23	December 2041 .....	102,435.12
November 2031 ....	4,126,979.03	December 2036 .....	957,189.28	January 2042 .....	96,107.74
December 2031 .....	4,037,771.62	January 2037 .....	931,555.53	February 2042 .....	89,942.57
January 2032 .....	3,950,298.35	February 2037 .....	906,467.26	March 2042 .....	83,936.23
February 2032 .....	3,864,527.34	March 2037 .....	881,913.95	April 2042 .....	78,085.37
March 2032 .....	3,780,427.32	April 2037 .....	857,885.27	May 2042 .....	72,386.74
April 2032 .....	3,697,967.55	May 2037 .....	834,371.08	June 2042 .....	66,837.12
May 2032 .....	3,617,117.84	June 2037 .....	811,361.43	July 2042 .....	61,433.38
June 2032 .....	3,537,848.53	July 2037 .....	788,846.53	August 2042 .....	56,172.42
July 2032 .....	3,460,130.50	August 2037 .....	766,816.80	September 2042 ....	51,051.23
August 2032 .....	3,383,935.15	September 2037 ....	745,262.83	October 2042 .....	46,066.83
September 2032 ....	3,309,234.37	October 2037 .....	724,175.35	November 2042 ....	41,216.33
October 2032 .....	3,236,000.57	November 2037 ....	703,545.31	December 2042 .....	36,496.86
November 2032 ....	3,164,206.63	December 2037 .....	683,363.79	January 2043 .....	31,905.64
December 2032 .....	3,093,825.94	January 2038 .....	663,622.05	February 2043 .....	27,439.90
January 2033 .....	3,024,832.35	February 2038 .....	644,311.51	March 2043 .....	23,096.97
February 2033 .....	2,957,200.18	March 2038 .....	625,423.73	April 2043 .....	18,874.21
March 2033 .....	2,890,904.19	April 2038 .....	606,950.46	May 2043 .....	14,769.03
April 2033 .....	2,825,919.62	May 2038 .....	588,883.56	June 2043 .....	10,778.89
May 2033 .....	2,762,222.13	June 2038 .....	571,215.08	July 2043 .....	6,901.30
June 2033 .....	2,699,787.83	July 2038 .....	553,937.19	August 2043 .....	3,133.82
July 2033 .....	2,638,593.25	August 2038 .....	537,042.22	September 2043 and thereafter .....	0.00
August 2033 .....	2,578,615.33	September 2038 ....	520,522.64		

## KA Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$24,251,500.00	June 2016 .....	\$13,970,514.22	January 2019 .....	\$ 3,526,752.35
December 2013 .....	24,188,040.45	July 2016 .....	13,501,188.44	February 2019 .....	3,311,851.25
January 2014 .....	24,103,509.42	August 2016 .....	13,041,921.28	March 2019 .....	3,103,410.58
February 2014 .....	23,997,989.86	September 2016 .....	12,592,574.84	April 2019 .....	2,901,335.06
March 2014 .....	23,871,598.17	October 2016 .....	12,153,012.88	May 2019 .....	2,705,530.55
April 2014 .....	23,724,484.24	November 2016 .....	11,723,100.71	June 2019 .....	2,515,904.03
May 2014 .....	23,556,831.31	December 2016 .....	11,302,705.24	July 2019 .....	2,332,363.63
June 2014 .....	23,368,855.92	January 2017 .....	10,891,694.90	August 2019 .....	2,154,818.56
July 2014 .....	23,160,807.57	February 2017 .....	10,489,939.72	September 2019 .....	1,983,179.14
August 2014 .....	22,932,968.52	March 2017 .....	10,097,311.22	October 2019 .....	1,817,356.79
September 2014 .....	22,685,653.42	April 2017 .....	9,713,682.42	November 2019 .....	1,657,263.98
October 2014 .....	22,419,208.88	May 2017 .....	9,338,927.86	December 2019 .....	1,502,814.24
November 2014 .....	22,134,012.98	June 2017 .....	8,972,923.55	January 2020 .....	1,353,922.17
December 2014 .....	21,830,474.74	July 2017 .....	8,615,546.95	February 2020 .....	1,210,503.41
January 2015 .....	21,509,033.48	August 2017 .....	8,266,676.97	March 2020 .....	1,072,474.58
February 2015 .....	21,170,158.17	September 2017 .....	7,926,193.95	April 2020 .....	939,753.38
March 2015 .....	20,814,346.65	October 2017 .....	7,593,979.64	May 2020 .....	812,258.47
April 2015 .....	20,442,124.87	November 2017 .....	7,269,917.19	June 2020 .....	689,909.53
May 2015 .....	20,054,045.95	December 2017 .....	6,953,891.15	July 2020 .....	572,627.19
June 2015 .....	19,650,689.32	January 2018 .....	6,645,787.39	August 2020 .....	461,462.55
July 2015 .....	19,232,659.74	February 2018 .....	6,345,493.19	September 2020 .....	363,041.55
August 2015 .....	18,800,586.19	March 2018 .....	6,052,897.13	October 2020 .....	277,066.51
September 2015 .....	18,355,120.87	April 2018 .....	5,767,889.12	November 2020 .....	203,245.37
October 2015 .....	17,896,937.98	May 2018 .....	5,490,360.40	December 2020 .....	141,291.53
November 2015 .....	17,426,732.60	June 2018 .....	5,220,203.48	January 2021 .....	90,923.82
December 2015 .....	16,945,219.42	July 2018 .....	4,957,312.15	February 2021 .....	51,866.38
January 2016 .....	16,453,131.40	August 2018 .....	4,701,581.49	March 2021 .....	23,848.55
February 2016 .....	15,951,218.59	September 2018 .....	4,452,907.82	April 2021 .....	6,604.79
March 2016 .....	15,440,246.66	October 2018 .....	4,211,188.67	May 2021 and	
April 2016 .....	14,939,901.35	November 2018 .....	3,976,322.85	thereafter .....	0.00
May 2016 .....	14,450,038.14	December 2018 .....	3,748,210.35		

## Aggregate Group II Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$30,915,000.00	November 2015 .....	\$30,613,482.06	November 2017 .....	\$30,286,895.02
December 2013 .....	30,902,911.67	December 2015 .....	30,600,388.67	December 2017 .....	30,272,713.01
January 2014 .....	30,890,783.04	January 2016 .....	30,587,251.63	January 2018 .....	30,258,483.72
February 2014 .....	30,878,613.98	February 2016 .....	30,574,070.80	February 2018 .....	30,244,207.00
March 2014 .....	30,866,404.36	March 2016 .....	30,560,846.04	March 2018 .....	30,229,882.69
April 2014 .....	30,854,154.04	April 2016 .....	30,547,577.19	April 2018 .....	30,215,510.63
May 2014 .....	30,841,862.89	May 2016 .....	30,534,264.11	May 2018 .....	30,201,090.66
June 2014 .....	30,829,530.77	June 2016 .....	30,520,906.66	June 2018 .....	30,186,622.63
July 2014 .....	30,817,157.54	July 2016 .....	30,507,504.68	July 2018 .....	30,172,106.37
August 2014 .....	30,804,743.06	August 2016 .....	30,494,058.03	August 2018 .....	30,157,541.73
September 2014 .....	30,792,287.20	September 2016 .....	30,480,566.56	September 2018 .....	30,142,928.53
October 2014 .....	30,779,789.83	October 2016 .....	30,467,030.11	October 2018 .....	30,128,266.63
November 2014 .....	30,767,250.79	November 2016 .....	30,453,448.55	November 2018 .....	30,113,555.85
December 2014 .....	30,754,669.96	December 2016 .....	30,439,821.71	December 2018 .....	30,098,796.04
January 2015 .....	30,742,047.20	January 2017 .....	30,426,149.45	January 2019 .....	30,083,987.03
February 2015 .....	30,729,382.35	February 2017 .....	30,412,431.61	February 2019 .....	30,069,128.65
March 2015 .....	30,716,675.30	March 2017 .....	30,398,668.05	March 2019 .....	30,054,220.74
April 2015 .....	30,703,925.88	April 2017 .....	30,384,858.61	April 2019 .....	30,039,263.15
May 2015 .....	30,691,133.97	May 2017 .....	30,371,003.14	May 2019 .....	30,024,255.69
June 2015 .....	30,678,299.41	June 2017 .....	30,357,101.48	June 2019 .....	30,009,198.21
July 2015 .....	30,665,422.08	July 2017 .....	30,343,153.49	July 2019 .....	29,994,090.54
August 2015 .....	30,652,501.82	August 2017 .....	30,329,159.00	August 2019 .....	29,978,932.51
September 2015 .....	30,639,538.49	September 2017 .....	30,315,117.86	September 2019 .....	29,963,723.95
October 2015 .....	30,626,531.95	October 2017 .....	30,301,029.92	October 2019 .....	29,948,464.69

# Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2019 .....	\$29,933,154.58	December 2024 .....	\$28,895,970.02	January 2030 .....	\$18,150,001.94
December 2019 .....	29,917,793.42	January 2025 .....	28,877,151.59	February 2030 .....	17,878,175.54
January 2020 .....	29,902,381.07	February 2025 .....	28,858,270.42	March 2030 .....	17,607,238.86
February 2020 .....	29,886,917.34	March 2025 .....	28,839,326.33	April 2030 .....	17,337,208.70
March 2020 .....	29,871,402.06	April 2025 .....	28,820,319.08	May 2030 .....	17,068,101.26
April 2020 .....	29,855,835.07	May 2025 .....	28,801,248.48	June 2030 .....	16,799,932.17
May 2020 .....	29,840,216.19	June 2025 .....	28,782,114.31	July 2030 .....	16,532,716.49
June 2020 .....	29,824,545.24	July 2025 .....	28,762,916.35	August 2030 .....	16,266,468.75
July 2020 .....	29,808,822.06	August 2025 .....	28,743,654.41	September 2030 .....	16,001,202.92
August 2020 .....	29,793,046.47	September 2025 .....	28,724,328.26	October 2030 .....	15,736,932.43
September 2020 .....	29,777,218.29	October 2025 .....	28,704,937.68	November 2030 .....	15,473,670.25
October 2020 .....	29,761,337.35	November 2025 .....	28,685,482.48	December 2030 .....	15,211,428.79
November 2020 .....	29,745,403.47	December 2025 .....	28,665,962.42	January 2031 .....	14,950,219.99
December 2020 .....	29,729,416.48	January 2026 .....	28,646,377.29	February 2031 .....	14,690,055.30
January 2021 .....	29,713,376.21	February 2026 .....	28,626,726.88	March 2031 .....	14,430,945.71
February 2021 .....	29,697,282.46	March 2026 .....	28,607,010.97	April 2031 .....	14,172,901.72
March 2021 .....	29,681,135.07	April 2026 .....	28,587,229.34	May 2031 .....	13,915,933.41
April 2021 .....	29,664,933.85	May 2026 .....	28,567,381.77	June 2031 .....	13,660,050.40
May 2021 .....	29,648,678.63	June 2026 .....	28,547,468.05	July 2031 .....	13,405,261.88
June 2021 .....	29,632,369.23	July 2026 .....	28,527,487.94	August 2031 .....	13,151,576.62
July 2021 .....	29,616,005.46	August 2026 .....	28,507,441.23	September 2031 .....	12,899,002.96
August 2021 .....	29,599,587.14	September 2026 .....	28,487,327.70	October 2031 .....	12,647,548.85
September 2021 .....	29,583,114.10	October 2026 .....	28,467,147.13	November 2031 .....	12,397,221.87
October 2021 .....	29,566,586.15	November 2026 .....	28,446,899.29	December 2031 .....	12,148,029.16
November 2021 .....	29,550,003.10	December 2026 .....	28,426,583.95	January 2032 .....	11,899,977.50
December 2021 .....	29,533,364.78	January 2027 .....	28,329,125.02	February 2032 .....	11,653,073.34
January 2022 .....	29,516,670.99	February 2027 .....	28,042,588.54	March 2032 .....	11,407,322.71
February 2022 .....	29,499,921.56	March 2027 .....	27,755,820.37	April 2032 .....	11,162,731.31
March 2022 .....	29,483,116.30	April 2027 .....	27,468,868.99	May 2032 .....	10,919,304.52
April 2022 .....	29,466,255.02	May 2027 .....	27,181,781.64	June 2032 .....	10,677,047.34
May 2022 .....	29,449,337.54	June 2027 .....	26,894,604.35	July 2032 .....	10,435,964.48
June 2022 .....	29,432,363.66	July 2027 .....	26,607,381.99	August 2032 .....	10,196,060.29
July 2022 .....	29,415,333.21	August 2027 .....	26,320,158.27	September 2032 .....	9,957,338.83
August 2022 .....	29,398,245.99	September 2027 .....	26,032,975.78	October 2032 .....	9,719,803.85
September 2022 .....	29,381,101.81	October 2027 .....	25,745,875.97	November 2032 .....	9,483,458.80
October 2022 .....	29,363,900.48	November 2027 .....	25,458,899.22	December 2032 .....	9,248,306.83
November 2022 .....	29,346,641.81	December 2027 .....	25,172,084.85	January 2033 .....	9,014,350.80
December 2022 .....	29,329,325.62	January 2028 .....	24,885,471.13	February 2033 .....	8,781,593.30
January 2023 .....	29,311,951.71	February 2028 .....	24,599,095.31	March 2033 .....	8,550,036.66
February 2023 .....	29,294,519.88	March 2028 .....	24,312,993.62	April 2033 .....	8,319,682.91
March 2023 .....	29,277,029.94	April 2028 .....	24,027,201.33	May 2033 .....	8,090,533.85
April 2023 .....	29,259,481.71	May 2028 .....	23,741,752.72	June 2033 .....	7,862,591.00
May 2023 .....	29,241,874.98	June 2028 .....	23,456,681.14	July 2033 .....	7,635,855.65
June 2023 .....	29,224,209.57	July 2028 .....	23,172,019.03	August 2033 .....	7,410,328.86
July 2023 .....	29,206,485.27	August 2028 .....	22,887,797.88	September 2033 .....	7,186,011.43
August 2023 .....	29,188,701.88	September 2028 .....	22,604,048.34	October 2033 .....	6,962,903.93
September 2023 .....	29,170,859.22	October 2028 .....	22,320,800.13	November 2033 .....	6,741,006.72
October 2023 .....	29,152,957.09	November 2028 .....	22,038,082.18	December 2033 .....	6,520,319.95
November 2023 .....	29,134,995.28	December 2028 .....	21,755,922.55	January 2034 .....	6,300,843.52
December 2023 .....	29,116,973.59	January 2029 .....	21,474,348.48	February 2034 .....	6,082,577.16
January 2024 .....	29,098,891.84	February 2029 .....	21,193,386.40	March 2034 .....	5,865,520.37
February 2024 .....	29,080,749.81	March 2029 .....	20,913,061.98	April 2034 .....	5,649,672.47
March 2024 .....	29,062,547.31	April 2029 .....	20,633,400.11	May 2034 .....	5,435,032.57
April 2024 .....	29,044,284.14	May 2029 .....	20,354,424.90	June 2034 .....	5,221,599.63
May 2024 .....	29,025,960.08	June 2029 .....	20,076,159.76	July 2034 .....	5,009,372.37
June 2024 .....	29,007,574.95	July 2029 .....	19,798,627.34	August 2034 .....	4,798,349.38
July 2024 .....	28,989,128.53	August 2029 .....	19,521,849.61	September 2034 .....	4,588,529.05
August 2024 .....	28,970,620.63	September 2029 .....	19,245,847.83	October 2034 .....	4,379,909.61
September 2024 .....	28,952,051.03	October 2029 .....	18,970,642.58	November 2034 .....	4,172,489.13
October 2024 .....	28,933,419.53	November 2029 .....	18,696,253.77	December 2034 .....	3,966,265.51
November 2024 .....	28,914,725.93	December 2029 .....	18,422,700.69	January 2035 .....	3,761,236.49



## Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
February 2035 .....	\$ 3,557,399.70	September 2035 .....	\$ 2,163,692.02	April 2036 .....	\$ 827,193.23
March 2035 .....	3,354,752.55	October 2035 .....	1,969,289.48	May 2036 .....	640,859.94
April 2035 .....	3,153,292.36	November 2035 .....	1,776,051.36	June 2036 .....	455,662.88
May 2035 .....	2,953,016.31	December 2035 .....	1,583,973.92	July 2036 .....	271,597.66
June 2035 .....	2,753,921.41	January 2036 .....	1,393,053.37	August 2036 .....	88,659.76
July 2035 .....	2,556,004.58	February 2036 .....	1,203,285.77	September 2036 and thereafter .....	0.00
August 2035 .....	2,359,262.56	March 2036 .....	1,014,667.11		

## Aggregate Group III Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$118,016,016.00	November 2017 ....	\$ 50,033,287.57	November 2021 ....	\$ 14,925,565.77
December 2013 .....	116,347,336.69	December 2017 .....	48,845,889.53	December 2021 .....	14,547,547.58
January 2014 .....	114,690,860.35	January 2018 .....	47,666,512.59	January 2022 .....	14,178,816.24
February 2014 .....	113,046,483.07	February 2018 .....	46,495,085.02	February 2022 .....	13,819,148.27
March 2014 .....	111,414,101.74	March 2018 .....	45,350,963.33	March 2022 .....	13,468,325.50
April 2014 .....	109,793,614.07	April 2018 .....	44,234,404.63	April 2022 .....	13,126,134.93
May 2014 .....	108,184,918.52	May 2018 .....	43,144,754.79	May 2022 .....	12,792,368.61
June 2014 .....	106,587,914.38	June 2018 .....	42,081,375.06	June 2022 .....	12,466,823.53
July 2014 .....	105,002,501.70	July 2018 .....	41,043,641.68	July 2022 .....	12,149,301.50
August 2014 .....	103,428,581.29	August 2018 .....	40,030,945.52	August 2022 .....	11,839,609.02
September 2014 ....	101,866,054.74	September 2018 ....	39,042,691.78	September 2022 ....	11,537,557.21
October 2014 .....	100,314,824.41	October 2018 .....	38,078,299.62	October 2022 .....	11,242,961.65
November 2014 ....	98,774,793.39	November 2018 ....	37,137,201.84	November 2022 ....	10,955,642.34
December 2014 .....	97,245,865.55	December 2018 .....	36,218,844.58	December 2022 .....	10,675,423.51
January 2015 .....	95,727,945.47	January 2019 .....	35,322,687.01	January 2023 .....	10,402,133.61
February 2015 .....	94,220,938.48	February 2019 .....	34,448,200.99	February 2023 .....	10,135,605.15
March 2015 .....	92,724,750.66	March 2019 .....	33,594,870.81	March 2023 .....	9,875,674.63
April 2015 .....	91,239,288.78	April 2019 .....	32,762,192.89	April 2023 .....	9,622,182.44
May 2015 .....	89,764,460.35	May 2019 .....	31,949,675.50	May 2023 .....	9,374,972.76
June 2015 .....	88,300,173.59	June 2019 .....	31,156,838.49	June 2023 .....	9,133,893.50
July 2015 .....	86,846,337.44	July 2019 .....	30,383,212.97	July 2023 .....	8,898,796.17
August 2015 .....	85,402,861.51	August 2019 .....	29,628,341.13	August 2023 .....	8,669,535.84
September 2015 ....	83,969,656.13	September 2019 ....	28,891,775.93	September 2023 ....	8,445,971.01
October 2015 .....	82,546,632.33	October 2019 .....	28,173,080.83	October 2023 .....	8,227,963.57
November 2015 ....	81,133,701.81	November 2019 ....	27,471,829.62	November 2023 ....	8,015,378.70
December 2015 .....	79,730,776.94	December 2019 .....	26,787,606.09	December 2023 .....	7,808,084.78
January 2016 .....	78,337,770.78	January 2020 .....	26,120,003.85	January 2024 .....	7,605,953.36
February 2016 .....	76,954,597.07	February 2020 .....	25,468,626.11	February 2024 .....	7,408,859.04
March 2016 .....	75,581,170.19	March 2020 .....	24,833,085.40	March 2024 .....	7,216,679.40
April 2016 .....	74,217,405.19	April 2020 .....	24,213,003.40	April 2024 .....	7,029,294.95
May 2016 .....	72,863,217.77	May 2020 .....	23,608,010.74	May 2024 .....	6,846,589.08
June 2016 .....	71,518,524.29	June 2020 .....	23,017,746.72	June 2024 .....	6,668,447.94
July 2016 .....	70,183,241.73	July 2020 .....	22,441,859.18	July 2024 .....	6,494,760.40
August 2016 .....	68,857,287.73	August 2020 .....	21,880,004.26	August 2024 .....	6,325,418.01
September 2016 ....	67,540,580.56	September 2020 ....	21,331,846.23	September 2024 ....	6,160,314.88
October 2016 .....	66,233,039.09	October 2020 .....	20,797,057.28	October 2024 .....	5,999,347.68
November 2016 ....	64,934,582.86	November 2020 ....	20,275,317.33	November 2024 ....	5,842,415.54
December 2016 .....	63,645,131.98	December 2020 .....	19,766,313.88	December 2024 ....	5,689,420.02
January 2017 .....	62,364,607.21	January 2021 .....	19,269,741.81	January 2025 .....	5,540,265.02
February 2017 .....	61,092,929.90	February 2021 .....	18,785,303.20	February 2025 .....	5,394,856.75
March 2017 .....	59,830,022.00	March 2021 .....	18,312,707.20	March 2025 .....	5,253,103.67
April 2017 .....	58,575,806.07	April 2021 .....	17,851,669.80	April 2025 .....	5,114,916.43
May 2017 .....	57,330,205.25	May 2021 .....	17,401,913.75	May 2025 .....	4,980,207.82
June 2017 .....	56,093,143.28	June 2021 .....	16,963,168.32	June 2025 .....	4,848,892.72
July 2017 .....	54,864,544.48	July 2021 .....	16,535,169.22	July 2025 .....	4,720,888.07
August 2017 .....	53,644,333.75	August 2021 .....	16,117,658.38	August 2025 .....	4,596,112.79
September 2017 ....	52,432,436.57	September 2021 ....	15,710,383.87	September 2025 ....	4,474,487.74
October 2017 .....	51,228,778.97	October 2021 .....	15,313,099.72	October 2025 .....	4,355,935.70

# Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2025 . . . .	\$ 4,240,381.29	July 2030 . . . . .	\$ 875,879.02	March 2035 . . . . .	\$ 135,562.87
December 2025 . . . .	4,127,750.94	August 2030 . . . . .	850,100.49	April 2035 . . . . .	130,367.15
January 2026 . . . . .	4,017,972.87	September 2030 . . . .	825,013.84	May 2035 . . . . .	125,327.78
February 2026 . . . . .	3,910,977.00	October 2030 . . . . .	800,601.41	June 2035 . . . . .	120,440.50
March 2026 . . . . .	3,806,694.95	November 2030 . . . . .	776,846.02	July 2035 . . . . .	115,701.20
April 2026 . . . . .	3,705,059.99	December 2030 . . . . .	753,730.89	August 2035 . . . . .	111,105.84
May 2026 . . . . .	3,606,007.00	January 2031 . . . . .	731,239.66	September 2035 . . . .	106,650.49
June 2026 . . . . .	3,509,472.40	February 2031 . . . . .	709,356.38	October 2035 . . . . .	102,331.33
July 2026 . . . . .	3,415,394.17	March 2031 . . . . .	688,065.49	November 2035 . . . . .	98,144.63
August 2026 . . . . .	3,323,711.78	April 2031 . . . . .	667,351.82	December 2035 . . . . .	94,086.77
September 2026 . . . .	3,234,366.16	May 2031 . . . . .	647,200.56	January 2036 . . . . .	90,154.20
October 2026 . . . . .	3,147,299.66	June 2031 . . . . .	627,597.29	February 2036 . . . . .	86,343.49
November 2026 . . . .	3,062,456.02	July 2031 . . . . .	608,527.92	March 2036 . . . . .	82,651.27
December 2026 . . . .	2,979,780.34	August 2031 . . . . .	589,978.73	April 2036 . . . . .	79,074.27
January 2027 . . . . .	2,899,219.06	September 2031 . . . .	571,936.35	May 2036 . . . . .	75,609.32
February 2027 . . . . .	2,820,719.89	October 2031 . . . . .	554,387.70	June 2036 . . . . .	72,253.31
March 2027 . . . . .	2,744,231.81	November 2031 . . . .	537,320.07	July 2036 . . . . .	69,003.22
April 2027 . . . . .	2,669,705.06	December 2031 . . . . .	520,721.04	August 2036 . . . . .	65,856.10
May 2027 . . . . .	2,597,091.04	January 2032 . . . . .	504,578.51	September 2036 . . . .	62,809.10
June 2027 . . . . .	2,526,342.36	February 2032 . . . . .	488,880.67	October 2036 . . . . .	59,859.41
July 2027 . . . . .	2,457,412.77	March 2032 . . . . .	473,616.02	November 2036 . . . .	57,004.32
August 2027 . . . . .	2,390,257.13	April 2032 . . . . .	458,773.33	December 2036 . . . . .	54,241.18
September 2027 . . . .	2,324,831.41	May 2032 . . . . .	444,341.66	January 2037 . . . . .	51,567.42
October 2027 . . . . .	2,261,092.62	June 2032 . . . . .	430,310.35	February 2037 . . . . .	48,980.51
November 2027 . . . .	2,198,998.84	July 2032 . . . . .	416,668.98	March 2037 . . . . .	46,478.02
December 2027 . . . .	2,138,509.16	August 2032 . . . . .	403,407.42	April 2037 . . . . .	44,057.56
January 2028 . . . . .	2,079,583.65	September 2032 . . . .	390,515.78	May 2037 . . . . .	41,716.82
February 2028 . . . . .	2,022,183.36	October 2032 . . . . .	377,984.40	June 2037 . . . . .	39,453.53
March 2028 . . . . .	1,966,270.30	November 2032 . . . .	365,803.91	July 2037 . . . . .	37,265.50
April 2028 . . . . .	1,911,807.37	December 2032 . . . . .	353,965.12	August 2037 . . . . .	35,150.58
May 2028 . . . . .	1,858,758.40	January 2033 . . . . .	342,459.10	September 2037 . . . .	33,106.70
June 2028 . . . . .	1,807,088.08	February 2033 . . . . .	331,277.14	October 2037 . . . . .	31,131.82
July 2028 . . . . .	1,756,761.99	March 2033 . . . . .	320,410.75	November 2037 . . . .	29,223.96
August 2028 . . . . .	1,707,746.50	April 2033 . . . . .	309,851.64	December 2037 . . . . .	27,381.21
September 2028 . . . .	1,660,008.84	May 2033 . . . . .	299,591.75	January 2038 . . . . .	25,601.69
October 2028 . . . . .	1,613,517.03	June 2033 . . . . .	289,623.21	February 2038 . . . . .	23,883.57
November 2028 . . . .	1,568,239.85	July 2033 . . . . .	279,938.35	March 2038 . . . . .	22,225.09
December 2028 . . . .	1,524,146.86	August 2033 . . . . .	270,529.68	April 2038 . . . . .	20,624.51
January 2029 . . . . .	1,481,208.36	September 2033 . . . .	261,389.93	May 2038 . . . . .	19,080.15
February 2029 . . . . .	1,439,395.37	October 2033 . . . . .	252,511.97	June 2038 . . . . .	17,590.38
March 2029 . . . . .	1,398,679.62	November 2033 . . . .	243,888.90	July 2038 . . . . .	16,153.60
April 2029 . . . . .	1,359,033.53	December 2033 . . . . .	235,513.96	August 2038 . . . . .	14,768.26
May 2029 . . . . .	1,320,430.20	January 2034 . . . . .	227,380.57	September 2038 . . . .	13,432.86
June 2029 . . . . .	1,282,843.39	February 2034 . . . . .	219,482.31	October 2038 . . . . .	12,145.92
July 2029 . . . . .	1,246,247.47	March 2034 . . . . .	211,812.93	November 2038 . . . .	10,906.02
August 2029 . . . . .	1,210,617.49	April 2034 . . . . .	204,366.35	December 2038 . . . . .	9,711.77
September 2029 . . . .	1,175,929.06	May 2034 . . . . .	197,136.62	January 2039 . . . . .	8,561.80
October 2029 . . . . .	1,142,158.43	June 2034 . . . . .	190,117.95	February 2039 . . . . .	7,454.82
November 2029 . . . .	1,109,282.40	July 2034 . . . . .	183,304.70	March 2039 . . . . .	6,389.52
December 2029 . . . .	1,077,278.35	August 2034 . . . . .	176,691.39	April 2039 . . . . .	5,364.67
January 2030 . . . . .	1,046,124.23	September 2034 . . . .	170,272.64	May 2039 . . . . .	4,379.06
February 2030 . . . . .	1,015,798.52	October 2034 . . . . .	164,043.24	June 2039 . . . . .	3,431.50
March 2030 . . . . .	986,280.21	November 2034 . . . .	157,998.11	July 2039 . . . . .	2,520.84
April 2030 . . . . .	957,548.83	December 2034 . . . . .	152,132.27	August 2039 . . . . .	1,645.97
May 2030 . . . . .	929,584.42	January 2035 . . . . .	146,440.91	September 2039 . . . .	805.81
June 2030 . . . . .	902,367.48	February 2035 . . . . .	140,919.30	October 2039 and thereafter . . . . .	0.00



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**\$615,816,352**



**Guaranteed REMIC  
Pass-Through Certificates  
Fannie Mae REMIC Trust 2013-119**

**PROSPECTUS SUPPLEMENT**

**Nomura**

**November 21, 2013**