

\$1,387,144,335



**FannieMae®**

**Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2011-96**

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

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

**The Fannie Mae Guaranty**

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
FA . . . . .	1	\$200,590,053	PT	(2)	FLT	3136A1NS0	October 2041
SB(3) . . . . .	1	128,904,140(4)	NTL	(2)	INV/IO	3136A1NT8	October 2041
SC(3) . . . . .	1	71,685,913(4)	NTL	(2)	INV/IO	3136A1NU5	October 2041
NF(3) . . . . .	2	108,035,496	PT	(2)	FLT	3136A1NV3	October 2041
NS(3) . . . . .	2	108,035,496(4)	NTL	(2)	INV/IO	3136A1NW1	October 2041
NA . . . . .	2	256,689,000	PAC	2.50%	FIX	3136A1NX9	June 2038
NI . . . . .	2	85,563,000(4)	NTL	4.50	FIX/IO	3136A1NY7	June 2038
NB(3) . . . . .	2	50,334,000	PAC	4.00	FIX	3136A1NZ4	September 2040
NO(3) . . . . .	2	29,647,000	PAC	0.00	PO	3136A1PA7	October 2041
NJ(3) . . . . .	2	29,647,000(4)	NTL	(5)	T/IO	3136A1PB5	October 2041
NY(3) . . . . .	2	29,647,000(4)	NTL	(5)	T/IO	3136A1PC3	October 2041
UF . . . . .	2	43,647,990	SUP	(2)	FLT	3136A1PD1	October 2041
US . . . . .	2	1,600,000	SUP	(2)	INV	3136A1PE9	October 2041
UT . . . . .	2	6,044,799	SUP	(2)	INV	3136A1PF6	October 2041
UW . . . . .	2	24,179,196	SUP	(2)	INV	3136A1PG4	October 2041
YF . . . . .	2	20,000,000	SUP	(2)	FLT	3136A1PH2	October 2041
YI . . . . .	2	444,444(4)	NTL	(2)	INV/IO	3136A1PJ8	October 2041
PF(3) . . . . .	3	80,506,286	PT	(2)	FLT	3136A1PK5	October 2041
PS(3) . . . . .	3	80,506,286(4)	NTL	(2)	INV/IO	3136A1PL3	October 2041
PA . . . . .	3	85,000,000	PAC	2.50	FIX	3136A1PM1	March 2040
PI . . . . .	3	25,500,000(4)	NTL	5.00	FIX/IO	3136A1PN9	March 2040
PO(3) . . . . .	3	12,765,000	PAC	0.00	PO	3136A1PP4	October 2041
PJ(3) . . . . .	3	12,765,000(4)	NTL	(5)	T/IO	3136A1PQ2	October 2041
PW(3) . . . . .	3	12,765,000(4)	NTL	(5)	T/IO	3136A1PR0	October 2041
QF . . . . .	3	15,329,619	SUP	(2)	FLT	3136A1PS8	October 2041
QS . . . . .	3	7,664,810	SUP	(2)	INV	3136A1PT6	October 2041

(Table continued on next page)

**The Trust and its Assets**

The trust will own

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

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

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 SA, NC, NP, NQ, PY, PN, GD, GE, GK, GL, DG and DA 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—The Certificates—*Combination and Recombination*” 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 September 30, 2011.

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

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

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

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

**Citigroup**

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
FN . . . . .	4	44,507,068	PT	(2)	FLT	3136A1PU3	October 2041
SN . . . . .	4	44,507,068(4)	NTL	(2)	INV/IO	3136A1PV1	October 2041
GM . . . . .	5	12,120,000	SEQ	3.50	FIX	3136A1PW9	February 2041
GN . . . . .	5	611,776	SEQ	3.50	FIX	3136A1PX7	October 2041
GA . . . . .	6	26,944,518	SC/SEQ/AD	3.00	FIX	3136A1PY5	May 2026
GZ . . . . .	6	10,000	SC/SEQ	3.00	FIX/Z	3136A1PZ2	May 2026
GI . . . . .	6	6,178,217(4)	NTL	4.50	FIX/IO	3136A1QA6	May 2026
BC . . . . .	7	100,000,000	SEQ	2.50	FIX	3136A1QB4	May 2041
FB . . . . .	7	28,571,428	SEQ	(2)	FLT	3136A1QC2	May 2041
BS . . . . .	7	28,571,428(4)	NTL	(2)	INV/IO	3136A1QD0	May 2041
BE . . . . .	7	3,976,436	SEQ	3.50	FIX	3136A1QE8	October 2041
GC(3) . . .	8	20,662,544	PT	2.00	FIX	3136A1QF5	October 2026
IG(3) . . .	8	6,887,514(4)	NTL	3.00	FIX/IO	3136A1QG3	October 2026
GH(3) . . .	9	26,601,000	SEQ	3.00	FIX	3136A1QH1	June 2041
HI(3) . . .	9	6,650,250(4)	NTL	4.00	FIX/IO	3136A1QJ7	June 2041
GW . . . . .	9	834,866	SEQ	4.00	FIX	3136A1QK4	October 2041
CA . . . . .	10	119,330,000	PAC	3.50	FIX	3136A1QL2	May 2041
CI . . . . .	10	11,933,000(4)	NTL	5.00	FIX/IO	3136A1QM0	May 2041
CB . . . . .	10	4,721,000	PAC	4.00	FIX	3136A1QN8	October 2041
CF . . . . .	10	18,506,604	SUP	(2)	FLT	3136A1QP3	October 2041
CS . . . . .	10	9,253,302	SUP	(2)	INV	3136A1QQ1	October 2041
DE(3) . . .	11	27,370,000	SEQ	2.50	FIX	3136A1QR9	June 2026
DI(3) . . .	11	7,820,000(4)	NTL	3.50	FIX/IO	3136A1QS7	June 2026
DB . . . . .	11	1,090,544	SEQ	3.50	FIX	3136A1QT5	October 2026
R . . . . .		0	NPR	0	NPR	3136A1QU2	October 2041
RL . . . . .		0	NPR	0	NPR	3136A1QV0	October 2041

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

(2) Based on LIBOR.

(3) Exchangeable classes.

(4) Notional balances. These classes are interest only classes. See page S-9 for a description of how their notional balances are calculated.

(5) These classes are toggle classes. See page S-8 for a description of their interest rates.

## TABLE OF CONTENTS

	<u>Page</u>		<u>Page</u>
<b>AVAILABLE INFORMATION</b> . . . . .	S- 3	<i>The Inverse Floating Rate and</i>	
<b>RECENT DEVELOPMENTS</b> . . . . .	S- 4	<i>Toggle Classes</i> . . . . .	S-20
<b>SUMMARY</b> . . . . .	S- 5	<i>The Fixed Rate Interest Only</i>	
<b>ADDITIONAL RISK FACTORS</b> . . . .	S-11	<i>Classes</i> . . . . .	S-24
<b>DESCRIPTION OF THE</b>		<i>The Principal Only Classes</i> . . . . .	S-26
<b>CERTIFICATES</b> . . . . .	S-12	WEIGHTED AVERAGE LIVES OF THE	
GENERAL . . . . .	S-12	CERTIFICATES . . . . .	S-26
<i>Structure</i> . . . . .	S-12	DECREMENT TABLES . . . . .	S-27
<i>Fannie Mae Guaranty</i> . . . . .	S-13	CHARACTERISTICS OF THE RESIDUAL	
<i>Characteristics of Certificates</i> . . . . .	S-13	CLASSES . . . . .	S-35
<i>Authorized Denominations</i> . . . . .	S-13	<b>CERTAIN ADDITIONAL FEDERAL</b>	
THE TRUST MBS . . . . .	S-13	<b>INCOME TAX CONSEQUENCES</b> . .	S-35
THE GROUP 6 UNDERLYING REMIC AND		U.S. TREASURY CIRCULAR 230 NOTICE . .	S-35
RCR CERTIFICATES . . . . .	S-14	REMIC ELECTIONS AND SPECIAL TAX	
THE GROUP 10 SMBS . . . . .	S-14	ATTRIBUTES . . . . .	S-35
DISTRIBUTIONS OF INTEREST . . . . .	S-15	TAXATION OF BENEFICIAL OWNERS OF	
<i>General</i> . . . . .	S-15	REGULAR CERTIFICATES . . . . .	S-35
<i>Delay Classes and No-Delay</i>		TAXATION OF BENEFICIAL OWNERS OF	
<i>Classes</i> . . . . .	S-15	RESIDUAL CERTIFICATES . . . . .	S-36
<i>Accrual Class</i> . . . . .	S-15	TAXATION OF BENEFICIAL OWNERS OF	
DISTRIBUTIONS OF PRINCIPAL . . . . .	S-15	RCR CERTIFICATES . . . . .	S-36
STRUCTURING ASSUMPTIONS . . . . .	S-17	<b>PLAN OF DISTRIBUTION</b> . . . . .	S-37
<i>Pricing Assumptions</i> . . . . .	S-17	<b>LEGAL MATTERS</b> . . . . .	S-37
<i>Prepayment Assumptions</i> . . . . .	S-18	<b>EXHIBIT A</b> . . . . .	A- 1
<i>Principal Balance Schedules</i> . . . . .	S-18	<b>SCHEDULE 1</b> . . . . .	A- 2
YIELD TABLES . . . . .	S-19	<b>PRINCIPAL BALANCE</b>	
<i>General</i> . . . . .	S-19	<b>SCHEDULES</b> . . . . .	B- 1

## AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated May 1, 2010 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
  - July 1, 2011, for all MBS issued on or after July 1, 2011,
  - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
  - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
  - January 1, 2006, for all other MBS(as applicable, the “MBS Prospectus”);
- if you are purchasing a Group 6 Class or the R or RL Class, the disclosure documents relating to the applicable underlying REMIC and RCR certificates (the “Underlying REMIC Disclosure Documents”); and
- if you are purchasing a Group 10 Class or the R or RL Class, our Prospectus for Fannie Mae Stripped Mortgage-Backed Securities dated
  - January 1, 2009, for all SMBS issued on or after January 1, 2009,
  - December 1, 2007, for all SMBS issued on or after December 1, 2007 and prior to January 1, 2009, or
  - May 1, 2002, for all other SMBS(as applicable, the “SMBS Prospectus”); and
- 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 July 1, 2011.

The MBS Prospectus, the SMBS 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, the SMBS Prospectus and the Underlying REMIC Disclosure Documents by writing or calling the dealer at:

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

## RECENT DEVELOPMENTS

### Ratings Matters

#### *Standard and Poor's Ratings Services*

On August 8, 2011, Standard and Poor's Ratings Services ("Standard & Poor's") announced that it had downgraded Fannie Mae senior unsecured long-term debt from "AAA" to "AA+" with a negative outlook. This announcement followed a similar action by Standard & Poor's taken on August 5, 2011 on the United States sovereign long-term debt rating. Standard & Poor's also announced that Fannie Mae's debt ratings were no longer on CreditWatch Negative, and that the ratings on Fannie Mae short term debt and subordinated debt remain unchanged at "A-1+" and "A", respectively.

The action taken by Standard & Poor's with respect to Fannie Mae's ratings was announced at the same time as similar ratings actions on other institutions with ties to the United States Government, including Freddie Mac, select Federal Home Loan Banks, and the Farm Credit System.

#### *Moody's Investors Service*

On August 2, 2011, Moody's Investors Service ("Moody's") confirmed the "Aaa" rating of institutions directly linked to the United States Government, including Fannie Mae. Moody's also announced that the rating outlook for Fannie Mae and other institutions directly linked to the United States Government was being revised to negative, following a similar revision on the outlook of the United States Government.

#### *Fitch Ratings Limited*

On August 16, 2011, Fitch Ratings Limited ("Fitch") affirmed the long-term issuer default rating and senior unsecured debt rating of Fannie Mae at "AAA", with a Ratings Outlook of Stable, following a similar affirmation of the United States sovereign rating. Fitch has previously indicated that the ratings of Fannie Mae and other issuers with ties to the United States Government would ultimately be aligned with the United States sovereign rating assigned by Fitch.

For additional information on the impacts of a credit rating downgrade on Fannie Mae and its securities, please refer to our Quarterly Report on Form 10-Q for the quarterly period ended June 30, 2011, including the Risk Factors set forth in that Quarterly Report.

## SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of September 1, 2011. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.

### Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS*
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Class 2011-42-B REMIC Certificate
<i>Subgroup 6a</i>	Class 2003-92-PD RCR Certificate
	Class 2004-85-BA REMIC Certificate
	Class 2004-89-AN RCR Certificate
<i>Subgroup 6b</i>	Class 2011-60-AJ REMIC Certificate
7	Group 7 MBS
8	Group 8 MBS
9	Group 9 MBS
10	Group 10 SMBS
11	Group 11 MBS

\* Includes the Subgroup 1a MBS and Subgroup 1b MBS.

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

#### Characteristics of the Trust MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 1 MBS				
<i>Subgroup 1a</i> . . . . .	\$128,904,140	7.00%	7.25% to 9.50%	200 to 360
<i>Subgroup 1b</i> . . . . .	\$ 71,685,913	7.00%	7.25% to 9.50%	241 to 360
Group 2 MBS . . . . .	\$540,177,481	4.50%	4.75% to 7.00%	241 to 360
Group 3 MBS . . . . .	\$176,188,304	5.00%	5.25% to 7.50%	241 to 360
	\$ 25,077,411	5.00%	5.25% to 7.50%	241 to 360
Group 4 MBS . . . . .	\$ 44,507,068	6.50%	6.75% to 9.00%	80 to 360
Group 5 MBS . . . . .	\$ 4,999,246	3.50%	3.75% to 6.00%	241 to 360
	\$ 7,732,530	3.50%	3.75% to 6.00%	241 to 360
Group 7 MBS . . . . .	\$132,547,864	3.50%	3.75% to 6.00%	241 to 360
Group 8 MBS . . . . .	\$ 20,662,544	3.00%	3.25% to 5.50%	121 to 180
Group 9 MBS . . . . .	\$ 27,435,866	4.00%	4.25% to 6.50%	241 to 360
Group 11 MBS . . . . .	\$ 28,460,544	3.50%	3.75% to 6.00%	121 to 180

### 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					
<i>Subgroup 1a</i> . . . . .	\$128,904,140	360	230	117	7.524%
<i>Subgroup 1b</i> . . . . .	\$ 71,685,913	360	266	84	7.545%
Group 2 MBS . . . . .	\$540,177,481	360	353	6	4.911%
Group 3 MBS . . . . .	\$176,188,304	360	350	8	5.374%
	\$ 25,077,411	360	350	8	5.365%
Group 4 MBS . . . . .	\$ 44,507,068	360	266	85	7.012%
Group 5 MBS . . . . .	\$ 4,999,246	360	295	1	4.050%
	\$ 7,732,530	360	360	0	4.080%
Group 7 MBS . . . . .	\$132,547,864	360	347	10	4.100%
Group 8 MBS . . . . .	\$ 20,662,544	180	179	1	3.700%
Group 9 MBS . . . . .	\$ 27,435,866	360	357	1	4.420%
Group 11 MBS . . . . .	\$ 28,460,544	180	179	1	3.870%

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, perhaps significantly.

#### Group 6

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

#### Group 10

#### Characteristics of the Group 10 SMBS

<u>Approximate 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>
\$151,810,906 <sup>†</sup>	—	5.25% to 7.50%	241 to 360
\$121,448,725*	5.00%		

<sup>†</sup> Principal balances. These are principal only SMBS certificates.

\* Notional principal balances. These are interest only SMBS certificates.

### Assumed Characteristics of the Underlying Mortgage Loans

<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
\$151,810,906 <sup>†</sup>	360	283	69	5.678%

<sup>†</sup> In addition, we have assumed that monthly interest accrues solely on a notional principal balance initially equal to \$121,448,725 and declining in proportion to the principal balance of the loans.

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the Group 10 SMBS will differ from those shown above, perhaps significantly.

## Settlement Date

We expect to issue the certificates on September 30, 2011.

## Distribution Dates

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

## Record Date

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

## Book-Entry and Physical Certificates

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

### Fed Book-Entry

All classes of certificates other than the R and RL Classes

### Physical

R and RL Classes

## Exchanging Certificates Through Combination and Recombination

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

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

## Interest Rates

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

During the initial interest accrual period, the floating rate, inverse floating rate and toggle classes will bear interest at the initial interest rates listed below. During each subsequent interest accrual period, the floating rate, inverse floating rate and toggle 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>
FA .....	0.66300%	7.00%	0.45%	LIBOR + 45 basis points
SB .....	6.33700%	6.55%	0.00%	6.55% – LIBOR
SC .....	6.33700%	6.55%	0.00%	6.55% – LIBOR
NF .....	0.72500%	6.50%	0.50%	LIBOR + 50 basis points
NS .....	5.77500%	6.00%	0.00%	6% – LIBOR
NJ .....	4.00000%	4.00%	0.00%	(2)
NY .....	0.00000%	4.00%	0.00%	(3)
UF .....	1.42500%	6.00%	1.20%	LIBOR + 120 basis points
US .....	9.15000%	9.60%	0.00%	9.6% – (2 × LIBOR)
UT .....	8.00000%	8.00%	0.00%	48% – (10 × LIBOR)
UW .....	9.43750%	10.00%	0.00%	10% – (2.5 × LIBOR)
YF .....	1.32500%	6.00%	1.10%	LIBOR + 110 basis points

<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>
YI . . . . .	4.50000%	4.50%	0.00%	$220.5\% - (45 \times \text{LIBOR})$
PF . . . . .	0.71022%	6.50%	0.50%	LIBOR + 50 basis points
PS . . . . .	5.78978%	6.00%	0.00%	$6\% - \text{LIBOR}$
PJ . . . . .	4.00000%	4.00%	0.00%	(4)
PW . . . . .	0.00000%	4.00%	0.00%	(5)
QF . . . . .	1.36022%	6.00%	1.15%	LIBOR + 115 basis points
QS . . . . .	9.27956%	9.70%	0.00%	$9.7\% - (2 \times \text{LIBOR})$
FN . . . . .	0.72611%	6.50%	0.50%	LIBOR + 50 basis points
SN . . . . .	5.77389%	6.00%	0.00%	$6\% - \text{LIBOR}$
FB . . . . .	0.78500%	7.00%	0.57%	LIBOR + 57 basis points
BS . . . . .	6.21500%	6.43%	0.00%	$6.43\% - \text{LIBOR}$
CF . . . . .	1.32083%	6.00%	1.10%	LIBOR + 110 basis points
CS . . . . .	9.35834%	9.80%	0.00%	$9.8\% - (2 \times \text{LIBOR})$
SA . . . . .	6.33700%	6.55%	0.00%	$6.55\% - \text{LIBOR}$

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

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

<u>If LIBOR is:</u>	<u>Applicable Rate or Formula</u>
Less than or equal to 8.00% . . . . .	4.00%
Greater than 8.00% and less than 8.25% . . .	$132\% - (16 \times \text{LIBOR})$
Equal to or greater than 8.25% . . . . .	0.00%

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

<u>If LIBOR is:</u>	<u>Applicable Rate or Formula</u>
Less than or equal to 8.00% . . . . .	0.00%
Greater than 8.00% and less than 8.25% . . .	$(16 \times \text{LIBOR}) - 128\%$
Equal to or greater than 8.25% . . . . .	4.00%

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

<u>If LIBOR is:</u>	<u>Applicable Rate or Formula</u>
Less than or equal to 8.00% . . . . .	4.00%
Greater than 8.00% and less than 8.25% . . .	$132\% - (16 \times \text{LIBOR})$
Equal to or greater than 8.25% . . . . .	0.00%

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

<u>If LIBOR is:</u>	<u>Applicable Rate or Formula</u>
Less than or equal to 8.00% . . . . .	0.00%
Greater than 8.00% and less than 8.25% . . .	$(16 \times \text{LIBOR}) - 128\%$
Equal to or greater than 8.25% . . . . .	4.00%

## 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>	
SB . . . . .	100% of the Subgroup 1a MBS
SC . . . . .	100% of the Subgroup 1b MBS
NS . . . . .	100% of the NF Class
NI . . . . .	33.3333333333% of the NA Class
NJ . . . . .	100% of the NO Class
NY . . . . .	100% of the NO Class
YI . . . . .	2.22222% of the YF Class
PS . . . . .	100% of the PF Class
PI . . . . .	30% of the PA Class
PJ . . . . .	100% of the PO Class
PW . . . . .	100% of the PO Class
SN . . . . .	100% of the FN Class
GI . . . . .	33.333293468% of the Subgroup 6a Underlying REMIC and RCR Certificates <i>plus</i> 44.444285149% of the Subgroup 6b Underlying REMIC Certificate
BS . . . . .	100% of the FB Class
IG . . . . .	33.333301069% of the GC Class
HI . . . . .	25% of the GH Class
CI . . . . .	10% of the CA Class
DI . . . . .	28.5714285714% of the DE Class
SA . . . . .	100% of the FA Class

## Distributions of Principal

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

## Weighted Average Lives (years)\*

Group 1 Classes		PSA Prepayment Assumption						
		0%	100%	367%	625%	900%	1200%	1500%
FA and SA		21.3	8.3	3.6	2.0	1.3	0.8	0.5
SB		21.3	8.0	3.5	2.0	1.3	0.8	0.5
SC		21.3	8.9	3.7	2.1	1.3	0.8	0.5

  

Group 2 Classes		PSA Prepayment Assumption							
		0%	100%	125%	200%	250%	450%	750%	1100%
NF, NS and NP	19.9	10.6	9.5	7.1	6.0	3.7	2.4	1.7	1.2
NA and NI	15.0	5.3	4.6	4.6	4.6	3.1	2.1	1.6	1.2
NB	24.8	12.8	12.0	12.0	12.0	7.1	4.3	2.9	2.0
NO, NJ, NY and NC	26.4	18.9	18.9	18.9	18.9	11.6	6.8	4.3	2.5
UF, US, UT, UW, YF and YI	28.5	21.3	18.5	7.6	2.8	1.2	0.8	0.6	0.4
NQ	25.4	15.1	14.6	14.6	14.6	8.8	5.2	3.4	2.2

PSA Prepayment Assumption									
Group 3 Classes	0%	100%	140%	200%	250%	450%	750%	1100%	1600%
PF, PS and PN . . . .	20.2	10.6	8.9	7.1	6.0	3.6	2.3	1.6	1.1
PA and PI . . . . .	16.9	6.4	5.2	5.2	5.2	3.3	2.2	1.6	1.1
PO, PJ, PW and PY . . . . .	26.8	17.6	17.1	17.1	17.1	10.3	6.0	3.8	2.2
QF and QS . . . . .	28.8	22.3	18.0	8.3	2.6	1.0	0.6	0.4	0.3
PSA Prepayment Assumption									
Group 4 Classes	0%	100%	367%	625%	900%	1200%	1500%		
FN and SN . . . . .	21.1	8.8	3.6	2.1	1.3	0.8	0.5		
PSA Prepayment Assumption									
Group 5 Classes	0%	100%	322%	500%	750%	1000%			
GM . . . . .	18.8	9.4	4.6	3.3	2.5	2.0			
GN . . . . .	29.7	26.7	16.8	11.6	7.7	5.7			
PSA Prepayment Assumption									
Group 6 Classes	0%	100%	410%	700%	1100%	1600%			
GA . . . . .	6.8	4.9	3.0	1.9	1.2	0.8			
GZ . . . . .	14.6	14.3	14.2	13.0	8.7	4.0			
GI . . . . .	3.2	0.9	0.4	0.2	0.1	0.1			
PSA Prepayment Assumption									
Group 7 Classes	0%	100%	259%	500%	800%				
BC, FB and BS . . . . .	19.0	9.6	5.1	2.9	1.9				
BE . . . . .	29.8	27.6	21.1	12.3	7.3				
PSA Prepayment Assumption									
Group 8 Classes	0%	100%	265%	500%	800%				
GC, IG, GD and GE . . . . .	8.5	6.5	4.7	3.3	2.4				
PSA Prepayment Assumption									
Group 9 Classes	0%	100%	390%	600%	900%	1200%			
GH, HI, GK and GL . . . . .	19.3	10.3	4.2	3.0	2.2	1.8			
GW . . . . .	29.8	28.4	16.1	10.7	6.9	4.9			
PSA Prepayment Assumption									
Group 10 Classes	0%	100%	140%	200%	250%	500%	800%	1100%	1500%
CA and CI . . . . .	17.9	6.3	5.3	5.3	5.3	2.8	1.6	1.0	0.5
CB . . . . .	27.4	19.1	19.1	19.1	19.1	11.4	6.6	4.1	2.0
CF and CS . . . . .	28.9	18.6	15.4	7.1	1.9	0.4	0.2	0.1	0.1
PSA Prepayment Assumption									
Group 11 Classes	0%	100%	405%	700%	1000%	1300%			
DE, DI, DG and DA . . . . .	8.4	6.2	3.4	2.4	1.9	1.6			
DB . . . . .	14.8	14.4	11.5	7.9	5.6	4.1			

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

## ADDITIONAL RISK FACTORS

*Slight changes in LIBOR may significantly affect the yields on the toggle classes in Group 2 and Group 3.* The yields on the toggle classes may be extremely sensitive to certain changes in monthly LIBOR values. In particular, the toggle classes may experience dramatic declines in their yields as a result of certain changes in LIBOR, even if those changes are slight. For an illustration of this sensitivity, see the related yield tables in this prospectus supplement.

In addition, the initial interest rate for the NY Class and the PW Class is expected to be 0%, and this rate may continue in effect for an indefinite period of time. As a result, the NY and PW Classes may receive no distributions for extended periods or may never receive distributions.

*The rate of prepayment of relocation mortgage loans may be higher than that of non-relocation mortgage loans.* The mortgage loans underlying the Group 5 MBS and Group 9 MBS are relocation mortgage loans made to borrowers whose employers frequently relocate their employees. Accordingly, the rate of prepayment of these mortgage loans will be influenced by:

- the circumstances of individual employees and employers,
- the characteristics of the relocation programs and
- the occurrence and timing of the relocation of the borrowers.

It is possible that borrowers under relocation mortgage loans are more likely than other borrowers to be transferred by their employers. If so, relocation mortgage loans would experience a higher rate of prepayment than non-relocation mortgage loans. Because many unpredictable factors affect the prepayment rate of relocation mortgage loans, we cannot estimate the prepayment experience of such mortgage loans. We are unaware of any conclusive data on the prepayment rate of relocation mortgage loans.

*Payments on the Group 6 Classes also will be affected by the applicable payment priorities governing the related underlying REMIC and*

*RCR certificates.* If you invest in a Group 6 Class, the rate at which you receive payments also 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 in Group 6 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 underlying REMIC and RCR certificates, possibly for long periods.

In addition, as described in the applicable Underlying REMIC Disclosure Document, principal payments on the Class 2003-92-PD RCR Certificate are governed by a principal balance schedule. As a result, the Class 2003-92-PD RCR Certificate may experience principal payments faster or slower than would otherwise have been the case. In some cases, it may receive no principal payments for extended periods. Prepayments on the related mortgage loans may have occurred at a rate faster or slower than the rate initially assumed. In certain high prepayment scenarios, it is possible that the effect of a principal balance schedule over time may be eliminated. In such a case, the Class 2003-92-PD RCR Certificate would experience principal payments at rates that may vary widely from period to period. This prospectus supplement contains no information as to whether

- the Class 2003-92-PD RCR Certificate has adhered to the related principal balance schedule,
- any related support classes remain outstanding, or
- the Class 2003-92-PD RCR Certificate otherwise has performed as originally anticipated.

In addition, as described in the related Underlying REMIC Disclosure Document, the Class 2004-85-BA REMIC Certificate is an AS class. The “AS” designation refers to an “accelerated security” that is generally

expected to receive principal payments more rapidly than the related NAS class during the period in which the NAS class is receiving limited or no principal payments.

Finally, as described in the related Underlying REMIC Disclosure Document, the 2004-89-AN RCR Certificate is a NAS class. The “NAS” designation refers to a “non-accelerated security” that is designed to receive limited or no principal payments prior to a designated

date and thereafter to receive principal payments and an increasing percentage of principal prepayments.

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 September 1, 2011 (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:

- nine groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS,” “Group 5 MBS,” “Group 7 MBS,” “Group 8 MBS,” “Group 9 MBS” and “Group 11 MBS,” and together, the “Trust MBS”),
- certain previously issued REMIC and RCR certificates (the “Group 6 Underlying REMIC and RCR Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”) as further described in Exhibit A, and
- certain previously issued Fannie Mae Stripped Mortgage-Backed Securities (the “Group 10 SMBS”).

The Group 6 Underlying REMIC and RCR Certificates evidence direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates.

The Group 10 SMBS represent beneficial ownership interests in certain principal or interest distributions on mortgage loans underlying certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS and the Fannie Mae Guaranteed Mortgage Pass-Through Certificates backing the Group 6 Underlying REMIC and RCR Certificates, the “MBS”).

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

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

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

<u>REMIC Designation</u>	<u>Assets</u>	<u>Regular Interests</u>	<u>Residual Interest</u>
Lower Tier REMIC . . . .	Trust MBS, Group 6 Underlying REMIC and RCR Certificates and Group 10 SMBS	Interests in the Lower Tier REMIC other than the RL Class (the “Lower Tier Regular Interests”)	RL
Upper Tier REMIC . . . .	Lower Tier Regular Interests	All Classes of REMIC Certificates other than the R and RL Classes	R

*Fannie Mae Guaranty.* For a description of our guaranties of the Certificates, the MBS, the Group 6 Underlying REMIC and RCR Certificates and the Group 10 SMBS, see the applicable discussions appearing under the heading “Fannie Mae Guaranty” in the REMIC Prospectus, the MBS Prospectus, the Underlying REMIC Disclosure Documents and the SMBS Prospectus. 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, Inverse Floating Rate and Toggle 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, Group 3 MBS, Group 4 MBS, Group 5 MBS, Group 7 MBS and Group 9 MBS, and up to 15 years in the case of the Group 8 MBS and Group 11 MBS.

In addition, the Mortgage Loans underlying the Group 5 MBS and Group 9 MBS are relocation mortgage loans made under agreements between lenders and employers that frequently relocate their employees. For additional information, see “Additional Risk Factors—*The rate of prepayment of relocation mortgage loans may be higher than that of nonrelocation mortgage loans*” in this prospectus supplement and “The Mortgage Loans—Special Feature Mortgage Loans—*Relocation Loans*” in the MBS Prospectus.

Furthermore, the pools of mortgage loans backing the Group 11 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 Balance Exceeding our Traditional Conforming Loan Limits*” in the MBS Prospectus dated July 1, 2011. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site and [www.fanniemae.com](http://www.fanniemae.com). For additional information about the particular pools underlying the Group 11 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—“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 July 1, 2011.

For additional information, see “Summary—Group 1, Group 2, Group 3, Group 4, Group 5, Group 7, Group 8, Group 9 and Group 11—Characteristics of the Trust MBS” and “—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement and “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

### **The Group 6 Underlying REMIC and RCR Certificates**

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

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

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

### **The Group 10 SMBS**

The general characteristics of the Group 10 SMBS are described in the SMBS Prospectus. The Group 10 SMBS provide that certain principal and interest amounts on the Mortgage Loans underlying the related MBS are passed through monthly.

The general characteristics of the MBS are described in the MBS Prospectus. Each MBS evidences beneficial ownership interest in a pool of conventional, fixed-rate, fully-amortizing Mortgage Loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years. For additional information see “Summary—Group 10—Characteristics of the Group 10 SMBS” and “—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement, and “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

## Distributions of Interest

*General.* The Certificates will bear interest at the rates specified in this prospectus supplement. Interest to be paid on each Certificate (or added to principal, in the case of the Accrual Class) 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 Class, see “—Accrual Class” below.

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

<u>Delay Classes</u>	<u>No-Delay Classes</u>
All interest-bearing Classes other than the FA, SB, SC, NF, NS, PF, PS, FN, SN, FB, BS and SA Classes	The FA, SB, SC, NF, NS, PF, PS, FN, SN, FB, BS and SA Classes

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

The Dealer will treat the Principal Only Classes as delay Classes, solely for the purpose of facilitating trading.

*Accrual Class.* The GZ Class is an Accrual Class. Interest will accrue on the 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 Class. Instead, interest accrued on the Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Class as described under “—Distributions of Principals” below.

## Distributions of Principal

On the Distribution Date in each month, we will make payments of principal on the Certificates as described below.

- *Group 1*

The Group 1 Principal Distribution Amount to FA until retired.

} Pass-Through Class

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

- *Group 2*

The Group 2 Principal Distribution Amount as follows:

— 19.9999999630% to NF until retired, and

} Pass-Through Class

— 80.0000000370% as follows:

*first*, to Aggregate Group I to its Planned Balance;

} PAC Group

*second*, to UF, US, UT, UW and YF, pro rata, until retired; and

} Support  
Classes

*third*, to Aggregate Group I to zero.

} PAC Group

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

“Aggregate Group I” consists of the NA, NB and NO Classes. On each Distribution Date we will apply payments of principal of Aggregate Group I to NA, NB and NO, in that order, until retired.

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

- *Group 3*

The Group 3 Principal Distribution Amount as follows:

— 40% to PF until retired, and

} Pass-Through  
Class

— 60% as follows

*first*, to Aggregate Group II to its Planned Balance;

} PAC Group

*second*, to QF and QS, pro rata, until retired; and

} Support  
Classes

*third*, to Aggregate Group II to zero.

} PAC Group

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

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

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

- *Group 4*

The Group 4 Principal Distribution Amount to FN until retired.

} Pass-Through  
Class

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

- *Group 5*

The Group 5 Principal Distribution Amount to GM and GN, in that order, until retired.

} Sequential  
Pay Classes

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

- *Group 6*

The Group 6 Principal Distribution Amount to GA and GZ, in that order, until retired.

} Structured  
Collateral/  
Sequential  
Pay Classes

The “Group 6 Principal Distribution Amount” is the *sum* of the principal then paid on the Group 6 Underlying REMIC and RCR Certificates *plus* any interest then accrued and added to the principal balance of the GZ Class.

- *Group 7*

The Group 7 Principal Distribution Amount in the following priority:

1. To the BC and FB, pro rata, until retired.
2. To the BE until retired.

} Sequential  
Pay Classes

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

- *Group 8*

The Group 8 Principal Distribution Amount to GC until retired.

} Pass-Through  
Class

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

- *Group 9*

The Group 9 Principal Distribution Amount to GH and GW, in that order, until retired.

} Sequential  
Pay Classes

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

- *Group 10*

The Group 10 Principal Distribution Amount in the following priority:

1. To Aggregate Group III to its Planned Balance.
2. To CF and CS, pro rata, until retired.
3. To Aggregate Group III to zero.

} PAC Group

} Support  
Classes

} PAC Group

The “Group 10 Principal Distribution Amount” is the principal then paid on the Group 10 SMBS.

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

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

- *Group 11*

The Group 11 Principal Distribution Amount to DE and DB, in that order, until retired.

} Sequential  
Pay Classes

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

## Structuring Assumptions

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

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 2, Group 3, Group 4, Group 5, Group 7, Group 8, Group 9 and Group 11—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;

- the Mortgage Loans underlying the Group 10 SMBS have the original term to maturity, remaining term to maturity, loan age and interest rate specified under “Summary—Group 10—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 September 30, 2011; and
- each Distribution Date occurs on the 25th day of a month.

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

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

<u>Groups</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 125% and 250% PSA	(1)
Aggregate Group II Planned Balances	Between 140% and 250% PSA	(2)
Aggregate Group III Planned Balances	Between 140% and 250% PSA	(3)

- (1) The Planned Balances for Aggregate Group I have been structured between 125% and 250% PSA, but only hold between 126% and 250% PSA.
- (2) The Planned Balances for Aggregate Group II have been structured between 140% and 250% PSA, but only hold between 140% and 249% PSA.
- (3) The Planned Balances for Aggregate Group III have been structured between 140% and 250% PSA, but only hold between 141% and 249% PSA.

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I . . . . . NA, NB and NO  
Aggregate Group II . . . . . PA and PO  
Aggregate Group III . . . . . CA and CB

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

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

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

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

## Yield Tables

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

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

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

We cannot assure you that

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

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

- the Mortgage Loans will prepay at a constant PSA rate until maturity,

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

***The Inverse Floating Rate and Toggle Classes.*** The yields on the Inverse Floating Rate and Toggle Classes will be sensitive in varying degrees to the rate of principal payments, including prepayments, of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the applicable tables below, it is possible that investors in the Inverse Floating Rate and Toggle Classes (other than the US Class) would lose money on their initial investments under certain 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 and Toggle 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>
SB .....	16.250%
SC .....	16.750%
NS .....	16.500%
NJ .....	35.250%
NY .....	25.500%
US .....	99.000%
UT .....	105.750%
UW .....	104.500%
YI .....	10.825%
PS .....	17.000%
PJ .....	35.500%
PW .....	25.250%
QS .....	103.500%
SN .....	14.800%
BS .....	17.500%
CS .....	103.500%
SA .....	15.875%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>						
	<b>50%</b>	<b>100%</b>	<b>367%</b>	<b>625%</b>	<b>900%</b>	<b>1200%</b>	
0.110% . . . . .	35.8%	32.2%	12.0%	(9.6)%	(35.9)%	(71.1)%	*
0.213% . . . . .	35.0%	31.5%	11.4%	(10.2)%	(36.5)%	(71.5)%	*
2.213% . . . . .	20.9%	17.5%	(1.5)%	(21.9)%	(46.7)%	(79.9)%	*
4.213% . . . . .	5.9%	2.7%	(15.1)%	(34.2)%	(57.5)%	(89.0)%	*
6.550% . . . . .	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>						
	<b>50%</b>	<b>100%</b>	<b>367%</b>	<b>625%</b>	<b>900%</b>	<b>1200%</b>	
0.110% . . . . .	35.4%	31.8%	11.6%	(10.0)%	(36.3)%	(71.4)%	*
0.213% . . . . .	34.7%	31.1%	11.0%	(10.5)%	(36.8)%	(71.8)%	*
2.213% . . . . .	21.1%	17.7%	(1.3)%	(21.8)%	(46.6)%	(80.0)%	*
4.213% . . . . .	7.0%	3.8%	(14.2)%	(33.4)%	(56.8)%	(88.9)%	*
6.550% . . . . .	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>								
	<b>50%</b>	<b>100%</b>	<b>125%</b>	<b>200%</b>	<b>250%</b>	<b>450%</b>	<b>750%</b>	<b>1100%</b>	
0.110% . . . . .	33.5%	30.8%	29.4%	25.2%	22.4%	10.8%	(7.9)%	(31.6)%	(70.6)%
0.225% . . . . .	32.8%	30.0%	28.6%	24.4%	21.6%	9.9%	(8.7)%	(32.5)%	(71.6)%
2.225% . . . . .	19.0%	16.2%	14.8%	10.5%	7.6%	(4.4)%	(23.9)%	(49.0)%	(91.4)%
4.225% . . . . .	4.8%	2.0%	0.6%	(3.8)%	(6.8)%	(19.2)%	(39.6)%	(66.9)%	*
6.000% . . . . .	*	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>								
	<b>50%</b>	<b>100%</b>	<b>125%</b>	<b>200%</b>	<b>250%</b>	<b>450%</b>	<b>750%</b>	<b>1100%</b>	
8.000% and below . . . . .	10.0%	9.4%	9.4%	9.4%	9.4%	4.7%	(6.7)%	(25.6)%	(68.4)%
8.125% . . . . .	1.7%	0.7%	0.7%	0.7%	0.7%	(6.1)%	(20.7)%	(43.1)%	(90.5)%
8.250% and above . . . . .	*	*	*	*	*	*	*	*	*

**Sensitivity of the NY 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>200%</u>	<u>250%</u>	<u>450%</u>	<u>750%</u>	<u>1100%</u>	<u>1600%</u>
8.000% and below . . . . .	*	*	*	*	*	*	*	*	*
8.125% . . . . .	5.2%	4.4%	4.4%	4.4%	4.4%	(1.5)%	(14.7)%	(35.6)%	(81.0)%
8.250% and above . . . . .	15.3%	14.8%	14.8%	14.8%	14.8%	11.3%	1.6%	(15.4)%	(55.6)%

**Sensitivity of the US 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>200%</u>	<u>250%</u>	<u>450%</u>	<u>750%</u>	<u>1100%</u>	<u>1600%</u>
0.110% . . . . .	9.6%	9.6%	9.6%	9.7%	9.7%	9.9%	10.1%	10.3%	10.6%
0.225% . . . . .	9.4%	9.4%	9.4%	9.4%	9.5%	9.7%	9.9%	10.1%	10.4%
2.225% . . . . .	5.3%	5.3%	5.3%	5.3%	5.5%	5.8%	6.1%	6.5%	7.0%
4.225% . . . . .	1.2%	1.2%	1.2%	1.3%	1.5%	1.9%	2.4%	2.9%	3.6%
4.800% and above . . . . .	0.0%	0.0%	0.1%	0.1%	0.4%	0.8%	1.3%	1.9%	2.6%

**Sensitivity of the UT 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>200%</u>	<u>250%</u>	<u>450%</u>	<u>750%</u>	<u>1100%</u>	<u>1600%</u>
4.00% and below . . . . .	7.6%	7.5%	7.5%	6.8%	5.6%	2.8%	(0.2)%	(3.3)%	(7.5)%
4.40% . . . . .	3.7%	3.6%	3.6%	3.1%	1.8%	(0.9)%	(3.6)%	(6.5)%	(10.5)%
4.80% and above . . . . .	(0.2)%	(0.3)%	(0.3)%	(0.7)%	(2.0)%	(4.5)%	(7.1)%	(9.8)%	(13.5)%

**Sensitivity of the UW 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>200%</u>	<u>250%</u>	<u>450%</u>	<u>750%</u>	<u>1100%</u>	<u>1600%</u>
0.110% . . . . .	9.4%	9.3%	9.3%	8.8%	7.7%	5.4%	2.9%	0.4%	(3.2)%
0.225% . . . . .	9.1%	9.1%	9.0%	8.5%	7.4%	5.1%	2.7%	0.1%	(3.4)%
2.225% . . . . .	4.2%	4.1%	4.1%	3.7%	2.6%	0.5%	(1.7)%	(4.1)%	(7.3)%
4.000% and above . . . . .	(0.2)%	(0.2)%	(0.2)%	(0.6)%	(1.6)%	(3.5)%	(5.6)%	(7.8)%	(10.7)%

**Sensitivity of the YI 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>200%</u>	<u>250%</u>	<u>450%</u>	<u>750%</u>	<u>1100%</u>	<u>1600%</u>
4.80% and below . . . . .	44.0%	44.0%	43.8%	28.2%	6.4%	(65.6)%	*	*	*
4.85% . . . . .	21.3%	21.0%	20.4%	7.4%	(23.5)%	*	*	*	*
4.90% . . . . .	*	*	*	*	*	*	*	*	*

**Sensitivity of the PS 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>140%</u>	<u>200%</u>	<u>250%</u>	<u>450%</u>	<u>750%</u>	<u>1100%</u>	<u>1600%</u>
0.11000% .....	32.3%	29.5%	27.2%	23.6%	20.7%	8.4%	(11.4)%	(37.1)%	(81.5)%
0.21022% .....	31.7%	28.8%	26.5%	23.0%	20.0%	7.7%	(12.1)%	(37.9)%	(82.3)%
2.21022% .....	18.4%	15.5%	13.2%	9.6%	6.6%	(5.9)%	(26.2)%	(53.1)%	*
4.21022% .....	4.6%	1.7%	(0.7)%	(4.2)%	(7.3)%	(19.9)%	(40.8)%	(69.3)%	*
6.00000% .....	*	*	*	*	*	*	*	*	*

**Sensitivity of the PJ 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>140%</u>	<u>200%</u>	<u>250%</u>	<u>450%</u>	<u>750%</u>	<u>1100%</u>	<u>1600%</u>
8.000% and below .....	9.9%	8.8%	8.5%	8.5%	8.5%	2.7%	(10.8)%	(32.5)%	(79.6)%
8.125% .....	1.7%	(0.1)%	(0.5)%	(0.5)%	(0.5)%	(8.6)%	(25.1)%	(49.8)%	*
8.250% and above .....	*	*	*	*	*	*	*	*	*

**Sensitivity of the PW 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>140%</u>	<u>200%</u>	<u>250%</u>	<u>450%</u>	<u>750%</u>	<u>1100%</u>	<u>1600%</u>
8.000% and below .....	*	*	*	*	*	*	*	*	*
8.125% .....	5.4%	3.9%	3.5%	3.5%	3.5%	(3.5)%	(18.7)%	(42.0)%	(91.4)%
8.250% and above .....	15.5%	14.7%	14.5%	14.5%	14.5%	9.9%	(1.7)%	(21.5)%	(66.1)%

**Sensitivity of the QS 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>140%</u>	<u>200%</u>	<u>250%</u>	<u>450%</u>	<u>750%</u>	<u>1100%</u>	<u>1600%</u>
0.11000% .....	9.2%	9.2%	9.2%	8.8%	7.8%	5.4%	2.7%	(0.2)%	(4.3)%
0.21022% .....	9.0%	9.0%	9.0%	8.6%	7.6%	5.2%	2.6%	(0.3)%	(4.4)%
2.21022% .....	5.1%	5.0%	5.0%	4.7%	3.7%	1.5%	(0.9)%	(3.6)%	(7.3)%
4.21022% .....	1.1%	1.1%	1.1%	0.8%	(0.1)%	(2.1)%	(4.3)%	(6.8)%	(10.2)%
4.85000% .....	(0.1)%	(0.2)%	(0.2)%	(0.4)%	(1.3)%	(3.3)%	(5.4)%	(7.8)%	(11.1)%

**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>367%</u>	<u>625%</u>	<u>900%</u>	<u>1200%</u>	<u>1500%</u>
0.11000% .....	36.8%	33.2%	12.9%	(8.8)%	(35.2)%	(70.6)%	*
0.22611% .....	35.9%	32.3%	12.1%	(9.5)%	(35.9)%	(71.1)%	*
2.22611% .....	20.5%	17.1%	(1.9)%	(22.2)%	(47.1)%	(80.4)%	*
4.22611% .....	4.3%	1.1%	(16.6)%	(35.6)%	(58.8)%	(90.8)%	*
6.00000% .....	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>259%</u>	<u>500%</u>	<u>800%</u>
0.110% .....	33.3%	30.2%	19.7%	1.8%	(23.7)%
0.215% .....	32.6%	29.5%	19.0%	1.1%	(24.5)%
2.215% .....	19.7%	16.5%	5.7%	(13.6)%	(41.0)%
4.215% .....	6.4%	3.2%	(8.7)%	(30.7)%	(60.9)%
6.430% .....	*	*	*	*	*

**Sensitivity of the CS 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>140%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1500%</u>
0.11000% .....	9.3%	9.3%	9.2%	8.8%	7.3%	(0.4)%	(9.8)%	(20.0)%	(38.9)%
0.22083% .....	9.1%	9.1%	9.0%	8.6%	7.0%	(0.6)%	(9.9)%	(20.1)%	(38.9)%
2.22083% .....	5.1%	5.1%	5.0%	4.7%	3.3%	(3.8)%	(12.4)%	(21.8)%	(39.2)%
4.22083% .....	1.2%	1.1%	1.1%	0.8%	(0.5)%	(6.9)%	(14.9)%	(23.5)%	(39.5)%
4.90000% .....	(0.2)%	(0.2)%	(0.2)%	(0.5)%	(1.8)%	(8.0)%	(15.7)%	(24.1)%	(39.6)%

**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>367%</u>	<u>625%</u>	<u>900%</u>	<u>1200%</u>	<u>1500%</u>
0.1100% .....	37.2%	33.6%	13.4%	(8.4)%	(34.9)%	(70.2)%	*
0.2130% .....	36.5%	32.9%	12.7%	(9.0)%	(35.4)%	(70.7)%	*
2.2130% .....	22.0%	18.7%	(0.5)%	(21.0)%	(45.9)%	(79.3)%	*
4.2130% .....	7.0%	3.8%	(14.1)%	(33.4)%	(56.8)%	(88.4)%	*
6.5500% .....	*	*	*	*	*	*	*

*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>
NI .....	389%
PI .....	453%
GI .....	377%
IG .....	438%
HI .....	791%
CI .....	544%
DI .....	705%

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 applicable 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>
NI .....	15.25%
PI .....	16.25%
GI .....	1.50%
IG .....	10.50%
HI .....	9.50%
CI .....	12.50%
DI .....	8.25%

\* 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 NI Class to Prepayments**

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>200%</u>	<u>250%</u>	<u>450%</u>	<u>750%</u>	<u>1100%</u>	<u>1600%</u>
Pre-Tax Yields to Maturity . . .	20.9%	14.0%	10.3%	10.3%	10.3%	(5.6)%	(33.3)%	(62.0)%	(94.9)%

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

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>140%</u>	<u>200%</u>	<u>250%</u>	<u>450%</u>	<u>750%</u>	<u>1100%</u>	<u>1600%</u>
Pre-Tax Yields to Maturity . . .	24.4%	19.2%	14.7%	14.7%	14.7%	0.2%	(27.0)%	(58.3)%	(96.5)%

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

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>410%</u>	<u>700%</u>	<u>1100%</u>	<u>1600%</u>
Pre-Tax Yields to Maturity . . .	274.8%	226.3%	(18.5)%	*	*	*

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

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>265%</u>	<u>500%</u>	<u>800%</u>
Pre-Tax Yields to Maturity . . .	18.8%	16.4%	8.5%	(3.1)%	(18.8)%

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

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>390%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>
Pre-Tax Yields to Maturity . . .	39.8%	37.4%	22.4%	10.8%	(6.2)%	(22.7)%

### Sensitivity of the CI Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	140%	200%	250%	500%	800%	1100%	1500%
Pre-Tax Yields to Maturity . . .	33.5%	28.3%	24.0%	24.0%	24.0%	4.5%	(30.5)%	(75.6)%	*

### Sensitivity of the DI Class to Prepayments

	PSA Prepayment Assumption					
	50%	100%	405%	700%	1000%	1300%
Pre-Tax Yields to Maturity . . .	34.5%	32.1%	16.5%	0.3%	(16.3)%	(32.0)%

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

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 Principal Only Classes (expressed in each case as a percentage of original principal balance) are as follows:

<u>Class</u>	<u>Price</u>
NO . . . . .	45.75%
PO . . . . .	46.20%

### Sensitivity of the NO Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	125%	200%	250%	450%	750%	1100%	1600%
Pre-Tax Yields to Maturity . . .	3.7%	4.2%	4.2%	4.2%	4.2%	7.0%	12.0%	19.2%	34.7%

### Sensitivity of the PO Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	140%	200%	250%	450%	750%	1100%	1600%
Pre-Tax Yields to Maturity . . .	3.7%	4.5%	4.7%	4.7%	4.7%	7.8%	13.6%	21.8%	39.1%

### Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions,
- the priority sequences of distributions of principal of the Group 2, Group 3, Group 5, Group 6, Group 7, Group 9, Group 10 and Group 11 Classes, and
- in the case of the Group 6 Classes, the applicable priority sequences affecting principal payments on the Group 6 Underlying REMIC and RCR Certificates.

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

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

## Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	360 months	9.50%
Group 2 MBS	360 months	360 months	7.00%
Group 3 MBS	360 months	360 months	7.50%
Group 4 MBS	360 months	360 months	9.00%
Group 5 MBS	360 months	360 months	6.00%
Group 6 Underlying REMIC and RCR Certificates	(1)	(1)	(1)
Group 7 MBS	360 months	360 months	6.00%
Group 8 MBS	180 months	180 months	5.50%
Group 9 MBS	360 months	360 months	6.50%
Group 10 SMBS	360 months	360 months	7.50%
Group 11 MBS	180 months	180 months	6.00%

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

	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
2011-42-B	180 months	175 months	5.50%
2003-92-PD	180 months	83 months	7.00%
2004-85-BA	180 months	97 months	7.00%
2004-89-AN	240 months	158 months	7.00%
2011-60-AJ	360 months	357 months	7.50%

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	FA and SA† Classes							SB† Class							SC† Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	367%	625%	900%	1200%	1500%	0%	100%	367%	625%	900%	1200%	1500%	0%	100%	367%	625%	900%	1200%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2012	99	92	76	61	45	27	10	99	92	76	61	45	27	10	99	92	77	61	45	27	10
September 2013	99	84	58	37	20	7	1	99	84	58	37	20	7	1	99	85	59	38	20	8	1
September 2014	98	77	44	23	9	2	*	98	77	44	22	9	2	*	98	78	45	23	9	2	*
September 2015	97	70	33	14	4	1	*	97	70	33	14	4	1	*	97	72	34	14	4	1	*
September 2016	96	64	25	8	2	*	*	96	63	25	8	2	*	*	96	66	26	9	2	*	*
September 2017	95	58	19	5	1	*	*	95	57	19	5	1	*	*	95	60	20	5	1	*	*
September 2018	94	52	14	3	*	*	*	94	51	14	3	*	*	*	94	54	15	3	*	*	*
September 2019	93	47	10	2	*	*	0	93	45	10	2	*	*	0	93	49	11	2	*	*	0
September 2020	92	42	8	1	*	*	0	92	40	7	1	*	*	0	92	44	8	1	*	*	0
September 2021	90	37	6	1	*	*	0	90	35	5	1	*	*	0	90	40	6	1	*	*	0
September 2022	89	32	4	*	*	*	0	89	30	4	*	*	*	0	89	35	5	*	*	*	0
September 2023	87	28	3	*	*	*	0	87	26	3	*	*	*	0	87	31	3	*	*	*	0
September 2024	85	24	2	*	*	*	0	85	22	2	*	*	*	0	85	27	2	*	*	*	0
September 2025	83	20	1	*	*	0	0	83	18	1	*	*	0	0	83	24	2	*	*	*	0
September 2026	81	16	1	*	*	0	0	81	14	1	*	*	0	0	81	20	1	*	*	*	0
September 2027	78	13	1	*	*	0	0	78	10	1	*	*	0	0	78	17	1	*	*	*	0
September 2028	75	9	*	*	*	0	0	75	7	*	*	*	0	0	75	14	1	*	*	*	0
September 2029	72	6	*	*	*	0	0	72	4	*	*	*	0	0	72	11	*	*	*	*	0
September 2030	69	3	*	*	*	0	0	69	1	*	*	0	0	0	69	8	*	*	*	*	0
September 2031	65	2	*	*	*	0	0	65	0	0	0	0	0	0	65	5	*	*	*	*	0
September 2032	61	1	*	*	0	0	0	61	0	0	0	0	0	0	61	3	*	*	0	0	0
September 2033	56	*	*	*	0	0	0	56	0	0	0	0	0	0	56	*	*	*	0	0	0
September 2034	51	0	0	0	0	0	0	51	0	0	0	0	0	0	51	0	0	0	0	0	0
September 2035	46	0	0	0	0	0	0	46	0	0	0	0	0	0	46	0	0	0	0	0	0
September 2036	40	0	0	0	0	0	0	40	0	0	0	0	0	0	40	0	0	0	0	0	0
September 2037	33	0	0	0	0	0	0	33	0	0	0	0	0	0	33	0	0	0	0	0	0
September 2038	26	0	0	0	0	0	0	26	0	0	0	0	0	0	26	0	0	0	0	0	0
September 2039	18	0	0	0	0	0	0	18	0	0	0	0	0	0	18	0	0	0	0	0	0
September 2040	10	0	0	0	0	0	0	10	0	0	0	0	0	0	10	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	21.3	8.3	3.6	2.0	1.3	0.8	0.5	21.3	8.0	3.5	2.0	1.3	0.8	0.5	21.3	8.9	3.7	2.1	1.3	0.8	0.5

Date	NF, NS† and NP Classes									NA and NI† Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	200%	250%	450%	750%	1100%	1600%	0%	100%	125%	200%	250%	450%	750%	1100%	1600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2012	99	96	95	94	92	87	80	71	58	98	93	92	92	92	92	92	88	67
September 2013	98	90	88	83	80	67	49	32	10	96	83	80	80	80	80	52	22	0
September 2014	97	83	80	72	66	48	27	11	*	94	71	66	66	66	50	14	0	0
September 2015	95	76	73	62	55	34	14	4	*	92	60	54	54	54	27	0	0	0
September 2016	94	70	66	53	46	25	8	1	*	90	50	42	42	42	10	0	0	0
September 2017	93	65	60	46	38	18	4	*	*	88	41	32	32	32	0	0	0	0
September 2018	91	59	54	39	32	13	2	*	0	85	32	22	22	22	0	0	0	0
September 2019	89	54	48	34	26	9	1	*	0	82	23	13	13	13	0	0	0	0
September 2020	88	50	44	29	22	6	1	*	0	79	15	6	6	6	0	0	0	0
September 2021	86	45	39	25	18	4	*	*	0	76	8	0	0	0	0	0	0	0
September 2022	84	41	35	21	15	3	*	*	0	73	1	0	0	0	0	0	0	0
September 2023	82	38	31	18	12	2	*	*	0	69	0	0	0	0	0	0	0	0
September 2024	79	34	28	15	10	2	*	*	0	65	0	0	0	0	0	0	0	0
September 2025	77	31	25	13	8	1	*	*	0	61	0	0	0	0	0	0	0	0
September 2026	74	28	22	11	7	1	*	*	0	56	0	0	0	0	0	0	0	0
September 2027	71	25	19	9	5	1	*	*	0	51	0	0	0	0	0	0	0	0
September 2028	68	22	17	8	4	*	*	*	0	46	0	0	0	0	0	0	0	0
September 2029	65	19	15	6	3	*	*	0	0	41	0	0	0	0	0	0	0	0
September 2030	61	17	13	5	3	*	*	0	0	35	0	0	0	0	0	0	0	0
September 2031	57	15	11	4	2	*	*	0	0	28	0	0	0	0	0	0	0	0
September 2032	53	13	9	3	2	*	*	0	0	21	0	0	0	0	0	0	0	0
September 2033	49	11	8	3	1	*	*	0	0	14	0	0	0	0	0	0	0	0
September 2034	44	9	6	2	1	*	*	0	0	6	0	0	0	0	0	0	0	0
September 2035	39	7	5	2	1	*	*	0	0	0	0	0	0	0	0	0	0	0
September 2036	34	6	4	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
September 2037	28	4	3	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
September 2038	22	3	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
September 2039	15	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
September 2040	8	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.9	10.6	9.5	7.1	6.0	3.7	2.4	1.7	1.2	15.0	5.3	4.6	4.6	4.6	3.1	2.1	1.6	1.2

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

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

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

Date	NB Class									NO, NJ†, NY† and NC Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	200%	250%	450%	750%	1100%	1600%	0%	100%	125%	200%	250%	450%	750%	1100%	1600%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2012 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2013 . . . . .	100	100	100	100	100	100	100	100	29	100	100	100	100	100	100	100	100	100
September 2014 . . . . .	100	100	100	100	100	100	100	32	0	100	100	100	100	100	100	100	6	
September 2015 . . . . .	100	100	100	100	100	100	65	0	0	100	100	100	100	100	100	100	52	*
September 2016 . . . . .	100	100	100	100	100	100	8	0	0	100	100	100	100	100	100	100	17	*
September 2017 . . . . .	100	100	100	100	100	92	0	0	0	100	100	100	100	100	100	61	6	*
September 2018 . . . . .	100	100	100	100	100	48	0	0	0	100	100	100	100	100	100	33	2	*
September 2019 . . . . .	100	100	100	100	100	18	0	0	0	100	100	100	100	100	100	18	1	0
September 2020 . . . . .	100	100	100	100	100	0	0	0	0	100	100	100	100	100	92	9	*	0
September 2021 . . . . .	100	100	96	96	96	0	0	0	0	100	100	100	100	100	65	5	*	0
September 2022 . . . . .	100	100	68	68	68	0	0	0	0	100	100	100	100	100	46	3	*	0
September 2023 . . . . .	100	74	46	46	46	0	0	0	0	100	100	100	100	100	33	1	*	0
September 2024 . . . . .	100	43	27	27	27	0	0	0	0	100	100	100	100	100	23	1	*	0
September 2025 . . . . .	100	15	11	11	11	0	0	0	0	100	100	100	100	100	16	*	*	0
September 2026 . . . . .	100	0	0	0	0	0	0	0	0	100	96	96	96	96	11	*	*	0
September 2027 . . . . .	100	0	0	0	0	0	0	0	0	100	78	78	78	78	8	*	*	0
September 2028 . . . . .	100	0	0	0	0	0	0	0	0	100	63	63	63	63	5	*	*	0
September 2029 . . . . .	100	0	0	0	0	0	0	0	0	100	50	50	50	50	4	*	*	0
September 2030 . . . . .	100	0	0	0	0	0	0	0	0	100	40	40	40	40	3	*	*	0
September 2031 . . . . .	100	0	0	0	0	0	0	0	0	100	31	31	31	31	2	*	0	0
September 2032 . . . . .	100	0	0	0	0	0	0	0	0	100	24	24	24	24	1	*	0	0
September 2033 . . . . .	100	0	0	0	0	0	0	0	0	100	19	19	19	19	1	*	0	0
September 2034 . . . . .	100	0	0	0	0	0	0	0	0	100	14	14	14	14	*	*	0	0
September 2035 . . . . .	86	0	0	0	0	0	0	0	0	100	10	10	10	10	*	*	0	0
September 2036 . . . . .	40	0	0	0	0	0	0	0	0	100	7	7	7	7	*	*	0	0
September 2037 . . . . .	0	0	0	0	0	0	0	0	0	83	5	5	5	5	*	*	0	0
September 2038 . . . . .	0	0	0	0	0	0	0	0	0	3	3	3	3	3	*	*	0	0
September 2039 . . . . .	0	0	0	0	0	0	0	0	0	2	2	2	2	2	*	*	0	0
September 2040 . . . . .	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	0	0
September 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	24.8	12.8	12.0	12.0	12.0	7.1	4.3	2.9	2.0	26.4	18.9	18.9	18.9	18.9	11.6	6.8	4.3	2.5

  

Date	UF, US, UT, UW, YF and Y† Classes									NQ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	200%	250%	450%	750%	1100%	1600%	0%	100%	125%	200%	250%	450%	750%	1100%	1600%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2012 . . . . .	100	100	100	92	86	64	30	0	0	100	100	100	100	100	100	100	100	100
September 2013 . . . . .	100	100	100	77	62	4	0	0	0	100	100	100	100	100	100	100	100	55
September 2014 . . . . .	100	100	100	62	39	0	0	0	0	100	100	100	100	100	100	100	57	2
September 2015 . . . . .	100	100	100	52	22	0	0	0	0	100	100	100	100	100	100	78	19	*
September 2016 . . . . .	100	100	100	44	11	0	0	0	0	100	100	100	100	100	100	42	6	*
September 2017 . . . . .	100	100	100	39	4	0	0	0	0	100	100	100	100	100	95	23	2	*
September 2018 . . . . .	100	100	100	35	1	0	0	0	0	100	100	100	100	100	68	12	1	*
September 2019 . . . . .	100	100	100	34	*	0	0	0	0	100	100	100	100	100	48	7	*	0
September 2020 . . . . .	100	100	99	32	*	0	0	0	0	100	100	100	100	100	34	3	*	0
September 2021 . . . . .	100	100	96	31	*	0	0	0	0	100	100	97	97	97	24	2	*	0
September 2022 . . . . .	100	100	92	28	*	0	0	0	0	100	100	80	80	80	17	1	*	0
September 2023 . . . . .	100	100	87	26	*	0	0	0	0	100	84	66	66	66	12	1	*	0
September 2024 . . . . .	100	100	81	24	*	0	0	0	0	100	64	54	54	54	8	*	*	0
September 2025 . . . . .	100	100	75	21	*	0	0	0	0	100	46	44	44	44	6	*	*	0
September 2026 . . . . .	100	95	69	19	*	0	0	0	0	100	36	36	36	36	4	*	*	0
September 2027 . . . . .	100	87	63	17	*	0	0	0	0	100	29	29	29	29	3	*	*	0
September 2028 . . . . .	100	80	57	15	*	0	0	0	0	100	23	23	23	23	2	*	*	0
September 2029 . . . . .	100	72	51	13	*	0	0	0	0	100	19	19	19	19	1	*	*	0
September 2030 . . . . .	100	64	45	11	*	0	0	0	0	100	15	15	15	15	1	*	*	0
September 2031 . . . . .	100	57	39	9	*	0	0	0	0	100	12	12	12	12	1	*	0	0
September 2032 . . . . .	100	50	34	8	*	0	0	0	0	100	9	9	9	9	*	*	0	0
September 2033 . . . . .	100	43	29	6	*	0	0	0	0	100	7	7	7	7	*	*	0	0
September 2034 . . . . .	100	36	24	5	*	0	0	0	0	100	5	5	5	5	*	*	0	0
September 2035 . . . . .	100	30	19	4	*	0	0	0	0	91	4	4	4	4	*	*	0	0
September 2036 . . . . .	100	24	15	3	*	0	0	0	0	62	3	3	3	3	*	*	0	0
September 2037 . . . . .	100	18	11	2	*	0	0	0	0	31	2	2	2	2	*	*	0	0
September 2038 . . . . .	97	12	8	1	*	0	0	0	0	1	1	1	1	1	*	*	0	0
September 2039 . . . . .	67	7	4	1	*	0	0	0	0	1	1	1	1	1	*	*	0	0
September 2040 . . . . .	35	2	1	*	*	0	0	0	0	*	*	*	*	*	*	0	0	0
September 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	28.5	21.3	18.5	7.6	2.8	1.2	0.8	0.6	0.4	25.4	15.1	14.6	14.6	14.6	8.8	5.2	3.4	2.2

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

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

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

Date	PF, PS† and PN Classes									PA and PI† Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	140%	200%	250%	450%	750%	1100%	1600%	0%	100%	140%	200%	250%	450%	750%	1100%	1600%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2012 . . . . .	99	96	95	93	91	86	77	67	52	99	94	92	92	92	92	92	80	58
September 2013 . . . . .	98	89	86	82	78	64	46	27	6	97	85	80	80	80	76	50	24	0
September 2014 . . . . .	97	82	78	71	65	46	25	9	*	96	75	68	68	68	51	20	0	0
September 2015 . . . . .	96	76	70	61	55	33	13	3	*	94	66	57	57	57	32	4	0	0
September 2016 . . . . .	95	70	63	53	45	24	7	1	*	92	58	47	47	47	19	0	0	0
September 2017 . . . . .	93	65	56	45	38	17	4	*	*	90	50	38	38	38	9	0	0	0
September 2018 . . . . .	92	59	50	39	31	12	2	*	0	88	42	30	30	30	2	0	0	0
September 2019 . . . . .	90	54	45	34	26	9	1	*	0	86	35	22	22	22	0	0	0	0
September 2020 . . . . .	89	50	40	29	22	6	1	*	0	84	29	16	16	16	0	0	0	0
September 2021 . . . . .	87	46	36	25	18	4	*	*	0	81	23	10	10	10	0	0	0	0
September 2022 . . . . .	85	41	32	21	15	3	*	*	0	78	17	6	6	6	0	0	0	0
September 2023 . . . . .	83	38	28	18	12	2	*	*	0	75	11	2	2	2	0	0	0	0
September 2024 . . . . .	80	34	25	15	10	2	*	*	0	72	6	0	0	0	0	0	0	0
September 2025 . . . . .	78	31	22	13	8	1	*	*	0	69	2	0	0	0	0	0	0	0
September 2026 . . . . .	75	28	19	11	7	1	*	*	0	65	0	0	0	0	0	0	0	0
September 2027 . . . . .	73	25	17	9	5	1	*	*	0	61	0	0	0	0	0	0	0	0
September 2028 . . . . .	70	22	14	8	4	*	*	*	0	57	0	0	0	0	0	0	0	0
September 2029 . . . . .	66	19	12	6	3	*	*	0	0	52	0	0	0	0	0	0	0	0
September 2030 . . . . .	63	17	11	5	3	*	*	0	0	47	0	0	0	0	0	0	0	0
September 2031 . . . . .	59	15	9	4	2	*	*	0	0	42	0	0	0	0	0	0	0	0
September 2032 . . . . .	55	13	8	3	2	*	*	0	0	36	0	0	0	0	0	0	0	0
September 2033 . . . . .	50	11	6	3	1	*	*	0	0	29	0	0	0	0	0	0	0	0
September 2034 . . . . .	46	9	5	2	1	*	*	0	0	23	0	0	0	0	0	0	0	0
September 2035 . . . . .	40	7	4	2	1	*	*	0	0	15	0	0	0	0	0	0	0	0
September 2036 . . . . .	35	6	3	1	*	*	*	0	0	8	0	0	0	0	0	0	0	0
September 2037 . . . . .	29	4	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
September 2038 . . . . .	22	3	1	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
September 2039 . . . . .	16	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 . . . . .	8	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
September 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	20.2	10.6	8.9	7.1	6.0	3.6	2.3	1.6	1.1	16.9	6.4	5.2	5.2	5.2	3.3	2.2	1.6	1.1

  

Date	PO, PJ†, PW† and PY Classes									QF and QS Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	140%	200%	250%	450%	750%	1100%	1600%	0%	100%	140%	200%	250%	450%	750%	1100%	1600%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2012 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	91	83	53	8	0	0
September 2013 . . . . .	100	100	100	100	100	100	100	100	60	100	100	100	77	58	0	0	0	0
September 2014 . . . . .	100	100	100	100	100	100	100	87	2	100	100	100	64	35	0	0	0	0
September 2015 . . . . .	100	100	100	100	100	100	100	29	*	100	100	100	54	19	0	0	0	0
September 2016 . . . . .	100	100	100	100	100	100	68	10	*	100	100	100	47	9	0	0	0	0
September 2017 . . . . .	100	100	100	100	100	100	37	3	*	100	100	100	43	3	0	0	0	0
September 2018 . . . . .	100	100	100	100	100	100	20	1	*	100	100	100	41	*	0	0	0	0
September 2019 . . . . .	100	100	100	100	100	81	11	*	0	100	100	100	39	0	0	0	0	0
September 2020 . . . . .	100	100	100	100	100	58	6	*	0	100	100	98	38	0	0	0	0	0
September 2021 . . . . .	100	100	100	100	100	41	3	*	0	100	100	94	36	0	0	0	0	0
September 2022 . . . . .	100	100	100	100	100	29	2	*	0	100	100	90	33	0	0	0	0	0
September 2023 . . . . .	100	100	100	100	100	21	1	*	0	100	100	84	30	0	0	0	0	0
September 2024 . . . . .	100	100	94	93	14	*	*	0	0	100	100	78	28	0	0	0	0	0
September 2025 . . . . .	100	100	76	76	10	*	*	0	0	100	100	72	25	0	0	0	0	0
September 2026 . . . . .	100	82	62	62	7	*	*	0	0	100	100	66	22	0	0	0	0	0
September 2027 . . . . .	100	54	50	50	5	*	*	0	0	100	100	60	19	0	0	0	0	0
September 2028 . . . . .	100	40	40	40	3	*	*	0	0	100	93	53	17	0	0	0	0	0
September 2029 . . . . .	100	32	32	32	2	*	*	0	0	100	84	47	15	0	0	0	0	0
September 2030 . . . . .	100	26	26	26	2	*	*	0	0	100	75	42	13	0	0	0	0	0
September 2031 . . . . .	100	20	20	20	1	*	0	0	0	100	67	36	11	0	0	0	0	0
September 2032 . . . . .	100	16	16	16	1	*	0	0	0	100	58	31	9	0	0	0	0	0
September 2033 . . . . .	100	12	12	12	*	*	0	0	0	100	50	26	7	0	0	0	0	0
September 2034 . . . . .	100	9	9	9	9	*	0	0	0	100	42	21	6	0	0	0	0	0
September 2035 . . . . .	100	7	7	7	7	*	0	0	0	100	34	17	5	0	0	0	0	0
September 2036 . . . . .	100	5	5	5	5	*	0	0	0	100	27	13	3	0	0	0	0	0
September 2037 . . . . .	93	3	3	3	3	*	0	0	0	100	20	10	2	0	0	0	0	0
September 2038 . . . . .	33	2	2	2	2	*	0	0	0	100	13	6	2	0	0	0	0	0
September 2039 . . . . .	1	1	1	1	1	*	0	0	0	81	7	3	1	0	0	0	0	0
September 2040 . . . . .	*	*	*	*	*	*	0	0	0	42	1	*	*	0	0	0	0	0
September 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	26.8	17.6	17.1	17.1	17.1	10.3	6.0	3.8	2.2	28.8	22.3	18.0	8.3	2.6	1.0	0.6	0.4	0.3

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

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

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

Date	FN and SN† Classes							GM Class						GN Class					
	PSA Prepayment Assumption							PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	367%	625%	900%	1200%	1500%	0%	100%	322%	500%	750%	1000%	0%	100%	322%	500%	750%	1000%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2012 . . . . .	99	92	76	61	45	27	10	99	96	93	91	87	83	100	100	100	100	100	100
September 2013 . . . . .	99	85	58	37	20	8	1	97	91	79	71	59	49	100	100	100	100	100	100
September 2014 . . . . .	98	78	44	23	9	2	*	96	83	62	48	31	17	100	100	100	100	100	100
September 2015 . . . . .	97	71	34	14	4	1	*	94	76	48	31	14	4	100	100	100	100	100	100
September 2016 . . . . .	96	65	26	8	2	*	*	93	69	37	20	5	0	100	100	100	100	100	66
September 2017 . . . . .	95	59	19	5	1	*	*	91	63	28	12	*	0	100	100	100	100	100	26
September 2018 . . . . .	94	54	15	3	*	*	*	89	57	21	6	0	0	100	100	100	100	58	10
September 2019 . . . . .	92	49	11	2	*	*	0	87	51	15	3	0	0	100	100	100	100	31	4
September 2020 . . . . .	91	44	8	1	*	*	0	85	46	11	*	0	0	100	100	100	100	16	2
September 2021 . . . . .	89	39	6	1	*	*	0	83	41	7	0	0	0	100	100	100	70	9	1
September 2022 . . . . .	88	35	4	*	*	*	0	81	37	4	0	0	0	100	100	100	47	5	*
September 2023 . . . . .	86	31	3	*	*	*	0	78	32	2	0	0	0	100	100	100	31	2	*
September 2024 . . . . .	84	27	2	*	*	*	0	75	29	1	0	0	0	100	100	100	21	1	*
September 2025 . . . . .	82	23	2	*	*	*	0	73	25	0	0	0	0	100	100	84	14	1	*
September 2026 . . . . .	79	20	1	*	*	0	0	70	22	0	0	0	0	100	100	64	9	*	*
September 2027 . . . . .	77	17	1	*	*	0	0	66	18	0	0	0	0	100	100	49	6	*	*
September 2028 . . . . .	74	13	1	*	*	0	0	63	15	0	0	0	0	100	100	37	4	*	*
September 2029 . . . . .	71	11	*	*	*	0	0	59	13	0	0	0	0	100	100	27	3	*	*
September 2030 . . . . .	67	8	*	*	*	0	0	56	10	0	0	0	0	100	100	20	2	*	*
September 2031 . . . . .	64	5	*	*	*	0	0	52	8	0	0	0	0	100	100	15	1	*	*
September 2032 . . . . .	59	3	*	*	0	0	0	47	6	0	0	0	0	100	100	10	1	*	*
September 2033 . . . . .	55	*	*	*	0	0	0	43	4	0	0	0	0	100	100	7	*	*	*
September 2034 . . . . .	50	0	0	0	0	0	0	38	2	0	0	0	0	100	100	5	*	*	*
September 2035 . . . . .	45	0	0	0	0	0	0	33	*	0	0	0	0	100	100	3	*	*	0
September 2036 . . . . .	39	0	0	0	0	0	0	28	0	0	0	0	0	100	76	2	*	*	0
September 2037 . . . . .	32	0	0	0	0	0	0	22	0	0	0	0	0	100	58	1	*	*	0
September 2038 . . . . .	25	0	0	0	0	0	0	16	0	0	0	0	0	100	42	1	*	*	0
September 2039 . . . . .	18	0	0	0	0	0	0	9	0	0	0	0	0	100	27	*	*	*	0
September 2040 . . . . .	9	0	0	0	0	0	0	2	0	0	0	0	0	100	13	*	*	*	0
September 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	21.1	8.8	3.6	2.1	1.3	0.8	0.5	18.8	9.4	4.6	3.3	2.5	2.0	29.7	26.7	16.8	11.6	7.7	5.7

Date	GA Class						GZ Class						GI† Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	410%	700%	1100%	1600%	0%	100%	410%	700%	1100%	1600%	0%	100%	410%	700%	1100%	1600%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2012 . . . . .	85	62	38	37	37	37	103	103	103	103	103	103	78	39	*	0	0	0
September 2013 . . . . .	69	37	37	37	37	10	106	106	106	106	106	106	53	0	0	0	0	0
September 2014 . . . . .	52	37	37	37	14	*	109	109	109	109	109	109	29	0	0	0	0	0
September 2015 . . . . .	50	37	37	22	4	0	113	113	113	113	113	39	26	0	0	0	0	0
September 2016 . . . . .	49	37	36	12	1	0	116	116	116	116	116	1	23	0	0	0	0	0
September 2017 . . . . .	47	37	24	6	*	0	120	120	120	120	120	*	19	0	0	0	0	0
September 2018 . . . . .	45	37	16	3	*	0	123	123	123	123	123	0	16	0	0	0	0	0
September 2019 . . . . .	44	37	11	2	0	0	127	127	127	127	102	0	12	0	0	0	0	0
September 2020 . . . . .	41	37	7	1	0	0	131	131	131	131	30	0	8	0	0	0	0	0
September 2021 . . . . .	39	33	4	*	0	0	135	135	135	135	8	0	4	0	0	0	0	0
September 2022 . . . . .	37	24	2	*	0	0	139	139	139	139	2	0	0	0	0	0	0	0
September 2023 . . . . .	37	16	1	*	0	0	143	143	143	143	1	0	0	0	0	0	0	0
September 2024 . . . . .	26	8	1	0	0	0	148	148	148	62	*	0	0	0	0	0	0	0
September 2025 . . . . .	10	1	*	0	0	0	152	152	152	6	*	0	0	0	0	0	0	0
September 2026 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2027 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2028 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	6.8	4.9	3.0	1.9	1.2	0.8	14.6	14.3	14.2	13.0	8.7	4.0	3.2	0.9	0.4	0.2	0.1	0.1

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

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

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

Date	BC, FB and BS† Classes					BE Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	259%	500%	800%	0%	100%	259%	500%	800%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100
September 2012 . . . . .	99	95	89	81	71	100	100	100	100	100
September 2013 . . . . .	97	88	75	57	37	100	100	100	100	100
September 2014 . . . . .	96	80	61	38	18	100	100	100	100	100
September 2015 . . . . .	94	74	50	25	7	100	100	100	100	100
September 2016 . . . . .	93	67	41	16	2	100	100	100	100	100
September 2017 . . . . .	91	61	33	10	0	100	100	100	100	87
September 2018 . . . . .	89	56	27	6	0	100	100	100	100	44
September 2019 . . . . .	87	51	21	3	0	100	100	100	100	22
September 2020 . . . . .	85	46	17	1	0	100	100	100	100	11
September 2021 . . . . .	83	41	13	0	0	100	100	100	90	6
September 2022 . . . . .	81	37	10	0	0	100	100	100	61	3
September 2023 . . . . .	78	33	8	0	0	100	100	100	41	1
September 2024 . . . . .	76	30	6	0	0	100	100	100	27	1
September 2025 . . . . .	73	26	4	0	0	100	100	100	18	*
September 2026 . . . . .	70	23	3	0	0	100	100	100	12	*
September 2027 . . . . .	67	20	1	0	0	100	100	100	8	*
September 2028 . . . . .	64	18	*	0	0	100	100	100	5	*
September 2029 . . . . .	60	15	0	0	0	100	100	91	3	*
September 2030 . . . . .	57	13	0	0	0	100	100	71	2	*
September 2031 . . . . .	53	11	0	0	0	100	100	55	1	*
September 2032 . . . . .	48	9	0	0	0	100	100	42	1	*
September 2033 . . . . .	44	7	0	0	0	100	100	32	1	*
September 2034 . . . . .	39	5	0	0	0	100	100	23	*	*
September 2035 . . . . .	34	3	0	0	0	100	100	17	*	*
September 2036 . . . . .	29	2	0	0	0	100	100	11	*	*
September 2037 . . . . .	23	*	0	0	0	100	100	7	*	*
September 2038 . . . . .	17	0	0	0	0	100	70	4	*	*
September 2039 . . . . .	11	0	0	0	0	100	32	2	*	*
September 2040 . . . . .	4	0	0	0	0	100	0	0	0	0
September 2041 . . . . .	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	19.0	9.6	5.1	2.9	1.9	29.8	27.6	21.1	12.3	7.3

Date	GC, IG†, GD and GE Classes				
	PSA Prepayment Assumption				
	0%	100%	265%	500%	800%
Initial Percent . . . . .	100	100	100	100	100
September 2012 . . . . .	96	93	91	88	83
September 2013 . . . . .	91	85	77	67	54
September 2014 . . . . .	86	75	61	44	27
September 2015 . . . . .	81	66	48	29	13
September 2016 . . . . .	75	57	37	19	6
September 2017 . . . . .	69	49	29	12	3
September 2018 . . . . .	63	42	22	8	1
September 2019 . . . . .	57	35	16	5	1
September 2020 . . . . .	50	28	12	3	*
September 2021 . . . . .	43	23	8	2	*
September 2022 . . . . .	35	17	6	1	*
September 2023 . . . . .	27	12	4	1	*
September 2024 . . . . .	19	8	2	*	*
September 2025 . . . . .	10	4	1	*	*
September 2026 . . . . .	0	0	0	0	0
Weighted Average Life (years)** . . . . .	8.5	6.5	4.7	3.3	2.4

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

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

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

Date	GH, HI†, GK and GL Classes					
	PSA Prepayment Assumption					
	0%	100%	390%	600%	900%	1200%
Initial Percent . . . . .	100	100	100	100	100	100
September 2012 . . . . .	99	97	92	89	84	80
September 2013 . . . . .	98	91	76	66	52	40
September 2014 . . . . .	96	84	57	41	23	9
September 2015 . . . . .	95	77	42	25	9	*
September 2016 . . . . .	93	71	31	14	2	0
September 2017 . . . . .	92	65	22	8	0	0
September 2018 . . . . .	90	59	16	4	0	0
September 2019 . . . . .	88	54	11	1	0	0
September 2020 . . . . .	86	49	7	0	0	0
September 2021 . . . . .	84	44	5	0	0	0
September 2022 . . . . .	82	40	3	0	0	0
September 2023 . . . . .	80	36	1	0	0	0
September 2024 . . . . .	77	32	*	0	0	0
September 2025 . . . . .	75	29	0	0	0	0
September 2026 . . . . .	72	25	0	0	0	0
September 2027 . . . . .	69	22	0	0	0	0
September 2028 . . . . .	65	20	0	0	0	0
September 2029 . . . . .	62	17	0	0	0	0
September 2030 . . . . .	58	15	0	0	0	0
September 2031 . . . . .	54	12	0	0	0	0
September 2032 . . . . .	50	10	0	0	0	0
September 2033 . . . . .	46	8	0	0	0	0
September 2034 . . . . .	41	6	0	0	0	0
September 2035 . . . . .	36	5	0	0	0	0
September 2036 . . . . .	30	3	0	0	0	0
September 2037 . . . . .	24	1	0	0	0	0
September 2038 . . . . .	18	*	0	0	0	0
September 2039 . . . . .	11	0	0	0	0	0
September 2040 . . . . .	4	0	0	0	0	0
September 2041 . . . . .	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	19.3	10.3	4.2	3.0	2.2	1.8

Date	GW Class						CA and CI† Classes								
	PSA Prepayment Assumption						PSA Prepayment Assumption								
	0%	100%	390%	600%	900%	1200%	0%	100%	140%	200%	250%	500%	800%	1100%	1500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2012 . . . . .	100	100	100	100	100	100	99	90	87	87	87	83	61	38	9
September 2013 . . . . .	100	100	100	100	100	100	98	80	75	75	75	56	29	10	0
September 2014 . . . . .	100	100	100	100	100	100	96	71	64	64	64	37	13	1	0
September 2015 . . . . .	100	100	100	100	100	100	95	63	54	54	54	24	5	0	0
September 2016 . . . . .	100	100	100	100	100	30	93	55	45	45	45	15	*	0	0
September 2017 . . . . .	100	100	100	100	75	8	91	48	37	37	37	9	0	0	0
September 2018 . . . . .	100	100	100	100	34	2	90	41	30	30	30	5	0	0	0
September 2019 . . . . .	100	100	100	100	15	1	88	34	24	24	24	2	0	0	0
September 2020 . . . . .	100	100	100	84	7	*	85	28	18	18	18	0	0	0	0
September 2021 . . . . .	100	100	100	52	3	*	83	23	14	14	14	0	0	0	0
September 2022 . . . . .	100	100	100	32	1	*	81	17	11	11	11	0	0	0	0
September 2023 . . . . .	100	100	100	20	1	*	78	12	8	8	8	0	0	0	0
September 2024 . . . . .	100	100	100	12	*	*	75	8	5	5	5	0	0	0	0
September 2025 . . . . .	100	100	74	8	*	*	72	3	3	3	3	0	0	0	0
September 2026 . . . . .	100	100	54	5	*	*	69	2	2	2	2	0	0	0	0
September 2027 . . . . .	100	100	39	3	*	*	65	*	*	*	*	0	0	0	0
September 2028 . . . . .	100	100	29	2	*	*	61	0	0	0	0	0	0	0	0
September 2029 . . . . .	100	100	21	1	*	*	57	0	0	0	0	0	0	0	0
September 2030 . . . . .	100	100	15	1	*	0	53	0	0	0	0	0	0	0	0
September 2031 . . . . .	100	100	10	*	*	0	48	0	0	0	0	0	0	0	0
September 2032 . . . . .	100	100	7	*	*	0	42	0	0	0	0	0	0	0	0
September 2033 . . . . .	100	100	5	*	*	0	37	0	0	0	0	0	0	0	0
September 2034 . . . . .	100	100	3	*	*	0	31	0	0	0	0	0	0	0	0
September 2035 . . . . .	100	100	2	*	*	0	24	0	0	0	0	0	0	0	0
September 2036 . . . . .	100	100	1	*	*	0	17	0	0	0	0	0	0	0	0
September 2037 . . . . .	100	100	1	*	*	0	10	0	0	0	0	0	0	0	0
September 2038 . . . . .	100	100	1	*	*	0	1	0	0	0	0	0	0	0	0
September 2039 . . . . .	100	63	*	*	0	0	0	0	0	0	0	0	0	0	0
September 2040 . . . . .	100	26	*	*	0	0	0	0	0	0	0	0	0	0	0
September 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	29.8	28.4	16.1	10.7	6.9	4.9	17.9	6.3	5.3	5.3	5.3	2.8	1.6	1.0	0.5

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

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

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

Date	CB Class									CF and CS Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	140%	200%	250%	500%	800%	1100%	1500%	0%	100%	140%	200%	250%	500%	800%	1100%	1500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2012 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	81	65	0	0	0	0
September 2013 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	66	39	0	0	0	0
September 2014 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	56	21	0	0	0	0
September 2015 . . . . .	100	100	100	100	100	100	100	39	*	100	100	100	48	10	0	0	0	0
September 2016 . . . . .	100	100	100	100	100	100	100	13	*	100	100	100	44	3	0	0	0	0
September 2017 . . . . .	100	100	100	100	100	100	54	4	*	100	100	100	41	*	0	0	0	0
September 2018 . . . . .	100	100	100	100	100	100	27	1	*	100	100	100	40	*	0	0	0	0
September 2019 . . . . .	100	100	100	100	100	100	14	*	*	100	100	97	38	*	0	0	0	0
September 2020 . . . . .	100	100	100	100	100	99	7	*	0	100	100	93	36	*	0	0	0	0
September 2021 . . . . .	100	100	100	100	100	66	3	*	0	100	100	87	33	*	0	0	0	0
September 2022 . . . . .	100	100	100	100	100	44	2	*	0	100	100	81	30	*	0	0	0	0
September 2023 . . . . .	100	100	100	100	100	29	1	*	0	100	100	74	26	*	0	0	0	0
September 2024 . . . . .	100	100	100	100	100	19	*	*	0	100	100	67	23	*	0	0	0	0
September 2025 . . . . .	100	100	100	100	100	12	*	*	0	100	99	59	20	*	0	0	0	0
September 2026 . . . . .	100	100	100	100	100	8	*	*	0	100	88	52	17	*	0	0	0	0
September 2027 . . . . .	100	100	100	100	100	5	*	*	0	100	77	45	14	*	0	0	0	0
September 2028 . . . . .	100	85	85	85	85	3	*	*	0	100	66	38	12	*	0	0	0	0
September 2029 . . . . .	100	63	63	63	63	2	*	*	0	100	55	31	9	*	0	0	0	0
September 2030 . . . . .	100	45	45	45	45	1	*	0	0	100	45	24	7	*	0	0	0	0
September 2031 . . . . .	100	30	30	30	30	1	*	0	0	100	34	18	5	*	0	0	0	0
September 2032 . . . . .	100	19	19	19	19	*	*	0	0	100	24	13	4	*	0	0	0	0
September 2033 . . . . .	100	10	10	10	10	*	*	0	0	100	15	8	2	*	0	0	0	0
September 2034 . . . . .	100	3	3	3	3	*	*	0	0	100	5	3	1	*	0	0	0	0
September 2035 . . . . .	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
September 2036 . . . . .	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
September 2037 . . . . .	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
September 2038 . . . . .	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
September 2039 . . . . .	0	0	0	0	0	0	0	0	0	85	0	0	0	0	0	0	0	0
September 2040 . . . . .	0	0	0	0	0	0	0	0	0	44	0	0	0	0	0	0	0	0
September 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	27.4	19.1	19.1	19.1	19.1	11.4	6.6	4.1	2.0	28.9	18.6	15.4	7.1	1.9	0.4	0.2	0.1	0.1

Date	DE, DI†, DG and DA Classes							DB Class					
	PSA Prepayment Assumption							PSA Prepayment Assumption					
	0%	100%	405%	700%	1000%	1300%		0%	100%	405%	700%	1000%	1300%
Initial Percent . . . . .	100	100	100	100	100	100		100	100	100	100	100	100
September 2012 . . . . .	96	93	89	84	80	75		100	100	100	100	100	100
September 2013 . . . . .	91	84	70	56	44	32		100	100	100	100	100	100
September 2014 . . . . .	86	74	49	30	15	4		100	100	100	100	100	100
September 2015 . . . . .	81	64	33	14	3	0		100	100	100	100	100	42
September 2016 . . . . .	75	56	22	6	0	0		100	100	100	100	65	9
September 2017 . . . . .	69	47	14	1	0	0		100	100	100	100	24	2
September 2018 . . . . .	63	40	8	0	0	0		100	100	100	68	9	*
September 2019 . . . . .	56	32	4	0	0	0		100	100	100	35	3	*
September 2020 . . . . .	49	26	2	0	0	0		100	100	100	18	1	*
September 2021 . . . . .	41	20	0	0	0	0		100	100	89	9	*	*
September 2022 . . . . .	33	14	0	0	0	0		100	100	54	4	*	*
September 2023 . . . . .	25	9	0	0	0	0		100	100	31	2	*	*
September 2024 . . . . .	16	4	0	0	0	0		100	100	16	1	*	*
September 2025 . . . . .	6	0	0	0	0	0		100	94	6	*	*	*
September 2026 . . . . .	0	0	0	0	0	0		0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	8.4	6.2	3.4	2.4	1.9	1.6		14.8	14.4	11.5	7.9	5.6	4.1

\* 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.

## **Characteristics of the Residual Classes**

A Residual Certificate will be subject to certain transfer restrictions. See “Description of the Certificates—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—The Certificates—*Special Characteristics of the Residual Certificates*” in the REMIC Prospectus. You should consult your own tax advisor regarding the application of the Regulations to a transfer of a Residual Certificate.

## **CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES**

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

### **U.S. Treasury Circular 230 Notice**

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

### **REMIC Elections and Special Tax Attributes**

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

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

The Notional Classes, the Principal Only Classes and the Accrual 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	367% PSA
2	200% PSA
3	200% PSA
4	367% PSA
5	322% PSA
6	410% PSA
7	259% PSA
8	265% PSA
9	390% PSA
10	200% PSA
11	405% PSA

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

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

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

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

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

Generally, the ownership interest represented by an RCR certificate will be one of two types. A certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial

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

### **PLAN OF DISTRIBUTION**

We are obligated to deliver the Certificates to Citigroup Global Markets Inc. (the “Dealer”) in exchange for the Trust MBS, the Group 6 Underlying REMIC and RCR Certificates and the Group 10 SMBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

### **LEGAL MATTERS**

Sidley Austin LLP will provide legal representation for Fannie Mae. Cleary Gottlieb Steen & Hamilton LLP will provide legal representation for the Dealer.

## Group 6 Underlying REMIC and RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	September 2011 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
<b>Subgroup 6a</b>												
2011-42	B	April 2011	31397SYW8	3.0%	FIX	May 2026	SEQ	\$ 20,566,000	1.00000000	\$10,066,000.00	171	8
2003-92	PD	August 2003	31393TCH7	4.5	FIX	March 2017	PAC	141,668,000	0.42854914	719,962.56	76	98
2004-85	BA	October 2004	31394A6Q4	4.5	FIX	June 2018	SEQ/AS	75,000,000	0.13153657	9,865,242.75	74	100
2004-89	AN	November 2004	31394BNB6	4.5	FIX	January 2022	NAS/SEQ	85,179,000	0.09680164	1,364,903.12	146	89
<b>Subgroup 6b</b>												
2011-60	AJ	June 2011	31397UX53	5.0	FIX	October 2024	SEQ	7,000,000	0.70548711	4,938,409.77	265	85

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

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

## Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
SB	\$128,904,140(3)	SA	\$200,590,053(3)	NTL	(4)	INV/IO	3136A1QW8	October 2041
SC	71,685,913(3)							
Recombination 2								
NO	29,647,000	NC	29,647,000	PAC	4.00%	FIX	3136A1QX6	October 2041
NJ	29,647,000(3)							
NY	29,647,000(3)							
Recombination 3								
NF	108,035,496	NP	108,035,496	PT	6.50	FIX	3136A1QY4	October 2041
NS	108,035,496(3)							
Recombination 4								
NB	50,334,000	NQ	79,981,000	PAC	4.00	FIX	3136A1QZ1	October 2041
NO	29,647,000							
NJ	29,647,000(3)							
NY	29,647,000(3)							
Recombination 5								
PO	12,765,000	PY	12,765,000	PAC	4.00	FIX	3136A1RA5	October 2041
PJ	12,765,000(3)							
PW	12,765,000(3)							
Recombination 6								
PF	80,506,286	PN	80,506,286	PT	6.50	FIX	3136A1RB3	October 2041
PS	80,506,286(3)							
Recombination 7								
GC	20,662,544	GD	20,662,544	PT	2.25	FIX	3136A1RC1	October 2026
IG	1,721,879(3)							
Recombination 8								
GC	20,662,544	GE	20,662,544	PT	2.50	FIX	3136A1RD9	October 2026
IG	3,443,757(3)							

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 9								
GH	\$ 26,601,000	GK	\$ 26,601,000	SEQ	3.50%	FIX	3136A1RE7	June 2041
HI	3,325,125(3)							
Recombination 10								
GH	26,601,000	GL	26,601,000	SEQ	4.00	FIX	3136A1RF4	June 2041
HI	6,650,250(3)							
Recombination 11								
DE	27,370,000	DG	27,370,000	SEQ	3.00	FIX	3136A1RG2	June 2026
DI	3,910,000(3)							
Recombination 12								
DE	27,370,000	DA	27,370,000	SEQ	3.50	FIX	3136A1RH0	June 2026
DI	7,820,000(3)							

- (1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* 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—The Certificates—*Class Definitions and Abbreviations*” in the REMIC Prospectus.
- (3) Notional balances. These Classes are Interest Only Classes. See page S-9 for a description of how their notional balances are calculated.
- (4) For a description of this interest rate, see “Summary—Interest Rates” in this prospectus supplement.

## 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 . . . .	\$336,670,000.00	January 2016 . . . . .	\$208,117,387.49	May 2020 . . . . .	\$100,547,743.55
October 2011. . . . .	335,487,568.09	February 2016. . . . .	205,641,098.05	June 2020. . . . .	98,965,123.10
November 2011. . . . .	334,214,205.02	March 2016 . . . . .	203,182,074.27	July 2020 . . . . .	97,405,957.77
December 2011 . . . .	332,850,484.93	April 2016 . . . . .	200,740,201.37	August 2020 . . . . .	95,869,911.67
January 2012 . . . . .	331,397,040.61	May 2016 . . . . .	198,315,365.33	September 2020 . . .	94,356,653.59
February 2012. . . . .	329,854,563.12	June 2016. . . . .	195,907,452.88	October 2020. . . . .	92,865,856.98
March 2012 . . . . .	328,223,801.28	July 2016 . . . . .	193,516,351.48	November 2020 . . . .	91,397,199.88
April 2012 . . . . .	326,505,561.13	August 2016 . . . . .	191,141,949.33	December 2020 . . . .	89,950,364.83
May 2012 . . . . .	324,700,705.33	September 2016 . . .	188,784,135.37	January 2021 . . . . .	88,525,038.83
June 2012. . . . .	322,810,152.49	October 2016. . . . .	186,442,799.25	February 2021. . . . .	87,120,913.28
July 2012 . . . . .	320,834,876.43	November 2016. . . .	184,117,831.35	March 2021 . . . . .	85,737,683.90
August 2012 . . . . .	318,775,905.39	December 2016 . . . .	181,809,122.77	April 2021 . . . . .	84,375,050.70
September 2012 . . .	316,634,321.18	January 2017 . . . . .	179,516,565.32	May 2021 . . . . .	83,032,717.90
October 2012. . . . .	314,411,258.28	February 2017. . . . .	177,240,051.51	June 2021. . . . .	81,710,393.86
November 2012. . . .	312,107,902.85	March 2017 . . . . .	174,979,474.56	July 2021 . . . . .	80,407,791.05
December 2012 . . . .	309,725,491.71	April 2017 . . . . .	172,734,728.39	August 2021 . . . . .	79,124,625.98
January 2013 . . . . .	307,265,311.26	May 2017 . . . . .	170,505,707.62	September 2021 . . .	77,860,619.14
February 2013. . . . .	304,728,696.33	June 2017. . . . .	168,292,307.54	October 2021. . . . .	76,615,494.96
March 2013 . . . . .	302,117,029.00	July 2017 . . . . .	166,094,424.14	November 2021 . . . .	75,388,981.74
April 2013 . . . . .	299,431,737.35	August 2017 . . . . .	163,911,954.08	December 2021 . . . .	74,180,811.59
May 2013 . . . . .	296,674,294.18	September 2017 . . .	161,744,794.71	January 2022 . . . . .	72,990,720.40
June 2013. . . . .	293,846,215.63	October 2017. . . . .	159,592,844.05	February 2022. . . . .	71,818,447.78
July 2013 . . . . .	290,949,059.83	November 2017. . . .	157,456,000.77	March 2022 . . . . .	70,663,737.00
August 2013 . . . . .	287,984,425.44	December 2017 . . . .	155,334,164.22	April 2022 . . . . .	69,526,334.94
September 2013 . . .	284,953,950.18	January 2018 . . . . .	153,227,234.40	May 2022 . . . . .	68,405,992.05
October 2013. . . . .	281,944,418.48	February 2018. . . . .	151,135,111.96	June 2022. . . . .	67,302,462.29
November 2013. . . .	278,955,691.53	March 2018 . . . . .	149,057,698.22	July 2022 . . . . .	66,215,503.09
December 2013 . . . .	275,987,631.44	April 2018 . . . . .	146,994,895.13	August 2022 . . . . .	65,144,875.29
January 2014 . . . . .	273,040,101.21	May 2018 . . . . .	144,946,605.28	September 2022 . . .	64,090,343.10
February 2014. . . . .	270,112,964.74	June 2018. . . . .	142,912,731.91	October 2022. . . . .	63,051,674.07
March 2014 . . . . .	267,206,086.81	July 2018 . . . . .	140,893,178.88	November 2022 . . . .	62,028,639.00
April 2014 . . . . .	264,319,333.10	August 2018 . . . . .	138,887,850.69	December 2022 . . . .	61,021,011.95
May 2014 . . . . .	261,452,570.15	September 2018 . . .	136,896,652.45	January 2023 . . . . .	60,028,570.15
June 2014. . . . .	258,605,665.38	October 2018. . . . .	134,919,489.91	February 2023. . . . .	59,051,093.98
July 2014 . . . . .	255,778,487.08	November 2018. . . .	132,956,269.43	March 2023 . . . . .	58,088,366.91
August 2014 . . . . .	252,970,904.39	December 2018 . . . .	131,006,897.97	April 2023 . . . . .	57,140,175.47
September 2014 . . .	250,182,787.32	January 2019 . . . . .	129,071,283.12	May 2023 . . . . .	56,206,309.21
October 2014. . . . .	247,414,006.71	February 2019. . . . .	127,149,333.06	June 2023. . . . .	55,286,560.64
November 2014. . . .	244,664,434.26	March 2019 . . . . .	125,240,956.58	July 2023 . . . . .	54,380,725.21
December 2014 . . . .	241,933,942.51	April 2019 . . . . .	123,346,063.07	August 2023 . . . . .	53,488,601.25
January 2015 . . . . .	239,222,404.82	May 2019 . . . . .	121,464,562.50	September 2023 . . .	52,609,989.95
February 2015. . . . .	236,529,695.38	June 2019. . . . .	119,596,365.43	October 2023. . . . .	51,744,695.30
March 2015 . . . . .	233,855,689.20	July 2019 . . . . .	117,741,383.02	November 2023 . . . .	50,892,524.07
April 2015 . . . . .	231,200,262.12	August 2019 . . . . .	115,904,651.58	December 2023 . . . .	50,053,285.76
May 2015 . . . . .	228,563,290.78	September 2019 . . .	114,095,008.43	January 2024 . . . . .	49,226,792.56
June 2015. . . . .	225,944,652.63	October 2019. . . . .	112,312,066.76	February 2024. . . . .	48,412,859.31
July 2015 . . . . .	223,344,225.92	November 2019. . . .	110,555,445.19	March 2024 . . . . .	47,611,303.49
August 2015 . . . . .	220,761,889.69	December 2019 . . . .	108,824,767.67	April 2024 . . . . .	46,821,945.14
September 2015 . . .	218,197,523.78	January 2020 . . . . .	107,119,663.41	May 2024 . . . . .	46,044,606.87
October 2015. . . . .	215,651,008.82	February 2020. . . . .	105,439,766.82	June 2024. . . . .	45,279,113.78
November 2015. . . .	213,122,226.20	March 2020 . . . . .	103,784,717.43	July 2024 . . . . .	44,525,293.47
December 2015 . . . .	210,611,058.11	April 2020 . . . . .	102,154,159.82	August 2024 . . . . .	43,782,975.96

# **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>
September 2024 . . .	\$ 43,051,993.69	April 2029 . . . . .	\$ 16,274,059.73	November 2033 . . . .	\$ 5,250,057.65
October 2024 . . . . .	42,332,181.47	May 2029 . . . . .	15,971,521.96	December 2033 . . . .	5,129,728.10
November 2024 . . . .	41,623,376.45	June 2029 . . . . .	15,673,841.05	January 2034 . . . . .	5,011,485.06
December 2024 . . . .	40,925,418.10	July 2029 . . . . .	15,380,944.25	February 2034 . . . . .	4,895,296.06
January 2025 . . . . .	40,238,148.16	August 2029 . . . . .	15,092,759.87	March 2034 . . . . .	4,781,129.11
February 2025 . . . . .	39,561,410.62	September 2029 . . .	14,809,217.24	April 2034 . . . . .	4,668,952.68
March 2025 . . . . .	38,895,051.67	October 2029 . . . . .	14,530,246.72	May 2034 . . . . .	4,558,735.72
April 2025 . . . . .	38,238,919.70	November 2029 . . . .	14,255,779.67	June 2034 . . . . .	4,450,447.62
May 2025 . . . . .	37,592,865.24	December 2029 . . . .	13,985,748.44	July 2034 . . . . .	4,344,058.24
June 2025 . . . . .	36,956,740.95	January 2030 . . . . .	13,720,086.36	August 2034 . . . . .	4,239,537.88
July 2025 . . . . .	36,330,401.58	February 2030 . . . .	13,458,727.72	September 2034 . . .	4,136,857.27
August 2025 . . . . .	35,713,703.95	March 2030 . . . . .	13,201,607.76	October 2034 . . . . .	4,035,987.58
September 2025 . . .	35,106,506.90	April 2030 . . . . .	12,948,662.66	November 2034 . . . .	3,936,900.40
October 2025 . . . . .	34,508,671.29	May 2030 . . . . .	12,699,829.51	December 2034 . . . .	3,839,567.75
November 2025 . . . .	33,920,059.96	June 2030 . . . . .	12,455,046.32	January 2035 . . . . .	3,743,962.05
December 2025 . . . .	33,340,537.69	July 2030 . . . . .	12,214,252.00	February 2035 . . . . .	3,650,056.15
January 2026 . . . . .	32,769,971.19	August 2030 . . . . .	11,977,386.33	March 2035 . . . . .	3,557,823.28
February 2026 . . . .	32,208,229.06	September 2030 . . .	11,744,389.98	April 2035 . . . . .	3,467,237.08
March 2026 . . . . .	31,655,181.78	October 2030 . . . . .	11,515,204.46	May 2035 . . . . .	3,378,271.58
April 2026 . . . . .	31,110,701.67	November 2030 . . . .	11,289,772.14	June 2035 . . . . .	3,290,901.18
May 2026 . . . . .	30,574,662.87	December 2030 . . . .	11,068,036.23	July 2035 . . . . .	3,205,100.69
June 2026 . . . . .	30,046,941.31	January 2031 . . . . .	10,849,940.75	August 2035 . . . . .	3,120,845.26
July 2026 . . . . .	29,527,414.69	February 2031 . . . .	10,635,430.53	September 2035 . . .	3,038,110.44
August 2026 . . . . .	29,015,962.46	March 2031 . . . . .	10,424,451.22	October 2035 . . . . .	2,956,872.12
September 2026 . . .	28,512,465.77	April 2031 . . . . .	10,216,949.24	November 2035 . . . .	2,877,106.56
October 2026 . . . . .	28,016,807.49	May 2031 . . . . .	10,012,871.80	December 2035 . . . .	2,798,790.37
November 2026 . . . .	27,528,872.14	June 2031 . . . . .	9,812,166.87	January 2036 . . . . .	2,721,900.52
December 2026 . . . .	27,048,545.89	July 2031 . . . . .	9,614,783.17	February 2036 . . . . .	2,646,414.30
January 2027 . . . . .	26,575,716.55	August 2031 . . . . .	9,420,670.18	March 2036 . . . . .	2,572,309.36
February 2027 . . . .	26,110,273.52	September 2031 . . .	9,229,778.11	April 2036 . . . . .	2,499,563.67
March 2027 . . . . .	25,652,107.78	October 2031 . . . . .	9,042,057.89	May 2036 . . . . .	2,428,155.53
April 2027 . . . . .	25,201,111.87	November 2031 . . . .	8,857,461.17	June 2036 . . . . .	2,358,063.58
May 2027 . . . . .	24,757,179.86	December 2031 . . . .	8,675,940.29	July 2036 . . . . .	2,289,266.76
June 2027 . . . . .	24,320,207.35	January 2032 . . . . .	8,497,448.30	August 2036 . . . . .	2,221,744.33
July 2027 . . . . .	23,890,091.41	February 2032 . . . .	8,321,938.93	September 2036 . . .	2,155,475.86
August 2027 . . . . .	23,466,730.60	March 2032 . . . . .	8,149,366.58	October 2036 . . . . .	2,090,441.23
September 2027 . . .	23,050,024.93	April 2032 . . . . .	7,979,686.32	November 2036 . . . .	2,026,620.62
October 2027 . . . . .	22,639,875.83	May 2032 . . . . .	7,812,853.87	December 2036 . . . .	1,963,994.51
November 2027 . . . .	22,236,186.15	June 2032 . . . . .	7,648,825.60	January 2037 . . . . .	1,902,543.66
December 2027 . . . .	21,838,860.13	July 2032 . . . . .	7,487,558.52	February 2037 . . . . .	1,842,249.13
January 2028 . . . . .	21,447,803.37	August 2032 . . . . .	7,329,010.26	March 2037 . . . . .	1,783,092.26
February 2028 . . . .	21,062,922.84	September 2032 . . .	7,173,139.08	April 2037 . . . . .	1,725,054.68
March 2028 . . . . .	20,684,126.84	October 2032 . . . . .	7,019,903.83	May 2037 . . . . .	1,668,118.28
April 2028 . . . . .	20,311,324.98	November 2032 . . . .	6,869,263.99	June 2037 . . . . .	1,612,265.23
May 2028 . . . . .	19,944,428.16	December 2032 . . . .	6,721,179.61	July 2037 . . . . .	1,557,477.97
June 2028 . . . . .	19,583,348.57	January 2033 . . . . .	6,575,611.34	August 2037 . . . . .	1,503,739.20
July 2028 . . . . .	19,227,999.66	February 2033 . . . .	6,432,520.39	September 2037 . . .	1,451,031.88
August 2028 . . . . .	18,878,296.11	March 2033 . . . . .	6,291,868.56	October 2037 . . . . .	1,399,339.24
September 2028 . . .	18,534,153.83	April 2033 . . . . .	6,153,618.19	November 2037 . . . .	1,348,644.75
October 2028 . . . . .	18,195,489.95	May 2033 . . . . .	6,017,732.18	December 2037 . . . .	1,298,932.13
November 2028 . . . .	17,862,222.78	June 2033 . . . . .	5,884,173.97	January 2038 . . . . .	1,250,185.34
December 2028 . . . .	17,534,271.80	July 2033 . . . . .	5,752,907.55	February 2038 . . . . .	1,202,388.60
January 2029 . . . . .	17,211,557.66	August 2033 . . . . .	5,623,897.42	March 2038 . . . . .	1,155,526.36
February 2029 . . . .	16,894,002.14	September 2033 . . .	5,497,108.61	April 2038 . . . . .	1,109,583.30
March 2029 . . . . .	16,581,528.16	October 2033 . . . . .	5,372,506.67	May 2038 . . . . .	1,064,544.34

### ***Aggregate Group I (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
June 2038 . . . . .	\$ 1,020,394.63	June 2039 . . . . .	\$ 554,849.53	June 2040 . . . . .	\$ 192,652.33
July 2038 . . . . .	977,119.53	July 2039 . . . . .	521,006.29	July 2040 . . . . .	166,510.63
August 2038 . . . . .	934,704.63	August 2039 . . . . .	487,866.54	August 2040 . . . . .	140,942.18
September 2038 . . .	893,135.75	September 2039 . . .	455,418.48	September 2040 . . .	115,937.19
October 2038 . . . . .	852,398.91	October 2039 . . . . .	423,650.49	October 2040 . . . . .	91,486.01
November 2038 . . . .	812,480.35	November 2039 . . . .	392,551.13	November 2040 . . . .	67,579.14
December 2038 . . . .	773,366.52	December 2039 . . . .	362,109.13	December 2040 . . . .	44,207.23
January 2039 . . . . .	735,044.07	January 2040 . . . . .	332,313.40	January 2041 . . . . .	21,361.08
February 2039 . . . . .	697,499.86	February 2040 . . . . .	303,153.02	February 2041 and thereafter . . . . .	0.00
March 2039 . . . . .	660,720.95	March 2040 . . . . .	274,617.23		
April 2039 . . . . .	624,694.59	April 2040 . . . . .	246,695.44		
May 2039 . . . . .	589,408.24	May 2040 . . . . .	219,377.23		

### ***Aggregate Group II Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$97,765,000.00	November 2014 . . . . .	\$69,159,395.26	January 2018 . . . . .	\$42,553,138.90
October 2011 . . . . .	97,365,981.65	December 2014 . . . . .	68,353,257.44	February 2018 . . . . .	41,954,570.31
November 2011 . . . . .	96,938,722.69	January 2015 . . . . .	67,553,373.24	March 2018 . . . . .	41,360,704.36
December 2011 . . . . .	96,483,445.40	February 2015 . . . . .	66,759,696.02	April 2018 . . . . .	40,771,505.82
January 2012 . . . . .	96,000,392.43	March 2015 . . . . .	65,972,179.49	May 2018 . . . . .	40,186,939.73
February 2012 . . . . .	95,489,826.60	April 2015 . . . . .	65,190,777.70	June 2018 . . . . .	39,606,971.38
March 2012 . . . . .	94,952,030.71	May 2015 . . . . .	64,415,445.03	July 2018 . . . . .	39,031,566.32
April 2012 . . . . .	94,387,307.27	June 2015 . . . . .	63,646,136.21	August 2018 . . . . .	38,460,690.35
May 2012 . . . . .	93,795,978.25	July 2015 . . . . .	62,882,806.30	September 2018 . . . .	37,894,309.53
June 2012 . . . . .	93,178,384.80	August 2015 . . . . .	62,125,410.68	October 2018 . . . . .	37,332,390.15
July 2012 . . . . .	92,534,886.93	September 2015 . . . .	61,373,905.06	November 2018 . . . . .	36,774,898.77
August 2012 . . . . .	91,865,863.17	October 2015 . . . . .	60,628,245.48	December 2018 . . . . .	36,221,802.18
September 2012 . . . .	91,171,710.23	November 2015 . . . . .	59,888,388.30	January 2019 . . . . .	35,673,067.42
October 2012 . . . . .	90,452,842.59	December 2015 . . . . .	59,154,290.21	February 2019 . . . . .	35,128,661.78
November 2012 . . . . .	89,709,692.13	January 2016 . . . . .	58,425,908.21	March 2019 . . . . .	34,588,552.78
December 2012 . . . . .	88,942,707.69	February 2016 . . . . .	57,703,199.62	April 2019 . . . . .	34,053,809.64
January 2013 . . . . .	88,152,354.61	March 2016 . . . . .	56,986,122.07	May 2019 . . . . .	33,526,886.41
February 2013 . . . . .	87,339,114.29	April 2016 . . . . .	56,274,633.50	June 2019 . . . . .	33,007,672.24
March 2013 . . . . .	86,503,483.69	May 2016 . . . . .	55,568,692.16	July 2019 . . . . .	32,496,057.83
April 2013 . . . . .	85,645,974.83	June 2016 . . . . .	54,868,256.62	August 2019 . . . . .	31,991,935.40
May 2013 . . . . .	84,767,114.26	July 2016 . . . . .	54,173,285.74	September 2019 . . . .	31,495,198.67
June 2013 . . . . .	83,867,442.53	August 2016 . . . . .	53,483,738.68	October 2019 . . . . .	31,005,742.83
July 2013 . . . . .	82,947,513.62	September 2016 . . . .	52,799,574.92	November 2019 . . . . .	30,523,464.54
August 2013 . . . . .	82,034,686.06	October 2016 . . . . .	52,120,754.22	December 2019 . . . . .	30,048,261.89
September 2013 . . . .	81,128,906.99	November 2016 . . . . .	51,447,236.64	January 2020 . . . . .	29,580,034.40
October 2013 . . . . .	80,230,123.94	December 2016 . . . . .	50,778,982.53	February 2020 . . . . .	29,118,682.98
November 2013 . . . . .	79,338,284.81	January 2017 . . . . .	50,115,952.55	March 2020 . . . . .	28,664,109.92
December 2013 . . . . .	78,453,337.90	February 2017 . . . . .	49,458,107.63	April 2020 . . . . .	28,216,218.88
January 2014 . . . . .	77,575,231.89	March 2017 . . . . .	48,805,408.99	May 2020 . . . . .	27,774,914.86
February 2014 . . . . .	76,703,915.82	April 2017 . . . . .	48,157,818.15	June 2020 . . . . .	27,340,104.18
March 2014 . . . . .	75,839,339.12	May 2017 . . . . .	47,515,296.89	July 2020 . . . . .	26,911,694.47
April 2014 . . . . .	74,981,451.59	June 2017 . . . . .	46,877,807.29	August 2020 . . . . .	26,489,594.64
May 2014 . . . . .	74,130,203.39	July 2017 . . . . .	46,245,311.71	September 2020 . . . .	26,073,714.88
June 2014 . . . . .	73,285,545.06	August 2017 . . . . .	45,617,772.77	October 2020 . . . . .	25,663,966.63
July 2014 . . . . .	72,447,427.49	September 2017 . . . .	44,995,153.38	November 2020 . . . . .	25,260,262.56
August 2014 . . . . .	71,615,801.93	October 2017 . . . . .	44,377,416.71	December 2020 . . . . .	24,862,516.57
September 2014 . . . .	70,790,620.00	November 2017 . . . . .	43,764,526.22	January 2021 . . . . .	24,470,643.74
October 2014 . . . . .	69,971,833.67	December 2017 . . . . .	43,156,445.62	February 2021 . . . . .	24,084,560.36

**Aggregate Group II (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2021 . . . . .	\$23,704,183.88	October 2025 . . . . .	\$ 9,580,834.72	May 2030 . . . . .	\$ 3,532,088.81
April 2021 . . . . .	23,329,432.89	November 2025 . . . . .	9,418,003.79	June 2030 . . . . .	3,463,950.00
May 2021 . . . . .	22,960,227.14	December 2025 . . . . .	9,257,669.50	July 2030 . . . . .	3,396,913.83
June 2021 . . . . .	22,596,487.48	January 2026 . . . . .	9,099,795.50	August 2030 . . . . .	3,330,963.79
July 2021 . . . . .	22,238,135.87	February 2026 . . . . .	8,944,345.95	September 2030 . . . . .	3,266,083.62
August 2021 . . . . .	21,885,095.37	March 2026 . . . . .	8,791,285.53	October 2030 . . . . .	3,202,257.27
September 2021 . . . . .	21,537,290.11	April 2026 . . . . .	8,640,579.42	November 2030 . . . . .	3,139,468.93
October 2021 . . . . .	21,194,645.28	May 2026 . . . . .	8,492,193.28	December 2030 . . . . .	3,077,703.02
November 2021 . . . . .	20,857,087.12	June 2026 . . . . .	8,346,093.26	January 2031 . . . . .	3,016,944.18
December 2021 . . . . .	20,524,542.90	July 2026 . . . . .	8,202,245.99	February 2031 . . . . .	2,957,177.27
January 2022 . . . . .	20,196,940.89	August 2026 . . . . .	8,060,618.57	March 2031 . . . . .	2,898,387.38
February 2022 . . . . .	19,874,210.39	September 2026 . . . . .	7,921,178.58	April 2031 . . . . .	2,840,559.80
March 2022 . . . . .	19,556,281.68	October 2026 . . . . .	7,783,894.04	May 2031 . . . . .	2,783,680.04
April 2022 . . . . .	19,243,086.00	November 2026 . . . . .	7,648,733.44	June 2031 . . . . .	2,727,733.82
May 2022 . . . . .	18,934,555.58	December 2026 . . . . .	7,515,665.70	July 2031 . . . . .	2,672,707.06
June 2022 . . . . .	18,630,623.57	January 2027 . . . . .	7,384,660.19	August 2031 . . . . .	2,618,585.89
July 2022 . . . . .	18,331,224.08	February 2027 . . . . .	7,255,686.72	September 2031 . . . . .	2,565,356.63
August 2022 . . . . .	18,036,292.13	March 2027 . . . . .	7,128,715.51	October 2031 . . . . .	2,513,005.81
September 2022 . . . . .	17,745,763.66	April 2027 . . . . .	7,003,717.22	November 2031 . . . . .	2,461,520.15
October 2022 . . . . .	17,459,575.49	May 2027 . . . . .	6,880,662.93	December 2031 . . . . .	2,410,886.55
November 2022 . . . . .	17,177,665.34	June 2027 . . . . .	6,759,524.11	January 2032 . . . . .	2,361,092.12
December 2022 . . . . .	16,899,971.80	July 2027 . . . . .	6,640,272.65	February 2032 . . . . .	2,312,124.14
January 2023 . . . . .	16,626,434.32	August 2027 . . . . .	6,522,880.84	March 2032 . . . . .	2,263,970.08
February 2023 . . . . .	16,356,993.20	September 2027 . . . . .	6,407,321.35	April 2032 . . . . .	2,216,617.59
March 2023 . . . . .	16,091,589.58	October 2027 . . . . .	6,293,567.25	May 2032 . . . . .	2,170,054.51
April 2023 . . . . .	15,830,165.42	November 2027 . . . . .	6,181,592.00	June 2032 . . . . .	2,124,268.84
May 2023 . . . . .	15,572,663.50	December 2027 . . . . .	6,071,369.42	July 2032 . . . . .	2,079,248.75
June 2023 . . . . .	15,319,027.39	January 2028 . . . . .	5,962,873.71	August 2032 . . . . .	2,034,982.60
July 2023 . . . . .	15,069,201.47	February 2028 . . . . .	5,856,079.44	September 2032 . . . . .	1,991,458.91
August 2023 . . . . .	14,823,130.89	March 2028 . . . . .	5,750,961.54	October 2032 . . . . .	1,948,666.37
September 2023 . . . . .	14,580,761.57	April 2028 . . . . .	5,647,495.30	November 2032 . . . . .	1,906,593.82
October 2023 . . . . .	14,342,040.19	May 2028 . . . . .	5,545,656.35	December 2032 . . . . .	1,865,230.28
November 2023 . . . . .	14,106,914.19	June 2028 . . . . .	5,445,420.68	January 2033 . . . . .	1,824,564.92
December 2023 . . . . .	13,875,331.74	July 2028 . . . . .	5,346,764.62	February 2033 . . . . .	1,784,587.07
January 2024 . . . . .	13,647,241.73	August 2028 . . . . .	5,249,664.83	March 2033 . . . . .	1,745,286.22
February 2024 . . . . .	13,422,593.79	September 2028 . . . . .	5,154,098.31	April 2033 . . . . .	1,706,652.00
March 2024 . . . . .	13,201,338.23	October 2028 . . . . .	5,060,042.39	May 2033 . . . . .	1,668,674.20
April 2024 . . . . .	12,983,426.09	November 2028 . . . . .	4,967,474.72	June 2033 . . . . .	1,631,342.76
May 2024 . . . . .	12,768,809.07	December 2028 . . . . .	4,876,373.26	July 2033 . . . . .	1,594,647.76
June 2024 . . . . .	12,557,439.57	January 2029 . . . . .	4,786,716.30	August 2033 . . . . .	1,558,579.42
July 2024 . . . . .	12,349,270.65	February 2029 . . . . .	4,698,482.43	September 2033 . . . . .	1,523,128.12
August 2024 . . . . .	12,144,256.03	March 2029 . . . . .	4,611,650.55	October 2033 . . . . .	1,488,284.37
September 2024 . . . . .	11,942,350.09	April 2029 . . . . .	4,526,199.86	November 2033 . . . . .	1,454,038.81
October 2024 . . . . .	11,743,507.85	May 2029 . . . . .	4,442,109.86	December 2033 . . . . .	1,420,382.23
November 2024 . . . . .	11,547,684.95	June 2029 . . . . .	4,359,360.34	January 2034 . . . . .	1,387,305.55
December 2024 . . . . .	11,354,837.68	July 2029 . . . . .	4,277,931.38	February 2034 . . . . .	1,354,799.83
January 2025 . . . . .	11,164,922.92	August 2029 . . . . .	4,197,803.34	March 2034 . . . . .	1,322,856.24
February 2025 . . . . .	10,977,898.18	September 2029 . . . . .	4,118,956.87	April 2034 . . . . .	1,291,466.10
March 2025 . . . . .	10,793,721.55	October 2029 . . . . .	4,041,372.90	May 2034 . . . . .	1,260,620.85
April 2025 . . . . .	10,612,351.73	November 2029 . . . . .	3,965,032.61	June 2034 . . . . .	1,230,312.05
May 2025 . . . . .	10,433,747.98	December 2029 . . . . .	3,889,917.48	July 2034 . . . . .	1,200,531.39
June 2025 . . . . .	10,257,870.16	January 2030 . . . . .	3,816,009.23	August 2034 . . . . .	1,171,270.67
July 2025 . . . . .	10,084,678.67	February 2030 . . . . .	3,743,289.86	September 2034 . . . . .	1,142,521.83
August 2025 . . . . .	9,914,134.50	March 2030 . . . . .	3,671,741.62	October 2034 . . . . .	1,114,276.91
September 2025 . . . . .	9,746,199.16	April 2030 . . . . .	3,601,347.02	November 2034 . . . . .	1,086,528.08

### ***Aggregate Group II (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
December 2034 . . . . .	\$ 1,059,267.62	January 2037 . . . . .	\$ 516,061.34	February 2039 . . . . .	\$ 177,310.83
January 2035 . . . . .	1,032,487.92	February 2037 . . . . .	499,128.69	March 2039 . . . . .	166,960.05
February 2035 . . . . .	1,006,181.48	March 2037 . . . . .	482,513.93	April 2039 . . . . .	156,820.36
March 2035 . . . . .	980,340.92	April 2037 . . . . .	466,211.97	May 2039 . . . . .	146,888.26
April 2035 . . . . .	954,958.96	May 2037 . . . . .	450,217.80	June 2039 . . . . .	137,160.32
May 2035 . . . . .	930,028.43	June 2037 . . . . .	434,526.48	July 2039 . . . . .	127,633.16
June 2035 . . . . .	905,542.26	July 2037 . . . . .	419,133.14	August 2039 . . . . .	118,303.45
July 2035 . . . . .	881,493.49	August 2037 . . . . .	404,033.00	September 2039 . . . . .	109,167.90
August 2035 . . . . .	857,875.27	September 2037 . . . . .	389,221.33	October 2039 . . . . .	100,223.29
September 2035 . . . . .	834,680.84	October 2037 . . . . .	374,693.48	November 2039 . . . . .	91,466.43
October 2035 . . . . .	811,903.54	November 2037 . . . . .	360,444.87	December 2039 . . . . .	82,894.19
November 2035 . . . . .	789,536.81	December 2037 . . . . .	346,470.98	January 2040 . . . . .	74,503.48
December 2035 . . . . .	767,574.19	January 2038 . . . . .	332,767.37	February 2040 . . . . .	66,291.27
January 2036 . . . . .	746,009.31	February 2038 . . . . .	319,329.67	March 2040 . . . . .	58,254.56
February 2036 . . . . .	724,835.90	March 2038 . . . . .	306,153.56	April 2040 . . . . .	50,390.40
March 2036 . . . . .	704,047.78	April 2038 . . . . .	293,234.79	May 2040 . . . . .	42,695.89
April 2036 . . . . .	683,638.85	May 2038 . . . . .	280,569.18	June 2040 . . . . .	35,168.17
May 2036 . . . . .	663,603.12	June 2038 . . . . .	268,152.61	July 2040 . . . . .	27,804.43
June 2036 . . . . .	643,934.68	July 2038 . . . . .	255,981.02	August 2040 . . . . .	20,601.89
July 2036 . . . . .	624,627.71	August 2038 . . . . .	244,050.40	September 2040 . . . . .	13,557.83
August 2036 . . . . .	605,676.47	September 2038 . . . . .	232,356.83	October 2040 . . . . .	6,669.56
September 2036 . . . . .	587,075.31	October 2038 . . . . .	220,896.42	November 2040 and thereafter . . . . .	0.00
October 2036 . . . . .	568,818.66	November 2038 . . . . .	209,665.35		
November 2036 . . . . .	550,901.04	December 2038 . . . . .	198,659.85		
December 2036 . . . . .	533,317.04	January 2039 . . . . .	187,876.23		

### ***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 . . . . .	\$124,051,000.00	October 2013 . . . . .	\$ 92,996,744.56	November 2015 . . . . .	\$ 67,488,452.90
October 2011 . . . . .	122,688,729.06	November 2013 . . . . .	91,876,827.01	December 2015 . . . . .	66,569,472.43
November 2011 . . . . .	121,337,047.50	December 2013 . . . . .	90,765,691.45	January 2016 . . . . .	65,657,770.93
December 2011 . . . . .	119,995,876.44	January 2014 . . . . .	89,663,272.30	February 2016 . . . . .	64,753,293.85
January 2012 . . . . .	118,665,137.60	February 2014 . . . . .	88,569,504.44	March 2016 . . . . .	63,855,987.05
February 2012 . . . . .	117,344,753.26	March 2014 . . . . .	87,484,323.23	April 2016 . . . . .	62,965,796.79
March 2012 . . . . .	116,034,646.27	April 2014 . . . . .	86,407,664.52	May 2016 . . . . .	62,082,669.72
April 2012 . . . . .	114,734,740.06	May 2014 . . . . .	85,339,464.62	June 2016 . . . . .	61,206,552.88
May 2012 . . . . .	113,444,958.61	June 2014 . . . . .	84,279,660.31	July 2016 . . . . .	60,337,393.71
June 2012 . . . . .	112,165,226.46	July 2014 . . . . .	83,228,188.84	August 2016 . . . . .	59,475,140.02
July 2012 . . . . .	110,895,468.71	August 2014 . . . . .	82,184,987.91	September 2016 . . . . .	58,619,740.03
August 2012 . . . . .	109,635,611.00	September 2014 . . . . .	81,149,995.69	October 2016 . . . . .	57,771,142.32
September 2012 . . . . .	108,385,579.52	October 2014 . . . . .	80,123,150.80	November 2016 . . . . .	56,929,295.85
October 2012 . . . . .	107,145,301.01	November 2014 . . . . .	79,104,392.31	December 2016 . . . . .	56,094,149.96
November 2012 . . . . .	105,914,702.74	December 2014 . . . . .	78,093,659.73	January 2017 . . . . .	55,265,654.37
December 2012 . . . . .	104,693,712.52	January 2015 . . . . .	77,090,893.03	February 2017 . . . . .	54,443,759.16
January 2013 . . . . .	103,482,258.69	February 2015 . . . . .	76,096,032.62	March 2017 . . . . .	53,628,414.78
February 2013 . . . . .	102,280,270.10	March 2015 . . . . .	75,109,019.34	April 2017 . . . . .	52,819,572.05
March 2013 . . . . .	101,087,676.15	April 2015 . . . . .	74,129,794.46	May 2017 . . . . .	52,017,182.14
April 2013 . . . . .	99,904,406.73	May 2015 . . . . .	73,158,299.70	June 2017 . . . . .	51,221,196.59
May 2013 . . . . .	98,730,392.27	June 2015 . . . . .	72,194,477.19	July 2017 . . . . .	50,431,567.30
June 2013 . . . . .	97,565,563.70	July 2015 . . . . .	71,238,269.50	August 2017 . . . . .	49,648,246.51
July 2013 . . . . .	96,409,852.45	August 2015 . . . . .	70,289,619.61	September 2017 . . . . .	48,871,186.82
August 2013 . . . . .	95,263,190.47	September 2015 . . . . .	69,348,470.93	October 2017 . . . . .	48,100,341.18
September 2013 . . . . .	94,125,510.19	October 2015 . . . . .	68,414,767.28	November 2017 . . . . .	47,335,662.89

**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>
December 2017 . . . .	\$ 46,577,105.59	July 2022 . . . . .	\$ 18,157,007.52	February 2027 . . . .	\$ 6,184,200.25
January 2018 . . . . .	45,824,623.25	August 2022 . . . . .	17,831,932.80	March 2027 . . . . .	6,051,278.84
February 2018 . . . . .	45,078,170.20	September 2022 . . .	17,511,941.57	April 2027 . . . . .	5,920,582.70
March 2018 . . . . .	44,342,713.67	October 2022 . . . . .	17,196,959.20	May 2027 . . . . .	5,792,078.05
April 2018 . . . . .	43,618,285.18	November 2022 . . . .	16,886,912.12	June 2027 . . . . .	5,665,731.60
May 2018 . . . . .	42,904,726.40	December 2022 . . . .	16,581,727.80	July 2027 . . . . .	5,541,510.55
June 2018 . . . . .	42,201,881.23	January 2023 . . . . .	16,281,334.74	August 2027 . . . . .	5,419,382.56
July 2018 . . . . .	41,509,595.74	February 2023 . . . .	15,985,662.46	September 2027 . . .	5,299,315.76
August 2018 . . . . .	40,827,718.17	March 2023 . . . . .	15,694,641.48	October 2027 . . . . .	5,181,278.74
September 2018 . . .	40,156,098.88	April 2023 . . . . .	15,408,203.31	November 2027 . . . .	5,065,240.56
October 2018 . . . . .	39,494,590.34	May 2023 . . . . .	15,126,280.43	December 2027 . . . .	4,951,170.72
November 2018 . . . .	38,843,047.07	June 2023 . . . . .	14,848,806.27	January 2028 . . . . .	4,839,039.15
December 2018 . . . .	38,201,325.64	July 2023 . . . . .	14,575,715.22	February 2028 . . . .	4,728,816.23
January 2019 . . . . .	37,569,284.64	August 2023 . . . . .	14,306,942.60	March 2028 . . . . .	4,620,472.77
February 2019 . . . .	36,946,784.63	September 2023 . . .	14,042,424.65	April 2028 . . . . .	4,513,980.00
March 2019 . . . . .	36,333,688.13	October 2023 . . . . .	13,782,098.52	May 2028 . . . . .	4,409,309.56
April 2019 . . . . .	35,729,859.60	November 2023 . . . .	13,525,902.25	June 2028 . . . . .	4,306,433.52
May 2019 . . . . .	35,135,165.38	December 2023 . . . .	13,273,774.76	July 2028 . . . . .	4,205,324.34
June 2019 . . . . .	34,549,473.72	January 2024 . . . . .	13,025,655.85	August 2028 . . . . .	4,105,954.88
July 2019 . . . . .	33,972,654.69	February 2024 . . . .	12,781,486.17	September 2028 . . .	4,008,298.40
August 2019 . . . . .	33,404,580.20	March 2024 . . . . .	12,541,207.22	October 2028 . . . . .	3,912,328.56
September 2019 . . .	32,845,123.96	April 2024 . . . . .	12,304,761.33	November 2028 . . . .	3,818,019.38
October 2019 . . . . .	32,294,161.45	May 2024 . . . . .	12,072,091.65	December 2028 . . . .	3,725,345.28
November 2019 . . . .	31,751,569.90	June 2024 . . . . .	11,843,142.16	January 2029 . . . . .	3,634,281.04
December 2019 . . . .	31,217,228.27	July 2024 . . . . .	11,617,857.62	February 2029 . . . .	3,544,801.81
January 2020 . . . . .	30,691,017.22	August 2024 . . . . .	11,396,183.58	March 2029 . . . . .	3,456,883.10
February 2020 . . . .	30,172,819.10	September 2024 . . .	11,178,066.38	April 2029 . . . . .	3,370,500.78
March 2020 . . . . .	29,662,517.90	October 2024 . . . . .	10,963,453.12	May 2029 . . . . .	3,285,631.08
April 2020 . . . . .	29,159,999.24	November 2024 . . . .	10,752,291.65	June 2029 . . . . .	3,202,250.57
May 2020 . . . . .	28,665,150.37	December 2024 . . . .	10,544,530.57	July 2029 . . . . .	3,120,336.16
June 2020 . . . . .	28,177,860.11	January 2025 . . . . .	10,340,119.22	August 2029 . . . . .	3,039,865.10
July 2020 . . . . .	27,698,018.86	February 2025 . . . .	10,139,007.66	September 2029 . . .	2,960,814.97
August 2020 . . . . .	27,225,518.55	March 2025 . . . . .	9,941,146.67	October 2029 . . . . .	2,883,163.68
September 2020 . . .	26,760,252.64	April 2025 . . . . .	9,746,487.72	November 2029 . . . .	2,806,889.46
October 2020 . . . . .	26,302,116.10	May 2025 . . . . .	9,554,982.99	December 2029 . . . .	2,731,970.87
November 2020 . . . .	25,851,005.36	June 2025 . . . . .	9,366,585.34	January 2030 . . . . .	2,658,386.77
December 2020 . . . .	25,406,818.33	July 2025 . . . . .	9,181,248.31	February 2030 . . . .	2,586,116.34
January 2021 . . . . .	24,969,454.35	August 2025 . . . . .	8,998,926.10	March 2030 . . . . .	2,515,139.06
February 2021 . . . .	24,538,814.18	September 2025 . . .	8,819,573.56	April 2030 . . . . .	2,445,434.72
March 2021 . . . . .	24,114,799.98	October 2025 . . . . .	8,643,146.20	May 2030 . . . . .	2,376,983.39
April 2021 . . . . .	23,697,315.30	November 2025 . . . .	8,469,600.17	June 2030 . . . . .	2,309,765.45
May 2021 . . . . .	23,286,265.04	December 2025 . . . .	8,298,892.24	July 2030 . . . . .	2,243,761.55
June 2021 . . . . .	22,881,555.46	January 2026 . . . . .	8,130,979.81	August 2030 . . . . .	2,178,952.65
July 2021 . . . . .	22,483,094.12	February 2026 . . . .	7,965,820.88	September 2030 . . .	2,115,319.96
August 2021 . . . . .	22,090,789.91	March 2026 . . . . .	7,803,374.06	October 2030 . . . . .	2,052,844.99
September 2021 . . .	21,704,552.99	April 2026 . . . . .	7,643,598.56	November 2030 . . . .	1,991,509.51
October 2021 . . . . .	21,324,294.80	May 2026 . . . . .	7,486,454.17	December 2030 . . . .	1,931,295.56
November 2021 . . . .	20,949,928.03	June 2026 . . . . .	7,331,901.26	January 2031 . . . . .	1,872,185.45
December 2021 . . . .	20,581,366.61	July 2026 . . . . .	7,179,900.77	February 2031 . . . .	1,814,161.75
January 2022 . . . . .	20,218,525.67	August 2026 . . . . .	7,030,414.20	March 2031 . . . . .	1,757,207.28
February 2022 . . . .	19,861,321.57	September 2026 . . .	6,883,403.61	April 2031 . . . . .	1,701,305.12
March 2022 . . . . .	19,509,671.82	October 2026 . . . . .	6,738,831.61	May 2031 . . . . .	1,646,438.60
April 2022 . . . . .	19,163,495.13	November 2026 . . . .	6,596,661.34	June 2031 . . . . .	1,592,591.30
May 2022 . . . . .	18,822,711.34	December 2026 . . . .	6,456,856.47	July 2031 . . . . .	1,539,747.03
June 2022 . . . . .	18,487,241.44	January 2027 . . . . .	6,319,381.20	August 2031 . . . . .	1,487,889.85

**Aggregate Group III (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
September 2031 . . .	\$ 1,437,004.05	December 2032 . . . .	\$ 780,286.66	March 2034 . . . . .	\$ 292,998.19
October 2031 . . . . .	1,387,074.16	January 2033 . . . . .	742,986.93	April 2034 . . . . .	265,578.52
November 2031 . . . .	1,338,084.94	February 2033 . . . . .	706,424.59	May 2034 . . . . .	238,734.10
December 2031 . . . .	1,290,021.36	March 2033 . . . . .	670,587.65	June 2034 . . . . .	212,455.38
January 2032 . . . . .	1,242,868.63	April 2033 . . . . .	635,464.29	July 2034 . . . . .	186,732.95
February 2032 . . . . .	1,196,612.17	May 2033 . . . . .	601,042.89	August 2034 . . . . .	161,557.54
March 2032 . . . . .	1,151,237.62	June 2033 . . . . .	567,311.98	September 2034 . . .	136,920.03
April 2032 . . . . .	1,106,730.84	July 2033 . . . . .	534,260.27	October 2034 . . . . .	112,811.43
May 2032 . . . . .	1,063,077.89	August 2033 . . . . .	501,876.65	November 2034 . . . .	89,222.89
June 2032 . . . . .	1,020,265.04	September 2033 . . .	470,150.16	December 2034 . . . .	66,145.69
July 2032 . . . . .	978,278.77	October 2033 . . . . .	439,070.02	January 2035 . . . . .	43,571.25
August 2032 . . . . .	937,105.75	November 2033 . . . .	408,625.60	February 2035 . . . . .	21,491.11
September 2032 . . .	896,732.86	December 2033 . . . .	378,806.44	March 2035 and thereafter . . . . .	0.00
October 2032 . . . . .	857,147.18	January 2034 . . . . .	349,602.23		
November 2032 . . . .	818,335.96	February 2034 . . . . .	321,002.81		

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

\$1,387,144,335



Guaranteed REMIC  
Pass-Through Certificates

Fannie Mae REMIC Trust 2011-96

TABLE OF CONTENTS

	Page
Table of Contents . . . . .	S- 2
Available Information . . . . .	S- 3
Recent Developments . . . . .	S- 4
Summary . . . . .	S- 5
Additional Risk Factors . . . . .	S-11
Description of the Certificates . . . . .	S-12
Certain Additional Federal Income Tax Consequences . . . . .	S-35
Plan of Distribution . . . . .	S-37
Legal Matters . . . . .	S-37
Exhibit A . . . . .	A- 1
Schedule 1 . . . . .	A- 2
Principal Balance Schedules . . . . .	B- 1

Prospectus Supplement

Citigroup

September 26, 2011