

\$923,300,451



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2011-117**

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

- Fannie Mae MBS and
- an underlying RCR certificate backed by Fannie Mae MBS.

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
FA(2)	1	\$133,333,333	PT	(3)	FLT	3136A14A0	November 2041
SA(2)	1	133,333,333(4)	NTL	(3)	INV/IO	3136A14B8	November 2041
AP(2)	1	108,747,494	PAC	2.00%	FIX	3136A14C6	July 2039
PF(2)	1	72,498,328	PAC	(3)	FLT	3136A14D4	July 2039
PS(2)	1	72,498,328(4)	NTL	(3)	INV/IO	3136A14E2	July 2039
BP(2)	1	19,283,838	PAC	4.00	FIX	3136A14F9	September 2040
CP(2)	1	20,850,496	PAC	4.00	FIX	3136A14G7	November 2041
NF	1	30,191,007	SUP	(3)	FLT	3136A14H5	November 2041
NS	1	15,095,504	SUP	(3)	INV	3136A14J1	November 2041
QA	2	6,555,993	SC/SEQ	3.50	FIX	3136A14K8	October 2031
QB	2	29,866,191	SC/SEQ	3.50	FIX	3136A14L6	October 2031
AF(2)	3	66,596,164	PT	(3)	FLT	3136A14M4	November 2041
AS(2)	3	66,596,164(4)	NTL	(3)	INV/IO	3136A14N2	November 2041
MA(2)	3	59,500,000	PAC	2.00	FIX	3136A14P7	August 2040
FP(2)	3	39,666,666	PAC	(3)	FLT	3136A14Q5	August 2040
SP(2)	3	39,666,666(4)	NTL	(3)	INV/IO	3136A14R3	August 2040
MB	3	11,429,424	PAC	4.00	FIX	3136A14S1	November 2041
PQ(2)	3	7,879,169	PAC/AD	4.00	FIX	3136A14T9	November 2041
PZ(2)	3	14,717,071	SUP	4.00	FIX/Z	3136A14U6	November 2041
DH	4	70,000,000	SEQ	3.00	FIX	3136A14V4	June 2029
DI	4	10,000,000(4)	NTL	3.50	FIX/IO	3136A14W2	June 2029
DB	4	17,089,773	SEQ	3.50	FIX	3136A14X0	November 2031
LF(2)	5	72,400,007	PAC/AD	(3)	FLT	3136A16L4	October 2040
LS(2)	5	72,400,007(4)	NTL	(3)	INV/IO	3136A16M2	October 2040
PA(2)	5	80,444,454	PAC/AD	2.25	FIX	3136A16N0	October 2040
PB(2)	5	13,820,699	PAC/AD	4.50	FIX	3136A16P5	November 2041
LZ	5	33,334,840	SUP	4.50	FIX/Z	3136A16Q3	November 2041
R		0	NPR	0	NPR	3136A14Y8	November 2041
RL		0	NPR	0	NPR	3136A14Z5	November 2041

- (1) See "Description of the Certificates—The Certificates—Class Definitions and Abbreviations" in the REMIC prospectus.
(2) Exchangeable classes.
(3) Based on LIBOR.
(4) Notional balances. These classes are interest only classes. See page S-7 for a description of how their notional balances are calculated.

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 DP, AB, AC, FB, SB, AQ, AY, AM, PM, CF, CS, MU, MD, PJ, PC, PE, PG, PH and PD 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 October 31, 2011.

Carefully consider the risk factors on page S-9 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.

Goldman, Sachs & Co.

The date of this Prospectus Supplement is October 25, 2011

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AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated 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 2 Class or the R or RL Class, the disclosure document relating to the underlying RCR certificate (the “Underlying REMIC Disclosure Document”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

For a description of current servicing policies generally applicable to existing Fannie Mae MBS pools, see “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus dated July 1, 2011.

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

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

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

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

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

Goldman, Sachs & Co.
Global Operations
Mortgage-Backed Securities
30 Hudson Street
36th Floor
Jersey City, New Jersey 07302
(telephone 212-902-3089).

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 October 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	Class 2011-99-QB RCR Certificate
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS

Group 1, Group 3, Group 4 and Group 5

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	\$400,000,000	5.00%	5.25% to 7.50%	241 to 360
Group 3 MBS	\$199,788,494	5.00%	5.25% to 7.50%	241 to 360
Group 4 MBS	\$ 87,089,773	3.50%	3.75% to 6.00%	181 to 240
Group 5 MBS	\$200,000,000	4.50%	4.75% to 7.00%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 1 MBS	\$400,000,000	360	339	15	5.430%
Group 3 MBS	\$199,788,494	360	345	11	5.400%
Group 4 MBS	\$ 87,089,773	240	238	2	4.050%
Group 5 MBS	\$200,000,000	360	350	6	4.934%

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 2

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

Settlement Date

We expect to issue the certificates on October 31, 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 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 and inverse floating rate classes will bear interest at the initial interest rates listed below. During each subsequent interest accrual period, the floating rate and inverse floating rate classes will bear interest based on the formulas indicated below, but always subject to the specified maximum and minimum interest rates:

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
FA	0.691%	7.00%	0.45%	LIBOR + 45 basis points
SA	6.309%	6.55%	0.00%	6.55% – LIBOR
PF	0.591%	7.00%	0.35%	LIBOR + 35 basis points
PS	6.409%	6.65%	0.00%	6.65% – LIBOR
NF	1.341%	6.00%	1.10%	LIBOR + 110 basis points
NS	9.318%	9.80%	0.00%	9.80% – (1.99999993 × LIBOR)
AF	0.693%	7.00%	0.45%	LIBOR + 45 basis points
AS	6.307%	6.55%	0.00%	6.55% – LIBOR
FP	0.643%	7.00%	0.40%	LIBOR + 40 basis points
SP	6.357%	6.60%	0.00%	6.60% – LIBOR
LF	0.644%	7.00%	0.40%	LIBOR + 40 basis points
LS	6.356%	6.60%	0.00%	6.60% – LIBOR
FB	0.641%	7.00%	0.40%	LIBOR + 40 basis points
SB	6.359%	6.60%	0.00%	6.60% – LIBOR
CF	0.643%	7.00%	0.40%	LIBOR + 40 basis points
CS	6.357%	6.60%	0.00%	6.60% – LIBOR

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

Notional Classes

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

<u>Class</u>	
SA	100% of the FA Class
SB	100% of the FA Class
PS	100% of the PF Class
AS	100% of the AF Class
SP	100% of the FP Class
CS	100% of the AF Class
DI	14.2857142857% of the DH Class
LS	100% of the LF Class

Distributions of Principal

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

Weighted Average Lives (years)*

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1500%</u>
FA, SA, AB, FB and SB.	20.2	10.2	8.2	7.1	5.6	3.0	1.8	1.3	0.8
AP, PF, PS, AC, AQ and AY.	16.6	5.9	4.4	4.4	4.4	2.5	1.6	1.1	0.8
BP	26.1	14.4	12.0	12.0	12.0	6.2	3.6	2.4	1.5
CP	27.3	18.4	17.9	17.9	17.9	9.7	5.7	3.7	2.1
NF and NS	29.0	22.2	17.2	10.8	2.2	0.6	0.4	0.2	0.2
DP	26.7	16.5	15.1	15.1	15.1	8.0	4.7	3.1	1.8

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>270%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>
QA	17.3	13.0	7.9	5.0	3.8	3.1
QB	18.8	16.4	11.7	7.6	5.6	4.4

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>										
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>183%</u>	<u>215%</u>	<u>250%</u>	<u>255%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1500%</u>
AF, AS, AM, CF and CS	20.2	10.4	8.4	7.3	6.5	5.8	5.7	3.2	2.0	1.4	1.0
MA, FP, SP, PM and MD	17.4	6.8	5.2	5.2	5.2	5.2	5.1	3.0	1.9	1.4	1.0
MB	27.2	18.4	17.8	17.8	17.8	17.8	17.5	9.6	5.7	3.8	2.3
PQ	5.8	5.8	5.6	2.4	2.4	2.4	2.4	1.1	0.7	0.5	0.3
PZ	29.0	22.6	18.0	16.2	8.9	2.4	2.2	0.6	0.3	0.2	0.2
MU	29.0	22.6	17.5	11.4	6.6	2.4	2.2	0.7	0.4	0.3	0.2

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>270%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>
DH and DI	10.3	6.1	3.6	2.5	2.0	1.7
DB	18.8	16.3	11.6	7.5	5.6	4.4

<u>Group 5 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>180%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>	<u>1200%</u>	<u>1600%</u>	
LF, LS, PA, PC, PE, PG, PH and PJ.	13.1	6.0	5.6	5.6	5.6	3.3	2.2	1.6	1.3	
PB	22.5	18.8	18.8	18.8	18.8	10.5	6.3	3.9	2.5	
LZ	26.6	19.6	17.7	12.2	2.7	1.0	0.6	0.4	0.3	
PD	13.9	7.1	6.7	6.7	6.7	3.9	2.6	1.8	1.4	

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

ADDITIONAL RISK FACTOR

Payments on the Group 2 Classes will be affected by the payment priority governing the Group 2 Underlying RCR Certificate. If you invest in a Group 2 Class, the rate at which you receive payments also will be affected by the priority sequence governing principal payments on the Group 2 Underlying RCR Certificate.

As described in the Underlying REMIC Disclosure Document, the Group 2 Underlying RCR Certificate may be subsequent in payment

priority to certain other classes issued from the related underlying REMIC trust. As a result, such other classes may receive principal before principal is paid on the Group 2 Underlying RCR Certificate, possibly for long periods.

You may obtain additional information about the Group 2 Underlying RCR Certificate by reviewing its current class factor in light of other information available in the Underlying REMIC Disclosure Document. You may obtain that document from us as described on page S-3.

DESCRIPTION OF THE CERTIFICATES

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

General

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

- four groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 3 MBS,” “Group 4 MBS” and “Group 5 MBS,” and together, the “Trust MBS”), and
- a previously issued RCR certificate (the “Group 2 Underlying RCR Certificate”) issued from the related Fannie Mae REMIC trust (the “Underlying REMIC Trust”) as further described in Exhibit A.

The Group 2 Underlying RCR Certificate evidences direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS, the “MBS”).

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

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

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

<u>REMIC Designation</u>	<u>Assets</u>	<u>Regular Interests</u>	<u>Residual Interest</u>
Lower Tier REMIC . . .	Trust MBS and Group 2 Underlying RCR Certificate	Interests in the Lower Tier REMIC other than the RL Class (the “Lower Tier Regular Interests”)	RL
Upper Tier REMIC . . .	Lower Tier Regular Interests	All Classes of REMIC Certificates other than the R and RL Classes	R

Fannie Mae Guaranty. For a description of our guaranties of the Certificates, the MBS and the Group 2 Underlying RCR Certificate, see the applicable discussions appearing under the heading “Fannie Mae Guaranty” in the REMIC Prospectus, the MBS Prospectus and the Underlying REMIC Disclosure Document. Our guaranties are not backed by the full faith and credit of the United States.

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

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

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

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

The Trust MBS

The Trust MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the Trust MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years in the case of the Group 1 MBS, Group 3 MBS and Group 5 MBS, and up to 20 years in the case of the Group 4 MBS.

For additional information, see “Summary—Group 1, Group 3, Group 4 and Group 5—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 2 Underlying RCR Certificate

The Group 2 Underlying RCR Certificate represents beneficial ownership interests in the Underlying REMIC Trust. The assets of that trust consist of MBS (or beneficial ownership interests in MBS) having the general characteristics set forth in the MBS Prospectus. Each MBS evidences beneficial ownership interests in a pool of conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties, as described under “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

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

For further information about the Group 2 Underlying RCR Certificate, telephone us at 1-800-237-8627. Additional information about the Group 2 Underlying RCR Certificate is also available at <http://sls.fanniemae.com/slsSearch/Home.do>. There may have been material changes in facts and circumstances since the date we prepared the Underlying REMIC Disclosure Document. These may include changes in prepayment speeds, prevailing interest rates and other economic factors. As a result, the usefulness of the information set forth in that document may be limited.

Distributions of Interest

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

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

<u>Delay Classes</u>	<u>No-Delay Classes</u>
Fixed Rate Classes and the NF and NS Classes	Floating Rate and Inverse Floating Rate Classes other than the NF and NS Classes

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

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

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 as follows:

— 33.3333332500% to FA until retired, and

} Pass-Through Class

— 66.6666667500% as follows:

- first*, to Aggregate Group I to its Planned Balance; } PAC Group
- second*, to NF and NS, pro rata until retired; and } Support Classes
- third*, to Aggregate Group I to zero. } PAC Group

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

“Aggregate Group I” consists of the AP, PF, BP and CP Classes. On each Distribution Date, we will apply payments of principal to Aggregate Group I as follows:

- first*, to AP and PF, pro rata, until retired; and
- second*, to BP and CP, 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 2*

The Group 2 Principal Distribution Amount to QA and QB, in that order, until retired. } Structured Collateral/ Sequential Pay Classes

The “Group 2 Principal Distribution Amount” is the principal then paid on the Group 2 Underlying RCR Certificate.

- *Group 3*

The PZ Accrual Amount to PQ to its Planned Balance, and thereafter to PZ. } Accretion Directed/PAC Class and Accrual Class

The Group 3 Cash Flow Distribution Amount as follows:

- 33.3333329996% to AF until retired, and } Pass-Through Class
- 66.6666670004% as follows:
 - first*, to Aggregate Group II to its Planned Balance; } PAC Group and Class
 - second*, to PQ to its Planned Balance;
 - third*, to PZ until retired; } Support Class
 - fourth*, to PQ until retired; and } PAC Class and Group
 - fifth*, to Aggregate Group II to zero.

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

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

“Aggregate Group II” consists of the MA, FP and MB Classes. On each Distribution Date, we will apply amounts of principal of Aggregate Group II as follows:

- first*, to MA and FP, pro rata, until retired; and
- second*, to MB 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 DH and DB, in that order, until retired. } Sequential Pay Classes

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

- *Group 5*

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

The Group 5 Cash Flow Distribution Amount in the following priority:

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

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

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

“Aggregate Group III” consists of the LF, PA and PB Classes. On each Distribution Date, we will apply amounts of principal of Aggregate Group III as follows:

- first*, to LF and PA, pro rata, until retired; and
- second*, to PB until retired.

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

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 2 Underlying RCR Certificate, the priority sequence governing principal payments on the Group 2 Underlying RCR Certificate, and the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 3, Group 4 and Group 5—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is October 31, 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 or a Class is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Aggregate Group or Class to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate Groups. However, those Classes are designed to receive principal distributions in the same fashion as if separate schedules had been provided (with schedules based on the same underlying assumptions that apply to the related Aggregate Group schedule). If such separate schedules had been provided for the individual Classes included in the Aggregate Groups, we expect that the effective ranges for those Classes would not be narrower than those shown below for the related Aggregate Groups.

<u>Groups and Class</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 150% and 250% PSA	Between 150% and 250% PSA
Aggregate Group II Planned Balances	Between 150% and 250% PSA	Between 150% and 250% PSA
PQ Class Planned Balances	Between 183% and 255% PSA	Between 183% and 255% PSA
Aggregate Group III Planned Balances	Between 150% and 250% PSA	Between 150% and 250% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	AP, PF, BP and CP
Aggregate Group II	MA, FP and MB
Aggregate Group III	LF, PA and PB

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

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

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

- We will distribute any excess of principal distributions over the amount necessary to reduce an Aggregate Group or the PQ Class to its scheduled balance in any month. As a result, the likelihood of reducing an Aggregate Group or the PQ Class to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.
- Even if the related Mortgage Loans prepay at rates falling within a Structuring Range or an Effective Range, principal distributions may be insufficient to reduce an Aggregate Group or the PQ Class to its scheduled balance each month if prepayments do not occur at a *constant* PSA rate.
- The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. As a result, the actual Effective Ranges will likely differ from the Initial Effective Ranges specified above. For the same reason, the Aggregate Groups and the PQ Class might not be reduced to their scheduled balances each month even if the related Mortgage Loans prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.
- The actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.

- The principal payment stability of each Aggregate Group and the PQ Class will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the applicable Aggregate Group or the PQ Class, if still outstanding, may no longer have an Effective Range and will be much more sensitive to prepayments of the related Mortgage Loans.

Yield Tables

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

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

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

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

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

<u>Class</u>	<u>Price*</u>
SA	19.96875%
PS	18.00000%
NS	98.75000%
AS	18.81250%
SP	18.67188%
LS	19.46875%
SB	20.26563%
CS	19.10156%

* 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 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>150%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1500%</u>
0.120% ...	29.0%	25.8%	22.6%	20.3%	16.0%	(1.6)%	(25.0)%	(52.3)%	*
0.241% ...	28.3%	25.2%	21.9%	19.6%	15.3%	(2.2)%	(25.6)%	(52.9)%	*
2.241% ...	17.1%	14.0%	10.9%	8.6%	4.4%	(12.9)%	(36.0)%	(63.1)%	*
4.241% ...	5.5%	2.4%	(0.6)%	(2.8)%	(7.0)%	(23.8)%	(46.5)%	(73.7)%	*
6.550% ...	*	*	*	*	*	*	*	*	*

**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>150%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1500%</u>
0.120% ...	30.5%	24.5%	17.8%	17.8%	17.8%	(6.9)%	(45.2)%	(83.6)%	*
0.241% ...	29.8%	23.7%	16.9%	16.9%	16.9%	(7.9)%	(46.3)%	(84.7)%	*
2.241% ...	16.8%	10.1%	2.6%	2.6%	2.6%	(25.8)%	(65.8)%	*	*
4.241% ...	2.7%	(5.2)%	(14.0)%	(14.0)%	(14.0)%	(47.4)%	(89.3)%	*	*
6.650% ...	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	150%	185%	250%	500%	800%	1100%	1500%
0.120% ...	9.8%	9.8%	9.8%	9.9%	10.1%	10.8%	11.5%	12.3%	13.4%
0.241% ...	9.6%	9.6%	9.6%	9.6%	9.8%	10.6%	11.3%	12.1%	13.2%
2.241% ...	5.4%	5.4%	5.5%	5.5%	5.8%	6.9%	8.0%	9.1%	10.7%
4.241% ...	1.4%	1.4%	1.4%	1.4%	1.9%	3.2%	4.7%	6.2%	8.2%
4.900% ...	0.0%	0.1%	0.1%	0.1%	0.6%	2.0%	3.6%	5.2%	7.4%

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	150%	183%	215%	250%	255%	500%	800%	1100%	1500%
0.120% ...	31.5%	28.5%	25.5%	23.4%	21.4%	19.2%	18.9%	2.7%	(19.0)%	(43.5)%	(83.7)%
0.243% ...	30.8%	27.8%	24.7%	22.7%	20.7%	18.5%	18.2%	2.0%	(19.7)%	(44.3)%	(84.5)%
2.243% ...	18.9%	15.9%	12.8%	10.8%	8.8%	6.6%	6.3%	(9.9)%	(31.7)%	(56.8)%	(98.6)%
4.243% ...	6.6%	3.6%	0.6%	(1.4)%	(3.4)%	(5.6)%	(5.9)%	(22.0)%	(44.0)%	(69.8)%	*
6.550% ...	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	150%	183%	215%	250%	255%	500%	800%	1100%	1500%
0.120% ...	30.0%	25.1%	19.9%	19.9%	19.9%	19.9%	19.7%	1.1%	(28.1)%	(58.6)%	(96.5)%
0.243% ...	29.2%	24.3%	19.1%	19.1%	19.1%	19.1%	18.9%	0.2%	(29.2)%	(59.7)%	(97.6)%
2.243% ...	16.8%	11.5%	5.7%	5.7%	5.7%	5.7%	5.5%	(16.3)%	(47.8)%	(79.0)%	*
4.243% ...	3.5%	(2.9)%	(9.4)%	(9.4)%	(9.4)%	(9.4)%	(9.8)%	(36.0)%	(70.4)%	*	*
6.600% ...	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	150%	180%	250%	500%	800%	1200%	1600%
0.120% ...	26.7%	22.0%	20.0%	20.0%	20.0%	4.5%	(18.6)%	(49.2)%	(76.8)%
0.244% ...	25.9%	21.3%	19.2%	19.2%	19.2%	3.6%	(19.6)%	(50.4)%	(77.9)%
2.244% ...	13.4%	8.2%	6.3%	6.3%	6.3%	(12.3)%	(37.9)%	(70.1)%	(97.4)%
4.244% ...	(0.6)%	(6.6)%	(8.2)%	(8.2)%	(8.2)%	(31.2)%	(60.0)%	(94.0)%	*
6.600% ...	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	150%	185%	250%	500%	800%	1100%	1500%
0.120% ...	28.8%	25.6%	22.4%	20.1%	15.7%	(1.8)%	(25.2)%	(52.5)%	*
0.241% ...	28.1%	24.9%	21.7%	19.4%	15.1%	(2.4)%	(25.9)%	(53.1)%	*
2.241% ...	17.1%	13.9%	10.8%	8.5%	4.3%	(12.9)%	(36.0)%	(63.2)%	*
4.241% ...	5.6%	2.5%	(0.5)%	(2.7)%	(6.9)%	(23.7)%	(46.5)%	(73.6)%	*
6.600% ...	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	150%	183%	215%	250%	255%	500%	800%	1100%	1500%
0.120% . . .	31.2%	28.2%	25.2%	23.1%	21.1%	18.9%	18.6%	2.5%	(19.2)%	(43.9)%	(84.0)%
0.243% . . .	30.5%	27.5%	24.4%	22.4%	20.4%	18.2%	17.9%	1.7%	(20.0)%	(44.6)%	(84.9)%
2.243% . . .	18.8%	15.8%	12.7%	10.7%	8.7%	6.5%	6.2%	(10.0)%	(31.8)%	(56.9)%	(98.8)%
4.243% . . .	6.7%	3.7%	0.7%	(1.3)%	(3.3)%	(5.5)%	(5.8)%	(21.9)%	(43.9)%	(69.7)%	*
6.600% . . .	*	*	*	*	*	*	*	*	*	*	*

The Fixed Rate Interest Only Class. The yield to investors in the Fixed Rate Interest Only Class 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 the Fixed Rate Interest Only Class would be 0% if prepayments of the related Mortgage Loans were to occur at the following constant rate:

<u>Class</u>	<u>% PSA</u>
DI	312%

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 table has been prepared on the basis of the Pricing Assumptions and the assumption that the aggregate purchase price of the Fixed Rate Interest Only Class (expressed as a percentage of the original principal balance) is as follows:

<u>Class</u>	<u>Price*</u>
DI	11.34375%

* The price does not include accrued interest. Accrued interest has been added to the price in calculating the yields set forth in the table below.

Sensitivity of the DI Class to Prepayments

	PSA Prepayment Assumption					
	50%	100%	270%	500%	700%	900%
Pre-Tax Yields to Maturity . . .	22.0%	18.3%	3.8%	(16.8)%	(33.3)%	(47.9)%

Weighted Average Lives of the Certificates

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

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

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

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

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

Decrement Tables

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

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

<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	7.50%
Group 2 Underlying RCR Certificate	240 months	239 months	6.00%
Group 3 MBS	360 months	360 months	7.50%
Group 4 MBS	240 months	240 months	6.00%
Group 5 MBS	360 months	360 months	7.00%

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

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

Percent of Original Principal Balances Outstanding

Date	FA, SA†, AB, FB and SB† Classes									AP, PF, PS†, AC, AQ and AY Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	185%	250%	500%	800%	1100%	1500%	0%	100%	150%	185%	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
October 2012	99	94	92	91	88	77	64	51	33	99	92	88	88	88	88	73	53	27
October 2013	98	87	83	79	74	53	33	17	3	97	81	74	74	74	56	27	4	0
October 2014	97	80	74	69	61	37	17	6	*	96	71	61	61	61	32	3	0	0
October 2015	96	74	66	60	51	25	9	2	*	94	62	50	50	50	15	0	0	0
October 2016	95	68	59	53	43	17	4	1	*	92	53	39	39	39	3	0	0	0
October 2017	93	63	52	46	35	12	2	*	*	90	45	30	30	30	0	0	0	0
October 2018	92	58	46	40	29	8	1	*	*	88	38	21	21	21	0	0	0	0
October 2019	90	53	41	34	24	6	1	*	*	86	31	14	14	14	0	0	0	0
October 2020	89	48	36	30	20	4	*	*	0	83	24	7	7	7	0	0	0	0
October 2021	87	44	32	26	17	3	*	*	0	81	18	2	2	2	0	0	0	0
October 2022	85	40	28	22	14	2	*	*	0	78	12	0	0	0	0	0	0	0
October 2023	83	36	25	19	11	1	*	*	0	75	6	0	0	0	0	0	0	0
October 2024	80	33	22	16	9	1	*	*	0	71	1	0	0	0	0	0	0	0
October 2025	78	29	19	14	7	1	*	*	0	68	0	0	0	0	0	0	0	0
October 2026	75	26	16	12	6	*	*	*	0	64	0	0	0	0	0	0	0	0
October 2027	73	23	14	10	5	*	*	*	0	60	0	0	0	0	0	0	0	0
October 2028	70	21	12	8	4	*	*	0	0	55	0	0	0	0	0	0	0	0
October 2029	66	18	10	7	3	*	*	0	0	50	0	0	0	0	0	0	0	0
October 2030	63	16	9	6	2	*	*	0	0	45	0	0	0	0	0	0	0	0
October 2031	59	14	7	5	2	*	*	0	0	40	0	0	0	0	0	0	0	0
October 2032	55	12	6	4	1	*	*	0	0	33	0	0	0	0	0	0	0	0
October 2033	50	10	5	3	1	*	*	0	0	27	0	0	0	0	0	0	0	0
October 2034	46	8	4	2	1	*	*	0	0	20	0	0	0	0	0	0	0	0
October 2035	40	6	3	2	1	*	*	0	0	12	0	0	0	0	0	0	0	0
October 2036	35	4	2	1	*	*	*	0	0	4	0	0	0	0	0	0	0	0
October 2037	29	3	1	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0
October 2038	22	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
October 2039	16	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
October 2040	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 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	10.2	8.2	7.1	5.6	3.0	1.8	1.3	0.8	16.6	5.9	4.4	4.4	4.4	2.5	1.6	1.1	0.8

Date	BP Class									CP Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	185%	250%	500%	800%	1100%	1500%	0%	100%	150%	185%	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
October 2012	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2013	100	100	100	100	100	100	100	100	0	100	100	100	100	100	100	100	100	45
October 2014	100	100	100	100	100	100	100	0	0	100	100	100	100	100	100	100	74	4
October 2015	100	100	100	100	100	100	11	0	0	100	100	100	100	100	100	100	25	*
October 2016	100	100	100	100	100	100	0	0	0	100	100	100	100	100	100	56	8	*
October 2017	100	100	100	100	100	55	0	0	0	100	100	100	100	100	100	29	3	*
October 2018	100	100	100	100	100	4	0	0	0	100	100	100	100	100	100	15	1	*
October 2019	100	100	100	100	100	0	0	0	0	100	100	100	100	100	70	7	*	*
October 2020	100	100	100	100	100	0	0	0	0	100	100	100	100	100	48	4	*	*
October 2021	100	100	100	100	100	0	0	0	0	100	100	100	100	100	33	2	*	0
October 2022	100	100	80	80	80	0	0	0	0	100	100	100	100	100	22	1	*	0
October 2023	100	100	46	46	46	0	0	0	0	100	100	100	100	100	15	*	*	0
October 2024	100	100	18	18	18	0	0	0	0	100	100	100	100	100	10	*	*	0
October 2025	100	64	0	0	0	0	0	0	0	100	100	95	95	95	7	*	*	0
October 2026	100	21	0	0	0	0	0	0	0	100	100	77	77	77	4	*	*	0
October 2027	100	0	0	0	0	0	0	0	0	100	82	62	62	62	3	*	*	0
October 2028	100	0	0	0	0	0	0	0	0	100	49	49	49	49	2	*	*	0
October 2029	100	0	0	0	0	0	0	0	0	100	39	39	39	39	1	*	*	0
October 2030	100	0	0	0	0	0	0	0	0	100	31	31	31	31	1	*	*	0
October 2031	100	0	0	0	0	0	0	0	0	100	24	24	24	24	1	*	*	0
October 2032	100	0	0	0	0	0	0	0	0	100	18	18	18	18	*	*	*	0
October 2033	100	0	0	0	0	0	0	0	0	100	14	14	14	14	*	*	*	0
October 2034	100	0	0	0	0	0	0	0	0	100	10	10	10	10	*	*	*	0
October 2035	100	0	0	0	0	0	0	0	0	100	7	7	7	7	*	*	*	0
October 2036	100	0	0	0	0	0	0	0	0	100	5	5	5	5	*	*	*	0
October 2037	57	0	0	0	0	0	0	0	0	100	3	3	3	3	*	*	*	0
October 2038	0	0	0	0	0	0	0	0	0	70	1	1	1	1	*	*	*	0
October 2039	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	*	0
October 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.1	14.4	12.0	12.0	12.0	6.2	3.6	2.4	1.5	27.3	18.4	17.9	17.9	17.9	9.7	5.7	3.7	2.1

* 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	NF and NS Classes									DP Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	185%	250%	500%	800%	1100%	1500%	0%	100%	150%	185%	250%	500%	800%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
October 2012	100	100	100	91	75	12	0	0	0	100	100	100	100	100	100	100	100	
October 2013	100	100	100	81	47	0	0	0	0	100	100	100	100	100	100	100	23	
October 2014	100	100	100	74	27	0	0	0	0	100	100	100	100	100	100	39	2	
October 2015	100	100	100	68	14	0	0	0	0	100	100	100	100	100	57	13	*	
October 2016	100	100	100	64	6	0	0	0	0	100	100	100	100	100	29	4	*	
October 2017	100	100	100	62	1	0	0	0	0	100	100	100	100	79	15	1	*	
October 2018	100	100	100	61	0	0	0	0	0	100	100	100	100	54	8	*	*	
October 2019	100	100	99	59	0	0	0	0	0	100	100	100	100	37	4	*	*	
October 2020	100	100	96	56	0	0	0	0	0	100	100	100	100	25	2	*	*	
October 2021	100	100	91	53	0	0	0	0	0	100	100	100	100	17	1	*	0	
October 2022	100	100	86	49	0	0	0	0	0	100	100	91	91	11	*	*	0	
October 2023	100	100	80	45	0	0	0	0	0	100	100	74	74	8	*	*	0	
October 2024	100	100	74	41	0	0	0	0	0	100	100	61	61	5	*	*	0	
October 2025	100	100	67	37	0	0	0	0	0	100	83	49	49	3	*	*	0	
October 2026	100	100	61	33	0	0	0	0	0	100	62	40	40	2	*	*	0	
October 2027	100	100	54	29	0	0	0	0	0	100	43	32	32	2	*	*	0	
October 2028	100	99	48	25	0	0	0	0	0	100	26	26	26	26	1	*	*	0
October 2029	100	89	42	22	0	0	0	0	0	100	20	20	20	20	1	*	*	0
October 2030	100	79	37	19	0	0	0	0	0	100	16	16	16	16	*	*	0	0
October 2031	100	69	31	16	0	0	0	0	0	100	12	12	12	12	*	*	0	0
October 2032	100	59	26	13	0	0	0	0	0	100	10	10	10	10	*	*	0	0
October 2033	100	50	22	10	0	0	0	0	0	100	7	7	7	7	*	*	0	0
October 2034	100	41	17	8	0	0	0	0	0	100	5	5	5	5	*	*	0	0
October 2035	100	32	13	6	0	0	0	0	0	100	4	4	4	4	*	*	0	0
October 2036	100	24	10	4	0	0	0	0	0	100	2	2	2	2	*	*	0	0
October 2037	100	16	6	3	0	0	0	0	0	79	1	1	1	1	*	*	0	0
October 2038	100	9	3	1	0	0	0	0	0	37	1	1	1	1	*	*	0	0
October 2039	91	2	1	*	0	0	0	0	0	*	*	*	*	*	*	0	0	0
October 2040	47	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.0	22.2	17.2	10.8	2.2	0.6	0.4	0.2	0.2	26.7	16.5	15.1	15.1	15.1	8.0	4.7	3.1	1.8

Date	QA Class						QB Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	270%	500%	700%	900%	0%	100%	270%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	100	100	100	100	100	100	100	100	100	100	100	100
October 2013	100	100	100	100	100	100	100	100	100	100	100	100
October 2014	100	100	100	100	100	72	100	100	100	100	100	100
October 2015	100	100	100	100	0	0	100	100	100	100	96	51
October 2016	100	100	100	37	0	0	100	100	100	100	53	22
October 2017	100	100	100	0	0	0	100	100	100	72	29	10
October 2018	100	100	100	0	0	0	100	100	100	48	16	4
October 2019	100	100	36	0	0	0	100	100	100	31	9	2
October 2020	100	100	0	0	0	0	100	100	84	20	5	1
October 2021	100	100	0	0	0	0	100	100	65	13	3	*
October 2022	100	100	0	0	0	0	100	100	50	8	1	*
October 2023	100	100	0	0	0	0	100	100	38	5	1	*
October 2024	100	49	0	0	0	0	100	100	28	3	*	*
October 2025	100	0	0	0	0	0	100	90	20	2	*	*
October 2026	100	0	0	0	0	0	100	71	14	1	*	*
October 2027	100	0	0	0	0	0	100	54	10	1	*	*
October 2028	100	0	0	0	0	0	100	37	6	*	*	*
October 2029	0	0	0	0	0	0	84	22	3	*	*	*
October 2030	0	0	0	0	0	0	41	9	1	*	*	*
October 2031	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.3	13.0	7.9	5.0	3.8	3.1	18.8	16.4	11.7	7.6	5.6	4.4

* 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.

AF, AS†, AM, CF and CS† Classes

Date	PSA Prepayment Assumption										
	0%	100%	150%	183%	215%	250%	255%	500%	800%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
October 2012	99	95	93	92	91	90	90	81	71	60	46
October 2013	98	88	84	81	79	76	76	57	38	22	6
October 2014	97	82	75	71	67	63	63	39	19	7	1
October 2015	96	75	67	62	58	53	52	27	10	2	*
October 2016	95	69	60	54	49	44	43	19	5	1	*
October 2017	93	64	53	47	42	37	36	13	3	*	*
October 2018	92	59	47	41	36	30	30	9	1	*	*
October 2019	90	54	42	36	30	25	25	6	1	*	*
October 2020	89	49	37	31	26	21	20	4	*	*	0
October 2021	87	45	33	27	22	17	17	3	*	*	0
October 2022	85	41	29	23	18	14	14	2	*	*	0
October 2023	83	37	25	20	15	12	11	1	*	*	0
October 2024	80	33	22	17	13	10	9	1	*	*	0
October 2025	78	30	19	14	11	8	7	1	*	*	0
October 2026	75	27	17	12	9	6	6	*	*	*	0
October 2027	73	24	15	10	7	5	5	*	*	*	0
October 2028	70	21	13	9	6	4	4	*	*	*	0
October 2029	66	19	11	7	5	3	3	*	*	0	0
October 2030	63	17	9	6	4	3	2	*	*	0	0
October 2031	59	14	8	5	3	2	2	*	*	0	0
October 2032	55	12	6	4	3	2	1	*	*	0	0
October 2033	50	10	5	3	2	1	1	*	*	0	0
October 2034	46	8	4	2	2	1	1	*	*	0	0
October 2035	40	7	3	2	1	1	1	*	*	0	0
October 2036	35	5	2	1	1	*	*	*	*	0	0
October 2037	29	4	2	1	1	*	*	*	*	0	0
October 2038	22	2	1	1	*	*	*	*	0	0	0
October 2039	16	1	*	*	*	*	*	*	0	0	0
October 2040	8	0	0	0	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.2	10.4	8.4	7.3	6.5	5.8	5.7	3.2	2.0	1.4	1.0

MA, FP, SP†, PM and MD Classes

Date	PSA Prepayment Assumption										
	0%	100%	150%	183%	215%	250%	255%	500%	800%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
October 2012	99	93	91	91	91	91	91	83	69	50	50
October 2013	97	84	79	79	79	79	79	65	40	18	0
October 2014	96	75	67	67	67	67	67	41	15	0	0
October 2015	94	67	56	56	56	56	56	25	2	0	0
October 2016	93	59	46	46	46	46	46	13	0	0	0
October 2017	91	51	37	37	37	37	37	6	0	0	0
October 2018	89	44	29	29	29	29	28	*	0	0	0
October 2019	87	38	22	22	22	22	22	0	0	0	0
October 2020	85	32	17	17	17	17	16	0	0	0	0
October 2021	82	26	12	12	12	12	11	0	0	0	0
October 2022	80	20	8	8	8	8	7	0	0	0	0
October 2023	77	15	4	4	4	4	3	0	0	0	0
October 2024	74	11	1	1	1	1	1	0	0	0	0
October 2025	71	6	0	0	0	0	0	0	0	0	0
October 2026	67	2	0	0	0	0	0	0	0	0	0
October 2027	63	0	0	0	0	0	0	0	0	0	0
October 2028	59	0	0	0	0	0	0	0	0	0	0
October 2029	55	0	0	0	0	0	0	0	0	0	0
October 2030	50	0	0	0	0	0	0	0	0	0	0
October 2031	45	0	0	0	0	0	0	0	0	0	0
October 2032	39	0	0	0	0	0	0	0	0	0	0
October 2033	33	0	0	0	0	0	0	0	0	0	0
October 2034	27	0	0	0	0	0	0	0	0	0	0
October 2035	20	0	0	0	0	0	0	0	0	0	0
October 2036	13	0	0	0	0	0	0	0	0	0	0
October 2037	5	0	0	0	0	0	0	0	0	0	0
October 2038	0	0	0	0	0	0	0	0	0	0	0
October 2039	0	0	0	0	0	0	0	0	0	0	0
October 2040	0	0	0	0	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.4	6.8	5.2	5.2	5.2	5.2	5.1	3.0	1.9	1.4	1.0

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

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

MB Class											
PSA Prepayment Assumption											
Date	0%	100%	150%	183%	215%	250%	255%	500%	800%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
October 2012	100	100	100	100	100	100	100	100	100	100	100
October 2013	100	100	100	100	100	100	100	100	100	100	74
October 2014	100	100	100	100	100	100	100	100	100	87	7
October 2015	100	100	100	100	100	100	100	100	100	29	1
October 2016	100	100	100	100	100	100	100	100	59	10	*
October 2017	100	100	100	100	100	100	100	100	30	3	*
October 2018	100	100	100	100	100	100	100	100	15	1	*
October 2019	100	100	100	100	100	100	100	69	8	*	*
October 2020	100	100	100	100	100	100	100	47	4	*	*
October 2021	100	100	100	100	100	100	100	32	2	*	0
October 2022	100	100	100	100	100	100	100	22	1	*	0
October 2023	100	100	100	100	100	100	100	15	*	*	0
October 2024	100	100	100	100	100	100	100	10	*	*	0
October 2025	100	100	90	90	90	90	86	7	*	*	0
October 2026	100	100	73	73	73	73	70	4	*	*	0
October 2027	100	84	59	59	59	59	56	3	*	*	0
October 2028	100	52	47	47	47	47	45	2	*	*	0
October 2029	100	38	38	38	38	38	36	1	*	*	0
October 2030	100	30	30	30	30	30	28	1	*	*	0
October 2031	100	23	23	23	23	23	22	1	*	0	0
October 2032	100	18	18	18	18	18	17	*	*	0	0
October 2033	100	14	14	14	14	14	13	*	*	0	0
October 2034	100	10	10	10	10	10	9	*	*	0	0
October 2035	100	7	7	7	7	7	7	*	*	0	0
October 2036	100	5	5	5	5	5	5	*	*	0	0
October 2037	100	3	3	3	3	3	3	*	*	0	0
October 2038	64	2	2	2	2	2	2	*	*	0	0
October 2039	1	1	1	1	1	1	1	*	0	0	0
October 2040	0	0	0	0	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.2	18.4	17.8	17.8	17.8	17.8	17.5	9.6	5.7	3.8	2.3

PQ Class											
PSA Prepayment Assumption											
Date	0%	100%	150%	183%	215%	250%	255%	500%	800%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
October 2012	92	92	92	80	80	80	80	80	0	0	0
October 2013	84	84	84	53	53	53	53	0	0	0	0
October 2014	76	76	76	32	32	32	32	0	0	0	0
October 2015	68	68	68	15	15	15	15	0	0	0	0
October 2016	59	59	59	4	4	4	4	0	0	0	0
October 2017	49	49	49	0	0	0	0	0	0	0	0
October 2018	40	40	40	0	0	0	0	0	0	0	0
October 2019	30	30	27	0	0	0	0	0	0	0	0
October 2020	19	19	9	0	0	0	0	0	0	0	0
October 2021	8	8	0	0	0	0	0	0	0	0	0
October 2022	0	0	0	0	0	0	0	0	0	0	0
October 2023	0	0	0	0	0	0	0	0	0	0	0
October 2024	0	0	0	0	0	0	0	0	0	0	0
October 2025	0	0	0	0	0	0	0	0	0	0	0
October 2026	0	0	0	0	0	0	0	0	0	0	0
October 2027	0	0	0	0	0	0	0	0	0	0	0
October 2028	0	0	0	0	0	0	0	0	0	0	0
October 2029	0	0	0	0	0	0	0	0	0	0	0
October 2030	0	0	0	0	0	0	0	0	0	0	0
October 2031	0	0	0	0	0	0	0	0	0	0	0
October 2032	0	0	0	0	0	0	0	0	0	0	0
October 2033	0	0	0	0	0	0	0	0	0	0	0
October 2034	0	0	0	0	0	0	0	0	0	0	0
October 2035	0	0	0	0	0	0	0	0	0	0	0
October 2036	0	0	0	0	0	0	0	0	0	0	0
October 2037	0	0	0	0	0	0	0	0	0	0	0
October 2038	0	0	0	0	0	0	0	0	0	0	0
October 2039	0	0	0	0	0	0	0	0	0	0	0
October 2040	0	0	0	0	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	5.8	5.8	5.6	2.4	2.4	2.4	2.4	1.1	0.7	0.5	0.3

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

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

Date	PZ Class											
	PSA Prepayment Assumption											
	0%	100%	150%	183%	215%	250%	255%	500%	800%	1100%	1500%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	104	104	104	100	90	79	78	1	0	0	0	0
October 2013	108	108	108	100	77	52	48	0	0	0	0	0
October 2014	113	113	113	100	66	30	25	0	0	0	0	0
October 2015	117	117	117	100	59	17	11	0	0	0	0	0
October 2016	122	122	122	100	55	8	2	0	0	0	0	0
October 2017	127	127	127	99	50	3	0	0	0	0	0	0
October 2018	132	132	132	96	47	*	0	0	0	0	0	0
October 2019	138	138	138	94	46	*	0	0	0	0	0	0
October 2020	143	143	143	91	43	*	0	0	0	0	0	0
October 2021	149	149	142	86	41	*	0	0	0	0	0	0
October 2022	154	154	134	80	37	*	0	0	0	0	0	0
October 2023	154	154	125	74	34	*	0	0	0	0	0	0
October 2024	154	154	116	67	31	*	0	0	0	0	0	0
October 2025	154	154	106	61	27	*	0	0	0	0	0	0
October 2026	154	154	96	54	24	*	0	0	0	0	0	0
October 2027	154	154	86	48	21	*	0	0	0	0	0	0
October 2028	154	154	77	42	18	*	0	0	0	0	0	0
October 2029	154	142	67	37	16	*	0	0	0	0	0	0
October 2030	154	126	59	31	13	*	0	0	0	0	0	0
October 2031	154	111	50	27	11	*	0	0	0	0	0	0
October 2032	154	96	43	22	9	*	0	0	0	0	0	0
October 2033	154	82	35	18	7	*	0	0	0	0	0	0
October 2034	154	68	29	14	6	*	0	0	0	0	0	0
October 2035	154	55	23	11	4	*	0	0	0	0	0	0
October 2036	154	42	17	8	3	*	0	0	0	0	0	0
October 2037	154	30	12	6	2	*	0	0	0	0	0	0
October 2038	154	19	7	3	1	*	0	0	0	0	0	0
October 2039	140	8	3	1	*	*	0	0	0	0	0	0
October 2040	73	0	0	0	0	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.0	22.6	18.0	16.2	8.9	2.4	2.2	0.6	0.3	0.2	0.2	

Date	MU Class											
	PSA Prepayment Assumption											
	0%	100%	150%	183%	215%	250%	255%	500%	800%	1100%	1500%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	100	100	100	93	87	80	79	28	0	0	0	0
October 2013	100	100	100	84	69	52	50	0	0	0	0	0
October 2014	100	100	100	76	54	31	28	0	0	0	0	0
October 2015	100	100	100	71	44	16	12	0	0	0	0	0
October 2016	100	100	100	67	37	7	3	0	0	0	0	0
October 2017	100	100	100	64	33	2	0	0	0	0	0	0
October 2018	100	100	100	63	31	*	0	0	0	0	0	0
October 2019	100	100	99	62	30	*	0	0	0	0	0	0
October 2020	100	100	97	59	28	*	0	0	0	0	0	0
October 2021	100	100	92	56	26	*	0	0	0	0	0	0
October 2022	100	100	87	52	24	*	0	0	0	0	0	0
October 2023	100	100	82	48	22	*	0	0	0	0	0	0
October 2024	100	100	75	44	20	*	0	0	0	0	0	0
October 2025	100	100	69	40	18	*	0	0	0	0	0	0
October 2026	100	100	63	35	16	*	0	0	0	0	0	0
October 2027	100	100	56	31	14	*	0	0	0	0	0	0
October 2028	100	100	50	27	12	*	0	0	0	0	0	0
October 2029	100	92	44	24	10	*	0	0	0	0	0	0
October 2030	100	82	38	20	9	*	0	0	0	0	0	0
October 2031	100	72	33	17	7	*	0	0	0	0	0	0
October 2032	100	63	28	14	6	*	0	0	0	0	0	0
October 2033	100	53	23	12	5	*	0	0	0	0	0	0
October 2034	100	44	19	9	4	*	0	0	0	0	0	0
October 2035	100	36	15	7	3	*	0	0	0	0	0	0
October 2036	100	27	11	5	2	*	0	0	0	0	0	0
October 2037	100	20	8	4	1	*	0	0	0	0	0	0
October 2038	100	12	5	2	1	*	0	0	0	0	0	0
October 2039	91	5	2	1	*	*	0	0	0	0	0	0
October 2040	48	0	0	0	0	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.0	22.6	17.5	11.4	6.6	2.4	2.2	0.7	0.4	0.3	0.2	

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

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

Date	DH and DI† Classes						DB Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	270%	500%	700%	900%	0%	100%	270%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	97	94	90	86	81	77	100	100	100	100	100	100
October 2013	93	85	74	60	48	37	100	100	100	100	100	100
October 2014	89	74	55	33	16	3	100	100	100	100	100	100
October 2015	85	65	39	14	0	0	100	100	100	100	93	50
October 2016	81	55	27	1	0	0	100	100	100	100	51	22
October 2017	77	47	16	0	0	0	100	100	100	70	28	10
October 2018	72	39	8	0	0	0	100	100	100	46	16	4
October 2019	67	31	1	0	0	0	100	100	100	30	8	2
October 2020	62	25	0	0	0	0	100	100	81	20	5	1
October 2021	56	18	0	0	0	0	100	100	63	13	2	*
October 2022	50	12	0	0	0	0	100	100	48	8	1	*
October 2023	43	7	0	0	0	0	100	100	36	5	1	*
October 2024	37	2	0	0	0	0	100	100	27	3	*	*
October 2025	29	0	0	0	0	0	100	87	20	2	*	*
October 2026	22	0	0	0	0	0	100	69	14	1	*	*
October 2027	14	0	0	0	0	0	100	53	10	1	*	*
October 2028	5	0	0	0	0	0	100	37	6	*	*	*
October 2029	0	0	0	0	0	0	82	23	3	*	*	*
October 2030	0	0	0	0	0	0	42	10	1	*	*	*
October 2031	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	10.3	6.1	3.6	2.5	2.0	1.7	18.8	16.3	11.6	7.5	5.6	4.4

Date	LF, LS†, PA, PC, PE, PG, PH and PJ Classes									PB Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	180%	250%	500%	800%	1200%	1600%	0%	100%	150%	180%	250%	500%	800%	1200%	1600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	98	94	93	93	93	93	93	80	67	100	100	100	100	100	100	100	100	100
October 2013	95	85	82	82	82	74	52	26	4	100	100	100	100	100	100	100	100	100
October 2014	93	74	70	70	70	48	22	1	0	100	100	100	100	100	100	100	100	6
October 2015	90	65	59	59	59	30	7	0	0	100	100	100	100	100	100	100	30	*
October 2016	87	56	49	49	49	18	0	0	0	100	100	100	100	100	100	90	8	*
October 2017	84	47	40	40	40	9	0	0	0	100	100	100	100	100	100	46	2	*
October 2018	80	39	33	33	33	4	0	0	0	100	100	100	100	100	100	23	1	*
October 2019	77	31	25	25	25	0	0	0	0	100	100	100	100	100	95	12	*	0
October 2020	73	23	19	19	19	0	0	0	0	100	100	100	100	100	65	6	*	0
October 2021	69	16	14	14	14	0	0	0	0	100	100	100	100	100	44	3	*	0
October 2022	65	10	10	10	10	0	0	0	0	100	100	100	100	100	30	2	*	0
October 2023	60	7	7	7	7	0	0	0	0	100	100	100	100	100	20	1	*	0
October 2024	56	4	4	4	4	0	0	0	0	100	100	100	100	100	14	*	*	0
October 2025	50	2	2	2	2	0	0	0	0	100	100	100	100	100	9	*	*	0
October 2026	45	0	0	0	0	0	0	0	0	100	95	95	95	95	6	*	*	0
October 2027	39	0	0	0	0	0	0	0	0	100	77	77	77	77	4	*	*	0
October 2028	33	0	0	0	0	0	0	0	0	100	61	61	61	61	3	*	*	0
October 2029	27	0	0	0	0	0	0	0	0	100	49	49	49	49	2	*	*	0
October 2030	20	0	0	0	0	0	0	0	0	100	39	39	39	39	1	*	*	0
October 2031	12	0	0	0	0	0	0	0	0	100	30	30	30	30	1	*	*	0
October 2032	5	0	0	0	0	0	0	0	0	100	24	24	24	24	*	*	*	0
October 2033	0	0	0	0	0	0	0	0	0	58	18	18	18	18	*	*	*	0
October 2034	0	0	0	0	0	0	0	0	0	13	13	13	13	13	*	*	*	0
October 2035	0	0	0	0	0	0	0	0	0	10	10	10	10	10	*	*	*	0
October 2036	0	0	0	0	0	0	0	0	0	7	7	7	7	7	*	*	*	0
October 2037	0	0	0	0	0	0	0	0	0	5	5	5	5	5	*	*	*	0
October 2038	0	0	0	0	0	0	0	0	0	3	3	3	3	3	*	*	*	0
October 2039	0	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	*	0
October 2040	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	*	0
October 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.1	6.0	5.6	5.6	5.6	3.3	2.2	1.6	1.3	22.5	18.8	18.8	18.8	18.8	10.5	6.3	3.9	2.5

* 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	LZ Class									PD Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	180%	250%	500%	800%	1200%	1600%	0%	100%	150%	180%	250%	500%	800%	1200%	1600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	105	105	100	96	86	48	3	0	0	98	94	94	94	94	94	94	82	70
October 2013	109	109	100	88	60	0	0	0	0	96	86	83	83	83	77	56	33	12
October 2014	114	114	100	81	36	0	0	0	0	93	77	72	72	72	53	29	9	*
October 2015	120	120	100	75	20	0	0	0	0	91	68	63	63	63	36	15	2	*
October 2016	125	125	100	71	9	0	0	0	0	88	59	54	54	54	25	7	1	*
October 2017	131	131	100	68	3	0	0	0	0	85	51	45	45	45	17	4	*	*
October 2018	137	137	100	67	*	0	0	0	0	82	44	38	38	38	12	2	*	*
October 2019	143	143	100	65	*	0	0	0	0	79	37	32	32	32	8	1	*	0
October 2020	150	150	98	63	*	0	0	0	0	75	30	26	26	26	5	*	*	0
October 2021	157	157	94	60	*	0	0	0	0	72	23	22	22	22	4	*	*	0
October 2022	164	159	89	56	*	0	0	0	0	68	18	18	18	18	2	*	*	0
October 2023	171	152	83	52	*	0	0	0	0	64	15	15	15	15	2	*	*	0
October 2024	179	143	77	48	*	0	0	0	0	59	12	12	12	12	1	*	*	0
October 2025	188	134	71	43	*	0	0	0	0	55	10	10	10	10	1	*	*	0
October 2026	196	125	64	39	*	0	0	0	0	50	8	8	8	8	1	*	*	0
October 2027	205	115	58	34	*	0	0	0	0	44	6	6	6	6	*	*	0	0
October 2028	215	105	51	30	*	0	0	0	0	39	5	5	5	5	*	*	0	0
October 2029	224	94	45	26	*	0	0	0	0	33	4	4	4	4	*	*	0	0
October 2030	235	84	40	23	*	0	0	0	0	26	3	3	3	3	*	*	0	0
October 2031	246	74	34	19	*	0	0	0	0	20	3	3	3	3	*	*	0	0
October 2032	257	65	29	16	*	0	0	0	0	12	2	2	2	2	*	*	0	0
October 2033	269	55	24	13	*	0	0	0	0	5	1	1	1	1	*	*	0	0
October 2034	259	47	20	11	*	0	0	0	0	1	1	1	1	1	*	*	0	0
October 2035	230	38	16	8	*	0	0	0	0	1	1	1	1	1	*	*	0	0
October 2036	199	30	12	6	*	0	0	0	0	1	1	1	1	1	*	*	0	0
October 2037	165	22	9	4	*	0	0	0	0	*	*	*	*	*	*	*	0	0
October 2038	128	15	6	3	*	0	0	0	0	*	*	*	*	*	*	0	0	0
October 2039	89	8	3	1	*	0	0	0	0	*	*	*	*	*	*	0	0	0
October 2040	46	1	*	*	*	0	0	0	0	*	*	*	*	*	*	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.6	19.6	17.7	12.2	2.7	1.0	0.6	0.4	0.3	13.9	7.1	6.7	6.7	6.7	3.9	2.6	1.8	1.4

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

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

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	185% PSA
2	270% PSA
3	215% PSA
4	270% PSA
5	180% 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. The FB and CF Classes of RCR Certificates are Strip RCR Certificates. The SB Class represents (i) the right to receive a portion of the interest on the FA Class and (ii) beneficial ownership of an undivided interest in the SA Class. The CS Class represents (i) the right to receive a portion of the interest on the AF Class and (ii) beneficial ownership of an undivided interest in the AS Class. To the extent any such Class represents the right to receive a portion of the interest on a Class, it will be treated as a Strip RCR Certificate. To the extent any such Class represents beneficial ownership of an undivided interest in a Class, it will be treated as a Combination RCR Certificate. The remaining Classes of 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 Goldman, Sachs & Co. (the “Dealer”) in exchange for the Trust MBS and the Group 2 Underlying RCR Certificate. 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 2 Underlying RCR Certificate

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	October 2011 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2011-99	QB	September 2011	3136A1MF9	3.5%	FIX	October 2031	SEQ	\$36,422,184	1.00000000	\$36,422,184.00	4.158%	236	3

(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								
BP	\$ 19,283,838	DP	\$ 40,134,334	PAC	4.0%	FIX	3136A15A9	November 2041
CP	20,850,496							
Recombination 2								
FA	133,333,333	AB	133,333,333	PT	7.0	FIX	3136A15B7	November 2041
SA	133,333,333(3)							
Recombination 3								
PF	72,498,328	AC	72,498,328	PAC	7.0	FIX	3136A15C5	July 2039
PS	72,498,328(3)							
Recombination 4								
FA	133,333,333	FB	133,333,333	PT	(4)	FLT	3136A15D3	November 2041
SA	133,333,333(3)	SB	133,333,333(3)	NTL	(4)	INV/O	3136A15E1	November 2041
Recombination 5								
AP	108,747,494	AQ	120,830,549	PAC	2.5	FIX	3136A15F8	July 2039
PF	12,083,055							
PS	12,083,055(3)							
Recombination 6								
AP	108,747,494	AY	135,934,368	PAC	3.0	FIX	3136A15G6	July 2039
PF	27,186,874							
PS	27,186,874(3)							
Recombination 7								
AF	66,596,164	AM	66,596,164	PT	7.0	FIX	3136A15H4	November 2041
AS	66,596,164(3)							
Recombination 8								
FP	39,666,666	PM	39,666,666	PAC	7.0	FIX	3136A15J0	August 2040
SP	39,666,666(3)							

<u>REMIC Certificates</u>		<u>RCR Certificates</u>						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 9								
AF	\$ 66,596,164	CF	\$ 66,596,164	PT	(4)	FLT	3136A15K7	November 2041
AS	66,596,164(3)	CS	66,596,164(3)	NTL	(4)	INV/IO	3136A15L5	November 2041
Recombination 10								
PQ	7,879,169	MU(5)	22,596,240	SUP	4.0%	FIX	3136A15M3	November 2041
PZ	14,717,071							
Recombination 11								
MA	59,500,000	MD	74,375,000	PAC	3.0	FIX	3136A15N1	August 2040
FP	14,875,000							
SP	14,875,000(3)							
Recombination 12								
PA	80,444,454	PJ	152,844,461	PAC/AD	4.5	FIX	3136A16V2	October 2040
LF	72,400,007							
LS	72,400,007(3)							
Recombination 13								
PA	80,444,454	PC	84,913,591	PAC/AD	2.5	FIX	3136A16R1	October 2040
LF	4,469,137							
LS	4,469,137(3)							
Recombination 14								
PA	80,444,454	PE	95,527,790	PAC/AD	3.0	FIX	3136A16S9	October 2040
LF	15,083,336							
LS	15,083,336(3)							
Recombination 15								
PA	80,444,454	PG	109,174,617	PAC/AD	3.5	FIX	3136A16T7	October 2040
LF	28,730,163							
LS	28,730,163(3)							
Recombination 16								
PA	80,444,454	PH	127,370,386	PAC/AD	4.0	FIX	3136A16U4	October 2040
LF	46,925,932							
LS	46,925,932(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 17								
PB	\$ 13,820,699	PD	\$166,665,160	PAC/AD	4.5%	FIX	3136A16W0	November 2041
PA	80,444,454							
LF	72,400,007							
LS	72,400,007(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-7 for a description of how their notional balances are calculated.

(4) For a description of these interest rates, see "Summary—Interest Rates" in this prospectus supplement.

(5) Principal payments on the REMIC Certificates in Recombination 10 from the PZ Accrual Amount will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.

Principal Balance Schedules

Aggregate Group I Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$221,380,156.00	February 2016.	\$123,700,360.24	June 2020.	\$ 57,204,246.87
November 2011	219,957,358.00	March 2016	122,091,567.08	July 2020	56,299,565.55
December 2011	218,470,859.89	April 2016	120,496,322.77	August 2020	55,408,268.87
January 2012	216,921,588.03	May 2016	118,914,518.07	September 2020 . . .	54,530,165.85
February 2012.	215,310,516.88	June 2016.	117,346,044.59	October 2020.	53,665,068.20
March 2012	213,638,668.01	July 2016	115,790,794.81	November 2020	52,812,790.23
April 2012	211,907,109.05	August 2016	114,248,662.04	December 2020	51,973,148.88
May 2012	210,116,952.61	September 2016 . . .	112,719,540.45	January 2021	51,145,963.63
June 2012.	208,269,355.07	October 2016.	111,203,325.06	February 2021.	50,331,056.48
July 2012	206,365,515.37	November 2016. . . .	109,699,911.71	March 2021	49,528,251.91
August 2012	204,406,673.74	December 2016	108,209,197.06	April 2021	48,737,376.89
September 2012 . . .	202,394,110.32	January 2017	106,731,078.59	May 2021	47,958,260.76
October 2012.	200,329,143.82	February 2017.	105,265,454.62	June 2021.	47,190,735.29
November 2012	198,213,130.02	March 2017	103,812,224.24	July 2021	46,434,634.59
December 2012	196,047,460.33	April 2017	102,371,287.36	August 2021	45,689,795.07
January 2013	193,833,560.20	May 2017	100,942,544.68	September 2021 . . .	44,956,055.47
February 2013.	191,638,075.33	June 2017.	99,525,897.68	October 2021.	44,233,256.74
March 2013	189,460,857.93	July 2017	98,121,248.64	November 2021	43,521,242.09
April 2013	187,301,761.38	August 2017	96,728,500.60	December 2021	42,819,856.93
May 2013	185,160,640.24	September 2017 . . .	95,347,557.37	January 2022	42,128,948.80
June 2013.	183,037,350.20	October 2017.	93,978,323.52	February 2022.	41,448,367.41
July 2013	180,931,748.11	November 2017. . . .	92,620,704.40	March 2022	40,777,964.57
August 2013	178,843,691.93	December 2017	91,274,606.08	April 2022	40,117,594.15
September 2013 . . .	176,773,040.76	January 2018	89,939,935.40	May 2022	39,467,112.08
October 2013.	174,719,654.81	February 2018.	88,616,599.92	June 2022.	38,826,376.31
November 2013	172,683,395.40	March 2018	87,304,507.94	July 2022	38,195,246.79
December 2013	170,664,124.94	April 2018	86,003,568.50	August 2022	37,573,585.41
January 2014	168,661,706.94	May 2018	84,713,691.35	September 2022 . . .	36,961,256.02
February 2014.	166,676,005.99	June 2018.	83,434,786.95	October 2022.	36,358,124.37
March 2014	164,706,887.72	July 2018	82,166,766.49	November 2022	35,764,058.11
April 2014	162,754,218.88	August 2018	80,909,541.85	December 2022	35,178,926.73
May 2014	160,817,867.22	September 2018 . . .	79,663,025.60	January 2023	34,602,601.55
June 2014.	158,897,701.56	October 2018.	78,428,010.91	February 2023.	34,034,955.71
July 2014	156,993,591.78	November 2018. . . .	77,211,078.11	March 2023	33,475,864.12
August 2014	155,105,408.75	December 2018	76,011,970.76	April 2023	32,925,203.48
September 2014 . . .	153,233,024.39	January 2019	74,830,435.99	May 2023	32,382,852.17
October 2014.	151,376,311.62	February 2019.	73,666,224.46	June 2023.	31,848,690.32
November 2014	149,535,144.38	March 2019	72,519,090.30	July 2023	31,322,599.73
December 2014	147,709,397.58	April 2019	71,388,791.03	August 2023	30,804,463.87
January 2015	145,898,947.17	May 2019	70,275,087.60	September 2023 . . .	30,294,167.84
February 2015.	144,103,670.02	June 2019.	69,177,744.24	October 2023.	29,791,598.36
March 2015	142,323,444.03	July 2019	68,096,528.50	November 2023	29,296,643.75
April 2015	140,558,148.04	August 2019	67,031,211.14	December 2023	28,809,193.88
May 2015	138,807,661.85	September 2019 . . .	65,981,566.13	January 2024	28,329,140.21
June 2015.	137,071,866.21	October 2019.	64,947,370.59	February 2024.	27,856,375.69
July 2015	135,350,642.84	November 2019. . . .	63,928,404.74	March 2024	27,390,794.80
August 2015	133,643,874.36	December 2019	62,924,451.87	April 2024	26,932,293.50
September 2015 . . .	131,951,444.34	January 2020	61,935,298.30	May 2024	26,480,769.21
October 2015.	130,273,237.28	February 2020.	60,960,733.29	June 2024.	26,036,120.80
November 2015	128,609,138.58	March 2020	60,000,549.10	July 2024	25,598,248.59
December 2015	126,959,034.54	April 2020	59,054,540.84	August 2024	25,167,054.25
January 2016	125,322,812.40	May 2020	58,122,506.49	September 2024 . . .	24,742,440.90

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>
October 2024	\$ 24,324,312.98	May 2029	\$ 9,015,028.40	December 2033	\$ 2,738,049.57
November 2024	23,912,576.30	June 2029	8,842,313.89	January 2034	2,669,907.23
December 2024	23,507,138.00	July 2029	8,672,385.10	February 2034	2,602,962.96
January 2025	23,107,906.52	August 2029	8,505,200.41	March 2034	2,537,198.09
February 2025	22,714,791.61	September 2029	8,340,718.78	April 2034	2,472,594.27
March 2025	22,327,704.26	October 2029	8,178,899.77	May 2034	2,409,133.38
April 2025	21,946,556.77	November 2029	8,019,703.52	June 2034	2,346,797.59
May 2025	21,571,262.63	December 2029	7,863,090.73	July 2034	2,285,569.34
June 2025	21,201,736.59	January 2030	7,709,022.69	August 2034	2,225,431.29
July 2025	20,837,894.58	February 2030	7,557,461.22	September 2034	2,166,366.39
August 2025	20,479,653.74	March 2030	7,408,368.70	October 2034	2,108,357.84
September 2025	20,126,932.35	April 2030	7,261,708.06	November 2034	2,051,389.06
October 2025	19,779,649.89	May 2030	7,117,442.76	December 2034	1,995,443.73
November 2025	19,437,726.94	June 2030	6,975,536.76	January 2035	1,940,505.79
December 2025	19,101,085.23	July 2030	6,835,954.58	February 2035	1,886,559.38
January 2026	18,769,647.59	August 2030	6,698,661.22	March 2035	1,833,588.91
February 2026	18,443,337.94	September 2030	6,563,622.20	April 2035	1,781,578.99
March 2026	18,122,081.29	October 2030	6,430,803.53	May 2035	1,730,514.47
April 2026	17,805,803.69	November 2030	6,300,171.71	June 2035	1,680,380.43
May 2026	17,494,432.26	December 2030	6,171,693.74	July 2035	1,631,162.15
June 2026	17,187,895.14	January 2031	6,045,337.06	August 2035	1,582,845.16
July 2026	16,886,121.51	February 2031	5,921,069.62	September 2035	1,535,415.18
August 2026	16,589,041.52	March 2031	5,798,859.81	October 2035	1,488,858.15
September 2026	16,296,586.35	April 2031	5,678,676.48	November 2035	1,443,160.20
October 2026	16,008,688.13	May 2031	5,560,488.93	December 2035	1,398,307.70
November 2026	15,725,279.95	June 2031	5,444,266.91	January 2036	1,354,287.20
December 2026	15,446,295.89	July 2031	5,329,980.60	February 2036	1,311,085.44
January 2027	15,171,670.91	August 2031	5,217,600.62	March 2036	1,268,689.38
February 2027	14,901,340.94	September 2031	5,107,098.00	April 2036	1,227,086.17
March 2027	14,635,242.80	October 2031	4,998,444.21	May 2036	1,186,263.13
April 2027	14,373,314.22	November 2031	4,891,611.12	June 2036	1,146,207.79
May 2027	14,115,493.79	December 2031	4,786,571.00	July 2036	1,106,907.87
June 2027	13,861,721.01	January 2032	4,683,296.55	August 2036	1,068,351.24
July 2027	13,611,936.22	February 2032	4,581,760.84	September 2036	1,030,525.98
August 2027	13,366,080.60	March 2032	4,481,937.34	October 2036	993,420.35
September 2027	13,124,096.20	April 2032	4,383,799.90	November 2036	957,022.76
October 2027	12,885,925.86	May 2032	4,287,322.76	December 2036	921,321.82
November 2027	12,651,513.25	June 2032	4,192,480.53	January 2037	886,306.29
December 2027	12,420,802.85	July 2032	4,099,248.18	February 2037	851,965.11
January 2028	12,193,739.93	August 2032	4,007,601.06	March 2037	818,287.38
February 2028	11,970,270.52	September 2032	3,917,514.86	April 2037	785,262.37
March 2028	11,750,341.45	October 2032	3,828,965.65	May 2037	752,879.50
April 2028	11,533,900.29	November 2032	3,741,929.81	June 2037	721,128.34
May 2028	11,320,895.35	December 2032	3,656,384.10	July 2037	689,998.65
June 2028	11,111,275.70	January 2033	3,572,305.61	August 2037	659,480.32
July 2028	10,904,991.14	February 2033	3,489,671.74	September 2037	629,563.39
August 2028	10,701,992.15	March 2033	3,408,460.26	October 2037	600,238.05
September 2028	10,502,229.96	April 2033	3,328,649.23	November 2037	571,494.65
October 2028	10,305,656.48	May 2033	3,250,217.04	December 2037	543,323.67
November 2028	10,112,224.30	June 2033	3,173,142.41	January 2038	515,715.75
December 2028	9,921,886.71	July 2033	3,097,404.35	February 2038	488,661.66
January 2029	9,734,597.64	August 2033	3,022,982.19	March 2038	462,152.30
February 2029	9,550,311.70	September 2033	2,949,855.56	April 2038	436,178.72
March 2029	9,368,984.14	October 2033	2,878,004.39	May 2038	410,732.10
April 2029	9,190,570.87	November 2033	2,807,408.88	June 2038	385,803.77

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
July 2038	\$ 361,385.17	February 2039	\$ 204,035.47	September 2039	\$ 68,552.49
August 2038	337,467.86	March 2039	183,401.88	October 2039	50,836.99
September 2038	314,043.56	April 2039	163,206.63	November 2039	33,510.73
October 2038	291,104.10	May 2039	143,442.39	December 2039	16,567.13
November 2038	268,641.43	June 2039	124,101.92	January 2040 and thereafter	0.00
December 2038	246,647.61	July 2039	105,178.10		
January 2039	225,114.85	August 2039	86,663.93		

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	\$110,596,090.00	May 2015	\$ 71,163,071.70	December 2018	\$ 39,331,907.49
November 2011	110,028,565.87	June 2015	70,283,755.09	January 2019	38,723,416.71
December 2011	109,428,245.10	July 2015	69,411,810.98	February 2019	38,123,826.91
January 2012	108,795,482.52	August 2015	68,547,180.00	March 2019	37,533,011.90
February 2012	108,130,658.13	September 2015	67,689,803.27	April 2019	36,950,847.25
March 2012	107,434,176.79	October 2015	66,839,622.36	May 2019	36,377,210.27
April 2012	106,706,467.78	November 2015	65,996,579.33	June 2019	35,811,979.96
May 2012	105,947,984.45	December 2015	65,160,616.65	July 2019	35,255,037.02
June 2012	105,159,203.68	January 2016	64,331,677.30	August 2019	34,706,263.81
July 2012	104,340,625.47	February 2016	63,509,704.68	September 2019	34,165,544.31
August 2012	103,492,772.42	March 2016	62,694,642.64	October 2019	33,632,764.14
September 2012	102,616,189.14	April 2016	61,886,435.48	November 2019	33,107,810.50
October 2012	101,711,441.73	May 2016	61,085,027.95	December 2019	32,590,572.16
November 2012	100,779,117.14	June 2016	60,290,365.23	January 2020	32,080,939.44
December 2012	99,819,822.57	July 2016	59,502,392.92	February 2020	31,578,804.20
January 2013	98,834,184.80	August 2016	58,721,057.08	March 2020	31,084,059.79
February 2013	97,822,849.51	September 2016	57,946,304.19	April 2020	30,596,601.06
March 2013	96,786,480.57	October 2016	57,178,081.12	May 2020	30,116,324.33
April 2013	95,725,759.31	November 2016	56,416,335.21	June 2020	29,643,127.35
May 2013	94,641,383.78	December 2016	55,661,014.20	July 2020	29,176,909.30
June 2013	93,566,029.00	January 2017	54,912,066.22	August 2020	28,717,570.77
July 2013	92,499,622.55	February 2017	54,169,439.85	September 2020	28,265,013.75
August 2013	91,442,092.61	March 2017	53,433,084.04	October 2020	27,819,141.58
September 2013	90,393,367.90	April 2017	52,702,948.19	November 2020	27,379,858.94
October 2013	89,353,377.73	May 2017	51,978,982.06	December 2020	26,947,071.88
November 2013	88,322,051.96	June 2017	51,261,135.82	January 2021	26,520,687.72
December 2013	87,299,320.98	July 2017	50,549,360.05	February 2021	26,100,615.10
January 2014	86,285,115.78	August 2017	49,843,605.71	March 2021	25,686,763.92
February 2014	85,279,367.86	September 2017	49,143,824.15	April 2021	25,279,045.36
March 2014	84,282,009.26	October 2017	48,449,967.09	May 2021	24,877,371.81
April 2014	83,292,972.59	November 2017	47,761,986.67	June 2021	24,481,656.91
May 2014	82,312,190.96	December 2017	47,079,835.39	July 2021	24,091,815.50
June 2014	81,339,598.02	January 2018	46,403,466.11	August 2021	23,707,763.62
July 2014	80,375,127.95	February 2018	45,732,832.08	September 2021	23,329,418.46
August 2014	79,418,715.46	March 2018	45,067,886.94	October 2021	22,956,698.38
September 2014	78,470,295.75	April 2018	44,408,584.66	November 2021	22,589,522.90
October 2014	77,529,804.56	May 2018	43,754,879.60	December 2021	22,227,812.64
November 2014	76,597,178.12	June 2018	43,106,726.48	January 2022	21,871,489.34
December 2014	75,672,353.18	July 2018	42,464,080.38	February 2022	21,520,475.84
January 2015	74,755,266.97	August 2018	41,826,896.71	March 2022	21,174,696.07
February 2015	73,845,857.25	September 2018	41,195,131.28	April 2022	20,834,074.99
March 2015	72,944,062.23	October 2018	40,568,740.22	May 2022	20,498,538.65
April 2015	72,049,820.65	November 2018	39,947,680.02	June 2022	20,168,014.11

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>
July 2022	\$ 19,842,429.46	February 2027	\$ 7,809,448.26	September 2031	\$ 2,728,369.72
August 2022	19,521,713.82	March 2027	7,671,699.35	October 2031	2,671,795.30
September 2022	19,205,797.26	April 2027	7,536,098.11	November 2031	2,616,161.03
October 2022	18,894,610.86	May 2027	7,402,612.99	December 2031	2,561,452.63
November 2022	18,588,086.66	June 2027	7,271,212.90	January 2032	2,507,656.05
December 2022	18,286,157.66	July 2027	7,141,867.18	February 2032	2,454,757.44
January 2023	17,988,757.79	August 2027	7,014,545.60	March 2032	2,402,743.15
February 2023	17,695,821.90	September 2027	6,889,218.39	April 2032	2,351,599.73
March 2023	17,407,285.78	October 2027	6,765,856.17	May 2032	2,301,313.92
April 2023	17,123,086.09	November 2027	6,644,429.99	June 2032	2,251,872.65
May 2023	16,843,160.41	December 2027	6,524,911.32	July 2032	2,203,263.06
June 2023	16,567,447.18	January 2028	6,407,272.03	August 2032	2,155,472.44
July 2023	16,295,885.70	February 2028	6,291,484.39	September 2032	2,108,488.30
August 2023	16,028,416.13	March 2028	6,177,521.06	October 2032	2,062,298.31
September 2023	15,764,979.47	April 2028	6,065,355.10	November 2032	2,016,890.33
October 2023	15,505,517.55	May 2028	5,954,959.96	December 2032	1,972,252.39
November 2023	15,249,973.02	June 2028	5,846,309.44	January 2033	1,928,372.69
December 2023	14,998,289.34	July 2028	5,739,377.74	February 2033	1,885,239.63
January 2024	14,750,410.75	August 2028	5,634,139.42	March 2033	1,842,841.73
February 2024	14,506,282.29	September 2028	5,530,569.40	April 2033	1,801,167.72
March 2024	14,265,849.76	October 2028	5,428,642.96	May 2033	1,760,206.48
April 2024	14,029,059.74	November 2028	5,328,335.75	June 2033	1,719,947.04
May 2024	13,795,859.54	December 2028	5,229,623.73	July 2033	1,680,378.61
June 2024	13,566,197.23	January 2029	5,132,483.24	August 2033	1,641,490.54
July 2024	13,340,021.60	February 2029	5,036,890.94	September 2033	1,603,272.35
August 2024	13,117,282.18	March 2029	4,942,823.83	October 2033	1,565,713.70
September 2024	12,897,929.19	April 2029	4,850,259.24	November 2033	1,528,804.41
October 2024	12,681,913.56	May 2029	4,759,174.80	December 2033	1,492,534.45
November 2024	12,469,186.92	June 2029	4,669,548.51	January 2034	1,456,893.92
December 2024	12,259,701.55	July 2029	4,581,358.63	February 2034	1,421,873.09
January 2025	12,053,410.45	August 2029	4,494,583.78	March 2034	1,387,462.36
February 2025	11,850,267.25	September 2029	4,409,202.85	April 2034	1,353,652.27
March 2025	11,650,226.25	October 2029	4,325,195.06	May 2034	1,320,433.48
April 2025	11,453,242.38	November 2029	4,242,539.89	June 2034	1,287,796.83
May 2025	11,259,271.22	December 2029	4,161,217.17	July 2034	1,255,733.26
June 2025	11,068,268.97	January 2030	4,081,206.96	August 2034	1,224,233.85
July 2025	10,880,192.46	February 2030	4,002,489.65	September 2034	1,193,289.82
August 2025	10,694,999.11	March 2030	3,925,045.90	October 2034	1,162,892.51
September 2025	10,512,646.96	April 2030	3,848,856.63	November 2034	1,133,033.39
October 2025	10,333,094.63	May 2030	3,773,903.05	December 2034	1,103,704.05
November 2025	10,156,301.34	June 2030	3,700,166.64	January 2035	1,074,896.21
December 2025	9,982,226.87	July 2030	3,627,629.16	February 2035	1,046,601.72
January 2026	9,810,831.58	August 2030	3,556,272.59	March 2035	1,018,812.53
February 2026	9,642,076.39	September 2030	3,486,079.21	April 2035	991,520.73
March 2026	9,475,922.77	October 2030	3,417,031.53	May 2035	964,718.50
April 2026	9,312,332.73	November 2030	3,349,112.34	June 2035	938,398.17
May 2026	9,151,268.83	December 2030	3,282,304.65	July 2035	912,552.14
June 2026	8,992,694.16	January 2031	3,216,591.72	August 2035	887,172.97
July 2026	8,836,572.32	February 2031	3,151,957.07	September 2035	862,253.29
August 2026	8,682,867.43	March 2031	3,088,384.43	October 2035	837,785.86
September 2026	8,531,544.13	April 2031	3,025,857.79	November 2035	813,763.54
October 2026	8,382,567.55	May 2031	2,964,361.34	December 2035	790,179.30
November 2026	8,235,903.31	June 2031	2,903,879.54	January 2036	767,026.21
December 2026	8,091,517.54	July 2031	2,844,397.05	February 2036	744,297.44
January 2027	7,949,376.84	August 2031	2,785,898.74	March 2036	721,986.27

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>
April 2036	\$ 700,086.07	October 2037	\$ 369,165.93	April 2039	\$ 136,823.56
May 2036	678,590.32	November 2037	353,937.96	May 2039	126,264.18
June 2036	657,492.58	December 2037	339,007.32	June 2039	115,925.44
July 2036	636,786.52	January 2038	324,369.18	July 2039	105,803.63
August 2036	616,465.90	February 2038	310,018.77	August 2039	95,895.16
September 2036	596,524.57	March 2038	295,951.42	September 2039	86,196.44
October 2036	576,956.47	April 2038	282,162.50	October 2039	76,703.98
November 2036	557,755.64	May 2038	268,647.45	November 2039	67,414.30
December 2036	538,916.20	June 2038	255,401.81	December 2039	58,324.02
January 2037	520,432.35	July 2038	242,421.15	January 2040	49,429.77
February 2037	502,298.40	August 2038	229,701.13	February 2040	40,728.25
March 2037	484,508.72	September 2038	217,237.47	March 2040	32,216.22
April 2037	467,057.78	October 2038	205,025.95	April 2040	23,890.47
May 2037	449,940.13	November 2038	193,062.42	May 2040	15,747.84
June 2037	433,150.39	December 2038	181,342.78	June 2040	7,785.24
July 2037	416,683.27	January 2039	169,863.02	July 2040 and thereafter	0.00
August 2037	400,533.56	February 2039	158,619.15		
September 2037	384,696.13	March 2039	147,607.28		

PQ Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$7,879,169.00	September 2013	\$4,374,793.07	August 2015	\$1,394,892.93
November 2011	7,738,967.16	October 2013	4,207,828.66	September 2015	1,301,742.68
December 2011	7,640,814.83	November 2013	4,044,622.25	October 2015	1,211,257.57
January 2012	7,535,797.30	December 2013	3,885,119.57	November 2015	1,123,396.83
February 2012	7,424,068.90	January 2014	3,729,266.97	December 2015	1,038,120.26
March 2012	7,305,795.81	February 2014	3,577,011.51	January 2016	955,388.09
April 2012	7,181,155.84	March 2014	3,428,300.87	February 2016	875,161.11
May 2012	7,050,338.07	April 2014	3,283,083.38	March 2016	797,400.57
June 2012	6,913,542.61	May 2014	3,141,308.01	April 2016	722,068.25
July 2012	6,770,980.20	June 2014	3,002,924.36	May 2016	649,126.34
August 2012	6,622,871.85	July 2014	2,867,882.65	June 2016	578,537.58
September 2012	6,469,448.47	August 2014	2,736,133.69	July 2016	510,265.16
October 2012	6,310,950.41	September 2014	2,607,628.94	August 2016	444,272.71
November 2012	6,147,627.08	October 2014	2,482,320.42	September 2016	380,524.33
December 2012	5,979,736.44	November 2014	2,360,160.78	October 2016	318,984.63
January 2013	5,807,544.55	December 2014	2,241,103.23	November 2016	259,618.59
February 2013	5,631,325.03	January 2015	2,125,101.57	December 2016	202,391.68
March 2013	5,451,358.60	February 2015	2,012,110.17	January 2017	147,269.82
April 2013	5,267,932.54	March 2015	1,902,083.99	February 2017	94,219.32
May 2013	5,081,340.06	April 2015	1,794,978.50	March 2017	43,206.98
June 2013	4,898,787.24	May 2015	1,690,749.79	April 2017 and thereafter	0.00
July 2013	4,720,216.37	June 2015	1,589,354.43		
August 2013	4,545,570.42	July 2015	1,490,749.58		

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	\$166,665,160.00	April 2012	\$162,134,852.34	October 2012	\$155,997,201.17
November 2011	165,930,567.31	May 2012	161,229,128.01	November 2012	154,814,688.28
December 2011	165,270,625.95	June 2012	160,275,712.64	December 2012	153,588,473.62
January 2012	164,560,677.91	July 2012	159,275,182.10	January 2013	152,319,341.88
February 2012	163,801,109.76	August 2012	158,228,148.71	February 2013	151,008,109.98
March 2012	162,992,346.73	September 2012	157,135,260.61	March 2013	149,655,626.15

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
April 2013	\$148,262,769.06	April 2018	\$ 69,464,958.93	April 2023	\$ 26,773,450.84
May 2013	146,830,446.87	May 2018	68,454,686.83	May 2023	26,334,975.01
June 2013	145,359,596.26	June 2018	67,453,090.34	June 2023	25,903,133.41
July 2013	143,851,181.37	July 2018	66,460,098.69	July 2023	25,477,829.86
August 2013	142,306,192.78	August 2018	65,475,641.63	August 2023	25,058,969.59
September 2013	140,725,646.42	September 2018	64,499,649.51	September 2023	24,646,459.13
October 2013	139,110,582.39	October 2018	63,532,053.22	October 2023	24,240,206.33
November 2013	137,509,104.50	November 2018	62,572,784.20	November 2023	23,840,120.37
December 2013	135,921,102.85	December 2018	61,621,774.43	December 2023	23,446,111.70
January 2014	134,346,468.42	January 2019	60,678,956.45	January 2024	23,058,092.02
February 2014	132,785,093.07	February 2019	59,744,263.34	February 2024	22,675,974.31
March 2014	131,236,869.49	March 2019	58,817,628.70	March 2024	22,299,672.75
April 2014	129,701,691.25	April 2019	57,902,033.09	April 2024	21,929,102.77
May 2014	128,179,452.76	May 2019	56,999,922.69	May 2024	21,564,180.97
June 2014	126,670,049.27	June 2019	56,111,105.11	June 2024	21,204,825.13
July 2014	125,173,376.85	July 2019	55,235,390.67	July 2024	20,850,954.21
August 2014	123,689,332.40	August 2019	54,372,592.31	August 2024	20,502,488.32
September 2014	122,217,813.67	September 2019	53,522,525.63	September 2024	20,159,348.68
October 2014	120,758,719.18	October 2019	52,685,008.78	October 2024	19,821,457.65
November 2014	119,311,948.28	November 2019	51,859,862.47	November 2024	19,488,738.68
December 2014	117,877,401.12	December 2019	51,046,909.92	December 2024	19,161,116.31
January 2015	116,454,978.64	January 2020	50,245,976.81	January 2025	18,838,516.13
February 2015	115,044,582.57	February 2020	49,456,891.29	February 2025	18,520,864.82
March 2015	113,646,115.42	March 2020	48,679,483.89	March 2025	18,208,090.08
April 2015	112,259,480.48	April 2020	47,913,587.53	April 2025	17,900,120.64
May 2015	110,884,581.81	May 2020	47,159,037.47	May 2025	17,596,886.25
June 2015	109,521,324.22	June 2020	46,415,671.26	June 2025	17,298,317.63
July 2015	108,169,613.30	July 2020	45,683,328.76	July 2025	17,004,346.51
August 2015	106,829,355.37	August 2020	44,961,852.05	August 2025	16,714,905.60
September 2015	105,500,457.51	September 2020	44,251,085.44	September 2025	16,429,928.54
October 2015	104,182,827.54	October 2020	43,550,875.42	October 2025	16,149,349.92
November 2015	102,876,373.99	November 2020	42,861,070.61	November 2025	15,873,105.27
December 2015	101,581,006.16	December 2020	42,181,521.80	December 2025	15,601,131.03
January 2016	100,296,634.03	January 2021	41,512,081.84	January 2026	15,333,364.54
February 2016	99,023,168.32	February 2021	40,852,605.65	February 2026	15,069,744.05
March 2016	97,760,520.46	March 2021	40,202,950.20	March 2026	14,810,208.67
April 2016	96,508,602.59	April 2021	39,562,974.46	April 2026	14,554,698.38
May 2016	95,267,327.53	May 2021	38,932,539.37	May 2026	14,303,154.03
June 2016	94,036,608.80	June 2021	38,311,507.86	June 2026	14,055,517.29
July 2016	92,816,360.63	July 2021	37,699,744.73	July 2026	13,811,730.68
August 2016	91,606,497.91	August 2021	37,097,116.74	August 2026	13,571,737.53
September 2016	90,406,936.22	September 2021	36,503,492.48	September 2026	13,335,481.99
October 2016	89,217,591.81	October 2021	35,918,742.40	October 2026	13,102,908.98
November 2016	88,038,381.59	November 2021	35,342,738.79	November 2026	12,873,964.23
December 2016	86,869,223.13	December 2021	34,775,355.70	December 2026	12,648,594.25
January 2017	85,710,034.69	January 2022	34,216,468.99	January 2027	12,426,746.29
February 2017	84,560,735.13	February 2022	33,665,956.25	February 2027	12,208,368.36
March 2017	83,421,244.00	March 2022	33,123,696.77	March 2027	11,993,409.23
April 2017	82,291,481.47	April 2022	32,589,571.59	April 2027	11,781,818.38
May 2017	81,171,368.35	May 2022	32,063,463.38	May 2027	11,573,546.02
June 2017	80,060,826.08	June 2022	31,545,256.48	June 2027	11,368,543.09
July 2017	78,959,776.73	July 2022	31,034,836.87	July 2027	11,166,761.20
August 2017	77,868,142.99	August 2022	30,532,092.11	August 2027	10,968,152.67
September 2017	76,785,848.16	September 2022	30,036,911.38	September 2027	10,772,670.49
October 2017	75,712,816.17	October 2022	29,549,185.38	October 2027	10,580,268.35
November 2017	74,648,971.53	November 2022	29,068,806.38	November 2027	10,390,900.58
December 2017	73,594,239.38	December 2022	28,595,668.18	December 2027	10,204,522.17
January 2018	72,548,545.44	January 2023	28,129,666.03	January 2028	10,021,088.75
February 2018	71,511,816.01	February 2023	27,670,696.71	February 2028	9,840,556.59
March 2018	70,483,978.02	March 2023	27,218,658.43	March 2028	9,662,882.59

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
April 2028	\$ 9,488,024.27	August 2032	\$ 3,402,821.87	December 2036	\$ 893,759.26
May 2028	9,315,939.75	September 2032	3,329,838.71	January 2037	865,082.43
June 2028	9,146,587.75	October 2032	3,258,092.96	February 2037	836,947.83
July 2028	8,979,927.60	November 2032	3,187,565.56	March 2037	809,346.70
August 2028	8,815,919.19	December 2032	3,118,237.75	April 2037	782,270.40
September 2028	8,654,523.01	January 2033	3,050,091.04	May 2037	755,710.44
October 2028	8,495,700.09	February 2033	2,983,107.20	June 2037	729,658.44
November 2028	8,339,412.06	March 2033	2,917,268.28	July 2037	704,106.15
December 2028	8,185,621.05	April 2033	2,852,556.59	August 2037	679,045.45
January 2029	8,034,289.79	May 2033	2,788,954.69	September 2037	654,468.33
February 2029	7,885,381.49	June 2033	2,726,445.40	October 2037	630,366.91
March 2029	7,738,859.94	July 2033	2,665,011.80	November 2037	606,733.44
April 2029	7,594,689.42	August 2033	2,604,637.22	December 2037	583,560.26
May 2029	7,452,834.74	September 2033	2,545,305.22	January 2038	560,839.84
June 2029	7,313,261.20	October 2033	2,486,999.61	February 2038	538,564.77
July 2029	7,175,934.61	November 2033	2,429,704.44	March 2038	516,727.75
August 2029	7,040,821.29	December 2033	2,373,404.00	April 2038	495,321.59
September 2029	6,907,888.01	January 2034	2,318,082.79	May 2038	474,339.19
October 2029	6,777,102.04	February 2034	2,263,725.57	June 2038	453,773.59
November 2029	6,648,431.14	March 2034	2,210,317.29	July 2038	433,617.90
December 2029	6,521,843.49	April 2034	2,157,843.16	August 2038	413,865.38
January 2030	6,397,307.78	May 2034	2,106,288.56	September 2038	394,509.34
February 2030	6,274,793.10	June 2034	2,055,639.14	October 2038	375,543.24
March 2030	6,154,269.04	July 2034	2,005,880.72	November 2038	356,960.60
April 2030	6,035,705.59	August 2034	1,956,999.34	December 2038	338,755.07
May 2030	5,919,073.19	September 2034	1,908,981.26	January 2039	320,920.37
June 2030	5,804,342.71	October 2034	1,861,812.94	February 2039	303,450.33
July 2030	5,691,485.43	November 2034	1,815,481.02	March 2039	286,338.88
August 2030	5,580,473.06	December 2034	1,769,972.36	April 2039	269,580.04
September 2030	5,471,277.70	January 2035	1,725,274.00	May 2039	253,167.90
October 2030	5,363,871.88	February 2035	1,681,373.18	June 2039	237,096.66
November 2030	5,258,228.51	March 2035	1,638,257.34	July 2039	221,360.62
December 2030	5,154,320.90	April 2035	1,595,914.07	August 2039	205,954.14
January 2031	5,052,122.73	May 2035	1,554,331.19	September 2039	190,871.68
February 2031	4,951,608.10	June 2035	1,513,496.67	October 2039	176,107.79
March 2031	4,852,751.44	July 2035	1,473,398.67	November 2039	161,657.09
April 2031	4,755,527.58	August 2035	1,434,025.52	December 2039	147,514.30
May 2031	4,659,911.72	September 2035	1,395,365.72	January 2040	133,674.21
June 2031	4,565,879.40	October 2035	1,357,407.97	February 2040	120,131.68
July 2031	4,473,406.52	November 2035	1,320,141.09	March 2040	106,881.67
August 2031	4,382,469.34	December 2035	1,283,554.11	April 2040	93,919.21
September 2031	4,293,044.46	January 2036	1,247,636.20	May 2040	81,239.39
October 2031	4,205,108.83	February 2036	1,212,376.70	June 2040	68,837.41
November 2031	4,118,639.72	March 2036	1,177,765.11	July 2040	56,708.52
December 2031	4,033,614.73	April 2036	1,143,791.07	August 2040	44,848.04
January 2032	3,950,011.80	May 2036	1,110,444.40	September 2040	33,251.38
February 2032	3,867,809.19	June 2036	1,077,715.05	October 2040	21,914.01
March 2032	3,786,985.47	July 2036	1,045,593.15	November 2040	10,831.46
April 2032	3,707,519.52	August 2036	1,014,068.94	December 2040 and thereafter	0.00
May 2032	3,629,390.54	September 2036	983,132.82		
June 2032	3,552,578.03	October 2036	952,775.36		
July 2032	3,477,061.77	November 2036	922,987.23		

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

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

\$923,300,451



**Guaranteed REMIC
Pass-Through Certificates
Fannie Mae REMIC Trust 2011-117**

PROSPECTUS SUPPLEMENT

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Goldman, Sachs & Co.

October 25, 2011
