

\$1,058,931,204



FannieMae®

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2011-118

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

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

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
NT	1	\$125,436,409	PT	7.00000%	FIX	3136A1Y82	November 2041
NA	1	12,000,000	SCH	3.00000	FIX	3136A1Y90	November 2041
NI	1	1,000,000(2)	NTL	6.00000	FIX/IO	3136A1Z24	November 2041
NB(3)	1	33,024,000	PAC	3.50000	FIX	3136A1Z32	November 2041
NV	1	753,813	SUP	3.50000	FIX	3136A1Z40	November 2041
NW(3)	1	4,396,750	SUP	3.50000	FIX	3136A1Z57	November 2041
FA	2	31,333,606	SC/PT	(4)	FLT	3136A1Z65	December 2036
CA	2	3,916,701	SC/PT	4.00000	FIX	3136A1Z73	December 2036
DF	3	40,184,667	SUP	(4)	FLT	3136A1Z81	November 2041
DS	3	20,092,333	SUP	(4)	INV	3136A1Z99	November 2041
DE(3)	3	132,816,000	PAC	3.50000	FIX	3136A12A2	October 2039
DI(3)	3	16,602,000(2)	NTL	4.00000	FIX/IO	3136A12B0	October 2039
DY(3)	3	23,092,000	PAC	0.00000	PO	3136A12C8	November 2041
DV(3)	3	23,092,000(2)	NTL	(5)	T/IO	3136A12D6	November 2041
DW(3)	3	23,092,000(2)	NTL	(5)	T/IO	3136A12E4	November 2041
MT	4	129,633,986	PT	7.00000	FIX	3136A12F1	November 2041
MA(3)	4	19,035,000	PAC	3.50000	FIX	3136A12G9	November 2041
MU(3)	4	2,570,664	SUP	3.50000	FIX	3136A12H7	November 2041
LA	5	12,823,596	SEQ	7.00000	FIX	3136A12J3	November 2024
LB	5	72,667,041	SEQ	7.00000	FIX	3136A12K0	November 2041
FC(3)	6	52,753,624	PT	(4)	FLT	3136A12L8	November 2041
SB	6	52,753,624(2)	NTL	(4)	INV/IO	3136A12M6	November 2041
SC(3)	6	52,753,624(2)	NTL	(4)	INV/IO	3136A12N4	November 2041

(Table continued on next page)

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 NP, DB, DC, DA, MP, CD, Z, V, KH, KJ, KL, KM and FB 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 28, 2011.

Carefully consider the risk factors starting on page S-10 of this prospectus supplement and starting on page 11 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.

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

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

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

Citigroup

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
CF	7	\$ 67,120,862	SC/PT	(4)	FLT	3136A1 2 P9	October 2039
CS	7	67,120,862(2)	NTL	(4)	INV/IO	3136A1 2 Q7	October 2039
CB(3)	7	23,052,000	SC/PAC	3.50000%	FIX	3136A1 2 R5	October 2039
CU(3)	7	3,796,344	SC/SUP	3.50000	FIX	3136A1 2 S3	October 2039
KA	8	6,000,000	SC/SEQ/AD	2.25000	FIX	3136A1 2 T1	September 2021
KB	8	19,735,017	SC/SEQ/AD	2.50000	FIX	3136A1 2 U8	September 2021
KZ	8	10,000	SC/SEQ	2.44171	FIX/Z	3136A1 2 V6	September 2021
KI	8	1,535,297(2)	NTL	3.00000	FIX/IO	3136A1 2 W4	September 2021
IK	8	9,154,410(2)	NTL	4.50000	FIX/IO	3136A1 2 X2	March 2021
AB	9	27,000,000	SEQ	4.00000	FIX	3136A1 2 Y0	January 2039
VA(3)	9	3,441,194	SEQ/AD	4.00000	FIX	3136A1 2 Z7	October 2029
ZA(3)	9	3,311,751	SEQ	4.00000	FIX/Z	3136A1 3 A1	November 2041
BC	9	10,323,852	SEQ	4.00000	FIX	3136A1 3 B9	March 2038
VB(3)	9	1,753,035	SEQ/AD	4.00000	FIX	3136A1 3 C7	October 2029
ZB(3)	9	1,688,249	SEQ	4.00000	FIX/Z	3136A1 3 D5	November 2041
KE(3)	10	24,287,000	SEQ/AD	2.50000	FIX	3136A1 3 E3	July 2040
MI(3)	10	6,939,143(2)	NTL	3.50000	FIX/IO	3136A1 3 F0	July 2040
ZK	10	881,710	SEQ	3.50000	FIX/Z	3136A1 3 G8	November 2041
AC	11	150,000,000	PT	2.00000	FIX	3136A1 3 H6	November 2021
IC	11	64,285,714(2)	NTL	3.50000	FIX/IO	3136A1 3 J2	November 2021
R		0	NPR	0	NPR	3136A1 3 K9	November 2041
RL		0	NPR	0	NPR	3136A1 3 L7	November 2041

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

(2) Notional balances. These classes are interest only classes. See page S-8 for a description of how their notional balances are calculated.

(3) Exchangeable classes.

(4) Based on LIBOR.

(5) These classes are toggle classes. See page S-7 for a description of their interest rates.

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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, Group 7 or Group 8 Class or the R or RL Class, the disclosure documents relating to the applicable underlying REMIC and RCR certificates (the “Underlying REMIC Disclosure Documents”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

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

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

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

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

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

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

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

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 2006-115-JF REMIC Certificate Class 2006-115-SN RCR Certificate
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS
7	Class 2009-79-HJ REMIC Certificate Class 2009-79-HZ REMIC Certificate
8	
<i>Subgroup 8a</i>	Class 2011-88-BL REMIC Certificate
<i>Subgroup 8b</i>	Class 2008-56-CA REMIC Certificate
<i>Subgroup 8c</i>	Class 2005-47-HA REMIC Certificate
9	Group 9 MBS
10	Group 10 MBS
11	Group 11 MBS

Group 1, Group 3, Group 4, Group 5, Group 6, Group 9, Group 10 and Group 11

Characteristics of the Trust MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 1 MBS	\$175,610,972	6.00%	6.25% to 8.50%	241 to 360
Group 3 MBS	\$216,185,000	4.00%	4.25% to 6.50%	241 to 360
Group 4 MBS	\$151,239,650	6.50%	6.75% to 9.00%	241 to 360
Group 5 MBS	\$ 85,490,637	7.00%	7.25% to 9.50%	241 to 360
Group 6 MBS	\$ 52,753,624	7.50%	7.75% to 10.00%	241 to 360
Group 9 MBS	\$ 47,518,081	4.00%	4.25% to 6.50%	241 to 360
Group 10 MBS	\$ 25,168,710	3.50%	3.75% to 6.00%	241 to 360
Group 11 MBS	\$150,000,000	3.50%	3.75% to 6.00%	85 to 120

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	\$175,610,972	360	264	59	7.089%
Group 3 MBS	\$216,185,000	360	357	2	4.500%
Group 4 MBS	\$151,239,650	360	268	59	7.554%
Group 5 MBS	\$ 85,490,637	360	263	59	8.035%
Group 6 MBS	\$ 52,753,624	360	259	60	8.769%
Group 9 MBS	\$ 47,518,081	360	357	2	4.540%
Group 10 MBS	\$ 25,168,710	360	360	0	3.970%
Group 11 MBS	\$150,000,000	120	115	5	3.950%

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, Group 7 and Group 8

Exhibit A describes the underlying REMIC and RCR certificates in Group 2, Group 7 and Group 8, including certain information about the related mortgage loans. To learn more about the underlying REMIC and RCR certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

Settlement Date

We expect to issue the certificates on October 28, 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:

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

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

The initial interest rate listed below for the FA Class is an assumed rate. During the initial interest accrual period, the remaining floating rate, inverse floating rate and toggle classes will bear interest at the initial interest rates listed below. During each subsequent interest accrual period, the floating rate, inverse floating rate and toggle classes will bear interest based on the formulas indicated below, but always subject to the specified maximum and minimum interest rates:

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
FA	0.86067%(2)	7.00%	0.62%	LIBOR + 62 basis points
DF	1.38878%	6.00%	1.15%	LIBOR + 115 basis points
DS	9.22244%	9.70%	0.00%	9.70% - (2 × LIBOR)
DV	4.00000%	4.00%	0.00%	(3)
DW	0.00000%	4.00%	0.00%	(4)
FC	0.63183%	7.50%	0.40%	LIBOR + 40 basis points
SB	6.81817%	7.05%	0.00%	7.05% - LIBOR
SC	0.05000%	0.05%	0.00%	7.10% - LIBOR
CF	0.68725%	7.00%	0.50%	LIBOR + 50 basis points
CS	6.31275%	6.50%	0.00%	6.50% - LIBOR
FB	0.68183%	7.50%	0.45%	LIBOR + 45 basis points

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

(2) Assumed initial interest rate. The actual initial rate for this class will be calculated on October 21, 2011, using the applicable formula.

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

<u>If LIBOR is:</u>	<u>Applicable Rate or Formula</u>
Less than or equal to 9.00%	4.00%
Greater than 9.00% and less than 9.25% ...	148% - (16 × LIBOR)
Equal to or greater than 9.25%	0.00%

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

<u>If LIBOR is:</u>	<u>Applicable Rate or Formula</u>
Less than or equal to 9.00%	0.00%
Greater than 9.00% and less than 9.25% ...	(16 × LIBOR) - 144%
Equal to or greater than 9.25%	4.00%

Notional Classes

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

<u>Class</u>	
NI	8.3333333333% of the NA Class
DI	12.5% of the DE Class
DV	100% of the DY Class
DW	100% of the DY Class
SB	100% of the FC Class
SC	100% of the FC Class
CS	100% of the CF Class
KI	18.6096606061% of the Subgroup 8a Underlying REMIC Certificate
IK	56.8508845903% of the Subgroup 8b Underlying REMIC Certificate
	<i>plus</i>
	45.7397792469% of the Subgroup 8c Underlying REMIC Certificate
MI	28.5714291596% of the KE Class
IC	42.8571426667% of the AC 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)*

		PSA Prepayment Assumption									
<u>Group 1 Classes</u>		<u>0%</u>	<u>100%</u>	<u>175%</u>	<u>210%</u>	<u>250%</u>	<u>500%</u>	<u>700%</u>	<u>1000%</u>	<u>1500%</u>	
NT and NP		20.8	8.8	6.6	5.8	5.1	2.7	1.8	1.1	0.5	
NA and NI		20.2	8.0	5.9	5.3	5.3	2.8	1.9	1.2	0.5	
NB		19.7	7.4	5.5	5.5	5.5	3.0	2.0	1.2	0.5	
NV		29.7	20.6	17.7	13.7	1.6	0.2	0.1	0.1	0.1	
NW		29.4	19.3	14.3	7.8	1.7	0.3	0.2	0.1	0.1	
		PSA Prepayment Assumption									
<u>Group 2 Classes</u>		<u>0%</u>	<u>100%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>1000%</u>	<u>1500%</u>			
FA and CA				16.7	9.1	4.4	2.7	1.8	1.1	0.5	
		PSA Prepayment Assumption									
<u>Group 3 Classes</u>		<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1100%</u>	<u>1700%</u>
DF and DS		28.0	20.4	17.9	9.5	2.8	1.6	1.2	1.0	0.9	0.6
DE, DI and DA		14.9	5.7	5.0	5.0	5.0	3.6	2.8	2.4	2.1	1.6
DY, DV, DW and DB . . .		24.9	15.2	15.1	15.1	15.1	9.6	6.9	5.3	4.2	2.3
DC		16.4	7.1	6.5	6.5	6.5	4.5	3.4	2.8	2.4	1.7
		PSA Prepayment Assumption									
<u>Group 4 Classes</u>		<u>0%</u>	<u>100%</u>	<u>175%</u>	<u>210%</u>	<u>250%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1100%</u>	<u>1600%</u>
MT and MP		21.1	9.0	6.7	5.9	5.1	2.7	1.8	1.3	0.9	0.3
MA		19.9	7.5	5.6	5.6	5.6	3.0	2.0	1.4	1.1	0.4
MU		29.4	19.6	14.5	7.9	1.8	0.3	0.2	0.1	0.1	0.1
		PSA Prepayment Assumption									
<u>Group 5 Classes</u>		<u>0%</u>	<u>100%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1400%</u>			
LA				7.8	1.0	0.4	0.2	0.2	0.1	0.1	
LB				23.7	10.3	5.1	3.1	2.1	1.5	0.7	
		PSA Prepayment Assumption									
<u>Group 6 Classes</u>		<u>0%</u>	<u>100%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>1000%</u>	<u>1500%</u>			
FC, SB, SC and FB				21.6	8.9	4.4	2.7	1.8	1.1	0.5	

<u>Group 7 Classes</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>157%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>	<u>700%</u>	<u>1000%</u>	<u>1500%</u>
CF, CS and CD	19.0	7.8	6.4	5.6	4.8	2.6	1.8	1.1	0.5
CB	17.7	6.4	5.3	5.3	5.3	3.0	2.0	1.2	0.5
CU	27.2	16.2	13.1	7.2	1.7	0.3	0.2	0.1	0.1

<u>Group 8 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1000%</u>	<u>1300%</u>	<u>1600%</u>	<u>2300%</u>
KA and KB	5.0	3.8	3.4	2.9	2.3	1.9	1.5	1.2	0.9	0.6
KZ	9.8	9.8	9.8	9.8	9.8	9.7	9.1	7.1	4.5	1.7
KI	9.4	9.1	8.7	7.5	6.2	5.1	4.2	3.3	2.6	1.7
IK	2.9	1.2	1.0	0.7	0.5	0.4	0.3	0.2	0.1	0.1

Group 9 Classes	PSA Prepayment Assumption							
	0%	100%	200%	500%	700%	900%	1100%	1700%
AB.	17.4	7.8	5.0	2.6	2.1	1.8	1.5	1.2
VA.	10.0	10.0	8.8	5.2	4.0	3.3	2.8	2.0
ZA.	28.6	23.0	17.8	9.2	6.7	5.2	4.2	2.3
BC.	16.7	7.1	4.6	2.4	1.9	1.7	1.5	1.1
VB.	10.0	9.9	8.3	4.8	3.7	3.1	2.6	1.9
ZB.	28.2	22.1	16.9	8.6	6.3	4.9	4.0	2.3
V.	10.0	10.0	8.6	5.1	3.9	3.2	2.8	2.0
Z.	28.5	22.9	17.7	9.0	6.6	5.1	4.1	2.3

<u>Group 10 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>414%</u>	<u>600%</u>	<u>900%</u>	<u>1300%</u>
KE, MI, KH, KJ, KL and KM	18.1	9.6	6.5	3.9	3.0	2.3	1.8
ZK	29.4	26.6	22.0	13.8	9.9	6.6	4.3

<u>Group 11 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>400%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1700%</u>
AC and IC	5.5	4.4	3.8	3.0	2.4	1.9	1.5	1.1

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

ADDITIONAL RISK FACTORS

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

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

Payments on the Group 7 and Group 8 Classes also will be affected by the applicable payment priorities governing the related underlying REMIC certificates. If you invest in a Group 7 or Group 8 Class, the rate at which you receive payments also will be affected by the applicable priority sequences governing principal payments on the related underlying REMIC certificates.

As described in the related Underlying REMIC Disclosure Documents, the underlying REMIC certificates in Group 7 and Group 8 may be subsequent in payment priority to certain other classes issued from the related underlying REMIC trusts. As a result, such other classes may receive principal before principal is paid on those underlying REMIC certificates, possibly for long periods.

In addition, as described in the applicable Underlying REMIC Disclosure Document, principal payments on the Group 7 Underlying REMIC Certificates are governed by a principal balance schedule. As a result, the Group 7 Underlying REMIC Certificates may experience principal payments faster or slower than would otherwise have been the case. In some cases, they may receive no principal payments for extended periods. Prepayments on the related mortgage loans may have occurred at a rate faster or slower than the rate initially assumed. In certain high prepayment scenarios, it is possible that the effect of a principal balance schedule over time may be eliminated.

In such a case, the Group 7 Underlying REMIC Certificates would experience principal payments at rates that may vary widely from period to period. This prospectus supplement contains no information as to whether

- the Group 7 Underlying REMIC Certificates have adhered to the related principal balance schedule,
- any related support classes remain outstanding, or
- the Group 7 Underlying REMIC Certificates otherwise have performed as originally anticipated.

You may obtain additional information about the underlying REMIC certificates in Group 7 and Group 8 by reviewing their current class factors in light of other information available in the related Underlying REMIC Disclosure Documents. You may obtain those documents from us as described on page S-3.

The rate of prepayment of relocation mortgage loans may be higher than that of non-relocation mortgage loans. The mortgage loans underlying the Group 10 MBS are relocation mortgage loans made to borrowers whose employers frequently relocate their employees. Accordingly, the rate of prepayment of these mortgage loans will be influenced by:

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

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

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:

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

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

Each MBS represents a beneficial ownership interest in a pool of first or second 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 Underlying REMIC and RCR Certificates	Interests in the Lower Tier REMIC other than the RL Class (the “Lower Tier Regular Interests”)	RL
Upper Tier REMIC	Lower Tier Regular Interests	All Classes of REMIC Certificates other than the R and RL Classes	R

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

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

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

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

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

The Trust MBS

The Trust MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the Trust MBS are conventional, fixed-rate, fully-amortizing mortgage loans. These Mortgage Loans have original maturities of up to 30 years in the case of the Group 1 MBS, Group 3 MBS, Group 4 MBS, Group 5 MBS, Group 6 MBS, Group 9 MBS and Group 10 MBS, and up to 10 years in the case of the Group 11 MBS.

The Mortgage Loans underlying the Group 1 MBS, Group 4 MBS, Group 5 MBS and Group 6 MBS are second lien mortgage loans secured by second mortgages or deeds of trust on single-family residential properties. For additional information about second lien mortgage loans, see “Yield, Maturity, and Prepayment Considerations—Maturity and Prepayment Considerations—Other

Factors Affecting Prepayments—Subordinate Lien Mortgage Loans” in the MBS Prospectus dated July 1, 2011.

The Mortgage Loans underlying the Group 3 MBS, Group 9 MBS, Group 10 MBS and Group 11 MBS are secured by first mortgages or deeds of trust on single-family residential properties.

In addition, the pools of mortgage loans backing the Group 3 MBS and Group 9 MBS have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Special Feature Mortgage Loans—*Loans with Original Principal Balance Exceeding our Traditional Conforming Loan Limits*” in the MBS Prospectus dated July 1, 2011. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site and www.fanniemae.com. For additional information about the particular pools underlying the Group 3 MBS and Group 9 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*Refinancing—“Jumbo-conforming” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in the MBS Prospectus dated July 1, 2011.

Finally, the Mortgage Loans underlying the Group 10 MBS are relocation mortgage loans made under agreements between lenders and employers that frequently relocate their employees. For additional information, see “Additional Risk Factors—*The rate of prepayment of relocation mortgage loans may be higher than that of nonrelocation mortgage loans*” in this prospectus supplement and “The Mortgage Loans—Special Feature Mortgage Loans—*Relocation Loans*” in the MBS Prospectus.

For additional information, see “Summary—Group 1, Group 3, Group 4, Group 5, Group 6, Group 9, Group 10 and Group 11—Characteristics of the Trust MBS” and “—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement and “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

The Underlying REMIC and RCR Certificates

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

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

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

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>
All interest-bearing Classes other than the FA, FC, SB, SC, CF, CS and FB Classes	The FA, FC, SB, SC, CF, CS and FB Classes

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

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

Accrual Classes. The KZ, ZA, ZB, ZK and Z Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement or on Schedule 1. 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 Principals” below.

Distributions of Principal

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

- *Group 1*

The Group 1 Principal Distribution Amount as follows:

— 71.4285716726% to NT until retired,	} Pass-Through Class
— 7.2625376733% as follows:	
<i>first</i> , to NA to its Scheduled Balance;	} Scheduled Class
<i>second</i> , to NV until retired; and	} Support Class
<i>third</i> , to NA until retired, and	} Scheduled Class
— 21.3088906541% as follows:	
<i>first</i> , to NB to its Planned Balance;	} PAC Class
<i>second</i> , to NW until retired; and	} Support Class
<i>third</i> , to NB until retired.	} PAC Class

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

- *Group 2*

The Group 2 Principal Distribution Amount to CA and FA, pro rata, until retired. } Structured Collateral/Pass-Through Classes

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

- *Group 3*

The Group 3 Principal Distribution Amount in the following priority:

1. To the Aggregate Group to its Planned Balance. } PAC Group
2. To DF and DS, pro rata, until retired. } Support Classes
3. To the Aggregate Group to zero. } PAC Group

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

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

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

- *Group 4*

The Group 4 Principal Distribution amount as follows:

- 85.7142859032% to MT until retired, and } Pass-Through Class
- 14.2857140968% as follows:
 - first*, to MA to its Planned Balance; } PAC Class
 - second*, to MU until retired; and } Support Class
 - third*, to MA until retired. } PAC Class

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

- *Group 5*

The Group 5 Principal Distribution Amount to LA and LB, in that order, until retired. } Sequential Pay Classes

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

- *Group 6*

The Group 6 Principal Distribution Amount to FC until retired. } Pass-Through Class

The “Group 6 Principal Distribution Amount” is the principal then paid on the Group 6 MBS.

- *Group 7*

The Group 7 Principal Distribution Amount as follows:

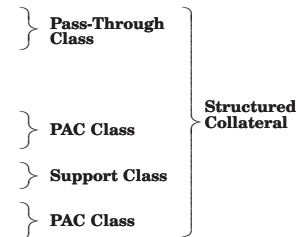
— 71.4285720367% to CF until retired, and

— 28.5714279633% as follows:

first, to CB to its Planned Balance;

second, to CU until retired; and

third, to CB until retired.



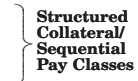
The “Group 7 Principal Distribution Amount” is the principal then paid on the Group 7 Underlying REMIC Certificates.

- *Group 8*

The Group 8 Principal Distribution Amount in the following priority:

1. To KA and KB, pro rata, until retired.

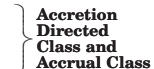
2. To KZ until retired.



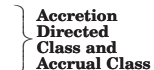
The “Group 8 Principal Distribution Amount” is the *sum* of the principal then paid on the Group 8 Underlying REMIC Certificates *plus* any interest then accrued and added to the principal balance of the KZ Class.

- *Group 9*

The ZA Accrual Amount to VA until retired, and thereafter to ZA.



The ZB Accrual Amount to VB until retired, and thereafter to ZB.



The Group 9 Cash Flow Distribution Amount as follows:

— 71.03179314% to AB, VA and ZA, in that order, until retired, and

— 28.96820686% to BC, VB and ZB, in that order, until retired.



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

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

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

- *Group 10*

The Group 10 Principal Distribution Amount to KE and ZK, in that order, until retired.



The “Group 10 Principal Distribution Amount” is the *sum* of the principal then paid on the Group 10 MBS *plus* any interest then accrued and added to the principal balance of the ZK Class.

- *Group 11*

The Group 11 Principal Distribution Amount to AC until retired.



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

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Underlying REMIC and RCR Certificates, the applicable priority sequences governing principal payments on the Group 7 Underlying REMIC Certificates, and the Group 8 Underlying REMIC Certificates, and the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 3, Group 4, Group 5, Group 6, Group 9, Group 10 and Group 11—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 28, 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 the Aggregate Group or a Class is the range of prepayment rates (measured by *constant* PSA rates) that would reduce the 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 Group. 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 Aggregate Group schedule). If such separate schedules had been provided for the individual Classes included in the Aggregate Group we expect that the effective ranges for those Classes would not be narrower than that shown below for the Aggregate Group.

<u>Classes and Group</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
NA Class Scheduled Balances	Between 210% and 250% PSA	Between 210% and 250% PSA
NB Class Planned Balances	Between 175% and 250% PSA	Between 175% and 250% PSA
Aggregate Group Planned Balances	Between 125% and 300% PSA	Between 125% and 300% PSA
MA Class Planned Balances	Between 175% and 250% PSA	Between 175% and 250% PSA
CB Class Planned Balances	Between 157% and 250% PSA	Between 157% and 250% PSA

The Aggregate Group consists of the DE and DY Classes.

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

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

If you are considering the purchase of a Scheduled or 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 a Class or the Aggregate Group to its scheduled balance in any month. As a result, the likelihood of reducing a Class or the Aggregate Group to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.
- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Ranges or Effective Ranges, principal distributions may be insufficient to reduce the applicable Classes or the Aggregate Group to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.
- The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. As a result, the actual Effective Ranges will likely differ from the Initial Effective Ranges specified above. For the same reason, the applicable Classes or the Aggregate Group 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 Class or Aggregate Group having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the applicable Class or the Aggregate Group, if still outstanding, may no longer have an Effective Range, and will be much more sensitive to prepayments of the related Mortgage Loans.

Yield Tables

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

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

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

We cannot assure you that

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

In addition, it is unlikely that the Index will correspond to the levels shown here. Furthermore, because some of the Mortgage Loans are likely to have remaining terms to maturity shorter or longer than those assumed and interest rates higher or lower than those assumed, the principal payments

on the Certificates are likely to differ from those assumed. This would be the case even if all Mortgage Loans prepay at the indicated constant percentages of PSA. Moreover, it is unlikely that

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

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

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

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

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

<u>Class</u>	<u>Price*</u>
DS	102.000%
DV	35.875%
DW	20.500%
SB	16.000%
SC	0.250%
CS	12.250%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1100%</u>	<u>1700%</u>
0.12000%	9.4%	9.3%	9.3%	9.1%	8.5%	7.8%	7.3%	6.8%	6.4%	5.4%
0.23878%	9.1%	9.1%	9.1%	8.9%	8.3%	7.6%	7.1%	6.6%	6.2%	5.2%
2.23878%	5.1%	5.1%	5.1%	4.9%	4.4%	3.7%	3.3%	2.9%	2.6%	1.6%
4.23878%	1.1%	1.1%	1.1%	1.0%	0.5%	(0.1)%	(0.4)%	(0.8)%	(1.0)%	(1.8)%
4.85000%	(0.1)%	(0.1)%	(0.1)%	(0.2)%	(0.7)%	(1.2)%	(1.6)%	(1.9)%	(2.1)%	(2.9)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1100%</u>	<u>1700%</u>
9.000%	9.0%	7.4%	7.3%	7.3%	7.3%	1.2%	(6.8)%	(16.4)%	(27.4)%	(77.1)%
9.125%	0.2%	(2.0)%	(2.1)%	(2.1)%	(2.1)%	(10.4)%	(20.5)%	(31.9)%	(44.7)%	*
9.250%	*	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1100%</u>	<u>1700%</u>
9.000%	*	*	*	*	*	*	*	*	*	*
9.125%	7.1%	5.3%	5.2%	5.2%	5.2%	(1.4)%	(9.8)%	(19.8)%	(31.2)%	(82.1)%
9.250%	19.3%	18.4%	18.3%	18.3%	18.3%	14.3%	8.2%	0.5%	(8.6)%	(52.8)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>1000%</u>	<u>1500%</u>
0.12000%	41.3%	37.7%	22.5%	6.1%	(11.8)%	(42.8)%	*
0.23183%	40.5%	36.9%	21.7%	5.4%	(12.5)%	(43.3)%	*
2.23183%	26.2%	22.8%	8.4%	(7.1)%	(24.0)%	(53.2)%	*
4.23183%	11.7%	8.5%	(5.1)%	(19.7)%	(35.6)%	(63.2)%	*
7.05000% and above. .	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>1000%</u>	<u>1500%</u>
7.050% and below . . .	14.2%	10.9%	(2.8)%	(17.6)%	(33.7)%	(62.0)%	*
7.075%	1.6%	(1.6)%	(14.5)%	(28.5)%	(43.8)%	(71.7)%	*
7.100%	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>157%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>	<u>700%</u>	<u>1000%</u>	<u>1500%</u>
0.09000%	50.6%	46.8%	42.5%	39.1%	35.2%	14.2%	(4.3)%	(36.2)%	*
0.18725%	49.7%	45.9%	41.6%	38.2%	34.3%	13.4%	(5.0)%	(36.9)%	*
2.18725%	30.7%	27.2%	23.1%	20.0%	16.3%	(3.1)%	(20.3)%	(50.0)%	*
4.18725%	11.5%	8.2%	4.5%	1.6%	(1.8)%	(19.8)%	(35.7)%	(63.2)%	*
6.50000%	*	*	*	*	*	*	*	*	*

The Fixed Rate Interest Only Classes. The yields to investors in the Fixed Rate Interest Only Classes will be very sensitive to the rate of principal payments (including

prepayments) of the related Mortgage Loans. The Mortgage Loans generally can be prepaid at any time without penalty. On the basis of the assumptions described below, the yield to maturity on each Fixed Rate Interest Only Class would be 0% if prepayments of the related Mortgage Loans were to occur at the following constant rates:

<u>Class</u>	<u>% PSA</u>
NI	527%
DI	587%
KI	742%
IK	265%
MI	581%
IC	1,042%

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

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

<u>Class</u>	<u>Price*</u>
NI	15.500%
DI	12.500%
KI	15.875%
IK	3.500%
MI	10.500%
IC	5.625%

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

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

Sensitivity of the NI Class to Prepayments

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>175%</u>	<u>210%</u>	<u>250%</u>	<u>500%</u>	<u>700%</u>	<u>1000%</u>	<u>1500%</u>
Pre-Tax Yields to Maturity . .	33.9%	30.0%	23.9%	21.1%	21.1%	2.3%	(15.3)%	(45.7)%	*

Sensitivity of the DI Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	125%	200%	300%	500%	700%	900%	1100%	1700%
Pre-Tax Yields to Maturity . .	24.6%	18.9%	15.9%	15.9%	15.9%	5.5%	(7.3)%	(19.8)%	(31.6)%	(61.6)%

Sensitivity of the KI Class to Prepayments

	PSA Prepayment Assumption									
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1000%</u>	<u>1300%</u>	<u>1600%</u>	<u>2300%</u>
Pre-Tax Yields to Maturity . .	13.4%	13.1%	12.3%	9.4%	4.5%	(2.1)%	(10.1)%	(24.8)%	(43.8)%	(88.7)%

Sensitivity of the IK Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	200%	400%	600%	800%	1000%	1300%	1600%	2300%
Pre-Tax Yields to Maturity . .	62.4%	47.9%	18.8%	(38.3)%	(89.6)%	*	*	*	*	*

Sensitivity of the MI Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	200%	414%	600%	900%	1300%
Pre-Tax Yields to Maturity . .	29.7%	27.1%	21.8%	9.8%	(1.1)%	(18.4)%	(39.7)%

Sensitivity of the IC Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	200%	400%	600%	900%	1200%	1700%
Pre-Tax Yields to Maturity . .	51.1%	48.7%	44.0%	34.2%	24.1%	8.0%	(9.2)%	(43.3)%

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

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

<u>Class</u>	<u>Price</u>
DY	45.5%

Sensitivity of the DY Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	125%	200%	300%	500%	700%	900%	1100%	1700%
Pre-Tax Yields to Maturity . .	4.3%	5.3%	5.4%	5.4%	5.4%	8.6%	12.1%	15.8%	19.9%	37.2%

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions,
- the priority sequences of distributions of principal of the Group 1, Group 3, Group 4, Group 5, Group 7, Group 8, Group 9 and Group 10 Classes, and
- in the case of the Group 7 and Group 8 Classes, the applicable priority sequences affecting principal payments on the Group 7 and Group 8 Underlying REMIC Certificates.

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

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

Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	360 months	8.50%
Group 2 Underlying REMIC and RCR Certificates	360 months	301 months	8.50%
Group 3 MBS	360 months	360 months	6.50%
Group 4 MBS	360 months	360 months	9.00%
Group 5 MBS	360 months	360 months	9.50%
Group 6 MBS	360 months	360 months	10.00%
Group 7 Underlying REMIC Certificates	360 months	335 months	8.50%
Group 8 Underlying REMIC Certificates	(1)	(1)	(1)
Group 9 MBS	360 months	360 months	6.50%
Group 10 MBS	360 months	360 months	6.00%
Group 11 MBS	120 months	120 months	6.00%

(1) The Mortgage Loans backing the Group 8 Underlying REMIC Certificates listed below are assumed to have the following original terms to maturity, remaining terms to maturity and interest rates:

	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
2011-88-BL	120 months	118 months	5.50%
2008-56-CA	180 months	140 months	7.50%
2005-47-HA	180 months	103 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	NT and NP Classes									NA and NI† Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	175%	210%	250%	500%	700%	1000%	1500%	0%	100%	175%	210%	250%	500%	700%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	99	92	88	86	83	69	57	39	10	99	92	87	85	85	73	60	42	10
October 2013	98	85	77	73	69	47	32	15	1	98	84	75	72	72	50	34	16	1
October 2014	98	78	67	63	58	32	18	6	*	97	76	65	60	60	34	19	6	*
October 2015	97	71	59	53	48	22	10	2	*	96	69	56	50	50	23	11	2	*
October 2016	95	65	51	45	39	15	6	1	*	95	63	48	42	42	16	6	1	*
October 2017	94	59	44	38	32	10	3	*	*	94	57	41	34	34	11	3	*	*
October 2018	93	54	38	32	27	7	2	*	*	93	51	34	28	28	7	2	*	*
October 2019	92	49	33	27	22	5	1	*	0	91	45	29	23	23	5	1	*	0
October 2020	90	44	28	23	18	3	1	*	0	90	40	24	19	19	3	1	*	0
October 2021	89	39	24	19	14	2	*	*	0	88	35	19	15	15	2	*	*	0
October 2022	87	35	20	16	11	1	*	*	0	86	31	15	12	12	1	*	*	0
October 2023	85	31	17	13	9	1	*	*	0	84	26	12	10	10	1	*	*	0
October 2024	83	27	14	10	7	1	*	*	0	82	22	9	8	8	1	*	*	0
October 2025	81	23	12	8	6	*	*	*	0	79	18	6	6	6	*	*	*	0
October 2026	78	20	9	7	4	*	*	*	0	77	15	5	5	5	*	*	*	0
October 2027	75	16	7	5	3	*	*	*	0	74	11	3	3	3	*	*	*	0
October 2028	72	13	6	4	2	*	*	*	0	71	8	3	3	3	*	*	*	0
October 2029	69	10	4	3	2	*	*	*	0	67	5	2	2	2	*	*	*	0
October 2030	66	7	3	2	1	*	*	0	0	64	2	1	1	1	*	*	0	0
October 2031	62	5	2	1	1	*	*	0	0	60	1	1	1	1	*	*	0	0
October 2032	58	2	1	1	*	*	*	0	0	55	*	*	*	*	*	*	0	0
October 2033	53	0	0	0	0	0	0	0	0	51	0	0	0	0	0	0	0	0
October 2034	49	0	0	0	0	0	0	0	0	45	0	0	0	0	0	0	0	0
October 2035	43	0	0	0	0	0	0	0	0	40	0	0	0	0	0	0	0	0
October 2036	37	0	0	0	0	0	0	0	0	34	0	0	0	0	0	0	0	0
October 2037	31	0	0	0	0	0	0	0	0	27	0	0	0	0	0	0	0	0
October 2038	24	0	0	0	0	0	0	0	0	20	0	0	0	0	0	0	0	0
October 2039	17	0	0	0	0	0	0	0	0	12	0	0	0	0	0	0	0	0
October 2040	9	0	0	0	0	0	0	0	0	3	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)**	20.8	8.8	6.6	5.8	5.1	2.7	1.8	1.1	0.5	20.2	8.0	5.9	5.3	5.3	2.8	1.9	1.2	0.5

Date	NB Class									NV Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	175%	210%	250%	500%	700%	1000%	1500%	0%	100%	175%	210%	250%	500%	700%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	99	91	86	86	86	78	64	44	11	100	100	100	100	60	0	0	0	0
October 2013	98	83	74	74	74	53	37	17	1	100	100	100	100	33	0	0	0	0
October 2014	97	75	63	63	63	36	21	7	*	100	100	100	100	15	0	0	0	0
October 2015	96	67	53	53	53	25	12	3	*	100	100	100	100	5	0	0	0	0
October 2016	95	60	44	44	44	17	7	1	*	100	100	100	100	1	0	0	0	0
October 2017	94	54	37	37	37	11	4	*	*	100	100	100	100	*	0	0	0	0
October 2018	92	48	30	30	30	8	2	*	*	100	100	100	97	*	0	0	0	0
October 2019	91	42	25	25	25	5	1	*	0	100	100	100	92	*	0	0	0	0
October 2020	89	36	20	20	20	3	1	*	0	100	100	100	85	*	0	0	0	0
October 2021	87	31	16	16	16	2	*	*	0	100	100	100	78	*	0	0	0	0
October 2022	85	26	13	13	13	2	*	*	0	100	100	100	70	*	0	0	0	0
October 2023	83	21	10	10	10	1	*	*	0	100	100	100	61	*	0	0	0	0
October 2024	81	17	8	8	8	1	*	*	0	100	100	100	53	*	0	0	0	0
October 2025	78	13	6	6	6	*	*	*	0	100	100	100	45	*	0	0	0	0
October 2026	75	9	5	5	5	*	*	*	0	100	100	85	38	*	0	0	0	0
October 2027	72	5	4	4	4	*	*	*	0	100	100	71	31	*	0	0	0	0
October 2028	69	3	3	3	3	*	*	*	0	100	100	57	24	*	0	0	0	0
October 2029	65	2	2	2	2	*	*	*	0	100	100	43	18	*	0	0	0	0
October 2030	61	1	1	1	1	*	*	0	0	100	100	31	13	*	0	0	0	0
October 2031	57	1	1	1	1	*	*	0	0	100	71	20	8	*	0	0	0	0
October 2032	52	*	*	*	*	*	*	0	0	100	35	9	4	*	0	0	0	0
October 2033	47	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
October 2034	42	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
October 2035	36	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
October 2036	29	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
October 2037	22	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
October 2038	14	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
October 2039	6	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
October 2040	0	0	0	0	0	0	0	0	0	100	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)**	19.7	7.4	5.5	5.5	5.5	3.0	2.0	1.2	0.5	29.7	20.6	17.7	13.7	1.6	0.2	0.1	0.1	0.1

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

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

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

Date	NW Class									FA and CA Classes						
	PSA Prepayment Assumption									PSA Prepayment Assumption						
	0%	100%	175%	210%	250%	500%	700%	1000%	1500%	0%	100%	300%	500%	700%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	100	100	100	82	62	0	0	0	0	99	92	80	69	57	39	10
October 2013	100	100	100	70	36	0	0	0	0	97	85	65	47	32	15	1
October 2014	100	100	100	61	18	0	0	0	0	96	78	52	32	18	6	*
October 2015	100	100	100	55	7	0	0	0	0	95	72	42	22	10	2	*
October 2016	100	100	100	51	1	0	0	0	0	93	66	33	15	6	1	*
October 2017	100	100	100	50	*	0	0	0	0	91	60	26	10	3	*	*
October 2018	100	100	98	49	*	0	0	0	0	89	55	21	7	2	*	*
October 2019	100	100	94	46	*	0	0	0	0	87	50	17	5	1	*	0
October 2020	100	100	89	43	*	0	0	0	0	84	45	13	3	1	*	0
October 2021	100	100	82	39	*	0	0	0	0	82	40	10	2	*	*	0
October 2022	100	100	75	35	*	0	0	0	0	79	36	8	1	*	*	0
October 2023	100	100	67	31	*	0	0	0	0	76	32	6	1	*	*	0
October 2024	100	100	59	27	*	0	0	0	0	73	28	5	1	*	*	0
October 2025	100	100	51	23	*	0	0	0	0	69	25	4	*	*	*	0
October 2026	100	100	43	19	*	0	0	0	0	65	22	3	*	*	*	0
October 2027	100	100	36	16	*	0	0	0	0	61	19	2	*	*	*	0
October 2028	100	92	28	12	*	0	0	0	0	56	16	2	*	*	*	0
October 2029	100	73	22	9	*	0	0	0	0	51	13	1	*	*	*	0
October 2030	100	54	16	7	*	0	0	0	0	46	10	1	*	*	0	0
October 2031	100	36	10	4	*	0	0	0	0	40	8	1	*	*	0	0
October 2032	100	18	5	2	*	0	0	0	0	33	6	*	*	*	0	0
October 2033	100	0	0	0	0	0	0	0	0	26	3	*	*	*	0	0
October 2034	100	0	0	0	0	0	0	0	0	18	1	*	*	*	0	0
October 2035	100	0	0	0	0	0	0	0	0	10	*	*	*	0	0	0
October 2036	100	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0
October 2037	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2038	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040	75	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
Weighted Average Life (years)**	29.4	19.3	14.3	7.8	1.7	0.3	0.2	0.1	0.1	16.7	9.1	4.4	2.7	1.8	1.1	0.5

Date	DF and DS Classes										DE, D† and DA Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	200%	300%	500%	700%	900%	1100%	1700%	0%	100%	125%	200%	300%	500%	700%	900%	1100%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	100	100	100	95	89	77	65	53	40	2	98	95	94	94	94	94	94	94	94	94
October 2013	100	100	100	85	66	30	0	0	0	0	96	86	83	83	83	83	81	66	52	13
October 2014	100	100	100	73	40	0	0	0	0	0	94	74	70	70	70	62	39	21	6	0
October 2015	100	100	100	64	22	0	0	0	0	0	92	63	58	58	58	37	15	0	0	0
October 2016	100	100	100	57	10	0	0	0	0	0	90	53	46	46	46	20	1	0	0	0
October 2017	100	100	100	53	3	0	0	0	0	0	87	44	36	36	36	8	0	0	0	0
October 2018	100	100	100	50	*	0	0	0	0	0	84	35	26	26	26	0	0	0	0	0
October 2019	100	100	100	48	*	0	0	0	0	0	82	27	18	18	18	0	0	0	0	0
October 2020	100	100	98	46	*	0	0	0	0	0	78	19	10	10	10	0	0	0	0	0
October 2021	100	100	94	43	*	0	0	0	0	0	75	12	5	5	5	0	0	0	0	0
October 2022	100	100	89	39	*	0	0	0	0	0	72	5	*	*	*	0	0	0	0	0
October 2023	100	100	83	35	*	0	0	0	0	0	68	0	0	0	0	0	0	0	0	0
October 2024	100	99	77	32	*	0	0	0	0	0	64	0	0	0	0	0	0	0	0	0
October 2025	100	92	71	28	*	0	0	0	0	0	60	0	0	0	0	0	0	0	0	0
October 2026	100	85	65	25	*	0	0	0	0	0	55	0	0	0	0	0	0	0	0	0
October 2027	100	77	58	22	*	0	0	0	0	0	51	0	0	0	0	0	0	0	0	0
October 2028	100	70	52	19	*	0	0	0	0	0	45	0	0	0	0	0	0	0	0	0
October 2029	100	63	46	16	*	0	0	0	0	0	40	0	0	0	0	0	0	0	0	0
October 2030	100	56	41	14	*	0	0	0	0	0	34	0	0	0	0	0	0	0	0	0
October 2031	100	49	35	11	*	0	0	0	0	0	28	0	0	0	0	0	0	0	0	0
October 2032	100	43	30	9	*	0	0	0	0	0	21	0	0	0	0	0	0	0	0	0
October 2033	100	37	26	8	*	0	0	0	0	0	14	0	0	0	0	0	0	0	0	0
October 2034	100	31	21	6	*	0	0	0	0	0	7	0	0	0	0	0	0	0	0	0
October 2035	100	26	17	5	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2036	100	20	14	4	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2037	95	16	10	3	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2038	74	11	7	2	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039	51	7	4	1	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040	26	3	2	*	*	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	0	0
Weighted Average Life (years)**	28.0	20.4	17.9	9.5	2.8	1.6	1.2	1.0	0.9	0.6	14.9	5.7	5.0	5.0	5.0	3.6	2.8	2.4	2.1	1.6

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

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

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

Date	DY, DV†, DW† and DB Classes										DC Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	200%	300%	500%	700%	900%	1100%	1700%	0%	100%	125%	200%	300%	500%	700%	900%	1100%	1700%
Initial Percent	100	100	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	98	95	95	95	95	95	95	95	95	95
October 2013	100	100	100	100	100	100	100	100	100	100	97	88	86	86	86	86	84	71	59	26
October 2014	100	100	100	100	100	100	100	100	100	0	95	78	74	74	74	67	48	33	20	0
October 2015	100	100	100	100	100	100	100	100	46	0	93	69	64	64	64	46	27	15	7	0
October 2016	100	100	100	100	100	100	100	45	15	0	91	60	54	54	54	32	16	7	2	0
October 2017	100	100	100	100	100	100	60	20	5	0	89	52	45	45	45	22	9	3	1	0
October 2018	100	100	100	100	100	100	34	9	2	0	87	45	37	37	37	15	5	1	*	0
October 2019	100	100	100	100	100	68	19	4	1	0	84	38	30	30	30	10	3	1	*	0
October 2020	100	100	100	100	100	46	11	2	*	0	82	31	24	24	24	7	2	*	*	0
October 2021	100	100	100	100	100	31	6	1	*	0	79	25	19	19	19	5	1	*	*	0
October 2022	100	100	100	100	100	21	3	*	*	0	76	19	15	15	15	3	1	*	*	0
October 2023	100	94	80	80	80	14	2	*	*	0	73	14	12	12	12	2	*	*	*	0
October 2024	100	63	63	63	63	10	1	*	*	0	69	9	9	9	9	1	*	*	*	0
October 2025	100	50	50	50	50	7	1	*	*	0	66	7	7	7	7	1	*	*	*	0
October 2026	100	39	39	39	39	4	*	*	*	0	62	6	6	6	6	1	*	*	*	0
October 2027	100	30	30	30	30	3	*	*	*	0	58	4	4	4	4	*	*	*	*	0
October 2028	100	24	24	24	24	2	*	*	*	0	53	3	3	3	3	*	*	*	*	0
October 2029	100	18	18	18	18	1	*	*	*	0	49	3	3	3	3	*	*	*	*	0
October 2030	100	14	14	14	14	1	*	*	*	0	44	2	2	2	2	*	*	*	0	0
October 2031	100	11	11	11	11	1	*	*	0	0	39	2	2	2	2	*	*	*	0	0
October 2032	100	8	8	8	8	*	*	*	0	0	33	1	1	1	1	*	*	*	0	0
October 2033	100	6	6	6	6	*	*	*	0	0	27	1	1	1	1	*	*	*	0	0
October 2034	100	4	4	4	4	*	*	*	0	0	20	1	1	1	1	*	*	*	0	0
October 2035	91	3	3	3	3	*	*	*	0	0	13	*	*	*	*	*	*	0	0	0
October 2036	41	2	2	2	2	*	*	*	0	0	6	*	*	*	*	*	*	0	0	0
October 2037	1	1	1	1	1	*	*	0	0	0	*	*	*	*	*	*	*	0	0	0
October 2038	1	1	1	1	1	*	*	0	0	0	*	*	*	*	*	*	*	0	0	0
October 2039	*	*	*	*	*	*	*	0	0	0	*	*	*	*	*	*	*	0	0	0
October 2040	*	*	*	*	*	*	*	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	0	0
Weighted Average Life (years)**	24.9	15.2	15.1	15.1	15.1	9.6	6.9	5.3	4.2	2.3	16.4	7.1	6.5	6.5	6.5	4.5	3.4	2.8	2.4	1.7

Date	MT and MP Classes										MA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	175%	210%	250%	500%	700%	900%	1100%	1600%	0%	100%	175%	210%	250%	500%	700%	900%	1100%	1600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	99	92	88	86	83	69	57	45	33	4	99	91	86	86	86	78	65	51	38	4
October 2013	99	85	77	74	70	47	32	20	11	*	98	83	74	74	74	54	37	23	13	*
October 2014	98	78	68	63	58	32	18	9	4	*	97	75	63	63	63	37	21	10	4	*
October 2015	97	72	59	54	48	22	10	4	1	*	96	68	53	53	53	25	12	5	1	*
October 2016	96	66	51	46	40	15	6	2	*	*	95	61	45	45	45	17	7	2	*	*
October 2017	95	60	45	39	33	10	3	1	*	0	94	55	37	37	37	12	4	1	*	0
October 2018	94	55	39	33	27	7	2	*	*	0	93	48	31	31	31	8	2	*	*	0
October 2019	92	49	33	28	22	5	1	*	*	0	91	43	25	25	25	5	1	*	*	0
October 2020	91	45	29	23	18	3	1	*	*	0	90	37	20	20	20	4	1	*	*	0
October 2021	89	40	25	19	15	2	*	*	*	0	88	32	17	17	17	2	*	*	*	0
October 2022	88	36	21	16	12	1	*	*	*	0	86	27	13	13	13	2	*	*	*	0
October 2023	86	32	18	13	9	1	*	*	*	0	84	22	11	11	11	1	*	*	*	0
October 2024	84	28	15	11	7	1	*	*	*	0	82	18	9	9	9	1	*	*	*	0
October 2025	82	24	12	9	6	*	*	*	*	0	79	14	7	7	7	*	*	*	*	0
October 2026	79	21	10	7	5	*	*	*	*	0	77	10	5	5	5	*	*	*	*	0
October 2027	77	17	8	5	3	*	*	*	*	0	74	6	4	4	4	*	*	*	*	0
October 2028	74	14	6	4	3	*	*	*	0	0	70	3	3	3	3	*	*	*	0	0
October 2029	71	11	5	3	2	*	*	*	0	0	67	2	2	2	2	*	*	*	0	0
October 2030	67	8	3	2	1	*	*	*	0	0	63	1	1	1	1	*	*	*	0	0
October 2031	64	6	2	1	1	*	*	*	0	0	59	1	1	1	1	*	*	*	0	0
October 2032	59	3	1	1	*	*	*	0	0	0	54	*	*	*	*	*	*	*	0	0
October 2033	55	1	*	*	*	*	*	0	0	0	49	*	*	*	*	*	*	0	0	0
October 2034	50	0	0	0	0	0	0	0	0	0	43	0	0	0	0	0	0	0	0	0
October 2035	45	0	0	0	0	0	0	0	0	0	37	0	0	0	0	0	0	0	0	0
October 2036	39	0	0	0	0	0	0	0	0	0	30	0	0	0	0	0	0	0	0	0
October 2037	32	0	0	0	0	0	0	0	0	0	23	0	0	0	0	0	0	0	0	0
October 2038	25	0	0	0	0	0	0	0	0	0	15	0	0	0	0	0	0	0	0	0
October 2039	18	0	0	0	0	0	0	0	0	0	6	0	0	0	0	0	0	0	0	0
October 2040	9	0	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	0	0
Weighted Average Life (years)**	21.1	9.0	6.7	5.9	5.1	2.7	1.8	1.3	0.9	0.3	19.9	7.5	5.6	5.6	5.6	3.0	2.0	1.4	1.1	0.4

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

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

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

Date	MU Class										LA Class						
	PSA Prepayment Assumption										PSA Prepayment Assumption						
	0%	100%	175%	210%	250%	500%	700%	900%	1100%	1600%	0%	100%	300%	500%	700%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	100	100	100	83	63	0	0	0	0	0	96	49	0	0	0	0	0
October 2013	100	100	100	70	36	0	0	0	0	0	91	1	0	0	0	0	0
October 2014	100	100	100	61	19	0	0	0	0	0	86	0	0	0	0	0	0
October 2015	100	100	100	55	8	0	0	0	0	0	81	0	0	0	0	0	0
October 2016	100	100	100	52	2	0	0	0	0	0	75	0	0	0	0	0	0
October 2017	100	100	100	50	*	0	0	0	0	0	68	0	0	0	0	0	0
October 2018	100	100	99	49	*	0	0	0	0	0	61	0	0	0	0	0	0
October 2019	100	100	95	46	*	0	0	0	0	0	53	0	0	0	0	0	0
October 2020	100	100	90	43	*	0	0	0	0	0	44	0	0	0	0	0	0
October 2021	100	100	83	40	*	0	0	0	0	0	35	0	0	0	0	0	0
October 2022	100	100	76	36	*	0	0	0	0	0	24	0	0	0	0	0	0
October 2023	100	100	68	32	*	0	0	0	0	0	12	0	0	0	0	0	0
October 2024	100	100	60	28	*	0	0	0	0	0	0	0	0	0	0	0	0
October 2025	100	100	52	24	*	0	0	0	0	0	0	0	0	0	0	0	0
October 2026	100	100	45	20	*	0	0	0	0	0	0	0	0	0	0	0	0
October 2027	100	100	37	16	*	0	0	0	0	0	0	0	0	0	0	0	0
October 2028	100	98	30	13	*	0	0	0	0	0	0	0	0	0	0	0	0
October 2029	100	79	24	10	*	0	0	0	0	0	0	0	0	0	0	0	0
October 2030	100	60	17	7	*	0	0	0	0	0	0	0	0	0	0	0	0
October 2031	100	42	12	5	*	0	0	0	0	0	0	0	0	0	0	0	0
October 2032	100	24	6	3	*	0	0	0	0	0	0	0	0	0	0	0	0
October 2033	100	6	2	1	*	0	0	0	0	0	0	0	0	0	0	0	0
October 2034	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2035	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2036	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2037	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2038	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040	77	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
Weighted Average Life (years)**	29.4	19.6	14.5	7.9	1.8	0.3	0.2	0.1	0.1	0.1	7.8	1.0	0.4	0.2	0.2	0.1	0.1

Date	LB Class							FC, SB†, SC† and FB Classes						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	300%	500%	700%	900%	1400%	0%	100%	300%	500%	700%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	100	100	95	81	67	53	18	99	92	81	69	57	39	10
October 2013	100	100	76	56	38	24	3	99	85	65	47	32	15	1
October 2014	100	92	61	38	22	11	*	98	79	52	32	18	6	*
October 2015	100	85	49	26	12	5	*	97	72	42	22	10	2	*
October 2016	100	77	39	18	7	2	*	97	66	33	15	6	1	*
October 2017	100	71	31	12	4	1	*	96	60	27	10	3	*	*
October 2018	100	64	25	8	2	*	*	95	55	21	7	2	*	*
October 2019	100	58	20	6	1	*	*	94	50	17	5	1	*	0
October 2020	100	53	15	4	1	*	*	92	45	13	3	1	*	0
October 2021	100	47	12	2	*	*	0	91	40	10	2	*	*	0
October 2022	100	42	9	2	*	*	0	89	36	8	1	*	*	0
October 2023	100	37	7	1	*	*	0	88	32	6	1	*	*	0
October 2024	100	32	6	1	*	*	0	86	28	5	1	*	*	0
October 2025	97	28	4	*	*	*	0	84	24	4	*	*	*	0
October 2026	95	24	3	*	*	*	0	82	20	3	*	*	*	0
October 2027	92	20	2	*	*	*	0	79	17	2	*	*	*	0
October 2028	88	16	2	*	*	*	0	76	14	1	*	*	*	0
October 2029	85	13	1	*	*	*	0	73	10	1	*	*	*	0
October 2030	81	9	1	*	*	*	0	70	7	1	*	*	0	0
October 2031	76	6	*	*	*	*	0	66	4	*	*	*	0	0
October 2032	72	3	*	*	*	0	0	62	2	*	*	*	0	0
October 2033	66	0	0	0	0	0	0	58	0	0	0	0	0	0
October 2034	61	0	0	0	0	0	0	53	0	0	0	0	0	0
October 2035	54	0	0	0	0	0	0	47	0	0	0	0	0	0
October 2036	47	0	0	0	0	0	0	41	0	0	0	0	0	0
October 2037	39	0	0	0	0	0	0	35	0	0	0	0	0	0
October 2038	31	0	0	0	0	0	0	27	0	0	0	0	0	0
October 2039	22	0	0	0	0	0	0	19	0	0	0	0	0	0
October 2040	11	0	0	0	0	0	0	10	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.7	10.3	5.1	3.1	2.1	1.5	0.7	21.6	8.9	4.4	2.7	1.8	1.1	0.5

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

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

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

Date	CF, CS† and CD Classes									CB Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	157%	200%	250%	500%	700%	1000%	1500%	0%	100%	157%	200%	250%	500%	700%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	99	91	88	86	83	68	56	39	10	99	90	86	86	86	79	66	45	11
October 2013	98	83	77	73	68	46	32	15	1	98	81	74	74	74	54	37	18	1
October 2014	97	76	68	62	56	31	18	6	*	97	72	63	63	63	36	21	7	*
October 2015	96	69	59	53	46	21	10	2	*	95	63	52	52	52	25	12	3	*
October 2016	95	62	51	45	37	14	6	1	*	94	56	43	43	43	17	6	1	*
October 2017	93	56	44	37	30	9	3	*	*	92	48	35	35	35	11	4	*	*
October 2018	92	50	38	31	25	6	2	*	*	90	41	29	29	29	7	2	*	*
October 2019	90	44	33	26	20	4	1	*	0	88	35	23	23	23	5	1	*	0
October 2020	88	39	28	21	16	3	1	*	0	86	29	18	18	18	3	1	*	0
October 2021	86	34	23	17	12	2	*	*	0	84	23	14	14	14	2	*	*	0
October 2022	84	29	19	14	10	1	*	*	0	81	17	11	11	11	1	*	*	0
October 2023	82	25	16	11	7	1	*	*	0	79	12	9	9	9	1	*	*	0
October 2024	79	20	13	9	6	*	*	*	0	76	7	6	6	6	1	*	*	0
October 2025	76	17	10	7	4	*	*	*	0	73	5	5	5	5	*	*	*	0
October 2026	73	13	7	5	3	*	*	*	0	69	3	3	3	3	*	*	*	0
October 2027	70	9	5	3	2	*	*	*	0	65	2	2	2	2	*	*	*	0
October 2028	67	6	3	2	1	*	*	*	0	61	1	1	1	1	*	*	*	0
October 2029	63	3	2	1	1	*	*	0	0	57	1	1	1	1	*	*	0	0
October 2030	59	*	*	*	*	*	*	0	0	52	*	*	*	*	*	*	0	0
October 2031	54	0	0	0	0	0	0	0	0	46	0	0	0	0	0	0	0	0
October 2032	49	0	0	0	0	0	0	0	0	41	0	0	0	0	0	0	0	0
October 2033	44	0	0	0	0	0	0	0	0	34	0	0	0	0	0	0	0	0
October 2034	38	0	0	0	0	0	0	0	0	27	0	0	0	0	0	0	0	0
October 2035	31	0	0	0	0	0	0	0	0	20	0	0	0	0	0	0	0	0
October 2036	24	0	0	0	0	0	0	0	0	12	0	0	0	0	0	0	0	0
October 2037	17	0	0	0	0	0	0	0	0	3	0	0	0	0	0	0	0	0
October 2038	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039	0	0	0	0	0	0	0	0	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)**	19.0	7.8	6.4	5.6	4.8	2.6	1.8	1.1	0.5	17.7	6.4	5.3	5.3	5.3	3.0	2.0	1.2	0.5

Date	CU Class								
	PSA Prepayment Assumption								
	0%	100%	157%	200%	250%	500%	700%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100
October 2012	100	100	100	82	62	0	0	0	0
October 2013	100	100	100	69	35	0	0	0	0
October 2014	100	100	100	60	17	0	0	0	0
October 2015	100	100	100	54	6	0	0	0	0
October 2016	100	100	100	51	1	0	0	0	0
October 2017	100	100	100	50	*	0	0	0	0
October 2018	100	100	97	48	*	0	0	0	0
October 2019	100	100	92	45	*	0	0	0	0
October 2020	100	100	86	41	*	0	0	0	0
October 2021	100	100	78	36	*	0	0	0	0
October 2022	100	100	69	32	*	0	0	0	0
October 2023	100	100	60	27	*	0	0	0	0
October 2024	100	100	50	22	*	0	0	0	0
October 2025	100	89	41	18	*	0	0	0	0
October 2026	100	71	32	14	*	0	0	0	0
October 2027	100	53	23	10	*	0	0	0	0
October 2028	100	36	15	6	*	0	0	0	0
October 2029	100	19	8	3	*	0	0	0	0
October 2030	100	3	1	1	*	0	0	0	0
October 2031	100	0	0	0	0	0	0	0	0
October 2032	100	0	0	0	0	0	0	0	0
October 2033	100	0	0	0	0	0	0	0	0
October 2034	100	0	0	0	0	0	0	0	0
October 2035	100	0	0	0	0	0	0	0	0
October 2036	100	0	0	0	0	0	0	0	0
October 2037	100	0	0	0	0	0	0	0	0
October 2038	58	0	0	0	0	0	0	0	0
October 2039	0	0	0	0	0	0	0	0	0
October 2040	0	0	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.2	16.2	13.1	7.2	1.7	0.3	0.2	0.1	0.1

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

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

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

Date	KA and KB Classes										KZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	400%	600%	800%	1000%	1300%	1600%	2300%	0%	100%	200%	400%	600%	800%	1000%	1300%	1600%	2300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	89	69	60	44	39	34	32	32	32	32	102	102	102	102	102	102	102	102	102	102
October 2013	78	43	39	33	32	32	32	32	32	0	105	105	105	105	105	105	105	105	105	0
October 2014	66	35	32	32	32	32	32	17	2	0	108	108	108	108	108	108	108	108	108	0
October 2015	53	32	32	32	32	29	14	3	*	0	110	110	110	110	110	110	110	110	110	0
October 2016	39	32	32	32	27	13	5	1	0	0	113	113	113	113	113	113	113	113	7	0
October 2017	32	32	32	32	14	5	2	*	0	0	116	116	116	116	116	116	116	116	*	0
October 2018	32	32	32	18	7	2	*	0	0	0	119	119	119	119	119	119	119	119	46	*
October 2019	32	32	25	9	3	1	*	0	0	0	122	122	122	122	122	122	122	122	7	0
October 2020	31	17	10	3	1	*	0	0	0	0	125	125	125	125	125	125	59	1	0	0
October 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	5.0	3.8	3.4	2.9	2.3	1.9	1.5	1.2	0.9	0.6	9.8	9.8	9.8	9.8	9.8	9.7	9.1	7.1	4.5	1.7

Date	KI† Class										IK† Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	400%	600%	800%	1000%	1300%	1600%	2300%	0%	100%	200%	400%	600%	800%	1000%	1300%	1600%	2300%
Initial Percent	100	100	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	84	53	40	15	9	3	0	0	0	0
October 2013	100	100	100	100	100	100	100	100	100	0	68	14	9	1	0	0	0	0	0	0
October 2014	100	100	100	100	100	100	100	54	8	0	50	4	0	0	0	0	0	0	0	0
October 2015	100	100	100	100	100	90	45	10	*	0	30	0	0	0	0	0	0	0	0	0
October 2016	100	100	100	100	85	39	15	2	*	0	10	0	0	0	0	0	0	0	0	0
October 2017	100	100	100	100	44	17	5	*	*	0	0	0	0	0	0	0	0	0	0	0
October 2018	100	100	100	57	21	6	1	*	*	0	0	0	0	0	0	0	0	0	0	0
October 2019	100	100	79	29	9	2	*	*	0	0	0	0	0	0	0	0	0	0	0	0
October 2020	96	54	32	10	3	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0
October 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	9.4	9.1	8.7	7.5	6.2	5.1	4.2	3.3	2.6	1.7	2.9	1.2	1.0	0.7	0.5	0.4	0.3	0.2	0.1	0.1

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

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

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

Date	AB Class								VA Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	200%	500%	700%	900%	1100%	1700%	0%	100%	200%	500%	700%	900%	1100%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	99	96	94	87	83	79	75	61	96	96	96	96	96	96	96	96
October 2013	97	89	82	63	51	39	28	0	92	92	92	92	92	92	92	80
October 2014	96	80	68	36	19	4	0	0	88	88	88	88	88	88	35	0
October 2015	94	72	55	17	0	0	0	0	83	83	83	83	81	0	0	0
October 2016	92	64	44	4	0	0	0	0	79	79	79	79	0	0	0	0
October 2017	90	57	34	0	0	0	0	0	74	74	74	31	0	0	0	0
October 2018	88	50	26	0	0	0	0	0	69	69	69	0	0	0	0	0
October 2019	86	44	19	0	0	0	0	0	64	64	64	0	0	0	0	0
October 2020	83	38	12	0	0	0	0	0	58	58	58	0	0	0	0	0
October 2021	81	32	7	0	0	0	0	0	53	53	53	0	0	0	0	0
October 2022	78	27	2	0	0	0	0	0	47	47	47	0	0	0	0	0
October 2023	75	22	0	0	0	0	0	0	41	41	26	0	0	0	0	0
October 2024	72	18	0	0	0	0	0	0	35	35	0	0	0	0	0	0
October 2025	69	14	0	0	0	0	0	0	28	28	0	0	0	0	0	0
October 2026	66	10	0	0	0	0	0	0	21	21	0	0	0	0	0	0
October 2027	62	6	0	0	0	0	0	0	14	14	0	0	0	0	0	0
October 2028	58	3	0	0	0	0	0	0	6	6	0	0	0	0	0	0
October 2029	54	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2030	49	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2031	45	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2032	39	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2033	34	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2034	28	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2035	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2036	15	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2037	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2038	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039	0	0	0	0	0	0	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
October 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.4	7.8	5.0	2.6	2.1	1.8	1.5	1.2	10.0	10.0	8.8	5.2	4.0	3.3	2.8	2.0

Date	ZA Class								BC Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	200%	500%	700%	900%	1100%	1700%	0%	100%	200%	500%	700%	900%	1100%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	104	104	104	104	104	104	104	104	99	96	93	87	82	77	73	59
October 2013	108	108	108	108	108	108	108	108	97	88	81	60	47	35	23	0
October 2014	113	113	113	113	113	113	113	0	95	79	66	31	13	0	0	0
October 2015	117	117	117	117	117	108	50	0	93	70	52	11	0	0	0	0
October 2016	122	122	122	122	115	49	17	0	91	62	40	0	0	0	0	0
October 2017	127	127	127	127	65	22	5	0	89	54	30	0	0	0	0	0
October 2018	132	132	132	109	37	10	2	0	87	47	21	0	0	0	0	0
October 2019	138	138	138	74	21	4	1	0	85	40	13	0	0	0	0	0
October 2020	143	143	143	51	12	2	*	0	82	34	7	0	0	0	0	0
October 2021	149	149	149	34	7	1	*	0	80	28	1	0	0	0	0	0
October 2022	155	155	155	23	4	*	*	0	77	22	0	0	0	0	0	0
October 2023	161	161	161	16	2	*	*	0	74	17	0	0	0	0	0	0
October 2024	168	168	159	11	1	*	*	0	71	12	0	0	0	0	0	0
October 2025	175	175	135	7	1	*	*	0	67	8	0	0	0	0	0	0
October 2026	182	182	113	5	*	*	*	0	63	4	0	0	0	0	0	0
October 2027	189	189	95	3	*	*	*	0	59	0	0	0	0	0	0	0
October 2028	197	197	79	2	*	*	*	0	55	0	0	0	0	0	0	0
October 2029	204	199	65	1	*	*	*	0	51	0	0	0	0	0	0	0
October 2030	204	175	54	1	*	*	*	0	46	0	0	0	0	0	0	0
October 2031	204	152	44	1	*	*	0	0	41	0	0	0	0	0	0	0
October 2032	204	131	35	*	*	*	0	0	35	0	0	0	0	0	0	0
October 2033	204	112	28	*	*	*	0	0	30	0	0	0	0	0	0	0
October 2034	204	93	22	*	*	*	0	0	23	0	0	0	0	0	0	0
October 2035	204	76	17	*	*	*	0	0	17	0	0	0	0	0	0	0
October 2036	204	61	13	*	*	*	0	0	10	0	0	0	0	0	0	0
October 2037	204	46	9	*	*	*	0	0	2	0	0	0	0	0	0	0
October 2038	204	32	6	*	*	*	0	0	0	0	0	0	0	0	0	0
October 2039	145	20	3	*	*	*	0	0	0	0	0	0	0	0	0	0
October 2040	75	8	1	*	*	*	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
Weighted Average Life (years)**	28.6	23.0	17.8	9.2	6.7	5.2	4.2	2.3	16.7	7.1	4.6	2.4	1.9	1.7	1.5	1.1

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

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Date	VB Class								ZB Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	200%	500%	700%	900%	1100%	1700%	0%	100%	200%	500%	700%	900%	1100%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	96	96	96	96	96	96	96	96	104	104	104	104	104	104	104	104
October 2013	92	92	92	92	92	92	92	43	108	108	108	108	108	108	108	108
October 2014	88	88	88	88	88	77	6	0	113	113	113	113	113	113	113	0
October 2015	83	83	83	83	43	0	0	0	117	117	117	117	117	87	40	0
October 2016	79	79	79	62	0	0	0	0	122	122	122	122	92	39	13	0
October 2017	74	74	74	*	0	0	0	0	127	127	127	127	52	18	4	0
October 2018	69	69	69	0	0	0	0	0	132	132	132	87	29	8	1	0
October 2019	64	64	64	0	0	0	0	0	138	138	138	59	17	4	*	0
October 2020	58	58	58	0	0	0	0	0	143	143	143	40	9	2	*	0
October 2021	53	53	53	0	0	0	0	0	149	149	149	27	5	1	*	0
October 2022	47	47	21	0	0	0	0	0	155	155	155	19	3	*	*	0
October 2023	41	41	0	0	0	0	0	0	161	161	151	13	2	*	*	0
October 2024	34	34	0	0	0	0	0	0	168	168	128	8	1	*	*	0
October 2025	28	28	0	0	0	0	0	0	175	175	108	6	1	*	*	0
October 2026	21	21	0	0	0	0	0	0	182	182	91	4	*	*	*	0
October 2027	14	13	0	0	0	0	0	0	189	189	76	3	*	*	*	0
October 2028	6	0	0	0	0	0	0	0	197	180	63	2	*	*	*	0
October 2029	0	0	0	0	0	0	0	0	204	159	52	1	*	*	*	0
October 2030	0	0	0	0	0	0	0	0	204	140	43	1	*	*	*	0
October 2031	0	0	0	0	0	0	0	0	204	122	35	*	*	*	0	0
October 2032	0	0	0	0	0	0	0	0	204	105	28	*	*	*	0	0
October 2033	0	0	0	0	0	0	0	0	204	89	22	*	*	*	0	0
October 2034	0	0	0	0	0	0	0	0	204	75	18	*	*	*	0	0
October 2035	0	0	0	0	0	0	0	0	204	61	13	*	*	*	0	0
October 2036	0	0	0	0	0	0	0	0	204	48	10	*	*	*	0	0
October 2037	0	0	0	0	0	0	0	0	204	37	7	*	*	0	0	0
October 2038	0	0	0	0	0	0	0	0	168	26	5	*	*	0	0	0
October 2039	0	0	0	0	0	0	0	0	116	16	3	*	*	0	0	0
October 2040	0	0	0	0	0	0	0	0	60	7	1	*	*	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	10.0	9.9	8.3	4.8	3.7	3.1	2.6	1.9	28.2	22.1	16.9	8.6	6.3	4.9	4.0	2.3

Date	V Class								Z Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	200%	500%	700%	900%	1100%	1700%	0%	100%	200%	500%	700%	900%	1100%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	96	96	96	96	96	96	96	96	104	104	104	104	104	104	104	104
October 2013	92	92	92	92	92	92	92	68	108	108	108	108	108	108	108	108
October 2014	88	88	88	88	88	84	25	0	113	113	113	113	113	113	113	0
October 2015	83	83	83	83	68	0	0	0	117	117	117	117	117	101	46	0
October 2016	79	79	79	73	0	0	0	0	122	122	122	122	107	46	15	0
October 2017	74	74	74	21	0	0	0	0	127	127	127	127	61	20	5	0
October 2018	69	69	69	0	0	0	0	0	132	132	132	102	34	9	2	0
October 2019	64	64	64	0	0	0	0	0	138	138	138	69	19	4	1	0
October 2020	58	58	58	0	0	0	0	0	143	143	143	47	11	2	*	0
October 2021	53	53	53	0	0	0	0	0	149	149	149	32	6	1	*	0
October 2022	47	47	38	0	0	0	0	0	155	155	155	22	3	*	*	0
October 2023	41	41	17	0	0	0	0	0	161	161	158	15	2	*	*	0
October 2024	34	34	0	0	0	0	0	0	168	168	149	10	1	*	*	0
October 2025	28	28	0	0	0	0	0	0	175	175	126	7	1	*	*	0
October 2026	21	21	0	0	0	0	0	0	182	182	106	4	*	*	*	0
October 2027	14	14	0	0	0	0	0	0	189	189	88	3	*	*	*	0
October 2028	6	4	0	0	0	0	0	0	197	191	74	2	*	*	*	0
October 2029	0	0	0	0	0	0	0	0	204	186	61	1	*	*	*	0
October 2030	0	0	0	0	0	0	0	0	204	163	50	1	*	*	*	0
October 2031	0	0	0	0	0	0	0	0	204	142	41	1	*	*	0	0
October 2032	0	0	0	0	0	0	0	0	204	122	33	*	*	*	0	0
October 2033	0	0	0	0	0	0	0	0	204	104	26	*	*	*	0	0
October 2034	0	0	0	0	0	0	0	0	204	87	21	*	*	*	0	0
October 2035	0	0	0	0	0	0	0	0	204	71	16	*	*	*	0	0
October 2036	0	0	0	0	0	0	0	0	204	57	12	*	*	*	0	0
October 2037	0	0	0	0	0	0	0	0	204	43	8	*	*	0	0	0
October 2038	0	0	0	0	0	0	0	0	192	30	5	*	*	0	0	0
October 2039	0	0	0	0	0	0	0	0	135	18	3	*	*	0	0	0
October 2040	0	0	0	0	0	0	0	0	70	8	1	*	*	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	10.0	10.0	8.6	5.1	3.9	3.2	2.8	2.0	28.5	22.9	17.7	9.0	6.6	5.1	4.1	2.3

* 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.

KE, MI†, KH, KJ, KL and KM Classes								ZK Class						
Date	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	200%	414%	600%	900%	1300%	0%	100%	200%	414%	600%	900%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2012	99	97	95	93	90	86	80	104	104	104	104	104	104	104
October 2013	97	91	86	76	68	55	38	107	107	107	107	107	107	107
October 2014	96	84	74	56	42	24	6	111	111	111	111	111	111	111
October 2015	94	77	63	40	25	8	0	115	115	115	115	115	115	61
October 2016	92	70	54	28	14	1	0	119	119	119	119	119	119	13
October 2017	90	64	45	19	7	0	0	123	123	123	123	123	69	3
October 2018	88	58	38	13	2	0	0	128	128	128	128	128	31	1
October 2019	86	52	32	8	0	0	0	132	132	132	132	120	14	*
October 2020	84	47	26	4	0	0	0	137	137	137	137	75	6	*
October 2021	82	42	21	2	0	0	0	142	142	142	142	46	3	*
October 2022	79	38	17	0	0	0	0	147	147	147	135	29	1	*
October 2023	76	33	14	0	0	0	0	152	152	152	98	18	1	*
October 2024	74	30	11	0	0	0	0	158	158	158	71	11	*	*
October 2025	71	26	8	0	0	0	0	163	163	163	51	7	*	*
October 2026	67	22	5	0	0	0	0	169	169	169	36	4	*	*
October 2027	64	19	3	0	0	0	0	175	175	175	26	2	*	0
October 2028	61	16	1	0	0	0	0	181	181	181	18	1	*	0
October 2029	57	13	0	0	0	0	0	188	188	182	13	1	*	0
October 2030	53	10	0	0	0	0	0	194	194	150	9	1	*	0
October 2031	49	8	0	0	0	0	0	201	201	122	6	*	*	0
October 2032	44	6	0	0	0	0	0	208	208	98	4	*	*	0
October 2033	39	3	0	0	0	0	0	216	216	78	3	*	*	0
October 2034	34	1	0	0	0	0	0	223	223	62	2	*	*	0
October 2035	29	0	0	0	0	0	0	231	212	47	1	*	*	0
October 2036	23	0	0	0	0	0	0	240	169	35	1	*	*	0
October 2037	17	0	0	0	0	0	0	248	130	25	1	*	*	0
October 2038	11	0	0	0	0	0	0	257	93	17	*	*	*	0
October 2039	4	0	0	0	0	0	0	266	60	10	*	*	0	0
October 2040	0	0	0	0	0	0	0	199	29	5	*	*	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)**	18.1	9.6	6.5	3.9	3.0	2.3	1.8	29.4	26.6	22.0	13.8	9.9	6.6	4.3

AC and IC† Classes							
Date	PSA Prepayment Assumption						
	0%	100%	200%	400%	600%	900%	1700%
Initial Percent	100	100	100	100	100	100	100
October 2012	92	89	87	83	79	72	66
October 2013	84	76	71	60	51	37	25
October 2014	76	64	55	41	29	15	6
October 2015	67	52	42	27	16	6	2
October 2016	57	41	31	17	9	2	*
October 2017	47	30	22	10	4	1	*
October 2018	36	21	14	6	2	*	*
October 2019	25	12	8	3	1	*	*
October 2020	13	4	3	1	*	*	*
October 2021	0	0	0	0	0	0	0
Weighted Average							
Life (years)**	5.5	4.4	3.8	3.0	2.4	1.9	1.5

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

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

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

Characteristics of the Residual Classes

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

U.S. Treasury Circular 230 Notice

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

REMIC Elections and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

The Notional Classes, the Principal Only Class 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, the NT, MT and LB Classes will be treated as having been issued at a premium, and certain other Classes of REMIC Certificates may be treated as having been issued at a premium. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Regular Certificates Purchased at a Premium*” in the REMIC Prospectus.

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	210% PSA
2	300% PSA
3	200% PSA
4	210% PSA
5	300% PSA
6	300% PSA
7	200% PSA
8	200% PSA
9	200% PSA
10	414% PSA
11	200% PSA

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

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

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

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

PLAN OF DISTRIBUTION

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

LEGAL MATTERS

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 REMIC and RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	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)
2006-115	JF	November 2006	31396LU40	(2)	T	December 2036	PT	\$150,000,000	0.46203855	\$31,353,606.31	6.486%	284	64
2006-115	SN	November 2006	31396LW22	(2)	T	December 2036	PT	18,750,000	0.46203855	3,916,700.79	6.486	284	64

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

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

Group 7 Underlying REMIC Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	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)
2009-79	HJ	September 2009	31398FNNQ0	6.0%	FIX	October 2039	TAC/AD	\$160,000,000	0.58671724	\$93,874,758.40	6.558%	229	116
2009-79	HZ	September 2009	31398FNR8	6.0	FIX/Z	October 2039	TAC	83,376	1.13279558	94,447.96	6.558	229	116

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

Group 8 Underlying REMIC Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	October 2011 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average			
											WAC	WAM (in months)		
Subgroup 8a	2011-88	BL	August 2011	3136A0E78	3.0%	FIX	September 2021	SEQ	\$8,250,000	1.00000000	\$8,250,000.00	3.541%	118	2
Subgroup 8b	2008-56	CA	June 2008	31397MBG1	5.0	FIX	March 2021	SEQ	100,000,000	0.17283425	10,370,055.00	5.458	74	100
Subgroup 8c	2005-47	HA	May 2005	31394D4W7	4.5	FIX	July 2019	SEQ	164,225,878	0.16193096	7,124,962.24	4.962	76	98

(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								
NB	\$ 33,024,000	NP	\$ 37,420,750	PT	3.50%	FIX	3136A13M5	November 2041
NW	4,396,750							
Recombination 2								
DY	23,092,000	DB	23,092,000	PAC	4.00	FIX	3136A13N3	November 2041
DV	23,092,000(3)							
DW	23,092,000(3)							
Recombination 3								
DE	132,816,000	DC	155,908,000	PAC	4.00	FIX	3136A13P8	November 2041
DI	16,602,000(3)							
DY	23,092,000							
DV	23,092,000(3)							
DW	23,092,000(3)							
Recombination 4								
DE	132,816,000	DA	132,816,000	PAC	4.00	FIX	3136A13Q6	October 2039
DI	16,602,000(3)							
Recombination 5								
MA	19,035,000	MP	21,605,664	PT	3.50	FIX	3136A13R4	November 2041
MU	2,570,664							
Recombination 6								
CB	23,052,000	CD	26,848,344	SC/PT	3.50	FIX	3136A13T0	October 2039
CU	3,796,344							
Recombination 7								
ZA	3,311,751	Z	5,000,000	SEQ	4.00	FIX/Z	3136A13V5	November 2041
ZB	1,688,249							
Recombination 8								
VA	3,441,194	V	5,194,229	SEQ/AD	4.00	FIX	3136A13U7	October 2029
VB	1,753,035							

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 9								
KE	\$ 24,287,000	KH	\$ 24,287,000	SEQ/AD	2.75%	FIX	3136A13W3	July 2040
MI	1,734,786(3)							
Recombination 10								
KE	24,287,000	KJ	24,287,000	SEQ/AD	3.00	FIX	3136A13X1	July 2040
MI	3,469,571(3)							
Recombination 11								
KE	24,287,000	KL	24,287,000	SEQ/AD	3.25	FIX	3136A13Y9	July 2040
MI	5,204,357(3)							
Recombination 12								
KE	24,287,000	KM	24,287,000	SEQ/AD	3.50	FIX	3136A13Z6	July 2040
MI	6,939,143(3)							
Recombination 13								
FC	52,753,624	FB	52,753,624	PT	(4)	FLT	3136A13S2	November 2041
SC	52,753,624(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-8 for a description of how their notional balances are calculated.
- (4) For a description of this interest rate, see “Summary—Interest Rates” in this prospectus supplement.

Principal Balance Schedules

NA Class Scheduled Balances

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance	\$12,000,000.00	February 2016	\$ 5,678,733.11	June 2020	\$ 2,412,565.23
November 2011	11,837,718.50	March 2016	5,591,828.66	July 2020	2,371,130.02
December 2011	11,677,354.18	April 2016	5,505,974.48	August 2020	2,330,320.65
January 2012	11,518,885.08	May 2016	5,421,158.41	September 2020	2,290,128.17
February 2012	11,362,289.48	June 2016	5,337,368.45	October 2020	2,250,543.77
March 2012	11,207,545.92	July 2016	5,254,592.72	November 2020	2,211,558.75
April 2012	11,054,633.17	August 2016	5,172,819.48	December 2020	2,173,164.54
May 2012	10,903,530.25	September 2016	5,092,037.12	January 2021	2,135,352.69
June 2012	10,754,216.41	October 2016	5,012,234.17	February 2021	2,098,114.86
July 2012	10,606,671.14	November 2016	4,933,399.29	March 2021	2,061,442.84
August 2012	10,460,874.16	December 2016	4,855,521.26	April 2021	2,025,328.51
September 2012	10,316,805.42	January 2017	4,778,588.99	May 2021	1,989,763.88
October 2012	10,174,445.09	February 2017	4,702,591.52	June 2021	1,954,741.08
November 2012	10,033,773.57	March 2017	4,627,518.01	July 2021	1,920,252.32
December 2012	9,894,771.48	April 2017	4,553,357.75	August 2021	1,886,289.95
January 2013	9,757,419.66	May 2017	4,480,100.14	September 2021	1,852,846.41
February 2013	9,621,699.17	June 2017	4,407,913.69	October 2021	1,819,914.24
March 2013	9,487,591.27	July 2017	4,336,789.15	November 2021	1,787,486.10
April 2013	9,355,077.45	August 2017	4,266,711.54	December 2021	1,755,554.75
May 2013	9,224,139.40	September 2017	4,197,666.08	January 2022	1,724,113.04
June 2013	9,094,759.02	October 2017	4,129,638.21	February 2022	1,693,153.92
July 2013	8,966,918.41	November 2017	4,062,613.57	March 2022	1,662,670.45
August 2013	8,840,599.88	December 2017	3,996,577.99	April 2022	1,632,655.78
September 2013	8,715,785.94	January 2018	3,931,517.49	May 2022	1,603,103.15
October 2013	8,592,459.29	February 2018	3,867,418.30	June 2022	1,574,005.90
November 2013	8,470,602.83	March 2018	3,804,266.83	July 2022	1,545,357.47
December 2013	8,350,199.65	April 2018	3,742,049.68	August 2022	1,517,151.38
January 2014	8,231,233.04	May 2018	3,680,753.63	September 2022	1,489,381.25
February 2014	8,113,686.47	June 2018	3,620,365.65	October 2022	1,462,040.78
March 2014	7,997,543.60	July 2018	3,560,872.89	November 2022	1,435,123.77
April 2014	7,882,788.28	August 2018	3,502,262.68	December 2022	1,408,624.09
May 2014	7,769,404.54	September 2018	3,444,522.52	January 2023	1,382,535.71
June 2014	7,657,376.58	October 2018	3,387,640.08	February 2023	1,356,852.68
July 2014	7,546,688.80	November 2018	3,331,603.20	March 2023	1,331,569.13
August 2014	7,437,325.76	December 2018	3,276,399.90	April 2023	1,306,679.28
September 2014	7,329,272.20	January 2019	3,222,018.36	May 2023	1,282,177.42
October 2014	7,222,513.03	February 2019	3,168,446.91	June 2023	1,258,057.92
November 2014	7,117,033.33	March 2019	3,115,674.07	July 2023	1,234,315.24
December 2014	7,012,818.36	April 2019	3,063,688.49	August 2023	1,210,943.91
January 2015	6,909,853.54	May 2019	3,012,479.00	September 2023	1,187,938.54
February 2015	6,808,124.45	June 2019	2,962,034.57	October 2023	1,165,293.82
March 2015	6,707,616.85	July 2019	2,912,344.32	November 2023	1,143,004.50
April 2015	6,608,316.64	August 2019	2,863,397.54	December 2023	1,121,065.42
May 2015	6,510,209.89	September 2019	2,815,183.65	January 2024	1,099,471.48
June 2015	6,413,282.83	October 2019	2,767,692.23	February 2024	1,078,217.65
July 2015	6,317,521.84	November 2019	2,720,912.99	March 2024	1,057,298.98
August 2015	6,222,913.46	December 2019	2,674,835.79	April 2024	1,036,710.59
September 2015	6,129,444.38	January 2020	2,629,450.64	May 2024	1,016,447.66
October 2015	6,037,101.44	February 2020	2,584,747.68	June 2024	996,505.44
November 2015	5,945,871.63	March 2020	2,540,717.18	July 2024	976,879.26
December 2015	5,855,742.09	April 2020	2,497,349.55	August 2024	957,564.49
January 2016	5,766,700.11	May 2020	2,454,635.34	September 2024	938,556.59

NA Class (Continued)

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
October 2024	\$ 919,851.07	November 2027	\$ 404,552.88	December 2030	\$ 129,999.48
November 2024	901,443.51	December 2027	394,564.28	January 2031	124,824.61
December 2024	883,329.54	January 2028	384,744.69	February 2031	119,745.45
January 2025	865,504.87	February 2028	375,091.57	March 2031	114,760.51
February 2025	847,965.25	March 2028	365,602.41	April 2031	109,868.33
March 2025	830,706.51	April 2028	356,274.75	May 2031	105,067.47
April 2025	813,724.52	May 2028	347,106.16	June 2031	100,356.50
May 2025	797,015.23	June 2028	338,094.25	July 2031	95,734.02
June 2025	780,574.62	July 2028	329,236.65	August 2031	91,198.64
July 2025	764,398.75	August 2028	320,531.03	September 2031	86,749.01
August 2025	748,483.72	September 2028	311,975.10	October 2031	82,383.78
September 2025	732,825.70	October 2028	303,566.60	November 2031	78,101.63
October 2025	717,420.90	November 2028	295,303.30	December 2031	73,901.26
November 2025	702,265.59	December 2028	287,183.00	January 2032	69,781.38
December 2025	687,356.09	January 2029	279,203.53	February 2032	65,740.73
January 2026	672,688.78	February 2029	271,362.76	March 2032	61,778.06
February 2026	658,260.08	March 2029	263,658.58	April 2032	57,892.14
March 2026	644,066.46	April 2029	256,088.92	May 2032	54,081.76
April 2026	630,104.45	May 2029	248,651.74	June 2032	50,345.73
May 2026	616,370.63	June 2029	241,345.02	July 2032	46,682.87
June 2026	602,861.62	July 2029	234,166.77	August 2032	43,092.02
July 2026	589,574.08	August 2029	227,115.03	September 2032	39,572.04
August 2026	576,504.74	September 2029	220,187.87	October 2032	36,121.80
September 2026	563,650.36	October 2029	213,383.39	November 2032	32,740.20
October 2026	551,007.75	November 2029	206,699.72	December 2032	29,426.14
November 2026	538,573.76	December 2029	200,135.00	January 2033	26,178.55
December 2026	526,345.30	January 2030	193,687.42	February 2033	22,996.36
January 2027	514,319.30	February 2030	187,355.18	March 2033	19,878.53
February 2027	502,492.76	March 2030	181,136.51	April 2033	16,824.03
March 2027	490,862.70	April 2030	175,029.67	May 2033	13,831.84
April 2027	479,426.20	May 2030	169,032.93	June 2033	10,900.97
May 2027	468,180.37	June 2030	163,144.61	July 2033	8,030.43
June 2027	457,122.36	July 2030	157,363.03	August 2033	5,219.24
July 2027	446,249.37	August 2030	151,686.54	September 2033	2,466.46
August 2027	435,558.64	September 2030	146,113.53	October 2033 and thereafter	0.00
September 2027	425,047.43	October 2030	140,642.40		
October 2027	414,713.06	November 2030	135,271.57		

NB 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	\$33,024,000.00	November 2012	\$28,079,631.72	December 2013	\$23,725,307.79
November 2011	32,621,023.94	December 2012	27,724,654.33	January 2014	23,412,792.90
December 2011	32,221,952.31	January 2013	27,373,131.32	February 2014	23,103,333.65
January 2012	31,826,748.52	February 2013	27,025,030.28	March 2014	22,796,901.31
February 2012	31,435,376.33	March 2013	26,680,319.09	April 2014	22,493,467.43
March 2012	31,047,799.83	April 2013	26,338,965.93	May 2014	22,193,003.82
April 2012	30,663,983.44	May 2013	26,000,939.28	June 2014	21,895,482.55
May 2012	30,283,891.91	June 2013	25,666,207.91	July 2014	21,600,875.96
June 2012	29,907,490.32	July 2013	25,334,740.88	August 2014	21,309,156.63
July 2012	29,534,744.08	August 2013	25,006,507.53	September 2014	21,020,297.40
August 2012	29,165,618.90	September 2013	24,681,477.50	October 2014	20,734,271.37
September 2012	28,800,080.83	October 2013	24,359,620.69	November 2014	20,451,051.88
October 2012	28,438,096.21	November 2013	24,040,907.30	December 2014	20,170,612.52

NB Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
January 2015	\$19,892,927.12	August 2019	\$ 8,401,676.87	March 2024	\$ 3,102,432.73
February 2015	19,617,969.77	September 2019	8,260,213.29	April 2024	3,042,024.67
March 2015	19,345,714.78	October 2019	8,120,869.48	May 2024	2,982,571.54
April 2015	19,076,136.71	November 2019	7,983,615.28	June 2024	2,924,059.41
May 2015	18,809,210.35	December 2019	7,848,420.94	July 2024	2,866,474.55
June 2015	18,544,910.73	January 2020	7,715,257.12	August 2024	2,809,803.41
July 2015	18,283,213.10	February 2020	7,584,094.89	September 2024	2,754,032.64
August 2015	18,024,092.96	March 2020	7,454,905.72	October 2024	2,699,149.08
September 2015	17,767,526.02	April 2020	7,327,661.48	November 2024	2,645,139.75
October 2015	17,513,488.22	May 2020	7,202,334.43	December 2024	2,591,991.85
November 2015	17,261,955.72	June 2020	7,078,897.21	January 2025	2,539,692.77
December 2015	17,012,904.91	July 2020	6,957,322.84	February 2025	2,488,230.06
January 2016	16,766,312.40	August 2020	6,837,584.73	March 2025	2,437,591.47
February 2016	16,522,155.00	September 2020	6,719,656.64	April 2025	2,387,764.90
March 2016	16,280,409.76	October 2020	6,603,512.70	May 2025	2,338,738.43
April 2016	16,041,053.92	November 2020	6,489,127.40	June 2025	2,290,500.31
May 2016	15,804,064.94	December 2020	6,376,475.59	July 2025	2,243,038.95
June 2016	15,569,420.50	January 2021	6,265,532.47	August 2025	2,196,342.93
July 2016	15,337,098.47	February 2021	6,156,273.58	September 2025	2,150,400.99
August 2016	15,107,076.94	March 2021	6,048,674.79	October 2025	2,105,202.02
September 2016	14,879,334.19	April 2021	5,942,712.33	November 2025	2,060,735.07
October 2016	14,653,848.71	May 2021	5,838,362.74	December 2025	2,016,989.35
November 2016	14,430,599.19	June 2021	5,735,602.90	January 2026	1,973,954.22
December 2016	14,209,564.51	July 2021	5,634,410.01	February 2026	1,931,619.20
January 2017	13,990,723.76	August 2021	5,534,761.58	March 2026	1,889,973.94
February 2017	13,774,056.21	September 2021	5,436,635.43	April 2026	1,849,008.24
March 2017	13,559,541.33	October 2021	5,340,009.70	May 2026	1,808,712.05
April 2017	13,347,158.78	November 2021	5,244,862.84	June 2026	1,769,075.47
May 2017	13,136,888.41	December 2021	5,151,173.58	July 2026	1,730,088.72
June 2017	12,928,710.25	January 2022	5,058,920.96	August 2026	1,691,742.18
July 2017	12,722,604.53	February 2022	4,968,084.31	September 2026	1,654,026.34
August 2017	12,518,551.65	March 2022	4,878,643.25	October 2026	1,616,931.85
September 2017	12,316,532.20	April 2022	4,790,577.69	November 2026	1,580,449.49
October 2017	12,116,932.76	May 2022	4,703,867.80	December 2026	1,544,570.15
November 2017	11,920,276.87	June 2022	4,618,494.05	January 2027	1,509,284.87
December 2017	11,726,522.95	July 2022	4,534,437.17	February 2027	1,474,584.80
January 2018	11,535,630.02	August 2022	4,451,678.15	March 2027	1,440,461.24
February 2018	11,347,557.64	September 2022	4,370,198.27	April 2027	1,406,905.59
March 2018	11,162,265.95	October 2022	4,289,979.06	May 2027	1,373,909.38
April 2018	10,979,715.63	November 2022	4,211,002.30	June 2027	1,341,464.26
May 2018	10,799,867.91	December 2022	4,133,250.03	July 2027	1,309,562.00
June 2018	10,622,684.55	January 2023	4,056,704.54	August 2027	1,278,194.48
July 2018	10,448,127.84	February 2023	3,981,348.38	September 2027	1,247,353.71
August 2018	10,276,160.59	March 2023	3,907,164.33	October 2027	1,217,031.81
September 2018	10,106,746.13	April 2023	3,834,135.41	November 2027	1,187,221.00
October 2018	9,939,848.29	May 2023	3,762,244.89	December 2027	1,157,913.61
November 2018	9,775,431.41	June 2023	3,691,476.26	January 2028	1,129,102.10
December 2018	9,613,460.32	July 2023	3,621,813.26	February 2028	1,100,779.02
January 2019	9,453,900.33	August 2023	3,553,239.83	March 2028	1,072,937.03
February 2019	9,296,717.23	September 2023	3,485,740.16	April 2028	1,045,568.90
March 2019	9,141,877.30	October 2023	3,419,298.65	May 2028	1,018,667.49
April 2019	8,989,347.27	November 2023	3,353,899.92	June 2028	992,225.78
May 2019	8,839,094.34	December 2023	3,289,528.81	July 2028	966,236.83
June 2019	8,691,086.16	January 2024	3,226,170.37	August 2028	940,693.82
July 2019	8,545,290.82	February 2024	3,163,809.85	September 2028	915,590.01

NB Class (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 2028	\$ 890,918.77	July 2030	\$ 461,945.12	April 2032	\$ 170,089.07
November 2028	866,673.55	August 2030	445,289.83	May 2032	158,909.09
December 2028	842,847.90	September 2030	428,938.14	June 2032	147,947.25
January 2029	819,435.47	October 2030	412,885.37	July 2032	137,200.10
February 2029	796,429.99	November 2030	397,126.89	August 2032	126,664.24
March 2029	773,825.29	December 2030	381,658.14	September 2032	116,336.31
April 2029	751,615.28	January 2031	366,474.64	October 2032	106,213.02
May 2029	729,793.96	February 2031	351,571.95	November 2032	96,291.11
June 2029	708,355.41	March 2031	336,945.72	December 2032	86,567.37
July 2029	687,293.81	April 2031	322,591.65	January 2033	77,038.65
August 2029	666,603.41	May 2031	308,505.50	February 2033	67,701.83
September 2029	646,278.54	June 2031	294,683.10	March 2033	58,553.85
October 2029	626,313.63	July 2031	281,120.34	April 2033	49,591.68
November 2029	606,703.17	August 2031	267,813.16	May 2033	40,812.35
December 2029	587,441.74	September 2031	254,757.56	June 2033	32,212.92
January 2030	568,523.99	October 2031	241,949.61	July 2033	23,790.50
February 2030	549,944.66	November 2031	229,385.42	August 2033	15,542.24
March 2030	531,698.55	December 2031	217,061.18	September 2033	7,465.33
April 2030	513,780.55	January 2032	204,973.11	October 2033 and thereafter	0.00
May 2030	496,185.61	February 2032	193,117.50		
June 2030	478,908.77	March 2032	181,490.69		

Aggregate Group 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	\$155,908,000.00	March 2014	\$126,345,823.68	August 2016	\$ 86,954,746.28
November 2011	155,483,554.18	April 2014	124,849,198.34	September 2016	85,735,320.64
December 2011	155,013,220.33	May 2014	123,363,057.05	October 2016	84,524,523.16
January 2012	154,497,178.77	June 2014	121,887,329.73	November 2016	83,322,295.96
February 2012	153,935,639.39	July 2014	120,421,946.78	December 2016	82,128,581.53
March 2012	153,328,841.57	August 2014	118,966,839.04	January 2017	80,943,322.75
April 2012	152,677,054.03	September 2014	117,521,937.81	February 2017	79,766,462.86
May 2012	151,980,574.70	October 2014	116,087,174.84	March 2017	78,597,945.48
June 2012	151,239,730.51	November 2014	114,662,482.33	April 2017	77,437,714.61
July 2012	150,454,877.17	December 2014	113,247,792.92	May 2017	76,285,714.61
August 2012	149,626,398.94	January 2015	111,843,039.70	June 2017	75,141,890.20
September 2012	148,754,708.31	February 2015	110,448,156.19	July 2017	74,006,186.47
October 2012	147,840,245.71	March 2015	109,063,076.35	August 2017	72,878,548.87
November 2012	146,883,479.16	April 2015	107,687,734.58	September 2017	71,758,923.21
December 2012	145,884,903.88	May 2015	106,322,065.70	October 2017	70,647,255.66
January 2013	144,845,041.90	June 2015	104,966,004.97	November 2017	69,543,492.73
February 2013	143,764,441.62	July 2015	103,619,488.06	December 2017	68,447,581.30
March 2013	142,643,677.35	August 2015	102,282,451.07	January 2018	67,359,468.59
April 2013	141,483,348.79	September 2015	100,954,830.52	February 2018	66,279,102.16
May 2013	140,284,080.53	October 2015	99,636,563.35	March 2018	65,206,429.93
June 2013	139,046,521.50	November 2015	98,327,586.91	April 2018	64,141,400.15
July 2013	137,771,344.40	December 2015	97,027,838.97	May 2018	63,083,961.41
August 2013	136,459,245.06	January 2016	95,737,257.69	June 2018	62,034,062.65
September 2013	135,110,941.86	February 2016	94,455,781.65	July 2018	60,991,653.14
October 2013	133,727,175.04	March 2016	93,183,349.83	August 2018	59,956,682.48
November 2013	132,308,706.05	April 2016	91,919,901.61	September 2018	58,929,100.61
December 2013	130,856,316.83	May 2016	90,665,376.78	October 2018	57,908,857.79
January 2014	129,370,809.10	June 2016	89,419,715.50	November 2018	56,895,904.61
February 2014	127,853,003.60	July 2016	88,182,858.35	December 2018	55,890,191.99

Aggregate Group (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
January 2019	\$ 54,891,671.17	August 2023	\$ 19,228,192.82	March 2028	\$ 6,311,141.64
February 2019	53,900,293.70	September 2023 . . .	18,855,440.42	April 2028	6,179,238.66
March 2019	52,916,011.47	October 2023	18,489,531.18	May 2028	6,049,859.98
April 2019	51,938,776.67	November 2023	18,130,343.59	June 2028	5,922,959.61
May 2019	50,975,292.06	December 2023	17,777,758.24	July 2028	5,798,492.38
June 2019	50,029,028.95	January 2024	17,431,657.81	August 2028	5,676,413.90
July 2019	49,099,686.83	February 2024	17,091,927.01	September 2028 . . .	5,556,680.58
August 2019	48,186,970.37	March 2024	16,758,452.56	October 2028	5,439,249.60
September 2019 . . .	47,290,589.29	April 2024	16,431,123.15	November 2028	5,324,078.89
October 2019	46,410,258.32	May 2024	16,109,829.40	December 2028	5,211,127.13
November 2019	45,545,697.06	June 2024	15,794,463.84	January 2029	5,100,353.73
December 2019	44,696,629.95	July 2024	15,484,920.86	February 2029	4,991,718.82
January 2020	43,862,786.16	August 2024	15,181,096.70	March 2029	4,885,183.24
February 2020	43,043,899.51	September 2024 . . .	14,882,889.40	April 2029	4,780,708.52
March 2020	42,239,708.39	October 2024	14,590,198.79	May 2029	4,678,256.87
April 2020	41,449,955.70	November 2024	14,302,926.42	June 2029	4,577,791.17
May 2020	40,674,388.75	December 2024	14,020,975.58	July 2029	4,479,274.97
June 2020	39,912,759.21	January 2025	13,744,251.23	August 2029	4,382,672.46
July 2020	39,164,823.01	February 2025	13,472,659.99	September 2029 . . .	4,287,948.46
August 2020	38,430,340.28	March 2025	13,206,110.12	October 2029	4,195,068.42
September 2020 . . .	37,709,075.29	April 2025	12,944,511.47	November 2029	4,103,998.41
October 2020	37,000,796.35	May 2025	12,687,775.47	December 2029	4,014,705.10
November 2020	36,305,275.78	June 2025	12,435,815.09	January 2030	3,927,155.75
December 2020	35,622,289.81	July 2025	12,188,544.82	February 2030	3,841,318.20
January 2021	34,951,618.52	August 2025	11,945,880.65	March 2030	3,757,160.87
February 2021	34,293,045.79	September 2025 . . .	11,707,740.03	April 2030	3,674,652.74
March 2021	33,646,359.21	October 2025	11,474,041.86	May 2030	3,593,763.34
April 2021	33,011,350.05	November 2025	11,244,706.46	June 2030	3,514,462.74
May 2021	32,387,813.17	December 2025	11,019,655.53	July 2030	3,436,721.56
June 2021	31,775,546.96	January 2026	10,798,812.15	August 2030	3,360,510.93
July 2021	31,174,353.30	February 2026	10,582,100.75	September 2030 . . .	3,285,802.49
August 2021	30,584,037.48	March 2026	10,369,447.08	October 2030	3,212,568.41
September 2021 . . .	30,004,408.16	April 2026	10,160,778.18	November 2030	3,140,781.33
October 2021	29,435,277.29	May 2026	9,956,022.38	December 2030	3,070,414.40
November 2021	28,876,460.07	June 2026	9,755,109.27	January 2031	3,001,441.24
December 2021	28,327,774.90	July 2026	9,557,969.65	February 2031	2,933,835.94
January 2022	27,789,043.30	August 2026	9,364,535.56	March 2031	2,867,573.05
February 2022	27,260,089.89	September 2026 . . .	9,174,740.22	April 2031	2,802,627.60
March 2022	26,740,742.32	October 2026	8,988,518.02	May 2031	2,738,975.04
April 2022	26,230,831.21	November 2026	8,805,804.51	June 2031	2,676,591.27
May 2022	25,730,190.11	December 2026	8,626,536.36	July 2031	2,615,452.62
June 2022	25,238,655.45	January 2027	8,450,651.36	August 2031	2,555,535.85
July 2022	24,756,066.50	February 2027	8,278,088.39	September 2031 . . .	2,496,818.13
August 2022	24,282,265.29	March 2027	8,108,787.41	October 2031	2,439,277.05
September 2022 . . .	23,817,096.60	April 2027	7,942,689.42	November 2031	2,382,890.60
October 2022	23,360,407.89	May 2027	7,779,736.48	December 2031	2,327,637.15
November 2022	22,912,049.26	June 2027	7,619,871.65	January 2032	2,273,495.48
December 2022	22,471,873.41	July 2027	7,463,039.00	February 2032	2,220,444.73
January 2023	22,039,735.59	August 2027	7,309,183.58	March 2032	2,168,464.44
February 2023	21,615,493.56	September 2027 . . .	7,158,251.41	April 2032	2,117,534.50
March 2023	21,199,007.54	October 2027	7,010,189.47	May 2032	2,067,635.17
April 2023	20,790,140.19	November 2027	6,864,945.66	June 2032	2,018,747.06
May 2023	20,388,756.52	December 2027	6,722,468.80	July 2032	1,970,851.13
June 2023	19,994,723.91	January 2028	6,582,708.62	August 2032	1,923,928.70
July 2023	19,607,912.03	February 2028	6,445,615.74	September 2032 . . .	1,877,961.40

Aggregate Group (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 2032	\$ 1,832,931.22	October 2035	\$ 707,692.58	October 2038	\$ 199,047.78
November 2032	1,788,820.45	November 2035	687,221.28	November 2038	190,189.51
December 2032	1,745,611.71	December 2035	667,198.38	December 2038	181,547.60
January 2033	1,703,287.94	January 2036	647,615.11	January 2039	173,117.59
February 2033	1,661,832.39	February 2036	628,462.83	February 2039	164,895.12
March 2033	1,621,228.60	March 2036	609,733.08	March 2039	156,875.90
April 2033	1,581,460.41	April 2036	591,417.56	April 2039	149,055.74
May 2033	1,542,511.97	May 2036	573,508.11	May 2039	141,430.50
June 2033	1,504,367.70	June 2036	555,996.72	June 2039	133,996.15
July 2033	1,467,012.31	July 2036	538,875.54	July 2039	126,748.71
August 2033	1,430,430.78	August 2036	522,136.86	August 2039	119,684.30
September 2033	1,394,608.37	September 2036	505,773.12	September 2039	112,799.09
October 2033	1,359,530.61	October 2036	489,776.89	October 2039	106,089.34
November 2033	1,325,183.29	November 2036	474,140.88	November 2039	99,551.38
December 2033	1,291,552.46	December 2036	458,857.94	December 2039	93,181.61
January 2034	1,258,624.41	January 2037	443,921.05	January 2040	86,976.49
February 2034	1,226,385.70	February 2037	429,323.32	February 2040	80,932.56
March 2034	1,194,823.13	March 2037	415,057.99	March 2040	75,046.42
April 2034	1,163,923.73	April 2037	401,118.43	April 2040	69,314.73
May 2034	1,133,674.77	May 2037	387,498.12	May 2040	63,734.23
June 2034	1,104,063.76	June 2037	374,190.68	June 2040	58,301.71
July 2034	1,075,078.44	July 2037	361,189.84	July 2040	53,014.02
August 2034	1,046,706.76	August 2037	348,489.45	August 2040	47,868.08
September 2034	1,018,936.90	September 2037	336,083.47	September 2040	42,860.86
October 2034	991,757.25	October 2037	323,965.98	October 2040	37,989.40
November 2034	965,156.42	November 2037	312,131.16	November 2040	33,250.79
December 2034	939,123.23	December 2037	300,573.32	December 2040	28,642.18
January 2035	913,646.69	January 2038	289,286.85	January 2041	24,160.77
February 2035	888,716.03	February 2038	278,266.27	February 2041	19,803.82
March 2035	864,320.67	March 2038	267,506.18	March 2041	15,568.64
April 2035	840,450.22	April 2038	257,001.31	April 2041	11,452.60
May 2035	817,094.48	May 2038	246,746.46	May 2041	7,453.11
June 2035	794,243.45	June 2038	236,736.54	June 2041	3,567.63
July 2035	771,887.30	July 2038	226,966.57	July 2041 and thereafter	0.00
August 2035	750,016.38	August 2038	217,431.64		
September 2035	728,621.24	September 2038	208,126.95		

MA 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	\$19,035,000.00	December 2012	\$16,013,743.78	February 2014	\$13,375,475.62
November 2011	18,805,390.28	January 2013	15,813,188.79	March 2014	13,200,400.16
December 2011	18,577,984.67	February 2013	15,614,566.84	April 2014	13,027,019.72
January 2012	18,352,762.62	March 2013	15,417,859.89	May 2014	12,855,318.46
February 2012	18,129,703.77	April 2013	15,223,050.05	June 2014	12,685,280.67
March 2012	17,908,787.94	May 2013	15,030,119.61	July 2014	12,516,890.80
April 2012	17,689,995.15	June 2013	14,839,051.02	August 2014	12,350,133.44
May 2012	17,473,305.59	July 2013	14,649,826.89	September 2014	12,184,993.33
June 2012	17,258,699.65	August 2013	14,462,429.99	October 2014	12,021,455.33
July 2012	17,046,157.88	September 2013	14,276,843.26	November 2014	11,859,504.46
August 2012	16,835,661.03	October 2013	14,093,049.78	December 2014	11,699,125.87
September 2012	16,627,190.01	November 2013	13,911,032.80	January 2015	11,540,304.85
October 2012	16,420,725.92	December 2013	13,730,775.72	February 2015	11,383,026.82
November 2012	16,216,250.03	January 2014	13,552,262.09	March 2015	11,227,277.35

MA Class (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 2015	\$11,073,042.12	November 2019	\$ 4,695,119.87	June 2024	\$ 1,751,419.95
May 2015	10,920,306.97	December 2019	4,616,801.16	July 2024	1,717,692.99
June 2015	10,769,057.85	January 2020	4,539,645.73	August 2024	1,684,493.30
July 2015	10,619,280.85	February 2020	4,463,637.13	September 2024	1,651,813.26
August 2015	10,470,962.18	March 2020	4,388,759.15	October 2024	1,619,645.34
September 2015	10,324,088.19	April 2020	4,314,995.80	November 2024	1,587,982.14
October 2015	10,178,645.34	May 2020	4,242,331.30	December 2024	1,556,816.34
November 2015	10,034,620.23	June 2020	4,170,750.10	January 2025	1,526,140.73
December 2015	9,891,999.58	July 2020	4,100,236.86	February 2025	1,495,948.21
January 2016	9,750,770.24	August 2020	4,030,776.46	March 2025	1,466,231.77
February 2016	9,610,919.16	September 2020	3,962,353.98	April 2025	1,436,984.49
March 2016	9,472,433.43	October 2020	3,894,954.70	May 2025	1,408,199.57
April 2016	9,335,300.26	November 2020	3,828,564.12	June 2025	1,379,870.28
May 2016	9,199,506.96	December 2020	3,763,167.93	July 2025	1,351,990.00
June 2016	9,065,040.98	January 2021	3,698,752.02	August 2025	1,324,552.20
July 2016	8,931,889.87	February 2021	3,635,302.47	September 2025	1,297,550.44
August 2016	8,800,041.30	March 2021	3,572,805.56	October 2025	1,270,978.36
September 2016	8,669,483.06	April 2021	3,511,247.76	November 2025	1,244,829.71
October 2016	8,540,203.04	May 2021	3,450,615.72	December 2025	1,219,098.31
November 2016	8,412,189.26	June 2021	3,390,896.29	January 2026	1,193,778.07
December 2016	8,285,429.84	July 2021	3,332,076.48	February 2026	1,168,863.00
January 2017	8,159,913.01	August 2021	3,274,143.50	March 2026	1,144,347.17
February 2017	8,035,627.11	September 2021	3,217,084.72	April 2026	1,120,224.75
March 2017	7,912,560.58	October 2021	3,160,887.70	May 2026	1,096,489.99
April 2017	7,790,701.98	November 2021	3,105,540.16	June 2026	1,073,137.21
May 2017	7,670,039.98	December 2021	3,051,029.99	July 2026	1,050,160.83
June 2017	7,550,563.34	January 2022	2,997,345.27	August 2026	1,027,555.33
July 2017	7,432,260.93	February 2022	2,944,474.21	September 2026	1,005,315.27
August 2017	7,315,121.72	March 2022	2,892,405.22	October 2026	983,435.29
September 2017	7,199,134.79	April 2022	2,841,126.84	November 2026	961,910.11
October 2017	7,084,289.31	May 2022	2,790,627.79	December 2026	940,734.51
November 2017	6,970,812.17	June 2022	2,740,896.93	January 2027	919,903.36
December 2017	6,858,993.12	July 2022	2,691,923.29	February 2027	899,411.60
January 2018	6,748,808.91	August 2022	2,643,696.04	March 2027	879,254.23
February 2018	6,640,236.59	September 2022	2,596,204.51	April 2027	859,426.32
March 2018	6,533,253.55	October 2022	2,549,438.17	May 2027	839,923.02
April 2018	6,427,837.47	November 2022	2,503,386.64	June 2027	820,739.55
May 2018	6,323,966.35	December 2022	2,458,039.68	July 2027	801,871.19
June 2018	6,221,618.49	January 2023	2,413,387.20	August 2027	783,313.28
July 2018	6,120,772.48	February 2023	2,369,419.24	September 2027	765,061.24
August 2018	6,021,407.22	March 2023	2,326,126.00	October 2027	747,110.55
September 2018	5,923,501.88	April 2023	2,283,497.79	November 2027	729,456.75
October 2018	5,827,035.94	May 2023	2,241,525.06	December 2027	712,095.45
November 2018	5,731,989.15	June 2023	2,200,198.41	January 2028	695,022.31
December 2018	5,638,341.53	July 2023	2,159,508.55	February 2028	678,233.06
January 2019	5,546,073.39	August 2023	2,119,446.33	March 2028	661,723.49
February 2019	5,455,165.31	September 2023	2,080,002.73	April 2028	645,489.44
March 2019	5,365,598.13	October 2023	2,041,168.85	May 2028	629,526.83
April 2019	5,277,352.96	November 2023	2,002,935.91	June 2028	613,831.61
May 2019	5,190,411.17	December 2023	1,965,295.27	July 2028	598,399.81
June 2019	5,104,754.38	January 2024	1,928,238.39	August 2028	583,227.51
July 2019	5,020,364.47	February 2024	1,891,756.85	September 2028	568,310.84
August 2019	4,937,223.57	March 2024	1,855,842.36	October 2028	553,645.99
September 2019	4,855,314.05	April 2024	1,820,486.74	November 2028	539,229.20
October 2019	4,774,618.53	May 2024	1,785,681.92	December 2028	525,056.77

MA Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
January 2029	\$ 511,125.04	October 2030	\$ 268,214.17	July 2032	\$ 101,891.53
February 2029	497,430.41	November 2030	258,751.49	August 2032	95,494.05
March 2029	483,969.34	December 2030	249,458.46	September 2032	89,218.98
April 2029	470,738.32	January 2031	240,332.48	October 2032	83,064.42
May 2029	457,733.91	February 2031	231,371.00	November 2032	77,028.48
June 2029	444,952.70	March 2031	222,571.51	December 2032	71,109.31
July 2029	432,391.34	April 2031	213,931.53	January 2033	65,305.07
August 2029	420,046.53	May 2031	205,448.61	February 2033	59,613.97
September 2029	407,915.01	June 2031	197,120.35	March 2033	54,034.23
October 2029	395,993.57	July 2031	188,944.37	April 2033	48,564.10
November 2029	384,279.05	August 2031	180,918.33	May 2033	43,201.86
December 2029	372,768.32	September 2031	173,039.93	June 2033	37,945.81
January 2030	361,458.31	October 2031	165,306.89	July 2033	32,794.27
February 2030	350,345.98	November 2031	157,716.97	August 2033	27,745.59
March 2030	339,428.35	December 2031	150,267.96	September 2033	22,798.14
April 2030	328,702.47	January 2032	142,957.69	October 2033	17,950.33
May 2030	318,165.44	February 2032	135,784.01	November 2033	13,200.57
June 2030	307,814.39	March 2032	128,744.81	December 2033	8,547.30
July 2030	297,646.50	April 2032	121,838.00	January 2034	3,988.99
August 2030	287,658.99	May 2032	115,061.53	February 2034 and thereafter	0.00
September 2030	277,849.11	June 2032	108,413.37		

CB 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	\$23,052,000.00	March 2014	\$15,878,557.11	August 2016	\$10,344,535.75
November 2011	22,772,701.61	April 2014	15,662,738.10	September 2016	10,178,378.71
December 2011	22,495,860.66	May 2014	15,448,842.53	October 2016	10,013,725.57
January 2012	22,221,456.51	June 2014	15,236,854.19	November 2016	9,850,563.59
February 2012	21,949,468.70	July 2014	15,026,757.00	December 2016	9,688,880.13
March 2012	21,679,876.93	August 2014	14,818,535.01	January 2017	9,528,662.67
April 2012	21,412,661.08	September 2014	14,612,172.40	February 2017	9,369,898.79
May 2012	21,147,801.18	October 2014	14,407,653.49	March 2017	9,212,576.16
June 2012	20,885,277.44	November 2014	14,204,962.72	April 2017	9,056,682.57
July 2012	20,625,070.22	December 2014	14,004,084.67	May 2017	8,902,205.90
August 2012	20,367,160.06	January 2015	13,805,004.04	June 2017	8,749,134.13
September 2012	20,111,527.64	February 2015	13,607,705.66	July 2017	8,597,662.38
October 2012	19,858,153.82	March 2015	13,412,174.48	August 2017	8,448,500.35
November 2012	19,607,019.61	April 2015	13,218,395.58	September 2017	8,301,614.78
December 2012	19,358,106.17	May 2015	13,026,354.17	October 2017	8,156,972.86
January 2013	19,111,394.83	June 2015	12,836,035.57	November 2017	8,014,542.26
February 2013	18,866,867.06	July 2015	12,647,425.22	December 2017	7,874,291.09
March 2013	18,624,504.50	August 2015	12,460,508.70	January 2018	7,736,187.91
April 2013	18,384,288.92	September 2015	12,275,271.69	February 2018	7,600,201.72
May 2013	18,146,202.27	October 2015	12,091,700.00	March 2018	7,466,301.95
June 2013	17,910,226.62	November 2015	11,909,779.55	April 2018	7,334,458.47
July 2013	17,676,344.20	December 2015	11,729,496.38	May 2018	7,204,641.55
August 2013	17,444,537.40	January 2016	11,550,836.65	June 2018	7,076,821.90
September 2013	17,214,788.74	February 2016	11,373,786.63	July 2018	6,950,970.63
October 2013	16,987,080.88	March 2016	11,198,332.70	August 2018	6,827,059.25
November 2013	16,761,396.64	April 2016	11,024,461.36	September 2018	6,705,059.68
December 2013	16,537,718.98	May 2016	10,852,159.22	October 2018	6,584,944.22
January 2014	16,316,030.99	June 2016	10,681,413.00	November 2018	6,466,685.57
February 2014	16,096,315.91	July 2016	10,512,209.53	December 2018	6,350,256.81

CB Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
January 2019	\$ 6,235,631.40	March 2023	\$ 2,312,874.29	May 2027	\$ 604,298.85
February 2019	6,122,783.17	April 2023	2,262,429.32	June 2027	583,266.16
March 2019	6,011,686.32	May 2023	2,212,818.63	July 2027	562,620.29
April 2019	5,902,315.40	June 2023	2,164,029.75	August 2027	542,355.20
May 2019	5,794,645.33	July 2023	2,116,050.37	September 2027	522,464.94
June 2019	5,688,651.39	August 2023	2,068,868.38	October 2027	502,943.64
July 2019	5,584,309.19	September 2023	2,022,471.82	November 2027	483,785.52
August 2019	5,481,594.69	October 2023	1,976,848.91	December 2027	464,984.89
September 2019	5,380,484.19	November 2023	1,931,988.04	January 2028	446,536.13
October 2019	5,280,954.32	December 2023	1,887,877.76	February 2028	428,433.71
November 2019	5,182,982.04	January 2024	1,844,506.79	March 2028	410,672.18
December 2019	5,086,544.64	February 2024	1,801,864.01	April 2028	393,246.18
January 2020	4,991,619.72	March 2024	1,759,938.45	May 2028	376,150.40
February 2020	4,898,185.20	April 2024	1,718,719.31	June 2028	359,883.44
March 2020	4,806,219.31	May 2024	1,678,195.94	July 2028	343,925.56
April 2020	4,715,700.58	June 2024	1,638,357.85	August 2028	328,271.88
May 2020	4,626,607.86	July 2024	1,599,194.68	September 2028	312,917.59
June 2020	4,538,920.29	August 2024	1,560,696.23	October 2028	297,857.94
July 2020	4,452,617.30	September 2024	1,522,852.46	November 2028	283,088.26
August 2020	4,367,678.61	October 2024	1,485,653.45	December 2028	268,603.94
September 2020	4,284,084.23	November 2024	1,449,089.43	January 2029	254,453.28
October 2020	4,201,814.45	December 2024	1,413,150.78	February 2029	240,577.84
November 2020	4,120,849.84	January 2025	1,377,828.01	March 2029	226,973.23
December 2020	4,041,171.24	February 2025	1,343,111.77	April 2029	213,635.13
January 2021	3,962,759.77	March 2025	1,308,992.84	May 2029	200,559.29
February 2021	3,885,596.80	April 2025	1,275,462.14	June 2029	187,741.50
March 2021	3,809,663.99	May 2025	1,242,510.71	July 2029	175,177.64
April 2021	3,734,943.23	June 2025	1,210,129.72	August 2029	162,863.63
May 2021	3,661,416.68	July 2025	1,178,310.48	September 2029	150,795.46
June 2021	3,589,066.76	August 2025	1,147,044.41	October 2029	138,969.17
July 2021	3,517,876.13	September 2025	1,116,323.07	November 2029	127,380.87
August 2021	3,447,827.69	October 2025	1,086,138.12	December 2029	116,026.72
September 2021	3,378,904.59	November 2025	1,056,481.36	January 2030	104,902.94
October 2021	3,311,090.22	December 2025	1,027,344.70	February 2030	94,005.81
November 2021	3,244,368.19	January 2026	998,720.16	March 2030	83,331.65
December 2021	3,178,722.37	February 2026	970,599.89	April 2030	72,876.85
January 2022	3,114,136.83	March 2026	942,976.14	May 2030	62,637.85
February 2022	3,050,595.89	April 2026	915,841.28	June 2030	52,611.14
March 2022	2,988,084.08	May 2026	889,187.79	July 2030	42,793.26
April 2022	2,926,586.14	June 2026	863,008.26	August 2030	33,180.81
May 2022	2,866,087.05	July 2026	837,295.38	September 2030	25,898.33
June 2022	2,806,571.98	August 2026	812,041.95	October 2030	18,768.93
July 2022	2,748,026.33	September 2026	787,240.88	November 2030	11,790.10
August 2022	2,690,435.70	October 2026	762,885.17	December 2030	4,959.38
September 2022	2,633,785.89	November 2026	738,967.93	January 2031	885.72
October 2022	2,578,062.90	December 2026	715,482.37	February 2031	566.37
November 2022	2,523,252.94	January 2027	692,421.79	March 2031	265.42
December 2022	2,469,342.41	February 2027	669,779.60	April 2031 and thereafter	0.00
January 2023	2,416,317.90	March 2027	647,549.30		
February 2023	2,364,166.20	April 2027	625,724.49		

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.

\$1,058,931,204



Guaranteed REMIC
Pass-Through Certificates

Fannie Mae REMIC Trust 2011-118

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Prospectus Supplement

Citigroup

October 24, 2011