

Supplement
(To Prospectus Supplement dated November 23, 2011)

\$849,247,481



Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2011-126

This is a supplement to the prospectus supplement dated November 23, 2011 (the "Prospectus Supplement"). If we use a capitalized term in this supplement without defining it, you will find the definition of that term in the Prospectus Supplement.

The Final Principal Balance Schedule for Aggregate Group I is set forth on the following pages and supersedes the Preliminary Principal Balance Schedule beginning on page B-1 of the Prospectus Supplement. We note that the Final Principal Balance Schedule for Aggregate Group I is identical to the Preliminary Principal Balance Schedule.

Carefully consider the risk factors starting on page S-10 of the 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.

The certificates, together with any interest thereon, are not guaranteed by the United States and do not constitute a debt or obligation of the United States or any of its agencies or instrumentalities 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.

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The date of this supplement is November 28, 2011

Final Principal Balance Schedule

Aggregate Group I Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$111,663,564.00	March 2016	\$ 57,192,764.38	July 2020	\$ 22,383,878.10
December 2011	111,109,849.03	April 2016	56,268,392.67	August 2020	21,966,255.11
January 2012	110,512,907.36	May 2016	55,354,571.67	September 2020 . . .	21,556,086.79
February 2012	109,873,167.23	June 2016	54,451,184.96	October 2020	21,153,243.61
March 2012	109,191,101.48	July 2016	53,558,117.33	November 2020 . . .	20,757,598.29
April 2012	108,467,226.97	August 2016	52,675,254.86	December 2020 . . .	20,369,025.68
May 2012	107,702,104.10	September 2016 . . .	51,802,484.85	January 2021	19,987,402.79
June 2012	106,896,336.08	October 2016	50,939,695.81	February 2021	19,612,608.72
July 2012	106,050,568.24	November 2016	50,086,777.48	March 2021	19,244,524.65
August 2012	105,165,487.23	December 2016	49,243,620.79	April 2021	18,883,033.78
September 2012 . . .	104,241,820.13	January 2017	48,410,117.84	May 2021	18,528,021.31
October 2012	103,280,333.51	February 2017	47,586,161.92	June 2021	18,179,374.39
November 2012	102,281,832.40	March 2017	46,771,647.48	July 2021	17,836,982.12
December 2012	101,247,159.22	April 2017	45,966,470.08	August 2021	17,500,735.49
January 2013	100,177,192.60	May 2017	45,170,526.46	September 2021 . . .	17,170,527.36
February 2013	99,072,846.16	June 2017	44,383,714.45	October 2021	16,846,252.40
March 2013	97,935,067.24	July 2017	43,605,933.00	November 2021 . . .	16,527,807.10
April 2013	96,764,835.55	August 2017	42,837,082.16	December 2021 . . .	16,215,089.73
May 2013	95,563,161.74	September 2017 . . .	42,077,063.05	January 2022	15,908,000.30
June 2013	94,331,085.98	October 2017	41,325,777.89	February 2022	15,606,440.50
July 2013	93,069,676.42	November 2017	40,583,129.93	March 2022	15,310,313.76
August 2013	91,780,027.63	December 2017	39,849,023.50	April 2022	15,019,525.11
September 2013 . . .	90,463,259.01	January 2018	39,123,363.96	May 2022	14,733,981.24
October 2013	89,161,358.35	February 2018	38,409,189.25	June 2022	14,453,590.44
November 2013	87,874,162.48	March 2018	37,707,596.69	July 2022	14,178,262.55
December 2013	86,601,510.00	April 2018	37,018,369.53	August 2022	13,907,908.98
January 2014	85,343,241.23	May 2018	36,341,294.66	September 2022 . . .	13,642,442.64
February 2014	84,099,198.23	June 2018	35,676,162.60	October 2022	13,381,777.95
March 2014	82,869,224.79	July 2018	35,022,767.45	November 2022 . . .	13,125,830.79
April 2014	81,653,166.35	August 2018	34,380,906.77	December 2022 . . .	12,874,518.49
May 2014	80,450,870.04	September 2018 . . .	33,750,381.59	January 2023	12,627,759.80
June 2014	79,262,184.65	October 2018	33,130,996.30	February 2023	12,385,474.85
July 2014	78,086,960.59	November 2018	32,522,558.63	March 2023	12,147,585.16
August 2014	76,925,049.90	December 2018	31,924,879.57	April 2023	11,914,013.58
September 2014 . . .	75,776,306.22	January 2019	31,337,773.33	May 2023	11,684,684.32
October 2014	74,640,584.76	February 2019	30,761,057.26	June 2023	11,459,522.85
November 2014	73,517,742.31	March 2019	30,194,551.84	July 2023	11,238,455.95
December 2014	72,407,637.21	April 2019	29,638,080.59	August 2023	11,021,411.65
January 2015	71,310,129.33	May 2019	29,091,470.04	September 2023 . . .	10,808,319.22
February 2015	70,225,080.05	June 2019	28,554,549.67	October 2023	10,599,109.15
March 2015	69,152,352.26	July 2019	28,027,151.85	November 2023 . . .	10,393,713.11
April 2015	68,091,810.33	August 2019	27,509,111.82	December 2023 . . .	10,192,063.97
May 2015	67,043,320.09	September 2019 . . .	27,000,267.61	January 2024	9,994,095.74
June 2015	66,006,748.84	October 2019	26,500,460.03	February 2024	9,799,743.58
July 2015	64,981,965.31	November 2019	26,009,532.58	March 2024	9,608,943.75
August 2015	63,968,839.65	December 2019	25,527,331.44	April 2024	9,421,633.61
September 2015 . . .	62,967,243.40	January 2020	25,053,705.41	May 2024	9,237,751.62
October 2015	61,977,049.53	February 2020	24,588,505.84	June 2024	9,057,237.29
November 2015	60,998,132.35	March 2020	24,131,586.65	July 2024	8,880,031.15
December 2015	60,030,367.55	April 2020	23,682,804.24	August 2024	8,706,074.80
January 2016	59,073,632.15	May 2020	23,242,017.45	September 2024 . . .	8,535,310.82
February 2016	58,127,804.54	June 2020	22,809,087.53	October 2024	8,367,682.77

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2024	\$ 8,203,135.22	June 2029	\$ 2,616,020.53	January 2034	\$ 699,258.71
December 2024	8,041,613.67	July 2029	2,559,212.06	February 2034	680,626.12
January 2025	7,883,064.56	August 2029	2,503,501.90	March 2034	662,384.98
February 2025	7,727,435.28	September 2029 . . .	2,448,870.05	April 2034	644,527.82
March 2025	7,574,674.10	October 2029	2,395,296.85	May 2034	627,047.33
April 2025	7,424,730.20	November 2029	2,342,762.98	June 2034	609,936.34
May 2025	7,277,553.65	December 2029	2,291,249.49	July 2034	593,187.79
June 2025	7,133,095.36	January 2030	2,240,737.71	August 2034	576,794.76
July 2025	6,991,307.09	February 2030	2,191,209.36	September 2034 . . .	560,750.44
August 2025	6,852,141.46	March 2030	2,142,646.45	October 2034	545,048.17
September 2025 . . .	6,715,551.89	April 2030	2,095,031.29	November 2034	529,681.38
October 2025	6,581,492.61	May 2030	2,048,346.54	December 2034	514,643.64
November 2025	6,449,918.65	June 2030	2,002,575.15	January 2035	499,928.63
December 2025	6,320,785.81	July 2030	1,957,700.37	February 2035	485,530.14
January 2026	6,194,050.65	August 2030	1,913,705.74	March 2035	471,442.09
February 2026	6,069,670.51	September 2030 . . .	1,870,575.09	April 2035	457,658.48
March 2026	5,947,603.44	October 2030	1,828,292.56	May 2035	444,173.46
April 2026	5,827,808.24	November 2030	1,786,842.55	June 2035	430,981.24
May 2026	5,710,244.41	December 2030	1,746,209.73	July 2035	418,076.18
June 2026	5,594,872.15	January 2031	1,706,379.06	August 2035	405,452.71
July 2026	5,481,652.38	February 2031	1,667,335.76	September 2035 . . .	393,105.38
August 2026	5,370,546.66	March 2031	1,629,065.30	October 2035	381,028.83
September 2026 . . .	5,261,517.24	April 2031	1,591,553.42	November 2035	369,217.79
October 2026	5,154,527.02	May 2031	1,554,786.11	December 2035	357,667.12
November 2026	5,049,539.56	June 2031	1,518,749.61	January 2036	346,371.74
December 2026	4,946,519.03	July 2031	1,483,430.40	February 2036	335,326.66
January 2027	4,845,430.24	August 2031	1,448,815.21	March 2036	324,527.02
February 2027	4,746,238.59	September 2031 . . .	1,414,890.99	April 2036	313,968.01
March 2027	4,648,910.12	October 2031	1,381,644.93	May 2036	303,644.92
April 2027	4,553,411.43	November 2031	1,349,064.45	June 2036	293,553.14
May 2027	4,459,709.71	December 2031	1,317,137.20	July 2036	283,688.12
June 2027	4,367,772.73	January 2032	1,285,851.04	August 2036	274,045.42
July 2027	4,277,568.81	February 2032	1,255,194.03	September 2036 . . .	264,620.66
August 2027	4,189,066.83	March 2032	1,225,154.49	October 2036	255,409.55
September 2027 . . .	4,102,236.20	April 2032	1,195,720.89	November 2036	246,407.88
October 2027	4,017,046.89	May 2032	1,166,881.96	December 2036	237,611.52
November 2027	3,933,469.37	June 2032	1,138,626.59	January 2037	229,016.40
December 2027	3,851,474.63	July 2032	1,110,943.89	February 2037	220,618.55
January 2028	3,771,034.17	August 2032	1,083,823.15	March 2037	212,414.05
February 2028	3,692,119.99	September 2032 . . .	1,057,253.87	April 2037	204,399.07
March 2028	3,614,704.59	October 2032	1,031,225.72	May 2037	196,569.83
April 2028	3,538,760.91	November 2032	1,005,728.57	June 2037	188,922.65
May 2028	3,464,262.42	December 2032	980,752.46	July 2037	181,453.89
June 2028	3,391,183.01	January 2033	956,287.61	August 2037	174,159.99
July 2028	3,319,497.04	February 2033	932,324.42	September 2037 . . .	167,037.46
August 2028	3,249,179.33	March 2033	908,853.45	October 2037	160,082.87
September 2028 . . .	3,180,205.13	April 2033	885,865.46	November 2037	153,292.84
October 2028	3,112,550.11	May 2033	863,351.33	December 2037	146,664.08
November 2028	3,046,190.41	June 2033	841,302.14	January 2038	140,193.34
December 2028	2,981,102.54	July 2033	819,709.11	February 2038	133,877.44
January 2029	2,917,263.44	August 2033	798,563.63	March 2038	127,713.26
February 2029	2,854,650.47	September 2033 . . .	777,857.25	April 2038	121,697.73
March 2029	2,793,241.37	October 2033	757,581.65	May 2038	115,827.84
April 2029	2,733,014.27	November 2033	737,728.68	June 2038	110,100.64
May 2029	2,673,947.69	December 2033	718,290.32	July 2038	104,513.24

Aggregate Group I (Continued)

<u>Distribution Date</u>		<u>Planned Balance</u>	<u>Distribution Date</u>		<u>Planned Balance</u>	<u>Distribution Date</u>		<u>Planned Balance</u>
August 2038	\$	99,062.79	May 2039	\$	55,728.22	February 2040	\$	21,433.25
September 2038 . . .		93,746.50	June 2039		51,502.22	March 2040		18,110.24
October 2038		88,561.64	July 2039		47,385.21	April 2040		14,877.34
November 2038		83,505.52	August 2039		43,374.93	May 2040		11,732.64
December 2038		78,575.51	September 2039 . . .		39,469.17	June 2040		8,674.28
January 2039		73,769.02	October 2039		35,665.75	July 2040		5,700.41
February 2039		69,083.51	November 2039		31,962.52	August 2040		2,809.25
March 2039		64,516.50	December 2039		28,357.39	September 2040 and thereafter		0.00
April 2039		60,065.53	January 2040		24,848.31			

\$849,247,481



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2011-126**

The Certificates

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

Payments to Certificateholders

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

- interest accrued on the balance of your certificate, and
- principal to the extent available for payment on your class.

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

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

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
AB	1	\$ 1,000,000	SEQ	2.00000%	FIX	3136A2 V J 9	June 2040
AD	1	46,997,000	SEQ	2.50000	FIX	3136A2 VK 6	June 2040
AO	1	100,000	SEQ	0.00000	PO	3136A2 VL 4	December 2041
AN	1	6,547,521	SEQ	2.52757	FIX	3136A2 VM 2	December 2041
F	1	91,453,852	PT	(2)	FLT	3136A2 VN 0	December 2041
S	1	91,453,852(3)	NTL	(2)	INV/IO	3136A2 VP 5	December 2041
EC	2	54,000,000	SEQ	2.00000	FIX	3136A2 VQ 3	April 2040
ED	2	6,500,000	SEQ	2.25000	FIX	3136A2 VR 1	April 2040
EG	2	18,500,000	SEQ	2.50000	FIX	3136A2 VS 9	April 2040
CJ	2	8,552,288	SEQ	2.00000	FIX	3136A2 VT 7	December 2041
AQ	2	3,249,179	SEQ	2.50000	FIX	3136A2 VU 4	December 2041
FG	2	89,317,762	PT	(2)	FLT	3136A2 VV 2	December 2041
SG(4)	2	89,317,762(3)	NTL	(2)	INV/IO	3136A2 VW 0	December 2041
FQ	2	17,934,284	PT	(2)	FLT	3136A2 VX 8	December 2041
SQ(4)	2	17,934,284(3)	NTL	(2)	INV/IO	3136A2 VY 6	December 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 SM, CM, CN, CP, C, QC, QE, QH, Q, QB and QD 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 (other than the KM and KN Classes) from time to time in negotiated transactions at varying prices. We expect the settlement date to be November 30, 2011. See “Plan of Distribution” in this prospectus supplement.

Carefully consider the risk factors 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.

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November 23, 2011

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
FJ	3	\$149,781,048	PT	(2)	FLT	3136A2 V Z3	December 2041
SJ	3	149,781,048(3)	NTL	(2)	INV/IO	3136A2 WA7	December 2041
KA	3	96,620,011	PAC	4.00000%	FIX	3136A2 WB5	April 2040
KB	3	15,043,553	PAC	4.00000	FIX	3136A2 WC3	December 2041
CL(4)	3	9,222,625	SUP	2.00000	FIX	3136A2 WD1	December 2041
KF(4)	3	9,222,625	SUP	(2)	FLT	3136A2 WE9	December 2041
KS(4)	3	9,222,625(3)	NTL	(2)	INV/IO	3136A2 WF6	December 2041
JA	3	27,085,000	PAC	2.50000	FIX	3136A2 WG4	March 2041
JB	3	1,950,104	PAC	2.50000	FIX	3136A2 WH2	December 2041
WA	3	8,790,000	SUP	2.50000	FIX	3136A2 W J8	December 2041
QA(4)	4	31,456,000	SC/PAC	1.50000	FIX	3136A2 WK5	March 2040
QI(4)	4	13,106,666(3)	NTL	6.00000	FIX/IO	3136A2 WL3	March 2040
YD	4	9,910,000	SC/PAC	4.00000	FIX	3136A2 WM1	March 2040
YF	4	3,091,544	SC/SUP	(2)	FLT	3136A2 WN9	March 2040
YS	4	1,545,772	SC/SUP	(2)	INV	3136A2 WP4	March 2040
KM	5	67,595,663	SC/PT	5.00000	FIX	3136A2 WQ2	August 2035
KN	6	73,781,650	SC/PT	5.00000	FIX	3136A2 WR0	August 2033
R		0	NPR	0	NPR	3136A2 WS8	December 2041
RL		0	NPR	0	NPR	3136A2 WT6	December 2041

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

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

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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 4, Group 5 or Group 6 Class or the R or RL Class, the disclosure documents relating to the applicable underlying REMIC and RCR certificates (the “Underlying REMIC Disclosure Documents”);
- if you are purchasing the Group 5 Class or the R or RL Class, our Prospectus for Fannie Mae Stripped Mortgage-Backed Securities dated
 - January 1, 2009, for all SMBS issued on or after January 1, 2009,
 - December 1, 2007, for all SMBS issued on or after December 1, 2007 and prior to January 1, 2009, or
 - May 1, 2002, for all other SMBS(as applicable, the “SMBS Prospectus”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

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

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

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

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

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

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

Nomura Securities International, Inc.
Prospectus Department
2 World Financial Center, Building B
New York, NY 10281
(telephone 1-212-667-1578).
mbstradesupport@us.nomura.com

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 September 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 November 1, 2011. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.

Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS*
3	Group 3 MBS
4	Class 2010-150-KD RCR Certificate
5	Group 5 SMBS Class 2007-18-AO REMIC Certificate
6	Class 2003-74-PH RCR Certificate

* Includes the Subgroup 2a MBS and the Subgroup 2b MBS.

Group 1, Group 2 and Group 3

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	\$146,098,373	5.00%	5.25% to 7.50%	241 to 360
Group 2 MBS				
<i>Subgroup 2a</i>	\$160,771,973	4.50%	4.75% to 7.00%	228 to 360
<i>Subgroup 2b</i>	\$ 37,281,540	4.50%	4.75% to 7.00%	241 to 360
Group 3 MBS	\$317,714,966	5.00%	5.25% to 7.50%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 1 MBS	\$146,098,373	360	350	6	5.370%
Group 2 MBS					
<i>Subgroup 2a</i>	\$160,771,973	360	340	12	4.990%
<i>Subgroup 2b</i>	\$ 37,281,540	360	340	12	4.990%
Group 3 MBS	\$317,714,966	360	346	8	5.392%

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 4, Group 5 and Group 6

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

Settlement Date

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

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

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

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

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

<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>
F	0.79528%	6.50%	0.55%	LIBOR + 55 basis points
S	5.70472%	5.95%	0.00%	5.95% – LIBOR
FG	0.79528%	6.50%	0.55%	LIBOR + 55 basis points
SG	5.70472%	5.95%	0.00%	5.95% – LIBOR
FQ	0.79528%	6.50%	0.55%	LIBOR + 55 basis points

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
SQ.....	5.70472%	5.95%	0.00%	5.95% – LIBOR
FJ	0.74528%	6.50%	0.50%	LIBOR + 50 basis points
SJ	5.75472%	6.00%	0.00%	6.00% – LIBOR
KF	1.39528%	6.00%	1.15%	LIBOR + 115 basis points
KS.....	4.60472%	4.85%	0.00%	4.85% – LIBOR
YF	1.39528%	6.00%	1.15%	LIBOR + 115 basis points
YS	9.20944%	9.70%	0.00%	9.70% – (2 × LIBOR)
SM	5.70472%	5.95%	0.00%	5.95% – LIBOR

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

Notional Classes

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

<u>Class</u>	
S	100% of the F Class
SG	100% of the FG Class
SQ	100% of the FQ Class
SJ	100% of the FJ Class
KS	100% of the KF Class
QI	41.6666645473% of the QA Class
SM	100% of the <i>sum</i> of the FG and FQ Classes

Distributions of Principal

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

Weighted Average Lives (years)*

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>400%</u>	<u>700%</u>	<u>1100%</u>
AB and AD	19.0	8.7	5.5	3.2	2.0	1.4
AO and AN	29.3	24.9	19.1	11.2	6.4	3.8
F and S	20.2	10.7	7.1	4.1	2.5	1.7

<u>Group 2 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>
EC, ED and EG	18.5	8.2	5.0	2.8	1.9	1.3
CJ and AQ	29.2	23.9	18.2	10.6	7.0	4.4
FG, SG, FQ, SQ and SM	19.9	10.2	6.8	3.8	2.6	1.7

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>200%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>	<u>1000%</u>	<u>1500%</u>
FJ and SJ	20.2	10.6	8.5	7.0	5.9	5.1	3.3	1.7	1.2
KA	17.4	6.9	5.2	4.3	4.3	4.3	2.9	1.6	1.1
KB	27.4	18.0	15.1	14.4	14.4	14.4	9.0	4.2	2.4
CL, KF, KS, CM, CN, CP and C	29.1	23.9	20.3	15.5	7.9	2.2	0.9	0.4	0.3
JA	17.1	6.6	5.1	5.1	5.1	5.1	3.5	1.9	1.3
JB	26.5	17.7	17.6	17.6	17.6	17.6	11.1	5.1	2.8
WA	28.5	21.3	16.8	10.5	5.8	2.4	1.1	0.6	0.4

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>215%</u>	<u>350%</u>	<u>400%</u>	<u>450%</u>	<u>500%</u>	<u>1000%</u>	<u>1500%</u>
QA, QI, QC, QE, QH, Q, QB and QD	15.9	5.6	3.3	3.3	3.3	3.3	3.3	1.4	0.6
YD	25.6	16.4	9.0	2.7	2.7	2.7	1.4	0.3	0.1
YF and YS	27.6	23.1	17.1	9.6	4.8	1.0	0.5	0.1	0.1

<u>Group 5 Class</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>500%</u>	<u>1000%</u>	<u>1500%</u>
KM	14.8	8.6	5.9	2.6	1.1	0.5

<u>Group 6 Class</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>500%</u>	<u>1000%</u>	<u>1500%</u>
KN	13.7	8.1	5.7	2.6	1.1	0.5

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

ADDITIONAL RISK FACTORS

Mortgage loans with high loan-to-value ratios may have different prepayment and default characteristics than conforming mortgage loans generally. The mortgage loans underlying the Group 1 MBS and Group 2 MBS have been refinanced under Fannie Mae's Home Affordable Refinance Program ("Fannie Mae Refi Plus") and are designated as "high loan-to-value ratio" loans, with loan-to-value ratios ranging from greater than 105% up to 125%. There is limited information regarding the default and prepayment rates for Fannie Mae Refi Plus high loan-to-value ratio loans. It is possible that these loans could experience higher rates of default and lower rates of prepayment than other conforming loans generally, and could experience higher or lower rates of default and higher or lower rates of voluntary prepayment than other high loan-to-value ratio loans not refinanced through the Fannie Mae Refi Plus initiative. We are unable to predict how these factors will affect loan performance. Accordingly, the Group 1 Classes and the Group 2 Classes may receive payments of principal more quickly or more slowly than expected, and the weighted average lives of the Group 1 Classes and the Group 2 Classes may be affected, perhaps significantly.

Payments on the Group 4, Classes also will be affected by the applicable payment priorities governing the related underlying RCR certificate. If you invest in a Group 4 Class, the rate at which you receive payments will be affected by the applicable priority sequences governing principal payments on the related underlying RCR certificate.

In particular, as described in the applicable Underlying REMIC Disclosure Document, principal payments on the Group 4 Underlying RCR Certificate are governed by principal balance schedules. As a result, the Group 4 Underlying RCR Certificate may receive principal payments faster or slower than would otherwise have been the case. In some cases, it may receive no principal payments for extended periods. Prepayments on the related mortgage loans may have occurred at rates faster or slower than the rates initially assumed. In certain high prepayment scenarios, it is possible that the effect of a principal balance schedule on the principal payments over time may be eliminated. In such a case, the Group 4 Underlying RCR Certificate would receive principal payments at rates that may vary widely from period to period. This prospectus supplement contains no information as to whether

- the Group 4 Underlying RCR Certificate has adhered to the related principal balance schedules,
- any related support classes remain outstanding, or
- the Group 4 Underlying RCR Certificate otherwise has performed as originally anticipated.

You may obtain additional information about the Group 4 Underlying RCR certificate by reviewing its current class factor in light of other information available in the related Underlying REMIC Disclosure Document. You may obtain that document from us as described on page S-3.

DESCRIPTION OF THE CERTIFICATES

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

General

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

- three groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS” and “Group 3 MBS,” and together, the “Trust MBS”),
- three groups of previously issued REMIC and RCR certificates (the “Group 4 Underlying RCR Certificate,” “Group 5 Underlying REMIC Certificate” and “Group 6 Underlying RCR Certificate,” 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, and
- certain previously issued Fannie Mae Stripped Mortgage-Backed Securities (the “Group 5 SMBS”), 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.

The Group 5 SMBS represent beneficial ownership interests in certain interest distributions on mortgage loans underlying certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS and the Fannie Mae Guaranteed Mortgage Pass-Through Certificates backing the Underlying REMIC and RCR Certificates, the “MBS”).

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

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

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

REMIC Designation	Assets	Regular Interests	Residual Interest
Lower Tier REMIC . . .	Trust MBS, Underlying REMIC and RCR Certificates and Group 5 SMBS	Interests in the Lower Tier REMIC other than the RL Class (the “Lower Tier Regular Interests”)	RL
Upper Tier REMIC . . .	Lower Tier Regular Interests	All Classes of REMIC Certificates other than the R and RL Classes	R

Fannie Mae Guaranty. For a description of our guaranties of the Certificates, the MBS, the Group 5 SMBS 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, the SMBS Prospectus and the Underlying REMIC Disclosure Documents. Our guaranties are not backed by the full faith and credit of the United States.

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

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

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

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

The Trust MBS

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

In addition, the Mortgage Loans underlying the Group 1 MBS and the Group 2 MBS have been refinanced under Fannie Mae Refi Plus and are designated as “high loan-to-value ratio” loans, with loan-to-value ratios ranging from greater than 105% up to 125% at the time of refinance. These loans are targeted at borrowers who have demonstrated an acceptable payment history on their mortgage loans but may have been unable to refinance due to a decline in home prices to the unavailability of mortgage insurance. Fannie Mae Refi Plus refinancing is available only if the new mortgage loan either reduces the monthly principal and interest payment for the borrower or provides a more stable loan product (such as movement from an adjustable-rate loan to a fixed rate loan). For more information on Home Affordable Refinance Program, see “Yield, Maturity, and Prepayment Considerations—Maturities and Prepayment Considerations—Borrower Refinancings” in the MBS Prospectus dated July 1, 2011 and on our Web site at www.fanniemae.com. See also “Additional Risk Factors—*Mortgage loans with high loan-to-value ratios may have different prepayment and default characteristics than conforming mortgage loans generally*” in this prospectus supplement.

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

The Group 4 Underlying RCR Certificate and Group 6 Underlying RCR Certificate

The Underlying RCR Certificates in Group 4 and Group 6 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 RCR Certificates in Group 4 and Group 6 will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Underlying RCR Certificates in Group 4 and Group 6 are described in the related Underlying REMIC Disclosure Documents. See Exhibit A for certain additional information about the Underlying RCR Certificates in Group 4 and Group 6. Exhibit A is provided in lieu of a Final Data Statement with respect to the Underlying RCR Certificates in Group 4 and Group 6.

For further information about the Underlying RCR Certificates in Group 4 and Group 6 telephone us at 1-800-237-8627. Additional information about the Underlying RCR Certificates in Group 4 and Group 6 is also available at <http://sls.fanniemae.com/slsSearch/Home.do>. There may have been material changes in facts and circumstances since the dates we prepared the related Underlying REMIC Disclosure Documents. These may include changes in prepayment speeds, prevailing interest rates and other economic factors. As a result, the usefulness of the information set forth in those documents may be limited.

The Group 5 SMBS and Group 5 Underlying REMIC Certificate

The Group 5 SMBS

The Group 5 SMBS represent beneficial ownership interests in certain interest distributions on Mortgage Loans underlying the related MBS. The general characteristics of the Group 5 SMBS are described in the SMBS Prospectus. The underlying Mortgage Loans have original maturities of up to 30 years.

The Group 5 Underlying REMIC Certificate

The Group 5 Underlying REMIC Certificate represents a beneficial ownership interest in the related Underlying REMIC Trust. The assets of that trust consist of MBS (or beneficial ownership interests in MBS) having the general characteristics set forth in the MBS Prospectus.

The general characteristics of the Group 5 Underlying REMIC Certificate are described in the related Underlying REMIC Disclosure Document. There may have been material changes in facts and circumstances since the date we prepared the Underlying REMIC Disclosure Document. These may include changes in prepayment speeds, prevailing interest rates and other economic factors. As a result, the usefulness of the information set forth in that document may be limited.

General

The general characteristics of the MBS underlying the Group 5 SMBS and the Group 5 Underlying REMIC Certificate are described in the MBS Prospectus. Each MBS evidences beneficial ownership interests in a pool of conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties, as described under “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

Distributions on the Group 5 SMBS and the Group 5 Underlying REMIC Certificate will be passed through monthly, beginning in the month after we issue the Certificates. See Exhibit A for certain additional information about the Group 5 SMBS and the Group 5 Underlying REMIC Certificate. Exhibit A is being provided in lieu of a Final Data Statement with respect to the Group 5 SMBS and the Group 5 Underlying REMIC Certificate. For further information about the Group 5 SMBS and the Group 5 Underlying REMIC Certificate, telephone us at 1-800-237-8627. Additional information about the Group 5 SMBS and the Group 5 Underlying REMIC Certificate is also available at <http://sls.fanniemae.com/slsSearch/Home.do>.

Distributions of Interest

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

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

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

See “Description of the Certificates—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.

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:

— 37.4025527307% as follows:

first, to AB and AD, pro rata, until retired; and

second, to AO and AN, pro rata, until retired, and

— 62.5974472693% to F until retired.

} Sequential
Pay Classes

} Pass-Through
Class

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

- *Group 2*

55.5555550718% of the Subgroup 2a Principal Distribution Amount to FG until retired.

} Pass-Through
Class

48.1049978086% of the Subgroup 2b Principal Distribution Amount to FQ until retired.

} Pass-Through
Class

The remaining Subgroup 2a Principal Distribution Amount and Subgroup 2b Principal Distribution Amount in the following priority:

1. To EC, ED and EG, pro rata, until retired.

2. To CJ and AQ, pro rata, until retired.

} Sequential
Pay Classes

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

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

- *Group 3*

The Group 3 Principal Distribution Amount as follows:

— 47.1432145252% to FJ until retired,

} Pass-Through
Class

— 40.9514275132% as follows:

first, to Aggregate Group I to its Planned Balance;

} PAC Group

- second*, to CL and KF, pro rata, until retired; and } Support Classes
- third*, to Aggregate Group I to zero, and } PAC Group
- 11.9053579616% as follows:
- first*, to Aggregate Group II to its Planned Balance; } PAC Group
- second*, to WA until retired; and } Support Class
- third*, to Aggregate Group II to zero. } PAC Group

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

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

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

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

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

- *Group 4*

The Group 4 Principal Distribution Amount as follows:

1. To QA to its Planned Balance.
 2. To YD to its Planned Balance.
 3. To YF and YS, pro rata, until retired.
 4. To YD until retired.
 5. To QA until retired.
- | | | |
|---|-----------------|-------------------------|
| } | PAC Classes | |
| } | Support Classes | |
| } | PAC Classes | |
| | | } Structured Collateral |

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

- *Group 5*

The Group 5 Principal Distribution Amount to KM until retired. } Structured Collateral/ Pass-Through Class

The “Group 5 Principal Distribution Amount” is the principal then paid on the Group 5 Underlying REMIC Certificate.

- *Group 6*

The Group 6 Principal Distribution Amount to KN until retired. } Structured Collateral/ Pass-Through Class

The “Group 6 Principal Distribution Amount” is the principal then paid on the Group 6 Underlying RCR Certificate.

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 and the Group 5 SMBS, the applicable priority sequences governing principal payments on the Group 4 Underlying RCR Certificate, and the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 2 and Group 3—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 Preliminary Principal Balance Schedule for Aggregate Group I remains in effect;
- the settlement date for the Certificates is November 30, 2011; and
- each Distribution Date occurs on the 25th day of a month.

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

Principal Balance Schedules. The Preliminary Principal Balance Schedule for Aggregate Group I and the remaining Principal Balance Schedules are set forth beginning on page B-1 of this prospectus supplement. The Preliminary Principal Balance Schedule for Aggregate Group I and the remaining 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 final Principal Balance Schedule for Aggregate Group I will be calculated on or before the Settlement Date based on the actual characteristics of the Group 3 MBS and the assumption that the related Mortgage Loans prepay at a *constant* rate within the applicable Structuring Range set forth below. The final Principal Balance Schedule for Aggregate Group I will be included in a supplement to this prospectus supplement. The calculation of the final Principal Balance Schedule will be final and binding regardless of any defect or alleged defect in the methodology or information used in making the calculation. The Preliminary Principal Balance Schedule is provided for illustrative purposes only. You should note that the actual characteristics of the related Mortgage Loans will differ from the characteristics assumed in preparing the Preliminary Principal Balance Schedule and that the weighted average lives of the applicable Group 3 Classes may vary as a result.

The “Effective Range” for an Aggregate Group or a Class is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Aggregate Group or Class to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate Groups. However, those Classes are designed to receive principal distributions in the same fashion as if separate schedules had been provided (with schedules based on the same underlying assumptions that apply to the related Aggregate Group schedule). If such separate schedules had been provided for the individual Classes included in the Aggregate Groups, we expect that the effective ranges for those Classes would not be narrower than those shown below for the related Aggregate Groups.

<u>Groups and Classes</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 200% and 300% PSA	Between 200% and 300% PSA
Aggregate Group II Planned Balances	Between 150% and 300% PSA	Between 150% and 300% PSA
QA Class Planned Balances	Between 215% and 500% PSA	Between 215% and 500% PSA
YD Class Planned Balances	Between 350% and 450% PSA	Between 350% and 450% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I KA and KB
Aggregate Group II JA and JB

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

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

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

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

Yield Tables

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

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

- converting the monthly rates to corporate bond equivalent rates.

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

We cannot assure you that

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

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

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

The 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>
AO	38.75%

Sensitivity of the AO Class to Prepayments

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>400%</u>	<u>700%</u>	<u>1100%</u>
Pre-Tax Yields to Maturity . .	3.5%	3.9%	5.1%	8.9%	15.9%	27.1%

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

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

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

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

<u>Class</u>	<u>Price*</u>
S	18.50%
SG	18.75%
SQ	18.75%
SJ	19.00%
KS	10.00%
YS	100.50%
SM	18.75%

* 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 S 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>200%</u>	<u>400%</u>	<u>700%</u>	<u>1100%</u>
0.12500%	28.8%	26.0%	20.4%	8.8%	(9.9)%	(37.3)%
0.24528%	28.0%	25.3%	19.6%	8.0%	(10.7)%	(38.1)%
2.24528%	15.8%	13.0%	7.3%	(4.7)%	(24.0)%	(53.1)%
4.24528%	2.9%	0.0%	(5.8)%	(18.0)%	(38.1)%	(69.5)%
5.95000%	*	*	*	*	*	*

**Sensitivity of the SG 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>200%</u>	<u>400%</u>	<u>600%</u>	<u>900%</u>
0.12500%	27.7%	24.7%	18.4%	5.4%	(8.6)%	(31.7)%
0.24528%	27.0%	24.0%	17.7%	4.7%	(9.3)%	(32.4)%
2.24528%	15.1%	12.0%	5.9%	(7.1)%	(21.0)%	(44.2)%
4.24528%	2.2%	(0.7)%	(6.8)%	(19.6)%	(33.3)%	(56.7)%
5.95000%	*	*	*	*	*	*

**Sensitivity of the SQ 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>200%</u>	<u>400%</u>	<u>600%</u>	<u>900%</u>
0.12500%	27.7%	24.7%	18.4%	5.4%	(8.6)%	(31.7)%
0.24528%	27.0%	24.0%	17.7%	4.7%	(9.3)%	(32.4)%
2.24528%	15.1%	12.0%	5.9%	(7.1)%	(21.0)%	(44.2)%
4.24528%	2.2%	(0.7)%	(6.8)%	(19.6)%	(33.3)%	(56.8)%
5.95000%	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>200%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>	<u>1000%</u>	<u>1500%</u>
0.12500%	28.0%	25.1%	22.2%	19.3%	16.3%	13.3%	0.7%	(34.2)%	(76.9)%
0.24528%	27.3%	24.4%	21.5%	18.5%	15.6%	12.5%	0.0%	(35.0)%	(77.8)%
2.24528%	15.4%	12.5%	9.6%	6.6%	3.6%	0.5%	(12.2)%	(48.3)%	(93.9)%
4.24528%	2.8%	(0.1)%	(3.1)%	(6.0)%	(9.1)%	(12.1)%	(25.0)%	(62.5)%	*
6.00000%	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>200%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>	<u>1000%</u>	<u>1500%</u>
0.12500%	52.1%	52.1%	52.1%	51.8%	36.3%	2.3%	*	*	*
0.24528%	50.7%	50.7%	50.7%	50.4%	35.0%	0.6%	*	*	*
2.24528%	27.9%	27.8%	27.7%	26.7%	14.2%	(29.0)%	*	*	*
4.24528%	4.1%	3.5%	2.3%	(0.4)%	(8.1)%	(71.7)%	*	*	*
4.85000%	*	*	*	*	*	*	*	*	*

**Sensitivity of the YS 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>215%</u>	<u>350%</u>	<u>400%</u>	<u>450%</u>	<u>500%</u>	<u>1000%</u>	<u>1500%</u>
0.12500%	9.6%	9.6%	9.6%	9.5%	9.5%	9.1%	8.6%	4.7%	2.0%
0.24528%	9.3%	9.3%	9.3%	9.3%	9.2%	8.8%	8.4%	4.6%	2.0%
2.24528%	5.2%	5.2%	5.2%	5.2%	5.2%	5.0%	4.8%	3.2%	2.0%
4.24528%	1.2%	1.2%	1.2%	1.2%	1.2%	1.3%	1.3%	1.7%	2.0%
4.85000%	0.0%	0.0%	0.0%	0.0%	0.0%	0.1%	0.3%	1.3%	2.0%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>400%</u>	<u>600%</u>	<u>900%</u>
0.12500%	27.7%	24.7%	18.4%	5.4%	(8.6)%	(31.7)%
0.24528%	27.0%	24.0%	17.7%	4.7%	(9.3)%	(32.4)%
2.24528%	15.1%	12.0%	5.9%	(7.1)%	(21.0)%	(44.2)%
4.24528%	2.2%	(0.7)%	(6.8)%	(19.6)%	(33.3)%	(56.7)%
5.95000%	*	*	*	*	*	*

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

<u>Class</u>	<u>% PSA</u>
QI	623%

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

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

<u>Class</u>	<u>Price*</u>
QI	15.375%

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

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

Sensitivity of the QI Class to Prepayments

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>215%</u>	<u>350%</u>	<u>400%</u>	<u>450%</u>	<u>500%</u>	<u>1000%</u>	<u>1500%</u>
Pre-Tax Yields to Maturity . . .	32.1%	25.5%	8.9%	8.9%	8.9%	8.9%	8.9%	(42.2)%	*

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 2, Group 3 and Group 4 Classes, and
- in the case of the Group 4 Classes, the applicable priority sequences affecting principal payments on the Group 4 Underlying RCR Certificate.

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

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

Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	360 months	7.50%
Group 2 MBS	360 months	360 months	7.00%
Group 3 MBS	360 months	360 months	7.50%
Group 4 Underlying RCR Certificate	360 months	(1)	8.50%
Group 5 Underlying REMIC Certificate	360 months	(2)	7.50%
Group 6 Underlying RCR Certificate	360 months	260 months	7.50%

(1) The Group 4 Underlying RCR Certificate is backed by the Class 2010-62-CE RCR Certificate, which is in turn backed by the Fannie Mae REMIC and RCR Certificates listed below. The Mortgage Loans underlying those certificates are assumed to have the following remaining terms to maturity:

2010-6-HF	338 months
2010-6-HS	338 months
2010-6-PD	338 months
2010-6-PL	338 months
2010-20-CF	339 months
2010-20-CS	339 months
2010-20-MH	339 months
2010-20-MN	339 months

(2) The Group 5 Underlying REMIC Certificate is backed by the Fannie Mae SMBS certificates listed below. The Mortgage Loans underlying those certificates are assumed to have the following remaining terms to maturity:

353-PO1	272 months
360-PO1	284 months

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

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

Percent of Original Principal Balances Outstanding

Date	AB and AD Classes						AO and AN Classes						F and S† Classes					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	200%	400%	700%	1100%	0%	100%	200%	400%	700%	1100%	0%	100%	200%	400%	700%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2012	99	96	93	87	79	67	100	100	100	100	100	100	99	96	94	89	81	71
November 2013	98	89	81	66	46	22	100	100	100	100	100	100	98	90	83	70	52	32
November 2014	97	81	68	46	20	0	100	100	100	100	100	87	97	83	72	52	30	11
November 2015	95	74	57	31	6	0	100	100	100	100	100	29	96	77	62	39	17	4
November 2016	94	67	47	19	0	0	100	100	100	100	79	10	95	71	54	29	10	1
November 2017	92	60	39	11	0	0	100	100	100	100	45	3	93	65	46	22	5	*
November 2018	91	54	31	4	0	0	100	100	100	100	26	1	92	60	40	16	3	*
November 2019	89	49	25	0	0	0	100	100	100	98	14	*	90	55	34	12	2	*
November 2020	87	43	19	0	0	0	100	100	100	73	8	*	89	50	29	9	1	*
November 2021	85	38	15	0	0	0	100	100	100	54	5	*	87	46	25	7	1	*
November 2022	83	34	10	0	0	0	100	100	100	40	3	*	85	42	21	5	*	*
November 2023	80	29	7	0	0	0	100	100	100	29	1	*	83	38	18	4	*	*
November 2024	78	25	4	0	0	0	100	100	100	21	1	*	80	34	15	3	*	*
November 2025	75	22	1	0	0	0	100	100	100	16	*	*	78	31	13	2	*	*
November 2026	72	18	0	0	0	0	100	100	90	11	*	*	75	28	11	1	*	*
November 2027	69	15	0	0	0	0	100	100	75	8	*	*	73	25	9	1	*	*
November 2028	65	11	0	0	0	0	100	100	63	6	*	*	70	22	8	1	*	*
November 2029	62	8	0	0	0	0	100	100	52	4	*	*	66	20	6	1	*	0
November 2030	58	6	0	0	0	0	100	100	43	3	*	*	63	17	5	*	*	0
November 2031	53	3	0	0	0	0	100	100	35	2	*	0	59	15	4	*	*	0
November 2032	49	1	0	0	0	0	100	100	28	1	*	0	55	13	3	*	*	0
November 2033	43	0	0	0	0	0	100	89	22	1	*	0	50	11	3	*	*	0
November 2034	38	0	0	0	0	0	100	74	17	1	*	0	46	9	2	*	*	0
November 2035	32	0	0	0	0	0	100	60	13	*	*	0	40	7	2	*	*	0
November 2036	26	0	0	0	0	0	100	46	9	*	*	0	35	6	1	*	*	0
November 2037	19	0	0	0	0	0	100	34	6	*	*	0	29	4	1	*	*	0
November 2038	12	0	0	0	0	0	100	23	4	*	*	0	22	3	*	*	*	0
November 2039	4	0	0	0	0	0	100	12	2	*	*	0	16	1	*	*	*	0
November 2040	0	0	0	0	0	0	66	2	*	*	*	0	8	*	*	*	0	0
November 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	8.7	5.5	3.2	2.0	1.4	29.3	24.9	19.1	11.2	6.4	3.8	20.2	10.7	7.1	4.1	2.5	1.7

Date	EC, ED and EG Classes						CJ and AQ Classes						FG, SG†, FQ, SQ† and SM† Classes					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	200%	400%	600%	900%	0%	100%	200%	400%	600%	900%	0%	100%	200%	400%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2012	99	94	90	81	73	60	100	100	100	100	100	100	99	95	91	84	76	65
November 2013	98	86	76	58	42	21	100	100	100	100	100	100	98	88	79	63	49	31
November 2014	96	78	64	39	21	1	100	100	100	100	100	100	97	81	68	47	31	14
November 2015	95	71	53	25	7	0	100	100	100	100	100	48	95	74	59	35	19	6
November 2016	93	64	43	15	0	0	100	100	100	100	93	22	94	69	51	26	12	3
November 2017	92	57	35	7	0	0	100	100	100	100	58	10	93	63	44	19	8	1
November 2018	90	51	28	2	0	0	100	100	100	100	36	4	91	58	37	14	5	1
November 2019	88	46	22	0	0	0	100	100	100	82	23	2	89	53	32	11	3	*
November 2020	86	40	17	0	0	0	100	100	100	60	14	1	88	48	27	8	2	*
November 2021	84	35	12	0	0	0	100	100	100	44	9	*	86	44	23	6	1	*
November 2022	81	31	8	0	0	0	100	100	100	33	5	*	84	40	20	4	1	*
November 2023	79	26	4	0	0	0	100	100	100	24	3	*	82	36	17	3	*	*
November 2024	76	22	1	0	0	0	100	100	100	17	2	*	79	32	14	2	*	*
November 2025	73	19	0	0	0	0	100	100	92	13	1	*	77	29	12	2	*	*
November 2026	70	15	0	0	0	0	100	100	77	9	1	*	74	26	10	1	*	*
November 2027	67	12	0	0	0	0	100	100	64	7	*	*	71	23	8	1	*	*
November 2028	63	9	0	0	0	0	100	100	53	5	*	*	68	20	7	1	*	*
November 2029	59	6	0	0	0	0	100	100	43	3	*	*	65	18	6	*	*	*
November 2030	55	3	0	0	0	0	100	100	35	2	*	*	61	16	5	*	*	*
November 2031	51	*	0	0	0	0	100	100	28	2	*	*	57	13	4	*	*	*
November 2032	46	0	0	0	0	0	100	87	22	1	*	*	53	11	3	*	*	*
November 2033	41	0	0	0	0	0	100	72	17	1	*	*	49	9	2	*	*	*
November 2034	36	0	0	0	0	0	100	59	13	*	*	*	44	8	2	*	*	0
November 2035	30	0	0	0	0	0	100	46	10	*	*	*	39	6	1	*	*	0
November 2036	24	0	0	0	0	0	100	34	7	*	*	0	34	4	1	*	*	0
November 2037	17	0	0	0	0	0	100	23	4	*	*	0	28	3	1	*	*	0
November 2038	10	0	0	0	0	0	100	13	2	*	*	0	22	2	*	*	*	0
November 2039	2	0	0	0	0	0	100	3	*	*	*	0	15	*	*	*	*	0
November 2040	0	0	0	0	0	0	59	0	0	0	0	0	8	0	0	0	0	0
November 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	18.5	8.2	5.0	2.8	1.9	1.3	29.2	23.9	18.2	10.6	7.0	4.4	19.9	10.2	6.8	3.8	2.6	1.7

* 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	FJ and SJ† Classes									KA Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	200%	250%	300%	500%	1000%	1500%	0%	100%	150%	200%	250%	300%	500%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2012	99	96	94	93	91	90	84	70	55	99	94	92	90	90	90	90	78	58
November 2013	98	89	85	82	78	75	61	32	10	97	85	80	75	75	75	67	28	0
November 2014	97	82	76	71	65	60	42	13	1	96	76	68	61	61	61	41	2	0
November 2015	96	76	68	61	54	48	29	5	*	94	68	57	48	48	48	23	0	0
November 2016	95	70	61	53	45	39	20	2	*	93	60	47	36	36	36	11	0	0
November 2017	93	64	54	45	38	31	14	1	*	91	52	38	26	26	26	3	0	0
November 2018	92	59	48	39	31	25	9	*	*	89	45	30	18	18	18	0	0	0
November 2019	90	54	43	33	26	20	6	*	*	87	38	23	11	11	11	0	0	0
November 2020	89	50	38	29	21	16	4	*	0	85	32	16	6	6	6	0	0	0
November 2021	87	45	33	25	18	13	3	*	0	82	26	10	2	2	2	0	0	0
November 2022	85	41	30	21	15	10	2	*	0	80	21	5	0	0	0	0	0	0
November 2023	83	37	26	18	12	8	1	*	0	77	16	*	0	0	0	0	0	0
November 2024	80	34	23	15	10	6	1	*	0	74	11	0	0	0	0	0	0	0
November 2025	78	31	20	13	8	5	1	*	0	70	6	0	0	0	0	0	0	0
November 2026	75	27	17	11	6	4	*	*	0	67	2	0	0	0	0	0	0	0
November 2027	73	24	15	9	5	3	*	*	0	63	0	0	0	0	0	0	0	0
November 2028	70	22	13	7	4	2	*	*	0	59	0	0	0	0	0	0	0	0
November 2029	66	19	11	6	3	2	*	*	0	55	0	0	0	0	0	0	0	0
November 2030	63	17	9	5	3	1	*	*	0	50	0	0	0	0	0	0	0	0
November 2031	59	14	8	4	2	1	*	*	0	45	0	0	0	0	0	0	0	0
November 2032	55	12	6	3	2	1	*	0	0	39	0	0	0	0	0	0	0	0
November 2033	50	10	5	3	1	1	*	0	0	33	0	0	0	0	0	0	0	0
November 2034	46	9	4	2	1	*	*	0	0	27	0	0	0	0	0	0	0	0
November 2035	40	7	3	1	1	*	*	0	0	20	0	0	0	0	0	0	0	0
November 2036	35	5	2	1	*	*	*	0	0	12	0	0	0	0	0	0	0	0
November 2037	29	4	2	1	*	*	*	0	0	4	0	0	0	0	0	0	0	0
November 2038	22	2	1	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
November 2039	16	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
November 2040	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.2	10.6	8.5	7.0	5.9	5.1	3.3	1.7	1.2	17.4	6.9	5.2	4.3	4.3	4.3	2.9	1.6	1.1

Date	KB Class									CL, KF, KS†, CM, CN, CP and C Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	200%	250%	300%	500%	1000%	1500%	0%	100%	150%	200%	250%	300%	500%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2012	100	100	100	100	100	100	100	100	100	100	100	100	100	90	80	39	0	0
November 2013	100	100	100	100	100	100	100	100	89	100	100	100	100	74	49	0	0	0
November 2014	100	100	100	100	100	100	100	100	9	100	100	100	100	62	25	0	0	0
November 2015	100	100	100	100	100	100	100	43	1	100	100	100	100	53	10	0	0	0
November 2016	100	100	100	100	100	100	100	17	*	100	100	100	100	48	3	0	0	0
November 2017	100	100	100	100	100	100	100	7	*	100	100	100	100	46	*	0	0	0
November 2018	100	100	100	100	100	100	80	3	*	100	100	100	99	45	*	0	0	0
November 2019	100	100	100	100	100	100	55	1	*	100	100	100	95	42	*	0	0	0
November 2020	100	100	100	100	100	100	37	*	*	100	100	100	90	39	*	0	0	0
November 2021	100	100	100	100	100	100	25	*	0	100	100	100	83	36	*	0	0	0
November 2022	100	100	100	87	87	87	17	*	0	100	100	100	76	32	*	0	0	0
November 2023	100	100	100	69	69	69	12	*	0	100	100	100	69	28	*	0	0	0
November 2024	100	100	74	55	55	55	8	*	0	100	100	100	62	25	*	0	0	0
November 2025	100	100	49	43	43	43	5	*	0	100	100	100	54	21	*	0	0	0
November 2026	100	100	34	34	34	34	4	*	0	100	100	94	48	18	*	0	0	0
November 2027	100	89	26	26	26	26	2	*	0	100	100	84	42	16	*	0	0	0
November 2028	100	65	20	20	20	20	2	*	0	100	100	74	36	13	*	0	0	0
November 2029	100	43	16	16	16	16	1	*	0	100	100	64	30	11	*	0	0	0
November 2030	100	22	12	12	12	12	1	*	0	100	100	56	26	9	*	0	0	0
November 2031	100	9	9	9	9	9	*	*	0	100	95	47	21	7	*	0	0	0
November 2032	100	7	7	7	7	7	*	*	0	100	82	40	17	6	*	0	0	0
November 2033	100	5	5	5	5	5	*	*	0	100	69	33	14	5	*	0	0	0
November 2034	100	4	4	4	4	4	*	0	0	100	58	26	11	4	*	0	0	0
November 2035	100	2	2	2	2	2	*	0	0	100	46	21	8	3	*	0	0	0
November 2036	100	2	2	2	2	2	*	0	0	100	36	15	6	2	*	0	0	0
November 2037	100	1	1	1	1	1	*	0	0	100	26	11	4	1	*	0	0	0
November 2038	72	1	1	1	1	1	*	0	0	100	16	7	2	1	*	0	0	0
November 2039	12	*	*	*	*	*	*	0	0	100	7	3	1	*	*	0	0	0
November 2040	0	0	0	0	0	0	0	0	0	57	0	0	0	0	0	0	0	0
November 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.4	18.0	15.1	14.4	14.4	14.4	9.0	4.2	2.4	29.1	23.9	20.3	15.5	7.9	2.2	0.9	0.4	0.3

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

Date	JA Class									JB Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	200%	250%	300%	500%	1000%	1500%	0%	100%	150%	200%	250%	300%	500%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2012	99	94	92	92	92	92	92	90	69	100	100	100	100	100	100	100	100	100
November 2013	97	85	80	80	80	80	78	38	7	100	100	100	100	100	100	100	100	100
November 2014	96	75	67	67	67	67	51	11	0	100	100	100	100	100	100	100	100	20
November 2015	94	67	56	56	56	56	33	0	0	100	100	100	100	100	100	100	97	2
November 2016	92	58	45	45	45	45	20	0	0	100	100	100	100	100	100	100	38	*
November 2017	91	50	36	36	36	36	12	0	0	100	100	100	100	100	100	100	15	*
November 2018	89	43	28	28	28	28	6	0	0	100	100	100	100	100	100	100	6	*
November 2019	86	36	21	21	21	21	2	0	0	100	100	100	100	100	100	100	2	*
November 2020	84	30	15	15	15	15	0	0	0	100	100	100	100	100	100	84	1	*
November 2021	82	24	11	11	11	11	0	0	0	100	100	100	100	100	100	57	*	*
November 2022	79	18	7	7	7	7	0	0	0	100	100	100	100	100	100	39	*	0
November 2023	76	13	4	4	4	4	0	0	0	100	100	100	100	100	100	26	*	0
November 2024	73	8	2	2	2	2	0	0	0	100	100	100	100	100	100	18	*	0
November 2025	69	3	0	0	0	0	0	0	0	100	100	96	96	96	96	12	*	0
November 2026	66	0	0	0	0	0	0	0	0	100	81	75	75	75	75	8	*	0
November 2027	62	0	0	0	0	0	0	0	0	100	59	59	59	59	59	5	*	0
November 2028	57	0	0	0	0	0	0	0	0	100	45	45	45	45	45	3	*	0
November 2029	53	0	0	0	0	0	0	0	0	100	35	35	35	35	35	2	*	0
November 2030	48	0	0	0	0	0	0	0	0	100	27	27	27	27	27	1	*	0
November 2031	43	0	0	0	0	0	0	0	0	100	20	20	20	20	20	1	*	0
November 2032	37	0	0	0	0	0	0	0	0	100	15	15	15	15	15	1	*	0
November 2033	31	0	0	0	0	0	0	0	0	100	11	11	11	11	11	*	*	0
November 2034	24	0	0	0	0	0	0	0	0	100	8	8	8	8	8	*	0	0
November 2035	17	0	0	0	0	0	0	0	0	100	6	6	6	6	6	*	0	0
November 2036	9	0	0	0	0	0	0	0	0	100	4	4	4	4	4	*	0	0
November 2037	1	0	0	0	0	0	0	0	0	100	2	2	2	2	2	*	0	0
November 2038	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	*	0	0
November 2039	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	0	0
November 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.1	6.6	5.1	5.1	5.1	5.1	3.5	1.9	1.3	26.5	17.7	17.6	17.6	17.6	17.6	11.1	5.1	2.8

Date	WA Class									QA, QI†, QC, QE, QH, Q, QB and QD Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	200%	250%	300%	500%	1000%	1500%	0%	100%	215%	350%	400%	450%	500%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2012	100	100	100	94	88	81	57	0	0	99	89	79	79	79	79	79	57	13
November 2013	100	100	100	84	68	53	0	0	0	97	79	61	61	61	61	61	22	*
November 2014	100	100	100	75	52	30	0	0	0	96	69	45	45	45	45	45	8	0
November 2015	100	100	100	69	41	14	0	0	0	94	60	32	32	32	32	32	2	0
November 2016	100	100	100	65	33	5	0	0	0	92	52	21	21	21	21	21	*	0
November 2017	100	100	100	62	29	1	0	0	0	90	44	14	14	14	14	14	0	0
November 2018	100	100	100	60	27	*	0	0	0	88	36	9	9	9	9	9	0	0
November 2019	100	100	98	58	26	*	0	0	0	86	29	6	6	6	6	6	0	0
November 2020	100	100	94	55	24	*	0	0	0	83	22	4	4	4	4	4	0	0
November 2021	100	100	89	51	22	*	0	0	0	80	16	2	2	2	2	2	0	0
November 2022	100	100	84	46	19	*	0	0	0	77	10	1	1	1	1	1	0	0
November 2023	100	100	77	42	17	*	0	0	0	74	4	*	*	*	*	*	0	0
November 2024	100	100	71	38	15	*	0	0	0	70	0	0	0	0	0	0	0	0
November 2025	100	100	64	33	13	*	0	0	0	66	0	0	0	0	0	0	0	0
November 2026	100	100	57	29	11	*	0	0	0	62	0	0	0	0	0	0	0	0
November 2027	100	92	51	25	10	*	0	0	0	57	0	0	0	0	0	0	0	0
November 2028	100	83	45	22	8	*	0	0	0	52	0	0	0	0	0	0	0	0
November 2029	100	75	39	19	7	*	0	0	0	47	0	0	0	0	0	0	0	0
November 2030	100	66	34	16	5	*	0	0	0	40	0	0	0	0	0	0	0	0
November 2031	100	58	29	13	4	*	0	0	0	34	0	0	0	0	0	0	0	0
November 2032	100	50	24	11	4	*	0	0	0	27	0	0	0	0	0	0	0	0
November 2033	100	42	20	9	3	*	0	0	0	19	0	0	0	0	0	0	0	0
November 2034	100	35	16	7	2	*	0	0	0	10	0	0	0	0	0	0	0	0
November 2035	100	28	13	5	2	*	0	0	0	1	0	0	0	0	0	0	0	0
November 2036	100	22	9	4	1	*	0	0	0	0	0	0	0	0	0	0	0	0
November 2037	100	16	7	3	1	*	0	0	0	0	0	0	0	0	0	0	0	0
November 2038	96	10	4	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0
November 2039	67	4	2	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0
November 2040	35	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.5	21.3	16.8	10.5	5.8	2.4	1.1	0.6	0.4	15.9	5.6	3.3	3.3	3.3	3.3	3.3	1.4	0.6

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

Date	YD Class									YF and YS Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	215%	350%	400%	450%	500%	1000%	1500%	0%	100%	215%	350%	400%	450%	500%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2012	100	100	100	63	63	63	63	0	0	100	100	100	100	70	41	11	0	0
November 2013	100	100	100	39	39	39	25	0	0	100	100	100	100	55	12	0	0	0
November 2014	100	100	100	25	25	25	5	0	0	100	100	100	100	48	1	0	0	0
November 2015	100	100	100	19	19	19	*	0	0	100	100	100	99	46	*	0	0	0
November 2016	100	100	96	17	17	17	*	0	0	100	100	100	92	42	*	0	0	0
November 2017	100	100	87	14	14	14	*	0	0	100	100	100	82	37	*	0	0	0
November 2018	100	100	75	11	11	11	*	0	0	100	100	100	71	31	*	0	0	0
November 2019	100	100	62	9	9	9	*	0	0	100	100	100	60	26	*	0	0	0
November 2020	100	100	49	7	7	7	*	0	0	100	100	100	50	21	*	0	0	0
November 2021	100	100	37	5	5	5	*	0	0	100	100	100	41	17	*	0	0	0
November 2022	100	100	25	4	4	4	*	0	0	100	100	100	33	13	*	0	0	0
November 2023	100	100	14	3	3	3	*	0	0	100	100	100	27	11	*	0	0	0
November 2024	100	97	4	2	2	2	0	0	0	100	100	100	21	8	*	0	0	0
November 2025	100	82	0	0	0	0	0	0	0	100	100	89	16	6	0	0	0	0
November 2026	100	67	0	0	0	0	0	0	0	100	100	72	10	2	0	0	0	0
November 2027	100	53	0	0	0	0	0	0	0	100	100	57	5	0	0	0	0	0
November 2028	100	40	0	0	0	0	0	0	0	100	100	45	2	0	0	0	0	0
November 2029	100	28	0	0	0	0	0	0	0	100	100	34	0	0	0	0	0	0
November 2030	100	16	0	0	0	0	0	0	0	100	100	25	0	0	0	0	0	0
November 2031	100	5	0	0	0	0	0	0	0	100	100	18	0	0	0	0	0	0
November 2032	100	0	0	0	0	0	0	0	0	100	89	11	0	0	0	0	0	0
November 2033	100	0	0	0	0	0	0	0	0	100	69	6	0	0	0	0	0	0
November 2034	100	0	0	0	0	0	0	0	0	100	49	1	0	0	0	0	0	0
November 2035	100	0	0	0	0	0	0	0	0	100	31	0	0	0	0	0	0	0
November 2036	72	0	0	0	0	0	0	0	0	100	14	0	0	0	0	0	0	0
November 2037	37	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
November 2038	0	0	0	0	0	0	0	0	0	99	0	0	0	0	0	0	0	0
November 2039	0	0	0	0	0	0	0	0	0	11	0	0	0	0	0	0	0	0
November 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	25.6	16.4	9.0	2.7	2.7	2.7	1.4	0.3	0.1	27.6	23.1	17.1	9.6	4.8	1.0	0.5	0.1	0.1

Date	KM Class						KN Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	200%	500%	1000%	1500%	0%	100%	200%	500%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
November 2012	98	92	86	68	39	10	98	91	86	68	39	10
November 2013	97	84	74	47	15	1	96	83	73	46	15	1
November 2014	95	77	63	32	6	*	94	76	62	31	6	*
November 2015	92	70	54	22	2	*	91	69	53	21	2	*
November 2016	90	64	46	15	1	*	89	62	45	14	1	*
November 2017	88	58	39	10	*	*	86	56	38	10	*	*
November 2018	85	52	33	7	*	*	83	50	32	6	*	*
November 2019	82	47	28	4	*	0	80	45	27	4	*	0
November 2020	79	42	23	3	*	0	76	40	22	3	*	0
November 2021	76	37	19	2	*	0	73	35	18	2	*	0
November 2022	72	33	16	1	*	0	69	31	15	1	*	0
November 2023	69	29	13	1	*	0	64	26	12	1	*	0
November 2024	65	25	11	1	*	0	59	23	10	*	*	0
November 2025	60	22	9	*	*	0	54	19	8	*	*	0
November 2026	55	18	7	*	*	0	49	16	6	*	*	0
November 2027	50	15	5	*	*	0	43	12	4	*	*	0
November 2028	45	12	4	*	*	0	37	9	3	*	*	0
November 2029	39	10	3	*	0	0	30	7	2	*	0	0
November 2030	32	7	2	*	0	0	23	4	1	*	0	0
November 2031	25	5	1	*	0	0	15	2	*	*	0	0
November 2032	18	3	1	*	0	0	6	*	*	*	0	0
November 2033	10	1	*	*	0	0	0	0	0	0	0	0
November 2034	3	0	0	0	0	0	0	0	0	0	0	0
November 2035	0	0	0	0	0	0	0	0	0	0	0	0
November 2036	0	0	0	0	0	0	0	0	0	0	0	0
November 2037	0	0	0	0	0	0	0	0	0	0	0	0
November 2038	0	0	0	0	0	0	0	0	0	0	0	0
November 2039	0	0	0	0	0	0	0	0	0	0	0	0
November 2040	0	0	0	0	0	0	0	0	0	0	0	0
November 2041	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.8	8.6	5.9	2.6	1.1	0.5	13.7	8.1	5.7	2.6	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.

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.

Notwithstanding the foregoing, the Mortgage Loans underlying the Group 1 MBS and the Group 2 MBS have loan-to-value ratios at origination ranging from greater than 105% up to 125%. See “Description of the Certificates—The Trust MBS” in this prospectus supplement. A portion of the Group 1 Classes and the Group 2 Classes may not be treated as “real estate assets” within the meaning

of section 856(c)(5)(B) of the Code. See “Material Federal Income Tax Consequences—Special Tax Attributes” in the MBS Prospectus dated July 1, 2011. Accordingly, special tax considerations may apply to a real estate investment trust that holds a REMIC Certificate of the Group 1 Classes or the Group 2 Classes and we may be obligated to provide additional information, pursuant to Regulations under section 6049 of the Code, on such Classes. See “Material Federal Income Tax Consequences—REMIC Election and Special Tax Attributes” in the REMIC Prospectus.

Taxation of Beneficial Owners of Regular Certificates

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	200% PSA
2	200% PSA
3	250% PSA
4	400% PSA
5	200% PSA
6	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 (other than the KM and KN Classes) to Nomura Securities International, Inc. (the “Dealer”) in exchange for the Trust MBS, the Underlying REMIC and RCR Certificates and the Group 5 SMBS. The Dealer proposes to offer the Certificates (other than the KM and KN Classes) 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.

On the Settlement Date, we are obligated to transfer the KM and KN Classes to Fannie Mae Mega Trust number 310099 and 310100, respectively (CUSIP Number 31374CNQ5 and 31374CNR3, respectively) and to deliver the related Mega Certificates to the Dealer.

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 4 Underlying RCR Certificate

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(I)	Final Distribution Date	Principal Type(I)	Original Principal Balance of Class	November 2011 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2010-150	KD	December 2010	31397QFA1	4.0%	FIX	March 2040	SC/PAC/AD	\$58,175,833	0.79076336	\$46,003,317.17	(2)	(2)

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

(2) The Group 4 Underlying RCR Certificate is backed by the Class 2010-62-CE RCR Certificate, which is in turn backed by the Fannie Mae REMIC and RCR certificates listed below having the following characteristics:

Class	Interest Type	Principal Type	Approximate Weighted Average WAC	Approximate Weighted Average WALA (in months)
			Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2010-6-HF	FLT	SUP	6.558%	39
2010-6-HS	INV	SUP	6.558	39
2010-6-PD	FIX	PAC	6.558	39
2010-6-PL	FIX	PAC	6.558	39
2010-20-CF	FLT	SUP	6.484	38
2010-20-CS	INV	SUP	6.484	38
2010-20-MH	FIX	PAC	6.484	38
2010-20-MN	FIX	PAC	6.484	38

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.

Group 5 SMBS and Group 5 Underlying REMIC Certificate

Underlying SMBS or REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(I)	Final Distribution Date	Principal Type(I)	Original Principal or Notional Principal Balance of Class	November 2011 Class Factor	Principal or Notional Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
353	IO2	July 2004	3136FCLD6	5.0%	IO	July 2034	STP	\$2,500,000,000	0.30446107	\$36,675,587.22	5.477%	260	90
360	IO2	July 2005	3136FCU08	5.0	IO	August 2035	STP	2,500,000,000	0.36473096	30,920,076.62	5.675	275	77
2007-18	AO	February 2007	31394V7M6	0.0	PO	August 2035	PT	164,137,186	0.41182419	67,595,663.67	(2)	(2)	(2)

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

(2) The Class 2007-18-AO REMIC Certificate is backed by the Fannie Mae SMBS Certificates listed below having the following characteristics:

Class	Interest Type	Principal Type	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
353-PO1	PO	PT	5.477%	260	90
360-PO1	PO	PT	5.675%	275	77

Group 6 Underlying RCR Certificate

Underlying SMBS or REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(I)	Final Distribution Date	Principal Type(I)	Original Principal Balance of Class	November 2011 Class Factor	Principal or Notional Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2003-74	PH	July 2003	31393ECS6	5.0%	FIX	August 2033	PAC	\$206,330,000	0.35759051	\$73,781,649.93	5.435%	248	100

(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		SM	\$107,252,046(3)	NTL	(4)	INV/IO	3136A2WU3	December 2041
SG	\$89,317,762(3)							
SQ	17,934,284(3)							
Recombination 2		CM	10,540,142	SUP	2.50%	FIX	3136A2WV1	December 2041
CL	9,222,625							
KF	1,317,517							
KS	1,317,517(3)							
Recombination 3		CN	12,296,833	SUP	3.00	FIX	3136A2WW9	December 2041
CL	9,222,625							
KF	3,074,208							
KS	3,074,208(3)							
Recombination 4		CP	14,756,200	SUP	3.50	FIX	3136A2WX7	December 2041
CL	9,222,625							
KF	5,533,575							
KS	5,533,575(3)							
Recombination 5		C	18,445,250	SUP	4.00	FIX	3136A2WY5	December 2041
CL	9,222,625							
KF	9,222,625							
KS	9,222,625(3)							
Recombination 6		QC	31,456,000	SC/PAC	2.50	FIX	3136A2WZ2	March 2040
QA	31,456,000							
QI	5,242,667(3)							
Recombination 7		QE	31,456,000	SC/PAC	3.00	FIX	3136A2XA6	March 2040
QA	31,456,000							
QI	7,864,000(3)							
Recombination 8		QH	31,456,000	SC/PAC	3.50	FIX	3136A2XB4	March 2040
QA	31,456,000							
QI	10,485,333(3)							

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 9								
QA	\$31,456,000	Q	\$ 31,456,000	SC/PAC	4.00%	FIX	3136A2XC2	March 2040
QI	13,106,666(3)							
Recombination 10								
QA	31,456,000	QB	31,456,000	SC/PAC	1.75	FIX	3136A17E9	March 2040
QI	1,310,667(3)							
Recombination 11								
QA	31,456,000	QD	31,456,000	SC/PAC	2.00	FIX	3136A17F6	March 2040
QI	2,621,333(3)							

(1) REMIC Certificates and RCR Certificates in any 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

Preliminary Aggregate Group I Planned Balances

The Preliminary Principal Balance Schedule for Aggregate Group I is set forth below. The final Principal Balance Schedule for Aggregate Group I will be calculated on or before the Settlement Date, will supersede the Preliminary Principal Balance Schedule for Aggregate Group I and will be included in a supplement to this prospectus supplement. The final Principal Balance Schedule for Aggregate Group I, which will be used in determining the actual principal payments on the applicable Classes, will differ from that reflected in the preliminary schedule below.

<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>	<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>	<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>
Initial Balance	\$111,663,564.00	July 2015	\$ 64,981,965.31	March 2019	\$ 30,194,551.84
December 2011	111,109,849.03	August 2015	63,968,839.65	April 2019	29,638,080.59
January 2012	110,512,907.36	September 2015 . . .	62,967,243.40	May 2019	29,091,470.04
February 2012.	109,873,167.23	October 2015.	61,977,049.53	June 2019.	28,554,549.67
March 2012	109,191,101.48	November 2015	60,998,132.35	July 2019	28,027,151.85
April 2012	108,467,226.97	December 2015	60,030,367.55	August 2019	27,509,111.82
May 2012	107,702,104.10	January 2016	59,073,632.15	September 2019 . . .	27,000,267.61
June 2012.	106,896,336.08	February 2016.	58,127,804.54	October 2019.	26,500,460.03
July 2012	106,050,568.24	March 2016	57,192,764.38	November 2019	26,009,532.58
August 2012	105,165,487.23	April 2016	56,268,392.67	December 2019	25,527,331.44
September 2012 . . .	104,241,820.13	May 2016	55,354,571.67	January 2020	25,053,705.41
October 2012.	103,280,333.51	June 2016.	54,451,184.96	February 2020.	24,588,505.84
November 2012	102,281,832.40	July 2016	53,558,117.33	March 2020	24,131,586.65
December 2012	101,247,159.22	August 2016	52,675,254.86	April 2020	23,682,804.24
January 2013	100,177,192.60	September 2016 . . .	51,802,484.85	May 2020	23,242,017.45
February 2013.	99,072,846.16	October 2016.	50,939,695.81	June 2020.	22,809,087.53
March 2013	97,935,067.24	November 2016	50,086,777.48	July 2020	22,383,878.10
April 2013	96,764,835.55	December 2016	49,243,620.79	August 2020	21,966,255.11
May 2013	95,563,161.74	January 2017	48,410,117.84	September 2020 . . .	21,556,086.79
June 2013.	94,331,085.98	February 2017.	47,586,161.92	October 2020.	21,153,243.61
July 2013	93,069,676.42	March 2017	46,771,647.48	November 2020	20,757,598.29
August 2013	91,780,027.63	April 2017	45,966,470.08	December 2020	20,369,025.68
September 2013 . . .	90,463,259.01	May 2017	45,170,526.46	January 2021	19,987,402.79
October 2013.	89,161,358.35	June 2017.	44,383,714.45	February 2021.	19,612,608.72
November 2013	87,874,162.48	July 2017	43,605,933.00	March 2021	19,244,524.65
December 2013	86,601,510.00	August 2017	42,837,082.16	April 2021	18,883,033.78
January 2014	85,343,241.23	September 2017 . . .	42,077,063.05	May 2021	18,528,021.31
February 2014.	84,099,198.23	October 2017.	41,325,777.89	June 2021.	18,179,374.39
March 2014	82,869,224.79	November 2017	40,583,129.93	July 2021	17,836,982.12
April 2014	81,653,166.35	December 2017	39,849,023.50	August 2021	17,500,735.49
May 2014	80,450,870.04	January 2018	39,123,363.96	September 2021 . . .	17,170,527.36
June 2014.	79,262,184.65	February 2018.	38,409,189.25	October 2021.	16,846,252.40
July 2014	78,086,960.59	March 2018	37,707,596.69	November 2021	16,527,807.10
August 2014	76,925,049.90	April 2018	37,018,369.53	December 2021	16,215,089.73
September 2014 . . .	75,776,306.22	May 2018	36,341,294.66	January 2022	15,908,000.30
October 2014.	74,640,584.76	June 2018.	35,676,162.60	February 2022.	15,606,440.50
November 2014	73,517,742.31	July 2018	35,022,767.45	March 2022	15,310,313.76
December 2014	72,407,637.21	August 2018	34,380,906.77	April 2022	15,019,525.11
January 2015	71,310,129.33	September 2018 . . .	33,750,381.59	May 2022	14,733,981.24
February 2015.	70,225,080.05	October 2018.	33,130,996.30	June 2022.	14,453,590.44
March 2015	69,152,352.26	November 2018	32,522,558.63	July 2022	14,178,262.55
April 2015	68,091,810.33	December 2018	31,924,879.57	August 2022	13,907,908.98
May 2015	67,043,320.09	January 2019	31,337,773.33	September 2022 . . .	13,642,442.64
June 2015.	66,006,748.84	February 2019.	30,761,057.26	October 2022.	13,381,777.95

Preliminary Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>	<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>	<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>
November 2022	\$ 13,125,830.79	May 2027	\$ 4,459,709.71	November 2031	\$ 1,349,064.45
December 2022	12,874,518.49	June 2027	4,367,772.73	December 2031	1,317,137.20
January 2023	12,627,759.80	July 2027	4,277,568.81	January 2032	1,285,851.04
February 2023	12,385,474.85	August 2027	4,189,066.83	February 2032	1,255,194.03
March 2023	12,147,585.16	September 2027 . . .	4,102,236.20	March 2032	1,225,154.49
April 2023	11,914,013.58	October 2027	4,017,046.89	April 2032	1,195,720.89
May 2023	11,684,684.32	November 2027	3,933,469.37	May 2032	1,166,881.96
June 2023	11,459,522.85	December 2027	3,851,474.63	June 2032	1,138,626.59
July 2023	11,238,455.95	January 2028	3,771,034.17	July 2032	1,110,943.89
August 2023	11,021,411.65	February 2028	3,692,119.99	August 2032	1,083,823.15
September 2023 . . .	10,808,319.22	March 2028	3,614,704.59	September 2032 . . .	1,057,253.87
October 2023	10,599,109.15	April 2028	3,538,760.91	October 2032	1,031,225.72
November 2023	10,393,713.11	May 2028	3,464,262.42	November 2032	1,005,728.57
December 2023	10,192,063.97	June 2028	3,391,183.01	December 2032	980,752.46
January 2024	9,994,095.74	July 2028	3,319,497.04	January 2033	956,287.61
February 2024	9,799,743.58	August 2028	3,249,179.33	February 2033	932,324.42
March 2024	9,608,943.75	September 2028 . . .	3,180,205.13	March 2033	908,853.45
April 2024	9,421,633.61	October 2028	3,112,550.11	April 2033	885,865.46
May 2024	9,237,751.62	November 2028	3,046,190.41	May 2033	863,351.33
June 2024	9,057,237.29	December 2028	2,981,102.54	June 2033	841,302.14
July 2024	8,880,031.15	January 2029	2,917,263.44	July 2033	819,709.11
August 2024	8,706,074.80	February 2029	2,854,650.47	August 2033	798,563.63
September 2024 . . .	8,535,310.82	March 2029	2,793,241.37	September 2033 . . .	777,857.25
October 2024	8,367,682.77	April 2029	2,733,014.27	October 2033	757,581.65
November 2024	8,203,135.22	May 2029	2,673,947.69	November 2033	737,728.68
December 2024	8,041,613.67	June 2029	2,616,020.53	December 2033	718,290.32
January 2025	7,883,064.56	July 2029	2,559,212.06	January 2034	699,258.71
February 2025	7,727,435.28	August 2029	2,503,501.90	February 2034	680,626.12
March 2025	7,574,674.10	September 2029 . . .	2,448,870.05	March 2034	662,384.98
April 2025	7,424,730.20	October 2029	2,395,296.85	April 2034	644,527.82
May 2025	7,277,553.65	November 2029	2,342,762.98	May 2034	627,047.33
June 2025	7,133,095.36	December 2029	2,291,249.49	June 2034	609,936.34
July 2025	6,991,307.09	January 2030	2,240,737.71	July 2034	593,187.79
August 2025	6,852,141.46	February 2030	2,191,209.36	August 2034	576,794.76
September 2025 . . .	6,715,551.89	March 2030	2,142,646.45	September 2034 . . .	560,750.44
October 2025	6,581,492.61	April 2030	2,095,031.29	October 2034	545,048.17
November 2025	6,449,918.65	May 2030	2,048,346.54	November 2034	529,681.38
December 2025	6,320,785.81	June 2030	2,002,575.15	December 2034	514,643.64
January 2026	6,194,050.65	July 2030	1,957,700.37	January 2035	499,928.63
February 2026	6,069,670.51	August 2030	1,913,705.74	February 2035	485,530.14
March 2026	5,947,603.44	September 2030 . . .	1,870,575.09	March 2035	471,442.09
April 2026	5,827,808.24	October 2030	1,828,292.56	April 2035	457,658.48
May 2026	5,710,244.41	November 2030	1,786,842.55	May 2035	444,173.46
June 2026	5,594,872.15	December 2030	1,746,209.73	June 2035	430,981.24
July 2026	5,481,652.38	January 2031	1,706,379.06	July 2035	418,076.18
August 2026	5,370,546.66	February 2031	1,667,335.76	August 2035	405,452.71
September 2026 . . .	5,261,517.24	March 2031	1,629,065.30	September 2035 . . .	393,105.38
October 2026	5,154,527.02	April 2031	1,591,553.42	October 2035	381,028.83
November 2026	5,049,539.56	May 2031	1,554,786.11	November 2035	369,217.79
December 2026	4,946,519.03	June 2031	1,518,749.61	December 2035	357,667.12
January 2027	4,845,430.24	July 2031	1,483,430.40	January 2036	346,371.74
February 2027	4,746,238.59	August 2031	1,448,815.21	February 2036	335,326.66
March 2027	4,648,910.12	September 2031 . . .	1,414,890.99	March 2036	324,527.02
April 2027	4,553,411.43	October 2031	1,381,644.93	April 2036	313,968.01

Preliminary Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>	<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>	<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>
May 2036	\$ 303,644.92	November 2037	\$ 153,292.84	May 2039	\$ 55,728.22
June 2036	293,553.14	December 2037	146,664.08	June 2039	51,502.22
July 2036	283,688.12	January 2038	140,193.34	July 2039	47,385.21
August 2036	274,045.42	February 2038	133,877.44	August 2039	43,374.93
September 2036 . . .	264,620.66	March 2038	127,713.26	September 2039 . . .	39,469.17
October 2036	255,409.55	April 2038	121,697.73	October 2039	35,665.75
November 2036	246,407.88	May 2038	115,827.84	November 2039	31,962.52
December 2036	237,611.52	June 2038	110,100.64	December 2039	28,357.39
January 2037	229,016.40	July 2038	104,513.24	January 2040	24,848.31
February 2037	220,618.55	August 2038	99,062.79	February 2040	21,433.25
March 2037	212,414.05	September 2038 . . .	93,746.50	March 2040	18,110.24
April 2037	204,399.07	October 2038	88,561.64	April 2040	14,877.34
May 2037	196,569.83	November 2038	83,505.52	May 2040	11,732.64
June 2037	188,922.65	December 2038	78,575.51	June 2040	8,674.28
July 2037	181,453.89	January 2039	73,769.02	July 2040	5,700.41
August 2037	174,159.99	February 2039	69,083.51	August 2040	2,809.25
September 2037 . . .	167,037.46	March 2039	64,516.50	September 2040 and thereafter	0.00
October 2037	160,082.87	April 2039	60,065.53		

Aggregate Group II Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$29,035,104.00	July 2014	\$21,207,211.40	March 2017	\$13,371,136.08
December 2011	28,903,306.90	August 2014	20,929,055.78	April 2017	13,158,761.00
January 2012	28,762,044.83	September 2014	20,653,223.69	May 2017	12,948,179.55
February 2012	28,611,396.15	October 2014	20,379,696.46	June 2017	12,739,377.24
March 2012	28,451,446.56	November 2014	20,108,455.54	July 2017	12,532,339.71
April 2012	28,282,288.98	December 2014	19,839,482.56	August 2017	12,327,052.70
May 2012	28,104,023.51	January 2015	19,572,759.27	September 2017	12,123,502.07
June 2012	27,916,757.29	February 2015	19,308,267.57	October 2017	11,921,673.78
July 2012	27,720,604.46	March 2015	19,045,989.52	November 2017	11,721,553.93
August 2012	27,515,686.02	April 2015	18,785,907.29	December 2017	11,523,128.71
September 2012	27,302,129.71	May 2015	18,528,003.22	January 2018	11,326,384.41
October 2012	27,080,069.88	June 2015	18,272,259.78	February 2018	11,131,307.45
November 2012	26,849,647.37	July 2015	18,018,659.58	March 2018	10,937,884.35
December 2012	26,611,009.37	August 2015	17,767,185.35	April 2018	10,746,101.73
January 2013	26,364,309.23	September 2015	17,517,819.99	May 2018	10,555,946.33
February 2013	26,109,706.33	October 2015	17,270,546.52	June 2018	10,367,404.98
March 2013	25,847,365.92	November 2015	17,025,348.08	July 2018	10,180,464.63
April 2013	25,577,458.90	December 2015	16,782,207.96	August 2018	9,995,112.31
May 2013	25,300,161.68	January 2016	16,541,109.59	September 2018	9,811,806.67
June 2013	25,015,655.97	February 2016	16,302,036.51	October 2018	9,631,739.60
July 2013	24,724,128.57	March 2016	16,064,972.39	November 2018	9,454,855.21
August 2013	24,425,771.18	April 2016	15,829,901.06	December 2018	9,281,098.55
September 2013	24,120,780.18	May 2016	15,596,806.45	January 2019	9,110,415.61
October 2013	23,818,328.32	June 2016	15,365,672.63	February 2019	8,942,753.29
November 2013	23,518,395.21	July 2016	15,136,483.78	March 2019	8,778,059.41
December 2013	23,220,960.62	August 2016	14,909,224.23	April 2019	8,616,282.64
January 2014	22,926,004.49	September 2016	14,683,878.41	May 2019	8,457,372.57
February 2014	22,633,506.91	October 2016	14,460,430.89	June 2019	8,301,279.62
March 2014	22,343,448.12	November 2016	14,238,866.36	July 2019	8,147,955.05
April 2014	22,055,808.54	December 2016	14,019,169.62	August 2019	7,997,350.97
May 2014	21,770,568.73	January 2017	13,801,325.61	September 2019	7,849,420.30
June 2014	21,487,709.39	February 2017	13,585,319.37	October 2019	7,704,116.74

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2019	\$ 7,561,394.80	June 2024	\$ 2,633,040.50	January 2029	\$ 848,033.46
December 2019	7,421,209.77	July 2024	2,581,523.31	February 2029	829,830.68
January 2020	7,283,517.68	August 2024	2,530,950.90	March 2029	811,977.89
February 2020	7,148,275.33	September 2024	2,481,306.56	April 2029	794,468.73
March 2020	7,015,440.24	October 2024	2,432,573.91	May 2029	777,296.95
April 2020	6,884,970.67	November 2024	2,384,736.81	June 2029	760,456.43
May 2020	6,756,825.58	December 2024	2,337,779.42	July 2029	743,941.12
June 2020	6,630,964.62	January 2025	2,291,686.19	August 2029	727,745.12
July 2020	6,507,348.16	February 2025	2,246,441.80	September 2029	711,862.60
August 2020	6,385,937.23	March 2025	2,202,031.22	October 2029	696,287.86
September 2020	6,266,693.50	April 2025	2,158,439.68	November 2029	681,015.26
October 2020	6,149,579.34	May 2025	2,115,652.66	December 2029	666,039.31
November 2020	6,034,557.73	June 2025	2,073,655.89	January 2030	651,354.58
December 2020	5,921,592.29	July 2025	2,032,435.35	February 2030	636,955.75
January 2021	5,810,647.26	August 2025	1,991,977.26	March 2030	622,837.59
February 2021	5,701,687.51	September 2025	1,952,268.07	April 2030	608,994.96
March 2021	5,594,678.48	October 2025	1,913,294.49	May 2030	595,422.81
April 2021	5,489,586.21	November 2025	1,875,043.44	June 2030	582,116.20
May 2021	5,386,377.34	December 2025	1,837,502.07	July 2030	569,070.25
June 2021	5,285,019.06	January 2026	1,800,657.76	August 2030	556,280.17
July 2021	5,185,479.12	February 2026	1,764,498.09	September 2030	543,741.27
August 2021	5,087,725.84	March 2026	1,729,010.87	October 2030	531,448.94
September 2021	4,991,728.06	April 2026	1,694,184.13	November 2030	519,398.63
October 2021	4,897,455.17	May 2026	1,660,006.09	December 2030	507,585.90
November 2021	4,804,877.07	June 2026	1,626,465.18	January 2031	496,006.37
December 2021	4,713,964.19	July 2026	1,593,550.04	February 2031	484,655.74
January 2022	4,624,687.46	August 2026	1,561,249.50	March 2031	473,529.79
February 2022	4,537,018.30	September 2026	1,529,552.58	April 2031	462,624.37
March 2022	4,450,928.63	October 2026	1,498,448.49	May 2031	451,935.42
April 2022	4,366,390.84	November 2026	1,467,926.64	June 2031	441,458.92
May 2022	4,283,377.82	December 2026	1,437,976.61	July 2031	431,190.96
June 2022	4,201,862.88	January 2027	1,408,588.18	August 2031	421,127.66
July 2022	4,121,819.84	February 2027	1,379,751.28	September 2031	411,265.25
August 2022	4,043,222.92	March 2027	1,351,456.05	October 2031	401,599.99
September 2022	3,966,046.81	April 2027	1,323,692.77	November 2031	392,128.22
October 2022	3,890,266.63	May 2027	1,296,451.90	December 2031	382,846.37
November 2022	3,815,857.93	June 2027	1,269,724.07	January 2032	373,750.88
December 2022	3,742,796.67	July 2027	1,243,500.08	February 2032	364,838.31
January 2023	3,671,059.23	August 2027	1,217,770.87	March 2032	356,105.24
February 2023	3,600,622.39	September 2027	1,192,527.56	April 2032	347,548.34
March 2023	3,531,463.34	October 2027	1,167,761.40	May 2032	339,164.31
April 2023	3,463,559.65	November 2027	1,143,463.83	June 2032	330,949.94
May 2023	3,396,889.27	December 2027	1,119,626.40	July 2032	322,902.05
June 2023	3,331,430.56	January 2028	1,096,240.83	August 2032	315,017.54
July 2023	3,267,162.21	February 2028	1,073,298.98	September 2032	307,293.34
August 2023	3,204,063.31	March 2028	1,050,792.85	October 2032	299,726.47
September 2023	3,142,113.29	April 2028	1,028,714.58	November 2032	292,313.96
October 2023	3,081,291.95	May 2028	1,007,056.46	December 2032	285,052.93
November 2023	3,021,579.42	June 2028	985,810.88	January 2033	277,940.53
December 2023	2,962,956.18	July 2028	964,970.41	February 2033	270,973.98
January 2024	2,905,403.06	August 2028	944,527.72	March 2033	264,150.52
February 2024	2,848,901.19	September 2028	924,475.60	April 2033	257,467.48
March 2024	2,793,432.05	October 2028	904,807.01	May 2033	250,922.19
April 2024	2,738,977.44	November 2028	885,514.98	June 2033	244,512.07
May 2024	2,685,519.45	December 2028	866,592.70	July 2033	238,234.57

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2033	\$ 232,087.18	January 2036	\$ 100,626.40	June 2038	\$ 31,937.91
September 2033	226,067.44	February 2036	97,415.39	July 2038	30,313.54
October 2033	220,172.94	March 2036	94,275.73	August 2038	28,728.99
November 2033	214,401.30	April 2036	91,206.02	September 2038	27,183.45
December 2033	208,750.20	May 2036	88,204.91	October 2038	25,676.11
January 2034	203,217.35	June 2036	85,271.03	November 2038	24,206.20
February 2034	197,800.50	July 2036	82,403.08	December 2038	22,772.95
March 2034	192,497.45	August 2036	79,599.77	January 2039	21,375.61
April 2034	187,306.04	September 2036	76,859.81	February 2039	20,013.45
May 2034	182,224.13	October 2036	74,181.97	March 2039	18,685.73
June 2034	177,249.64	November 2036	71,565.01	April 2039	17,391.75
July 2034	172,380.52	December 2036	69,007.74	May 2039	16,130.81
August 2034	167,614.75	January 2037	66,508.98	June 2039	14,902.23
September 2034	162,950.37	February 2037	64,067.56	July 2039	13,705.34
October 2034	158,385.42	March 2037	61,682.36	August 2039	12,539.48
November 2034	153,918.00	April 2037	59,352.25	September 2039	11,404.00
December 2034	149,546.24	May 2037	57,076.14	October 2039	10,298.27
January 2035	145,268.31	June 2037	54,852.96	November 2039	9,221.67
February 2035	141,082.39	July 2037	52,681.65	December 2039	8,173.59
March 2035	136,986.73	August 2037	50,561.18	January 2040	7,153.43
April 2035	132,979.57	September 2037	48,490.52	February 2040	6,160.61
May 2035	129,059.22	October 2037	46,468.69	March 2040	5,194.55
June 2035	125,223.99	November 2037	44,494.70	April 2040	4,254.68
July 2035	121,472.25	December 2037	42,567.59	May 2040	3,340.46
August 2035	117,802.36	January 2038	40,686.43	June 2040	2,451.34
September 2035	114,212.76	February 2038	38,850.27	July 2040	1,586.78
October 2035	110,701.88	March 2038	37,058.23	August 2040	746.26
November 2035	107,268.19	April 2038	35,309.40	September 2040 and thereafter	0.00
December 2035	103,910.18	May 2038	33,602.91		

QA 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	\$31,456,000.00	August 2013	\$20,527,347.47	May 2015	\$12,061,322.71
December 2011	30,870,181.23	September 2013	20,073,184.10	June 2015	11,709,840.56
January 2012	30,291,399.78	October 2013	19,624,511.33	July 2015	11,362,638.70
February 2012	29,719,573.09	November 2013	19,181,264.54	August 2015	11,019,666.56
March 2012	29,154,619.55	December 2013	18,743,379.88	September 2015	10,680,874.19
April 2012	28,596,458.50	January 2014	18,310,794.20	October 2015	10,346,212.21
May 2012	28,045,010.23	February 2014	17,883,445.14	November 2015	10,015,631.80
June 2012	27,500,195.93	March 2014	17,461,271.00	December 2015	9,693,928.06
July 2012	26,961,937.73	April 2014	17,044,210.86	January 2016	9,382,048.22
August 2012	26,430,158.63	May 2014	16,632,204.45	February 2016	9,079,694.89
September 2012	25,904,782.56	June 2014	16,225,192.25	March 2016	8,786,579.66
October 2012	25,385,734.30	July 2014	15,823,115.39	April 2016	8,502,422.77
November 2012	24,872,939.53	August 2014	15,425,915.72	May 2016	8,226,952.88
December 2012	24,366,324.77	September 2014	15,033,535.73	June 2016	7,959,906.80
January 2013	23,865,817.40	October 2014	14,645,918.62	July 2016	7,701,029.29
February 2013	23,371,345.65	November 2014	14,263,008.20	August 2016	7,450,072.76
March 2013	22,882,838.58	December 2014	13,884,748.98	September 2016	7,206,797.08
April 2013	22,400,226.07	January 2015	13,511,086.09	October 2016	6,970,969.35
May 2013	21,923,438.81	February 2015	13,141,965.31	November 2016	6,742,363.69
June 2013	21,452,408.29	March 2015	12,777,333.03	December 2016	6,520,761.00
July 2013	20,987,066.82	April 2015	12,417,136.28	January 2017	6,305,948.81

QA 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>
February 2017	\$ 6,097,721.03	August 2019	\$ 2,105,869.82	February 2022	\$ 552,040.23
March 2017	5,895,877.77	September 2019	2,026,957.03	March 2022	521,538.40
April 2017	5,700,225.18	October 2019	1,950,490.06	April 2022	491,994.83
May 2017	5,510,575.25	November 2019	1,876,394.04	May 2022	463,379.91
June 2017	5,326,745.63	December 2019	1,804,596.38	June 2022	435,664.92
July 2017	5,148,559.48	January 2020	1,735,026.69	July 2022	408,822.01
August 2017	4,975,845.28	February 2020	1,667,616.70	August 2022	382,824.19
September 2017	4,808,436.68	March 2020	1,602,300.23	September 2022	357,645.30
October 2017	4,646,172.37	April 2020	1,539,013.10	October 2022	333,259.98
November 2017	4,488,895.89	May 2020	1,477,693.09	November 2022	309,643.62
December 2017	4,336,455.49	June 2020	1,418,279.86	December 2022	286,772.41
January 2018	4,188,704.03	July 2020	1,360,714.89	January 2023	264,623.22
February 2018	4,045,498.79	August 2020	1,304,941.46	February 2023	243,173.66
March 2018	3,906,701.37	September 2020	1,250,904.56	March 2023	222,402.01
April 2018	3,772,177.53	October 2020	1,198,550.87	April 2023	202,287.23
May 2018	3,641,797.12	November 2020	1,147,828.66	May 2023	182,808.92
June 2018	3,515,433.89	December 2020	1,098,687.80	June 2023	163,947.30
July 2018	3,392,965.42	January 2021	1,051,079.67	July 2023	145,683.19
August 2018	3,274,272.98	February 2021	1,004,957.14	August 2023	127,998.01
September 2018	3,159,241.44	March 2021	960,274.50	September 2023	110,873.75
October 2018	3,047,759.16	April 2021	916,987.46	October 2023	94,292.96
November 2018	2,939,717.84	May 2021	875,053.04	November 2023	78,238.70
December 2018	2,835,012.49	June 2021	834,429.59	December 2023	62,694.57
January 2019	2,733,541.28	July 2021	795,076.73	January 2024	47,644.68
February 2019	2,635,205.47	August 2021	756,955.30	February 2024	33,073.61
March 2019	2,539,909.31	September 2021	720,027.36	March 2024	18,966.43
April 2019	2,447,559.94	October 2021	684,256.08	April 2024	5,308.65
May 2019	2,358,067.30	November 2021	649,605.80	May 2024 and thereafter	0.00
June 2019	2,271,344.09	December 2021	616,041.92		
July 2019	2,187,305.64	January 2022	583,530.90		

YD 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	\$9,910,000.00	July 2013	\$4,515,318.86	March 2015	\$2,210,718.29
December 2011	9,538,852.34	August 2013	4,340,124.64	April 2015	2,150,661.97
January 2012	9,180,050.93	September 2013	4,172,303.00	May 2015	2,096,072.46
February 2012	8,833,290.40	October 2013	4,011,659.64	June 2015	2,048,248.97
March 2012	8,498,272.15	November 2013	3,858,004.72	July 2015	2,006,945.60
April 2012	8,174,704.18	December 2013	3,711,152.63	August 2015	1,971,923.77
May 2012	7,862,300.93	January 2014	3,570,922.08	September 2015	1,942,952.00
June 2012	7,560,783.20	February 2014	3,437,135.81	October 2015	1,919,805.67
July 2012	7,269,877.94	March 2014	3,309,620.72	November 2015	1,902,266.92
August 2012	6,989,318.22	April 2014	3,188,207.55	December 2015	1,885,281.04
September 2012	6,718,843.00	May 2014	3,072,731.02	January 2016	1,867,648.10
October 2012	6,458,197.09	June 2014	2,963,029.56	February 2016	1,849,419.49
November 2012	6,207,130.98	July 2014	2,858,945.38	March 2016	1,830,644.19
December 2012	5,965,400.71	August 2014	2,760,324.26	April 2016	1,811,368.88
January 2013	5,732,767.82	September 2014	2,667,015.59	May 2016	1,791,638.02
February 2013	5,508,999.15	October 2014	2,578,872.19	June 2016	1,771,493.96
March 2013	5,293,866.78	November 2014	2,495,750.33	July 2016	1,750,976.98
April 2013	5,087,147.91	December 2014	2,417,509.58	August 2016	1,730,125.43
May 2013	4,888,624.75	January 2015	2,344,012.78	September 2016	1,708,975.75
June 2013	4,698,084.44	February 2015	2,275,125.96	October 2016	1,687,562.61

YD 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>
November 2016	\$1,665,918.91	December 2019	\$ 888,285.27	January 2023	\$ 394,697.94
December 2016	1,644,075.92	January 2020	870,675.63	February 2023	385,459.89
January 2017	1,622,063.28	February 2020	853,310.71	March 2023	376,406.69
February 2017	1,599,909.12	March 2020	836,191.42	April 2023	367,535.64
March 2017	1,577,640.12	April 2020	819,318.41	May 2023	358,844.06
April 2017	1,555,281.52	May 2020	802,692.06	June 2023	350,329.23
May 2017	1,532,857.24	June 2020	786,312.56	July 2023	341,988.48
June 2017	1,510,389.88	July 2020	770,179.88	August 2023	333,819.13
July 2017	1,487,900.83	August 2020	754,293.76	September 2023	325,818.48
August 2017	1,465,410.27	September 2020	738,653.76	October 2023	317,983.86
September 2017	1,442,937.27	October 2020	723,259.27	November 2023	310,312.63
October 2017	1,420,499.78	November 2020	708,109.50	December 2023	302,802.13
November 2017	1,398,114.73	December 2020	693,203.49	January 2024	295,449.72
December 2017	1,375,798.05	January 2021	678,540.15	February 2024	288,252.79
January 2018	1,353,564.71	February 2021	664,118.23	March 2024	281,208.73
February 2018	1,331,428.78	March 2021	649,936.36	April 2024	274,314.96
March 2018	1,309,403.43	April 2021	635,993.03	May 2024	259,655.17
April 2018	1,287,501.02	May 2021	622,286.65	June 2024	240,253.67
May 2018	1,265,733.11	June 2021	608,815.48	July 2024	221,403.42
June 2018	1,244,110.47	July 2021	595,577.71	August 2024	203,089.14
July 2018	1,222,643.19	August 2021	582,571.42	September 2024	185,295.95
August 2018	1,201,340.61	September 2021	569,794.60	October 2024	168,009.42
September 2018	1,180,211.45	October 2021	557,245.19	November 2024	151,215.46
October 2018	1,159,263.75	November 2021	544,921.01	December 2024	134,900.41
November 2018	1,138,504.99	December 2021	532,819.86	January 2025	119,050.95
December 2018	1,117,942.05	January 2022	520,939.46	February 2025	103,654.14
January 2019	1,097,581.25	February 2022	509,277.45	March 2025	88,697.40
February 2019	1,077,428.40	March 2022	497,831.44	April 2025	74,168.47
March 2019	1,057,488.80	April 2022	486,599.01	May 2025	60,055.44
April 2019	1,037,767.28	May 2022	475,577.66	June 2025	46,346.73
May 2019	1,018,268.23	June 2022	464,764.89	July 2025	33,031.07
June 2019	998,995.57	July 2022	454,158.13	August 2025	20,097.50
July 2019	979,952.82	August 2022	443,754.82	September 2025	7,535.35
August 2019	961,143.16	September 2022	433,552.35	October 2025 and thereafter	0.00
September 2019	942,569.31	October 2022	423,548.07		
October 2019	924,233.72	November 2022	413,739.36		
November 2019	906,138.45	December 2022	404,123.53		

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

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

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\$849,247,481



**Guaranteed REMIC
Pass-Through Certificates
Fannie Mae REMIC Trust 2011-126**

PROSPECTUS SUPPLEMENT

Nomura

November 23, 2011