Prospectus Supplement
(To REMIC Prospectus dated June 1, 2014)

$472,567,947

FannieMae®

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2016-80

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own Fannie Mae MBS.

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
JB(2)	1	$87,927,000	PAC/AD	1.5%	FIX	3136AUEY3	March 2046
JI(2)	1	43,963,500(3)	NTL	3.0	FIX/IO	3136AUEZ0	March 2046
JZ(2)	1	1,794,000	PAC/AD	3.0	FIX/Z	3136AUFA4	November 2046
ZJ	1	27,279,000	SUP	3.0	FIX/Z	3136AUFB2	November 2046
MA	2	2,500,000	SEQ/AD	3.5	FIX	3136AUFC0	September 2021
MB	2	24,376,000	SEQ/AD	3.5	FIX	3136AUFD8	January 2043
MZ	2	2,986,670	SEQ	3.5	FIX/Z	3136AUFE6	November 2046
KD(2)	3	34,936,000	SEQ	3.0	FIX	3136AUFF3	June 2044
VK(2)	3	1,862,000	SEQ/AD	3.0	FIX	3136AUFG1	March 2028
KZ	3	4,628,919	SEQ	3.0	FIX/Z	3136AUFH9	November 2046
NA	4	1,000,000	SEQ/AD	3.5	FIX	3136AUFJ5	December 2018
NB	4	26,000,000	SEQ/AD	3.5	FIX	3136AUFK2	January 2043
NZ	4	3,000,000	SEQ	3.5	FIX/Z	3136AUFL0	November 2046

(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 JC, JD, JE, JG, JA, JP, KV and Z Classes are the RCR classes. For a more detailed description of the RCR classes, see Schedule 1 attached to this prospectus supplement and "Description of the Certificates—Combination and Recombination—RCR Certificates" in the REMIC prospectus.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be October 31, 2016.

Carefully consider the risk factors starting on page 14 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.

Wells Fargo Securities

October 25, 2016

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
DA	5	$ 75,000,000	PAC/AD	3.0%	FIX	3136AUFM8	November 2046
ZD	5	12,460,000	SUP	3.0	FIX/Z	3136AUFN6	November 2046
BA	6	57,271,000	PAC/AD	3.0	FIX	3136AUFP1	July 2046
BZ	6	579,000	PAC/AD	3.0	FIX/Z	3136AUFQ9	November 2046
ZB(2)	6	14,272,572	SUP	3.0	FIX/Z	3136AUFR7	November 2046
KA	7	5,245,000	SEQ	3.5	FIX	3136AUFS5	January 2027
KB	7	25,000,000	SEQ	3.5	FIX	3136AUFT3	April 2046
KC	7	1,485,786	SEQ	3.5	FIX	3136AUFU0	November 2046
CA	8	50,000,000	PAC/AD	3.0	FIX	3136AUFV8	July 2046
CZ	8	505,000	PAC/AD	3.0	FIX/Z	3136AUFW6	November 2046
ZC(2)	8	12,460,000	SUP	3.0	FIX/Z	3136AUFX4	November 2046
R		0	NPR	0	NPR	3136AUFY2	November 2046
RL		0	NPR	0	NPR	3136AUFZ9	November 2046

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

(2) Exchangeable classes.

(3) Notional principal balance. This Class is an interest only class. See page S-5 for a description of how its notional principal balance is calculated.

TABLE OF CONTENTS

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 June 1, 2014 (the "REMIC Prospectus");
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
  - June 1, 2016, for all MBS issued on or after June 1, 2016,
  - October 1, 2014, for all MBS issued on or after October 1, 2014 and prior to June 1, 2016,
  - March 1, 2013, for all MBS issued on or after March 1, 2013 and prior to October 1, 2014,
  - February 1, 2012, for all MBS issued on or after February 1, 2012 and prior to March 1, 2013,
  - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
  - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
  - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
  - January 1, 2006, for all other MBS

  (as applicable, the "MBS Prospectus"); 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 June 1, 2016.

The MBS Prospectus is incorporated by reference in this prospectus supplement. This means that we are disclosing information in that document by referring you to it. That document is considered part of this prospectus supplement, so you should read this prospectus supplement, and any applicable supplements or amendments, together with that document.

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 800-2FANNIE).

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 and the MBS Prospectus by writing or calling the dealer at:

Wells Fargo Securities, LLC
Customer Service
MAC N9303-054
608 2nd Avenue South, Suite 500
Minneapolis, Minnesota 55479
US and International Callers: (800) 645-3751, option 5
WFSCustomerService@wellsfargo.com.

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of October 1, 2016. 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

Group	Assets
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS
7	Group 7 MBS
8	Group 8 MBS

Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7 and Group 8

Characteristics of the MBS

	Approximate Principal Balance	Pass-Through Rate	Range of Weighted Average Coupons or WACs (annual percentages)	Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)
Group 1 MBS	$117,000,000	3.00%	3.25% to 5.50%	241 to 360
Group 2 MBS	$ 29,862,670	3.50%	3.75% to 6.00%	241 to 360
Group 3 MBS	$ 41,426,919	3.00%	3.25% to 5.50%	241 to 360
Group 4 MBS	$ 30,000,000	3.50%	3.75% to 6.00%	241 to 360
Group 5 MBS	$ 87,460,000	3.00%	3.25% to 5.50%	241 to 360
Group 6 MBS	$ 72,122,572	3.00%	3.25% to 5.50%	241 to 360
Group 7 MBS	$ 31,730,786	3.50%	3.75% to 6.00%	241 to 360
Group 8 MBS	$ 62,965,000	3.00%	3.25% to 5.50%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	Principal Balance	Original Term to Maturity (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Interest Rate
Group 1 MBS	$117,000,000	360	331	24	3.705%
Group 2 MBS	$ 29,862,670	360	353	4	4.030%
Group 3 MBS	$ 41,426,919	360	314	42	3.676%
Group 4 MBS	$ 30,000,000	360	359	1	3.832%
Group 5 MBS	$ 87,460,000	360	357	2	3.735%
Group 6 MBS	$ 72,122,572	360	357	2	3.735%
Group 7 MBS	$ 31,730,786	360	355	5	4.147%
Group 8 MBS	$ 62,965,000	360	357	2	3.735%

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

Settlement Date

We expect to issue the certificates on October 31, 2016.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

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

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

Notional Class

The notional principal balance of the notional class specified below will equal the percentage of the outstanding balance specified below immediately before the related distribution date:

Class	
JI	50% of the JB Class

Distributions of Principal

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

Weighted Average Lives (years)*

Group 1 Classes	PSA Prepayment Assumption							
	0%	100%	125%	250%	300%	500%	700%	1000%
JB, JI, JC, JD, JE, JG and JA	12.4	5.3	4.9	4.9	4.9	3.1	2.1	1.3
JZ	21.9	19.0	19.0	19.0	19.0	12.6	8.7	5.5
ZJ	26.2	17.7	16.3	4.9	1.6	0.6	0.4	0.2
JP	12.8	5.7	5.3	5.3	5.3	3.3	2.3	1.4

Group 2 Classes	PSA Prepayment Assumption							
	0%	100%	200%	276%	300%	500%	700%	900%
MA	2.5	1.0	0.7	0.6	0.6	0.5	0.4	0.3
MB	17.5	8.6	5.7	4.6	4.3	3.0	2.3	1.9
MZ	28.2	22.9	17.7	14.5	13.7	9.0	6.5	5.0

Group 3 Classes	PSA Prepayment Assumption						
	0%	100%	184%	200%	300%	500%	700%
KD	17.1	6.9	4.5	4.2	2.9	1.7	1.2
VK	6.0	6.0	6.0	6.0	5.5	4.1	3.0
KZ	28.8	21.2	16.8	16.0	12.4	7.9	5.4
KV	16.6	6.9	4.6	4.3	3.1	1.9	1.3

Group 4 Classes	PSA Prepayment Assumption							
	0%	100%	200%	276%	300%	500%	700%	900%
NA	1.1	0.5	0.4	0.4	0.4	0.3	0.3	0.2
NB	16.7	8.3	5.6	4.5	4.3	3.0	2.4	2.1
NZ	28.2	23.1	17.9	14.7	13.9	9.2	6.7	5.2

Group 5 Classes	PSA Prepayment Assumption								
	0%	100%	125%	175%	225%	300%	500%	700%	1000%
DA	15.0	7.8	7.3	7.3	7.3	6.0	4.1	3.1	2.3
ZD	27.6	20.8	18.9	11.2	2.9	1.8	1.1	0.8	0.6

Group 6 Classes	PSA Prepayment Assumption								
	0%	100%	125%	175%	275%	300%	500%	700%	1000%
BA	13.4	6.7	6.3	6.3	6.3	5.9	4.1	3.1	2.4
BZ	23.9	23.2	23.2	23.2	23.2	22.1	15.1	10.9	7.2
ZB	26.7	19.7	18.1	13.1	2.7	2.3	1.3	1.0	0.8

Group 7 Classes	PSA Prepayment Assumption							
	0%	100%	200%	276%	300%	500%	700%	900%
KA	5.6	1.7	1.2	1.0	1.0	0.7	0.6	0.5
KB	21.6	11.4	7.4	5.8	5.4	3.6	2.7	2.2
KC	29.7	27.5	23.0	19.1	18.0	11.5	8.1	6.1

Group 8 Classes	PSA Prepayment Assumption								
	0%	100%	125%	175%	275%	300%	500%	700%	1000%
CA	13.4	6.7	6.3	6.3	6.3	5.9	4.1	3.1	2.4
CZ	23.9	23.2	23.2	23.2	23.2	22.1	15.1	10.9	7.2
ZC	26.7	19.7	18.1	13.1	2.7	2.3	1.3	1.0	0.8

Group 6/Group 8 Class†	PSA Prepayment Assumption								
	0%	100%	125%	175%	275%	300%	500%	700%	1000%
Z	26.7	19.7	18.1	13.1	2.7	2.3	1.3	1.0	0.8

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

† This class is an RCR class formed by a combination of REMIC classes in two different groups. For additional information, see Schedule 1 attached to this prospectus supplement.

DESCRIPTION OF THE CERTIFICATES

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

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the "Trust") pursuant to a trust agreement dated as of May 1, 2010 and a supplement thereto dated as of October 1, 2016 (the "Issue Date"). We will issue the Guaranteed REMIC Pass-Through Certificates (the "REMIC Certificates") pursuant to that trust agreement and supplement. We will issue the Combinable and Recombinable REMIC Certificates (the "RCR Certificates" and, together with the REMIC Certificates, the "Certificates") pursuant to a separate trust agreement dated as of May 1, 2010 and a supplement thereto dated as of the Issue Date (together with the trust agreement and supplement relating to the REMIC Certificates, the "Trust Agreement"). We will execute the Trust Agreement in our corporate capacity and as trustee (the "Trustee"). In general, the term "Classes" includes the Classes of REMIC Certificates and RCR Certificates.

The assets of the Trust will include eight groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the "Group 1 MBS," "Group 2 MBS," "Group 3 MBS," "Group 4 MBS," "Group 5 MBS," "Group 6 MBS," "Group 7 MBS" and "Group 8 MBS," and together, 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 interest" 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	MBS	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 and the MBS, see the applicable discussions appearing under the heading "Fannie Mae Guaranty" in the REMIC Prospectus and the MBS Prospectus. Our guaranties are not backed by the full faith and credit of the United States.

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

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

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

Classes	Denominations
Interest Only Class	$100,000 minimum plus whole dollar increments
All other Classes (except the R and RL Classes)	$1,000 minimum plus whole dollar increments

The MBS

The MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the 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 pools of Mortgage Loans backing the Group 1 MBS, Group 5 MBS, Group 6 MBS and Group 8 MBS have been designated as pools that include "jumbo-conforming" or "high balance" mortgage loans as described further under "The Mortgage Loans—Mortgage Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits" in the MBS Prospectus dated June 1, 2016. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools backing the Group 1 MBS, Group 5 MBS, Group 6 MBS and Group 8 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also "Risk Factors—Risks Relating to Yield and Prepayment—*Jumbo-conforming" mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*" in the MBS Prospectus dated June 1, 2016.

For additional information, see "Summary—Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7 and Group 8—Characteristics of the MBS" in this prospectus supplement and "The Mortgage Loan Pools" and "Yield, Maturity and Prepayment Considerations" in the MBS Prospectus.

Distributions of Interest

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

Delay Classes and No-Delay Classes. The "Delay" Classes and "No-Delay" Classes are set forth in the following table:

Delay Classes	No-Delay Classes
All interest-bearing Classes	—

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

Accrual Classes. The JZ, ZJ, MZ, KZ, NZ, ZD, BZ, ZB, CZ, ZC and Z Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on each Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under "—Distributions of Principal" below.

Distributions of Principal

On the Distribution Date in each month, we will make payments of principal on the Classes of REMIC Certificates as described below. Following any exchange of REMIC Certificates for RCR Certificates, we will apply principal payments from the exchanged REMIC Certificates to the corresponding RCR Certificates on a pro rata basis.

- *Group 1*

The JZ Accrual Amount to JB until retired, and thereafter to JZ.	**Accretion Directed Class and Accrual Class**
The ZJ Accrual Amount to Aggregate Group I to its Planned Balance, and thereafter to ZJ.	**Accretion Directed/PAC Group and Accrual Class**
The Group 1 Cash Flow Distribution Amount in the following priority:	
1. To Aggregate Group I to its Planned Balance.	**PAC Group**
2. To ZJ until retired.	**Support Class**
3. To Aggregate Group I to zero.	**PAC Group**

The "JZ Accrual Amount" is any interest then accrued and added to the principal balance of the JZ Class.

The "ZJ Accrual Amount" is any interest then accrued and added to the principal balance of the ZJ Class.

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

"Aggregate Group I" consists of the JB and JZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I to JB and JZ, in that order, until retired.

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

- *Group 2*

The MZ Accrual Amount to MA and MB, in that order, until retired, and thereafter to MZ.	**Accretion Directed Classes and Accrual Class**
The Group 2 Cash Flow Distribution Amount to MA, MB and MZ, in that order, until retired.	**Sequential Pay Classes**

The "MZ Accrual Amount" is any interest then accrued and added to the principal balance of the MZ Class.

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

- *Group 3*

The KZ Accrual Amount to VK until retired, and thereafter to KZ.	**Accretion Directed Class and Accrual Class**

The Group 3 Cash Flow Distribution Amount to KD, VK and KZ, in that order, until retired. **Sequential Pay Classes**

The "KZ Accrual Amount" is any interest then accrued and added to the principal balance of the KZ Class.

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

- *Group 4*

The NZ Accrual Amount to NA and NB, in that order, until retired, and thereafter to NZ. **Accretion Directed Classes and Accrual Class**

The Group 4 Cash Flow Distribution Amount to NA, NB and NZ, in that order, until retired. **Sequential Pay Classes**

The "NZ Accrual Amount" is any interest then accrued and added to the principal balance of the NZ Class.

The "Group 4 Cash Flow Distribution Amount" is the principal then paid on the Group 4 MBS.

- *Group 5*

The ZD Accrual Amount to DA to its Planned Balance, and thereafter to ZD. **Accretion Directed/PAC Class and Accrual Class**

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

1. To DA to its Planned Balance. **PAC Class**
2. To ZD until retired. **Support Class**
3. To DA until retired. **PAC Class**

The "ZD Accrual Amount" is any interest then accrued and added to the principal balance of the ZD Class.

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

- *Group 6*

The BZ Accrual Amount to BA until retired, and thereafter to BZ. **Accretion Directed Class and Accrual Class**

The ZB Accrual Amount to Aggregate Group II to its Planned Balance, and thereafter to ZB. **Accretion Directed/PAC Group and Accrual Class**

The Group 6 Cash Flow Distribution Amount in the following priority:

1. To Aggregate Group II to its Planned Balance. **PAC Group**
2. To ZB until retired. **Support Class**
3. To Aggregate Group II to zero. **PAC Group**

The "BZ Accrual Amount" is any interest then accrued and added to the principal balance of the BZ Class.

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

The "Group 6 Cash Flow Distribution Amount" is the principal then paid on the Group 6 MBS.

"Aggregate Group II" consists of the BA and BZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II to BA and BZ, 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 7*

The Group 7 Principal Distribution Amount to KA, KB and KC, in that order, until retired.

Sequential Pay Classes

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

- *Group 8*

The CZ Accrual Amount to CA until retired, and thereafter to CZ.

Accretion Directed Class and Accrual Class

The ZC Accrual Amount to Aggregate Group III to its Planned Balance, and thereafter to ZC.

Accretion Directed/PAC Group and Accrual Class

The Group 8 Cash Flow Distribution Amount in the following priority:

1. To Aggregate Group III to its Planned Balance. **PAC Group**

2. To ZC until retired. **Support Class**

3. To Aggregate Group III to zero. **PAC Group**

The "CZ Accrual Amount" is any interest then accrued and added to the principal balance of the CZ Class.

The "ZC Accrual Amount" is any interest then accrued and added to the principal balance of the ZC Class.

The "Group 8 Cash Flow Distribution Amount" is the principal then paid on the Group 8 MBS.

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

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

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the following assumptions (the "Pricing Assumptions"):

- the Mortgage Loans underlying the MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under "Summary—Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7 and Group 8—Assumed Characteristics of the Underlying Mortgage Loans" in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is October 31, 2016; and
- each Distribution Date occurs on the 25th day of a month.

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

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

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

Groups and Class	Structuring Ranges	Initial Effective Ranges
Aggregate Group I Planned Balances	Between 125% and 300% PSA	Between 125% and 300% PSA
DA Class Planned Balances	Between 125% and 225% PSA	Between 125% and 225% PSA
Aggregate Group II Planned Balances	Between 125% and 275% PSA	Between 125% and 275% PSA
Aggregate Group III Planned Balances	Between 125% and 275% PSA	Between 125% and 275% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	JB and JZ
Aggregate Group II	BA and BZ
Aggregate Group III	CA and CZ

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

We cannot assure you that the balance of any Aggregate Group or Class will conform on any Distribution Date to the balance specified in the Principal Balance Schedules or that distributions of principal of any Aggregate Group or 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 Effective Range, principal distributions may be insufficient to reduce

the Aggregate Groups and the DA Class to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.

- The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. As a result, the actual Effective Ranges will likely differ from the Initial Effective Ranges specified above. For the same reason, the Aggregate Groups and the DA Class might not be reduced to their scheduled balances each month even if the related Mortgage Loans prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.

- The actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.

- The principal payment stability of each Aggregate Group or Class having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the 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 Table for the Fixed Rate Interest Only Class

The table below illustrates the sensitivity of the pre-tax corporate bond equivalent yield to maturity of the JI Class to various constant percentages of PSA. **The table below is provided for illustrative purposes only and is not intended as a forecast or prediction of the actual yield on the JI Class.** We calculated the yields set forth in the table by

- determining the monthly discount rates that, when applied to the assumed streams of cash flows to be paid on the JI Class, would cause the discounted present values of the assumed streams of cash flows to equal the assumed aggregate purchase price of that Class, 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 price of the applicable Certificates will be as assumed.

In addition, because some of the related 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 notional principal balance reductions on the Certificates are likely to differ from those assumed. This would be the case even if all of the related 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, or

- all of the Mortgage Loans will prepay at the same rate.

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

Class	% PSA
JI	414%

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 JI 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 JI Class (expressed as a percentage of the original principal balance) is as follows:

Class	Price*
JI	11.00%

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

Sensitivity of the JI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	125%	250%	300%	500%	700%	1000%
Pre-Tax Yields to Maturity	16.4%	10.3%	8.0%	8.0%	8.0%	(7.5)%	(27.7)%	(64.5)%

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, and
- the priority sequences of distributions of principal of the Classes.

See "—Distributions of Principal" above.

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.

Mortgage Loans Backing Trust Assets Specified Below	Original and Remaining Terms to Maturity	Interest Rates
Group 1 MBS	360 months	5.50%
Group 2 MBS	360 months	6.00%
Group 3 MBS	360 months	5.50%
Group 4 MBS	360 months	6.00%
Group 5 MBS	360 months	5.50%
Group 6 MBS	360 months	5.50%
Group 7 MBS	360 months	6.00%
Group 8 MBS	360 months	5.50%

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

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

Percent of Original Principal Balances Outstanding

	JB, JI†, JC, JD, JE, JG and JA Classes								JZ Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
Date	0%	100%	125%	250%	300%	500%	700%	1000%	0%	100%	125%	250%	300%	500%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2017	97	89	87	87	87	87	76	53	103	103	103	103	103	103	103	103
October 2018	94	78	74	74	74	61	42	19	106	106	106	106	106	106	106	106
October 2019	91	67	63	63	63	41	23	6	109	109	109	109	109	109	109	109
October 2020	88	58	52	52	52	27	12	1	113	113	113	113	113	113	113	113
October 2021	85	48	42	42	42	18	6	0	116	116	116	116	116	116	116	63
October 2022	81	40	33	33	33	11	2	0	120	120	120	120	120	120	120	24
October 2023	77	31	25	25	25	7	*	0	123	123	123	123	123	123	123	9
October 2024	74	24	20	20	20	4	0	0	127	127	127	127	127	127	69	4
October 2025	69	16	15	15	15	2	0	0	131	131	131	131	131	131	39	1
October 2026	65	11	11	11	11	*	0	0	135	135	135	135	135	135	22	1
October 2027	61	8	8	8	8	0	0	0	139	139	139	139	139	94	12	*
October 2028	56	6	6	6	6	0	0	0	143	143	143	143	143	63	7	*
October 2029	51	4	4	4	4	0	0	0	148	148	148	148	148	42	4	*
October 2030	46	2	2	2	2	0	0	0	152	152	152	152	152	28	2	*
October 2031	41	1	1	1	1	0	0	0	157	157	157	157	157	18	1	*
October 2032	35	0	0	0	0	0	0	0	162	150	150	150	150	12	1	*
October 2033	29	0	0	0	0	0	0	0	166	114	114	114	114	8	*	*
October 2034	23	0	0	0	0	0	0	0	171	86	86	86	86	5	*	*
October 2035	16	0	0	0	0	0	0	0	177	64	64	64	64	3	*	*
October 2036	9	0	0	0	0	0	0	0	182	48	48	48	48	2	*	*
October 2037	2	0	0	0	0	0	0	0	188	34	34	34	34	1	*	*
October 2038	0	0	0	0	0	0	0	0	24	24	24	24	24	1	*	*
October 2039	0	0	0	0	0	0	0	0	17	17	17	17	17	*	*	*
October 2040	0	0	0	0	0	0	0	0	11	11	11	11	11	*	*	0
October 2041	0	0	0	0	0	0	0	0	7	7	7	7	7	*	*	0
October 2042	0	0	0	0	0	0	0	0	3	3	3	3	3	*	*	0
October 2043	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	0
October 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	12.4	5.3	4.9	4.9	4.9	3.1	2.1	1.3	21.9	19.0	19.0	19.0	19.0	12.6	8.7	5.5

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

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

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

	ZJ Class								JP Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
Date	0%	100%	125%	250%	300%	500%	700%	1000%	0%	100%	125%	250%	300%	500%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2017	103	103	103	73	61	12	0	0	97	89	87	87	87	87	76	54
October 2018	106	106	106	53	32	0	0	0	95	78	75	75	75	62	43	21
October 2019	109	109	109	39	14	0	0	0	92	68	63	63	63	43	24	8
October 2020	113	113	113	31	4	0	0	0	88	59	53	53	53	29	14	3
October 2021	116	116	116	28	*	0	0	0	85	50	43	43	43	20	8	1
October 2022	120	120	119	27	*	0	0	0	82	41	34	34	34	13	4	*
October 2023	123	123	118	26	*	0	0	0	78	33	27	27	27	9	2	*
October 2024	127	127	115	24	*	0	0	0	75	26	22	22	22	6	1	*
October 2025	131	131	109	21	*	0	0	0	71	18	17	17	17	4	1	*
October 2026	135	129	103	19	*	0	0	0	67	14	14	14	14	3	*	*
October 2027	139	121	96	17	*	0	0	0	62	11	11	11	11	2	*	*
October 2028	143	113	88	15	*	0	0	0	58	8	8	8	8	1	*	*
October 2029	148	104	80	13	*	0	0	0	53	7	7	7	7	1	*	*
October 2030	152	95	73	11	*	0	0	0	48	5	5	5	5	1	*	*
October 2031	157	86	65	9	*	0	0	0	43	4	4	4	4	*	*	*
October 2032	162	77	58	8	*	0	0	0	38	3	3	3	3	*	*	*
October 2033	166	69	50	6	*	0	0	0	32	2	2	2	2	*	*	*
October 2034	171	60	44	5	*	0	0	0	26	2	2	2	2	*	*	*
October 2035	177	52	37	4	*	0	0	0	19	1	1	1	1	*	*	*
October 2036	182	45	31	3	*	0	0	0	13	1	1	1	1	*	*	0
October 2037	188	37	26	3	*	0	0	0	6	1	1	1	1	*	*	0
October 2038	187	31	21	2	*	0	0	0	*	*	*	*	*	*	*	0
October 2039	168	24	16	1	*	0	0	0	*	*	*	*	*	*	*	0
October 2040	148	18	12	1	*	0	0	0	*	*	*	*	*	*	*	0
October 2041	127	13	8	1	*	0	0	0	*	*	*	*	*	*	*	0
October 2042	104	7	5	*	*	0	0	0	*	*	*	*	*	*	*	0
October 2043	81	3	2	*	*	0	0	0	*	*	*	*	*	*	*	0
October 2044	55	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	28	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.2	17.7	16.3	4.9	1.6	0.6	0.4	0.2	12.8	5.7	5.3	5.3	5.3	3.3	2.3	1.4

	MA Class								MB Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
Date	0%	100%	200%	276%	300%	500%	700%	900%	0%	100%	200%	276%	300%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2017	81	49	25	6	0	0	0	0	100	100	100	100	100	95	90	85
October 2018	61	0	0	0	0	0	0	0	100	97	90	84	82	69	56	43
October 2019	40	0	0	0	0	0	0	0	100	88	75	66	63	42	25	12
October 2020	18	0	0	0	0	0	0	0	100	79	62	51	48	24	8	0
October 2021	0	0	0	0	0	0	0	0	99	71	51	38	35	12	0	0
October 2022	0	0	0	0	0	0	0	0	97	64	41	28	24	3	0	0
October 2023	0	0	0	0	0	0	0	0	94	56	33	19	16	0	0	0
October 2024	0	0	0	0	0	0	0	0	91	50	25	12	9	0	0	0
October 2025	0	0	0	0	0	0	0	0	88	43	18	6	3	0	0	0
October 2026	0	0	0	0	0	0	0	0	85	37	13	1	0	0	0	0
October 2027	0	0	0	0	0	0	0	0	82	32	8	0	0	0	0	0
October 2028	0	0	0	0	0	0	0	0	78	26	3	0	0	0	0	0
October 2029	0	0	0	0	0	0	0	0	74	21	0	0	0	0	0	0
October 2030	0	0	0	0	0	0	0	0	71	16	0	0	0	0	0	0
October 2031	0	0	0	0	0	0	0	0	66	12	0	0	0	0	0	0
October 2032	0	0	0	0	0	0	0	0	62	8	0	0	0	0	0	0
October 2033	0	0	0	0	0	0	0	0	57	3	0	0	0	0	0	0
October 2034	0	0	0	0	0	0	0	0	52	0	0	0	0	0	0	0
October 2035	0	0	0	0	0	0	0	0	47	0	0	0	0	0	0	0
October 2036	0	0	0	0	0	0	0	0	42	0	0	0	0	0	0	0
October 2037	0	0	0	0	0	0	0	0	36	0	0	0	0	0	0	0
October 2038	0	0	0	0	0	0	0	0	29	0	0	0	0	0	0	0
October 2039	0	0	0	0	0	0	0	0	23	0	0	0	0	0	0	0
October 2040	0	0	0	0	0	0	0	0	16	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	9	0	0	0	0	0	0	0
October 2042	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0
October 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	2.5	1.0	0.7	0.6	0.6	0.5	0.4	0.3	17.5	8.6	5.7	4.6	4.3	3.0	2.3	1.9

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

Date	MZ Class PSA Prepayment Assumption 0%	100%	200%	276%	300%	500%	700%	900%	KD Class PSA Prepayment Assumption 0%	100%	184%	200%	300%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2017	104	104	104	104	104	104	104	104	98	90	84	83	76	63	49
October 2018	107	107	107	107	107	107	107	107	97	81	71	69	57	37	19
October 2019	111	111	111	111	111	111	111	111	95	73	59	56	42	19	3
October 2020	115	115	115	115	115	115	115	94	93	65	48	46	30	7	0
October 2021	119	119	119	119	119	119	103	42	91	58	39	36	20	0	0
October 2022	123	123	123	123	123	123	58	19	89	51	31	28	12	0	0
October 2023	128	128	128	128	128	100	33	8	87	44	24	21	6	0	0
October 2024	132	132	132	132	132	68	18	4	84	38	18	15	1	0	0
October 2025	137	137	137	137	137	46	10	2	82	33	13	10	0	0	0
October 2026	142	142	142	142	129	31	6	1	79	28	8	5	0	0	0
October 2027	147	147	147	122	102	21	3	*	77	23	4	2	0	0	0
October 2028	152	152	152	98	81	14	2	*	74	18	1	0	0	0	0
October 2029	158	158	149	78	64	10	1	*	71	14	0	0	0	0	0
October 2030	163	163	125	63	50	6	1	*	67	11	0	0	0	0	0
October 2031	169	169	105	50	39	4	*	*	64	7	0	0	0	0	0
October 2032	175	175	88	39	30	3	*	*	60	4	0	0	0	0	0
October 2033	181	181	73	31	23	2	*	*	56	1	0	0	0	0	0
October 2034	188	184	60	24	18	1	*	*	52	0	0	0	0	0	0
October 2035	194	161	49	19	14	1	*	*	48	0	0	0	0	0	0
October 2036	201	140	40	14	10	1	*	*	43	0	0	0	0	0	0
October 2037	208	119	32	11	8	*	*	*	39	0	0	0	0	0	0
October 2038	216	101	25	8	6	*	*	*	34	0	0	0	0	0	0
October 2039	223	84	20	6	4	*	*	*	28	0	0	0	0	0	0
October 2040	231	68	15	4	3	*	*	*	23	0	0	0	0	0	0
October 2041	240	53	11	3	2	*	*	*	17	0	0	0	0	0	0
October 2042	248	39	8	2	1	*	*	0	10	0	0	0	0	0	0
October 2043	197	27	5	1	1	*	*	0	4	0	0	0	0	0	0
October 2044	135	15	3	1	*	*	*	0	0	0	0	0	0	0	0
October 2045	70	4	1	*	*	*	*	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.2	22.9	17.7	14.5	13.7	9.0	6.5	5.0	17.1	6.9	4.5	4.2	2.9	1.7	1.2

Date	VK Class PSA Prepayment Assumption 0%	100%	184%	200%	300%	500%	700%	KZ Class PSA Prepayment Assumption 0%	100%	184%	200%	300%	500%	700%	KV Class PSA Prepayment Assumption 0%	100%	184%	200%	300%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2017	92	92	92	92	92	92	92	103	103	103	103	103	103	103	98	90	85	84	77	64	51
October 2018	85	85	85	85	85	85	85	106	106	106	106	106	106	106	96	81	72	70	59	39	23
October 2019	77	77	77	77	77	77	77	109	109	109	109	109	109	109	94	73	60	57	44	22	7
October 2020	68	68	68	68	68	68	0	113	113	113	113	113	113	91	92	65	49	47	32	10	0
October 2021	60	60	60	60	60	38	0	116	116	116	116	116	116	51	89	58	40	37	22	2	0
October 2022	51	51	51	51	51	0	0	120	120	120	120	120	89	29	87	51	32	29	14	0	0
October 2023	42	42	42	42	42	0	0	123	123	123	123	123	60	16	84	44	25	22	7	0	0
October 2024	33	33	33	33	33	0	0	127	127	127	127	127	41	9	82	38	19	16	2	0	0
October 2025	23	23	23	23	0	0	0	131	131	131	131	114	27	5	79	32	13	11	0	0	0
October 2026	13	13	13	13	0	0	0	135	135	135	135	89	18	3	76	27	8	6	0	0	0
October 2027	3	3	3	3	0	0	0	139	139	139	139	70	12	2	73	22	4	2	0	0	0
October 2028	0	0	0	0	0	0	0	140	140	140	127	54	8	1	70	18	1	0	0	0	0
October 2029	0	0	0	0	0	0	0	140	140	121	105	42	5	*	67	14	0	0	0	0	0
October 2030	0	0	0	0	0	0	0	140	140	102	87	32	4	*	64	10	0	0	0	0	0
October 2031	0	0	0	0	0	0	0	140	140	84	72	25	2	*	61	7	0	0	0	0	0
October 2032	0	0	0	0	0	0	0	140	140	69	58	19	2	*	57	3	0	0	0	0	0
October 2033	0	0	0	0	0	0	0	140	140	57	47	14	1	*	53	1	0	0	0	0	0
October 2034	0	0	0	0	0	0	0	140	123	46	38	11	1	*	50	0	0	0	0	0	0
October 2035	0	0	0	0	0	0	0	140	103	36	30	8	*	*	46	0	0	0	0	0	0
October 2036	0	0	0	0	0	0	0	140	85	28	23	6	*	*	41	0	0	0	0	0	0
October 2037	0	0	0	0	0	0	0	140	68	21	17	4	*	*	37	0	0	0	0	0	0
October 2038	0	0	0	0	0	0	0	140	53	16	12	3	*	*	32	0	0	0	0	0	0
October 2039	0	0	0	0	0	0	0	140	38	11	8	2	*	*	27	0	0	0	0	0	0
October 2040	0	0	0	0	0	0	0	140	25	7	5	1	*	*	21	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	140	13	3	2	*	*	*	16	0	0	0	0	0	0
October 2042	0	0	0	0	0	0	0	140	2	*	*	*	*	*	10	0	0	0	0	0	0
October 2043	0	0	0	0	0	0	0	140	0	0	0	0	0	0	4	0	0	0	0	0	0
October 2044	0	0	0	0	0	0	0	115	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	0	0	0	0	0	0	0	59	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	6.0	6.0	6.0	6.0	5.5	4.1	3.0	28.8	21.2	16.8	16.0	12.4	7.9	5.4	16.6	6.9	4.6	4.3	3.1	1.9	1.3

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

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

Date	NA Class PSA Prepayment Assumption 0%	100%	200%	276%	300%	500%	700%	900%	NB Class PSA Prepayment Assumption 0%	100%	200%	276%	300%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2017	52	0	0	0	0	0	0	0	100	100	98	97	96	93	89	86
October 2018	2	0	0	0	0	0	0	0	100	93	87	83	81	70	60	50
October 2019	0	0	0	0	0	0	0	0	98	84	73	65	63	44	29	16
October 2020	0	0	0	0	0	0	0	0	96	76	61	50	47	26	10	0
October 2021	0	0	0	0	0	0	0	0	94	68	50	38	35	13	0	0
October 2022	0	0	0	0	0	0	0	0	91	61	40	28	25	4	0	0
October 2023	0	0	0	0	0	0	0	0	89	54	32	20	16	0	0	0
October 2024	0	0	0	0	0	0	0	0	86	48	25	13	10	0	0	0
October 2025	0	0	0	0	0	0	0	0	83	42	18	7	4	0	0	0
October 2026	0	0	0	0	0	0	0	0	80	36	13	2	0	0	0	0
October 2027	0	0	0	0	0	0	0	0	77	30	8	0	0	0	0	0
October 2028	0	0	0	0	0	0	0	0	74	25	3	0	0	0	0	0
October 2029	0	0	0	0	0	0	0	0	70	21	0	0	0	0	0	0
October 2030	0	0	0	0	0	0	0	0	66	16	0	0	0	0	0	0
October 2031	0	0	0	0	0	0	0	0	62	12	0	0	0	0	0	0
October 2032	0	0	0	0	0	0	0	0	58	8	0	0	0	0	0	0
October 2033	0	0	0	0	0	0	0	0	54	4	0	0	0	0	0	0
October 2034	0	0	0	0	0	0	0	0	49	*	0	0	0	0	0	0
October 2035	0	0	0	0	0	0	0	0	44	0	0	0	0	0	0	0
October 2036	0	0	0	0	0	0	0	0	39	0	0	0	0	0	0	0
October 2037	0	0	0	0	0	0	0	0	34	0	0	0	0	0	0	0
October 2038	0	0	0	0	0	0	0	0	28	0	0	0	0	0	0	0
October 2039	0	0	0	0	0	0	0	0	22	0	0	0	0	0	0	0
October 2040	0	0	0	0	0	0	0	0	15	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	8	0	0	0	0	0	0	0
October 2042	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0
October 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	1.1	0.5	0.4	0.4	0.4	0.3	0.3	0.2	16.7	8.3	5.6	4.5	4.3	3.0	2.4	2.1

Date	NZ Class PSA Prepayment Assumption 0%	100%	200%	276%	300%	500%	700%	900%	DA Class PSA Prepayment Assumption 0%	100%	125%	175%	225%	300%	500%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2017	104	104	104	104	104	104	104	104	98	95	95	95	95	95	95	95	95
October 2018	107	107	107	107	107	107	107	107	96	88	87	87	87	87	81	70	54
October 2019	111	111	111	111	111	111	111	111	93	79	76	76	76	75	56	40	22
October 2020	115	115	115	115	115	115	115	112	91	71	67	67	67	60	38	23	9
October 2021	119	119	119	119	119	119	116	50	89	63	58	58	58	48	26	13	3
October 2022	123	123	123	123	123	123	66	23	86	55	50	50	50	39	18	7	1
October 2023	128	128	128	128	128	108	37	10	83	48	42	42	42	31	12	4	1
October 2024	132	132	132	132	132	74	21	5	80	42	35	35	35	25	8	2	*
October 2025	137	137	137	137	137	50	12	2	77	36	30	30	30	20	6	1	*
October 2026	142	142	142	142	136	34	7	1	74	30	25	25	25	15	4	1	*
October 2027	147	147	147	127	107	23	4	*	70	24	21	21	21	12	3	*	*
October 2028	152	152	152	102	85	15	2	*	67	19	17	17	17	10	2	*	*
October 2029	158	158	154	82	67	10	1	*	63	14	14	14	14	8	1	*	*
October 2030	163	163	130	66	52	7	1	*	59	12	12	12	12	6	1	*	*
October 2031	169	169	109	52	41	5	*	*	55	10	10	10	10	5	1	*	*
October 2032	175	175	91	41	32	3	*	*	51	8	8	8	8	4	*	*	*
October 2033	181	181	75	33	25	2	*	*	46	7	7	7	7	3	*	*	*
October 2034	188	188	62	25	19	1	*	*	41	5	5	5	5	2	*	*	*
October 2035	194	166	51	20	15	1	*	*	36	4	4	4	4	2	*	*	*
October 2036	201	144	42	15	11	1	*	*	31	3	3	3	3	1	*	*	*
October 2037	208	124	34	12	8	*	*	*	25	3	3	3	3	1	*	*	0
October 2038	216	105	27	9	6	*	*	*	19	2	2	2	2	1	*	*	0
October 2039	223	88	21	7	4	*	*	*	13	2	2	2	2	1	*	*	0
October 2040	231	72	16	5	3	*	*	*	6	1	1	1	1	*	*	*	0
October 2041	240	57	12	3	2	*	*	*	1	1	1	1	1	*	*	*	0
October 2042	248	44	9	2	1	*	*	0	1	1	1	1	1	*	*	*	0
October 2043	197	31	6	1	1	*	*	0	*	*	*	*	*	*	*	*	0
October 2044	135	20	3	1	1	*	*	0	*	*	*	*	*	*	*	*	0
October 2045	70	9	1	*	*	*	*	0	*	*	*	*	*	*	*	*	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.2	23.1	17.9	14.7	13.9	9.2	6.7	5.2	15.0	7.8	7.3	7.3	7.3	6.0	4.1	3.1	2.3

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

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

	ZD Class									BA Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
Date	**0%**	**100%**	**125%**	**175%**	**225%**	**300%**	**500%**	**700%**	**1000%**	**0%**	**100%**	**125%**	**175%**	**275%**	**300%**	**500%**	**700%**	**1000%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2017	103	103	103	97	91	82	59	35	0	98	95	94	94	94	94	94	94	94
October 2018	106	106	106	87	69	41	0	0	0	95	87	85	85	85	85	85	75	58
October 2019	109	109	109	75	41	0	0	0	0	92	77	74	74	74	74	60	42	22
October 2020	113	113	113	66	22	0	0	0	0	89	67	63	63	63	63	40	24	8
October 2021	116	116	116	60	9	0	0	0	0	86	59	53	53	53	51	27	13	2
October 2022	120	120	120	57	2	0	0	0	0	83	50	44	44	44	40	18	7	*
October 2023	123	123	123	57	*	0	0	0	0	80	42	36	36	36	32	12	3	0
October 2024	127	127	126	57	*	0	0	0	0	76	35	29	29	29	25	8	1	0
October 2025	131	131	125	55	*	0	0	0	0	73	28	23	23	23	20	5	*	0
October 2026	135	135	122	53	*	0	0	0	0	69	21	18	18	18	15	3	0	0
October 2027	139	139	118	50	*	0	0	0	0	65	15	14	14	14	12	1	0	0
October 2028	143	143	112	47	*	0	0	0	0	61	11	11	11	11	9	*	0	0
October 2029	148	146	106	43	*	0	0	0	0	56	9	9	9	9	7	0	0	0
October 2030	152	138	98	39	*	0	0	0	0	52	7	7	7	7	5	0	0	0
October 2031	157	128	91	36	*	0	0	0	0	47	5	5	5	5	3	0	0	0
October 2032	162	118	83	32	*	0	0	0	0	42	3	3	3	3	2	0	0	0
October 2033	166	108	75	28	*	0	0	0	0	36	2	2	2	2	1	0	0	0
October 2034	171	98	67	25	*	0	0	0	0	31	1	1	1	1	1	0	0	0
October 2035	177	88	60	22	*	0	0	0	0	25	1	1	1	1	0	0	0	0
October 2036	182	78	52	19	*	0	0	0	0	19	*	*	*	*	0	0	0	0
October 2037	188	69	45	16	*	0	0	0	0	12	0	0	0	0	0	0	0	0
October 2038	193	59	39	13	*	0	0	0	0	5	0	0	0	0	0	0	0	0
October 2039	199	50	32	11	*	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040	205	42	27	9	*	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041	203	33	21	7	*	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042	168	26	16	5	*	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043	130	18	11	3	*	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	89	11	7	2	*	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	46	5	3	1	*	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.6	20.8	18.9	11.2	2.9	1.8	1.1	0.8	0.6	13.4	6.7	6.3	6.3	6.3	5.9	4.1	3.1	2.4

	BZ Class									ZB Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
Date	**0%**	**100%**	**125%**	**175%**	**275%**	**300%**	**500%**	**700%**	**1000%**	**0%**	**100%**	**125%**	**175%**	**275%**	**300%**	**500%**	**700%**	**1000%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2017	103	103	103	103	103	103	103	103	103	103	103	103	99	90	88	71	54	28
October 2018	106	106	106	106	106	106	106	106	106	106	106	106	93	66	59	8	0	0
October 2019	109	109	109	109	109	109	109	109	109	109	109	109	84	37	26	0	0	0
October 2020	113	113	113	113	113	113	113	113	113	113	113	113	79	18	4	0	0	0
October 2021	116	116	116	116	116	116	116	116	116	116	116	116	76	6	0	0	0	0
October 2022	120	120	120	120	120	120	120	120	120	120	120	120	75	1	0	0	0	0
October 2023	123	123	123	123	123	123	123	123	54	123	123	123	75	*	0	0	0	0
October 2024	127	127	127	127	127	127	127	127	21	127	127	124	74	*	0	0	0	0
October 2025	131	131	131	131	131	131	131	131	8	131	131	121	71	*	0	0	0	0
October 2026	135	135	135	135	135	135	135	79	3	135	135	117	67	*	0	0	0	0
October 2027	139	139	139	139	139	139	139	44	1	139	139	111	63	*	0	0	0	0
October 2028	143	143	143	143	143	143	143	25	*	143	135	105	58	*	0	0	0	0
October 2029	148	148	148	148	148	148	125	14	*	148	126	97	52	*	0	0	0	0
October 2030	152	152	152	152	152	152	84	8	*	152	118	90	47	*	0	0	0	0
October 2031	157	157	157	157	157	157	56	4	*	157	109	82	42	*	0	0	0	0
October 2032	162	162	162	162	162	162	37	2	*	162	99	74	37	*	0	0	0	0
October 2033	166	166	166	166	166	166	24	1	*	166	90	66	33	*	0	0	0	0
October 2034	171	171	171	171	171	171	16	1	*	171	81	59	28	*	0	0	0	0
October 2035	177	177	177	177	177	176	10	*	*	177	72	52	24	*	0	0	0	0
October 2036	182	182	182	182	182	133	7	*	*	182	64	45	21	*	0	0	0	0
October 2037	188	143	143	143	143	100	4	*	*	188	55	39	17	*	0	0	0	0
October 2038	193	107	107	107	107	74	3	*	*	193	47	33	14	*	0	0	0	0
October 2039	79	79	79	79	79	53	2	*	*	196	40	27	12	*	0	0	0	0
October 2040	57	57	57	57	57	38	1	*	*	173	33	22	9	*	0	0	0	0
October 2041	40	40	40	40	40	26	1	*	*	149	26	17	7	*	0	0	0	0
October 2042	27	27	27	27	27	17	*	*	0	122	20	13	5	*	0	0	0	0
October 2043	17	17	17	17	17	11	*	*	0	94	14	9	3	*	0	0	0	0
October 2044	9	9	9	9	9	6	*	*	0	65	9	5	2	*	0	0	0	0
October 2045	3	3	3	3	3	2	*	*	0	33	4	2	1	*	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.9	23.2	23.2	23.2	23.2	22.1	15.1	10.9	7.2	26.7	19.7	18.1	13.1	2.7	2.3	1.3	1.0	0.8

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

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

Date	KA Class PSA Prepayment Assumption 0%	100%	200%	276%	300%	500%	700%	900%	KB Class PSA Prepayment Assumption 0%	100%	200%	276%	300%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2017	93	76	62	52	48	21	0	0	100	100	100	100	100	100	98	93
October 2018	85	38	0	0	0	0	0	0	100	100	100	94	92	77	63	50
October 2019	76	0	0	0	0	0	0	0	100	99	85	76	73	51	33	19
October 2020	67	0	0	0	0	0	0	0	100	91	73	61	57	33	16	5
October 2021	58	0	0	0	0	0	0	0	100	83	62	48	45	21	7	0
October 2022	48	0	0	0	0	0	0	0	100	75	52	38	35	12	1	0
October 2023	37	0	0	0	0	0	0	0	100	69	44	30	26	6	0	0
October 2024	26	0	0	0	0	0	0	0	100	62	37	23	20	2	0	0
October 2025	14	0	0	0	0	0	0	0	100	56	30	18	15	0	0	0
October 2026	1	0	0	0	0	0	0	0	100	51	25	13	10	0	0	0
October 2027	0	0	0	0	0	0	0	0	97	46	20	9	7	0	0	0
October 2028	0	0	0	0	0	0	0	0	94	41	16	6	4	0	0	0
October 2029	0	0	0	0	0	0	0	0	91	36	13	4	2	0	0	0
October 2030	0	0	0	0	0	0	0	0	88	32	10	2	*	0	0	0
October 2031	0	0	0	0	0	0	0	0	84	28	7	*	0	0	0	0
October 2032	0	0	0	0	0	0	0	0	80	24	5	0	0	0	0	0
October 2033	0	0	0	0	0	0	0	0	76	21	3	0	0	0	0	0
October 2034	0	0	0	0	0	0	0	0	72	18	2	0	0	0	0	0
October 2035	0	0	0	0	0	0	0	0	67	15	*	0	0	0	0	0
October 2036	0	0	0	0	0	0	0	0	63	12	0	0	0	0	0	0
October 2037	0	0	0	0	0	0	0	0	57	10	0	0	0	0	0	0
October 2038	0	0	0	0	0	0	0	0	52	7	0	0	0	0	0	0
October 2039	0	0	0	0	0	0	0	0	46	5	0	0	0	0	0	0
October 2040	0	0	0	0	0	0	0	0	40	3	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	33	1	0	0	0	0	0	0
October 2042	0	0	0	0	0	0	0	0	26	0	0	0	0	0	0	0
October 2043	0	0	0	0	0	0	0	0	19	0	0	0	0	0	0	0
October 2044	0	0	0	0	0	0	0	0	11	0	0	0	0	0	0	0
October 2045	0	0	0	0	0	0	0	0	3	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	5.6	1.7	1.2	1.0	1.0	0.7	0.6	0.5	21.6	11.4	7.4	5.8	5.4	3.6	2.7	2.2

Date	KC Class PSA Prepayment Assumption 0%	100%	200%	276%	300%	500%	700%	900%	CA Class PSA Prepayment Assumption 0%	100%	125%	175%	275%	300%	500%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2017	100	100	100	100	100	100	100	100	98	95	94	94	94	94	94	94	94
October 2018	100	100	100	100	100	100	100	100	95	87	85	85	85	85	85	75	58
October 2019	100	100	100	100	100	100	100	100	92	77	74	74	74	74	60	42	22
October 2020	100	100	100	100	100	100	100	100	89	67	63	63	63	63	40	24	8
October 2021	100	100	100	100	100	100	100	85	86	59	53	53	53	51	27	13	2
October 2022	100	100	100	100	100	100	100	38	83	50	44	44	44	40	18	7	*
October 2023	100	100	100	100	100	100	68	17	80	42	36	36	36	32	12	3	0
October 2024	100	100	100	100	100	100	38	8	76	35	29	29	29	25	8	1	0
October 2025	100	100	100	100	100	97	21	3	73	28	23	23	23	20	5	*	0
October 2026	100	100	100	100	100	65	12	2	69	21	18	18	18	15	3	0	0
October 2027	100	100	100	100	100	44	7	1	65	15	14	14	14	12	1	0	0
October 2028	100	100	100	100	100	30	4	*	61	11	11	11	11	9	*	0	0
October 2029	100	100	100	100	100	20	2	*	56	9	9	9	9	7	0	0	0
October 2030	100	100	100	100	100	13	1	*	52	7	7	7	7	5	0	0	0
October 2031	100	100	100	100	83	9	1	*	47	5	5	5	5	3	0	0	0
October 2032	100	100	100	84	65	6	*	*	42	3	3	3	3	2	0	0	0
October 2033	100	100	100	66	50	4	*	*	36	2	2	2	2	1	0	0	0
October 2034	100	100	100	52	38	3	*	*	31	1	1	1	1	1	0	0	0
October 2035	100	100	100	40	29	2	*	*	25	1	1	1	1	0	0	0	0
October 2036	100	100	86	31	22	1	*	*	19	*	*	*	*	0	0	0	0
October 2037	100	100	69	24	17	1	*	*	12	0	0	0	0	0	0	0	0
October 2038	100	100	55	18	12	*	*	*	5	0	0	0	0	0	0	0	0
October 2039	100	100	43	13	9	*	*	*	0	0	0	0	0	0	0	0	0
October 2040	100	100	32	9	6	*	*	*	0	0	0	0	0	0	0	0	0
October 2041	100	100	24	7	4	*	*	*	0	0	0	0	0	0	0	0	0
October 2042	100	88	17	4	3	*	*	*	0	0	0	0	0	0	0	0	0
October 2043	100	61	11	3	2	*	*	0	0	0	0	0	0	0	0	0	0
October 2044	100	36	6	1	1	*	*	0	0	0	0	0	0	0	0	0	0
October 2045	100	13	2	*	*	*	*	0	0	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.7	27.5	23.0	19.1	18.0	11.5	8.1	6.1	13.4	6.7	6.3	6.3	6.3	5.9	4.1	3.1	2.4

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

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

Date	CZ Class PSA Prepayment Assumption 0%	100%	125%	175%	275%	300%	500%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100
October 2017	103	103	103	103	103	103	103	103	103
October 2018	106	106	106	106	106	106	106	106	106
October 2019	109	109	109	109	109	109	109	109	109
October 2020	113	113	113	113	113	113	113	113	113
October 2021	116	116	116	116	116	116	116	116	116
October 2022	120	120	120	120	120	120	120	120	120
October 2023	123	123	123	123	123	123	123	123	54
October 2024	127	127	127	127	127	127	127	127	21
October 2025	131	131	131	131	131	131	131	131	8
October 2026	135	135	135	135	135	135	135	79	3
October 2027	139	139	139	139	139	139	139	44	1
October 2028	143	143	143	143	143	143	143	25	*
October 2029	148	148	148	148	148	148	125	14	*
October 2030	152	152	152	152	152	152	84	8	*
October 2031	157	157	157	157	157	157	56	4	*
October 2032	162	162	162	162	162	162	37	2	*
October 2033	166	166	166	166	166	166	24	1	*
October 2034	171	171	171	171	171	171	16	1	*
October 2035	177	177	177	177	177	176	10	*	*
October 2036	182	182	182	182	182	133	7	*	*
October 2037	188	143	143	143	143	100	4	*	*
October 2038	193	107	107	107	107	74	3	*	*
October 2039	80	80	80	80	80	54	2	*	*
October 2040	58	58	58	58	58	38	1	*	*
October 2041	40	40	40	40	40	26	1	*	*
October 2042	27	27	27	27	27	17	*	*	0
October 2043	17	17	17	17	17	11	*	*	0
October 2044	9	9	9	9	9	6	*	*	0
October 2045	3	3	3	3	3	2	*	*	0
October 2046	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.9	23.2	23.2	23.2	23.2	22.1	15.1	10.9	7.2

Date	ZC Class PSA Prepayment Assumption 0%	100%	125%	175%	275%	300%	500%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100
October 2017	103	103	103	99	90	88	71	54	28
October 2018	106	106	106	93	66	59	8	0	0
October 2019	109	109	109	84	37	26	0	0	0
October 2020	113	113	113	79	18	4	0	0	0
October 2021	116	116	116	76	6	0	0	0	0
October 2022	120	120	120	75	1	0	0	0	0
October 2023	123	123	123	75	*	0	0	0	0
October 2024	127	127	124	74	*	0	0	0	0
October 2025	131	131	121	71	*	0	0	0	0
October 2026	135	135	117	67	*	0	0	0	0
October 2027	139	139	111	63	*	0	0	0	0
October 2028	143	135	105	58	*	0	0	0	0
October 2029	148	126	97	52	*	0	0	0	0
October 2030	152	118	90	47	*	0	0	0	0
October 2031	157	109	82	42	*	0	0	0	0
October 2032	162	99	74	37	*	0	0	0	0
October 2033	166	90	66	33	*	0	0	0	0
October 2034	171	81	59	28	*	0	0	0	0
October 2035	177	72	52	24	*	0	0	0	0
October 2036	182	64	45	21	*	0	0	0	0
October 2037	188	55	39	17	*	0	0	0	0
October 2038	193	47	33	14	*	0	0	0	0
October 2039	196	40	27	12	*	0	0	0	0
October 2040	173	33	22	9	*	0	0	0	0
October 2041	149	26	17	7	*	0	0	0	0
October 2042	122	20	13	5	*	0	0	0	0
October 2043	94	14	9	3	*	0	0	0	0
October 2044	65	9	5	2	*	0	0	0	0
October 2045	33	4	2	1	*	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.7	19.7	18.1	13.1	2.7	2.3	1.3	1.0	0.8

Date	Z Class PSA Prepayment Assumption 0%	100%	125%	175%	275%	300%	500%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100
October 2017	103	103	103	99	90	88	71	54	28
October 2018	106	106	106	93	66	59	8	0	0
October 2019	109	109	109	84	37	26	0	0	0
October 2020	113	113	113	79	18	4	0	0	0
October 2021	116	116	116	76	6	0	0	0	0
October 2022	120	120	120	75	1	0	0	0	0
October 2023	123	123	123	75	*	0	0	0	0
October 2024	127	127	124	74	*	0	0	0	0
October 2025	131	131	121	71	*	0	0	0	0
October 2026	135	135	117	67	*	0	0	0	0
October 2027	139	139	111	63	*	0	0	0	0
October 2028	143	135	105	58	*	0	0	0	0
October 2029	148	126	97	52	*	0	0	0	0
October 2030	152	118	90	47	*	0	0	0	0
October 2031	157	109	82	42	*	0	0	0	0
October 2032	162	99	74	37	*	0	0	0	0
October 2033	166	90	66	33	*	0	0	0	0
October 2034	171	81	59	28	*	0	0	0	0
October 2035	177	72	52	24	*	0	0	0	0
October 2036	182	64	45	21	*	0	0	0	0
October 2037	188	55	39	17	*	0	0	0	0
October 2038	193	47	33	14	*	0	0	0	0
October 2039	196	40	27	12	*	0	0	0	0
October 2040	173	33	22	9	*	0	0	0	0
October 2041	149	26	17	7	*	0	0	0	0
October 2042	122	20	13	5	*	0	0	0	0
October 2043	94	14	9	3	*	0	0	0	0
October 2044	65	9	5	2	*	0	0	0	0
October 2045	33	4	2	1	*	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.7	19.7	18.1	13.1	2.7	2.3	1.3	1.0	0.8

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

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

Characteristics of the Residual Classes

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Elections and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

The Accrual Classes and the Notional 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:

Group	Prepayment Assumption
1	250% PSA
2	276% PSA
3	184% PSA
4	276% PSA
5	175% PSA
6	175% PSA
7	276% PSA
8	175% PSA

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

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

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

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

Tax Audit Procedures

The Bipartisan Budget Act of 2015, which was enacted on November 2, 2015, repeals and replaces the rules applicable to certain administrative and judicial proceedings regarding a

REMIC's tax affairs, effective beginning with the 2018 taxable year. Under the new rules, a partnership, including for this purpose a REMIC, appoints one person to act as its sole representative in connection with IRS audits and related procedures. In the case of a REMIC, the representative's actions, including the representative's agreeing to adjustments to taxable income, will bind Residual Owners to a greater degree than would actions of the tax matters partner ("TMP") under current rules. See "*Material Federal Income Tax Consequences—Reporting and Other Administrative Matters*" in the REMIC Prospectus for a discussion of the TMP. Further, an adjustment to the REMIC's taxable income following an IRS audit may have to be taken into account by those Residual Owners in the year in which the adjustment is made rather than in the year to which the adjustment relates, and otherwise in different and potentially less advantageous ways than under current rules. In some cases, a REMIC could itself be liable for taxes on income adjustments, although it is anticipated that each REMIC will seek to follow procedures in the new rules to avoid entity-level liability to the extent it otherwise may be imposed. The new rules, which will apply to both existing and future REMICs, are complex and likely will be clarified and possibly revised before going into effect. Residual Owners should discuss with their own tax advisors the possible effect of the new rules on them.

Foreign Investors

In IRS Notice 2015-66, the IRS announced on September 18, 2015 its intention to push back the start date of FATCA withholding on gross proceeds from the sale or other disposition of any property of a type that can produce interest from U.S. sources. Under this published guidance, a 30-percent United States withholding tax ("FATCA withholding") will apply to gross proceeds from the sale or other disposition of a Regular Certificate beginning on January 1, 2019 that are paid to a non-U.S. entity that is a "financial institution" and fails to comply with certain reporting and other requirements or to a non-U.S. entity that is not a "financial institution" but fails to disclose the identity of its direct or indirect "substantial U.S. owners" or to certify that it has no such owners. FATCA withholding currently applies to payments treated as interest on a Regular Certificate paid to such persons. Various exceptions may apply. You should consult your own tax advisor regarding the potential application and impact of this withholding tax based on your particular circumstances. See "Material Federal Income Tax Consequences—Foreign Investors" in the REMIC Prospectus.

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to Wells Fargo Securities, LLC (the "Dealer") in exchange for the MBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

CREDIT RISK RETENTION

The Certificates satisfy the requirements of the Credit Risk Retention Rule (12 C.F.R. Part 1234) jointly promulgated by the Federal Housing Finance Agency ("FHFA"), the SEC and several other federal agencies. In accordance with 12 C.F.R. 1234.8(a), (i) the Certificates are fully guaranteed as to timely payment of principal and interest by Fannie Mae and (ii) Fannie Mae is operating under the conservatorship of FHFA with capital support from the United States.

LEGAL MATTERS

Katten Muchin Rosenman LLP will provide legal representation for Fannie Mae. K&L Gates LLP will provide legal representation for the Dealer.

Schedule 1

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								
JB	$87,927,000	JC	$87,927,000	PAC/AD	1.75%	FIX	3136AUGA3	March 2046
JI	7,327,250(3)							
Recombination 2								
JB	87,927,000	JD	87,927,000	PAC/AD	2.00	FIX	3136AUGB1	March 2046
JI	14,654,500(3)							
Recombination 3								
JB	87,927,000	JE	87,927,000	PAC/AD	2.25	FIX	3136AUGC9	March 2046
JI	21,981,750(3)							
Recombination 4								
JB	87,927,000	JG	87,927,000	PAC/AD	2.50	FIX	3136AUGD7	March 2046
JI	29,309,000(3)							
Recombination 5								
JB	87,927,000	JA	87,927,000	PAC/AD	3.00	FIX	3136AUGE5	March 2046
JI	43,963,500(3)							
Recombination 6								
JB	87,927,000	JP(4)	89,721,000	PAC/AD	3.00	FIX	3136AUGF2	November 2046
JI	43,963,500(3)							
JZ	1,794,000							
Recombination 7								
KD	34,936,000	KV	36,798,000	SEQ/AD	3.00	FIX	3136AUGG0	June 2044
VK	1,862,000							

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 8								
ZB	$14,272,572	Z(5)	$26,732,572	SUP	3.00%	FIX/Z	3136AUGH8	November 2046
ZC	12,460,000							

(1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See "Description of the Certificates—General— *Authorized Denominations*" in this prospectus supplement.

(2) See "Description of the Certificates—Class Definitions and Abbreviations" in the REMIC Prospectus.

(3) Notional principal balance. This Class is an Interest Only Class. See page S-5 for a description of how its notional principal balance is calculated.

(4) Principal payments on the REMIC Certificates in Recombination 6 from the JZ Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.

(5) The Z Class is an RCR Class formed by a combination of the ZB Class in Group 6 and the ZC Class in Group 8.

Principal Balance Schedules

Aggregate Group I Planned Balances

Distribution Date	Planned Balance
Initial Balance	$89,721,000.00
November 2016	88,822,737.50
December 2016	87,903,557.56
January 2017	86,963,928.66
February 2017	86,004,331.05
March 2017	85,025,256.37
April 2017	84,027,207.14
May 2017	83,035,681.25
June 2017	82,050,632.58
July 2017	81,072,015.33
August 2017	80,099,784.00
September 2017	79,133,893.37
October 2017	78,174,298.54
November 2017	77,220,954.87
December 2017	76,273,818.06
January 2018	75,332,844.06
February 2018	74,397,989.14
March 2018	73,469,209.83
April 2018	72,546,462.96
May 2018	71,629,705.64
June 2018	70,718,895.26
July 2018	69,813,989.50
August 2018	68,914,946.31
September 2018	68,021,723.90
October 2018	67,134,280.78
November 2018	66,252,575.72
December 2018	65,376,567.77
January 2019	64,506,216.22
February 2019	63,641,480.66
March 2019	62,782,320.93
April 2019	61,928,697.14
May 2019	61,080,569.65
June 2019	60,237,899.09
July 2019	59,400,646.35
August 2019	58,568,772.56
September 2019	57,742,239.12
October 2019	56,921,007.68
November 2019	56,105,040.15
December 2019	55,294,298.67
January 2020	54,488,745.64
February 2020	53,688,343.70
March 2020	52,893,055.75
April 2020	52,102,844.92
May 2020	51,317,674.57
June 2020	50,537,508.34
July 2020	49,762,310.06
August 2020	48,992,043.83
September 2020	48,226,673.98
October 2020	47,466,165.05
November 2020	46,710,481.85
December 2020	45,959,589.39
January 2021	45,213,452.92
February 2021	44,472,037.92
March 2021	43,735,310.10
April 2021	43,003,235.38
May 2021	42,275,779.91
June 2021	$41,552,910.07
July 2021	40,834,592.44
August 2021	40,120,793.85
September 2021	39,411,481.32
October 2021	38,706,622.09
November 2021	38,006,183.62
December 2021	37,310,133.59
January 2022	36,618,439.87
February 2022	35,931,253.29
March 2022	35,256,494.68
April 2022	34,593,944.72
May 2022	33,943,387.93
June 2022	33,304,612.55
July 2022	32,677,410.48
August 2022	32,061,577.25
September 2022	31,456,911.95
October 2022	30,863,217.13
November 2022	30,280,298.79
December 2022	29,707,966.30
January 2023	29,146,032.32
February 2023	28,594,312.79
March 2023	28,052,626.84
April 2023	27,520,796.74
May 2023	26,998,647.87
June 2023	26,486,008.63
July 2023	25,982,710.40
August 2023	25,488,587.51
September 2023	25,003,477.17
October 2023	24,527,219.43
November 2023	24,059,657.10
December 2023	23,600,635.76
January 2024	23,150,003.67
February 2024	22,707,611.72
March 2024	22,273,313.42
April 2024	21,846,964.82
May 2024	21,428,424.49
June 2024	21,017,553.46
July 2024	20,614,215.19
August 2024	20,218,275.53
September 2024	19,829,602.65
October 2024	19,448,067.04
November 2024	19,073,541.45
December 2024	18,705,900.85
January 2025	18,345,022.40
February 2025	17,990,785.39
March 2025	17,643,071.25
April 2025	17,301,763.47
May 2025	16,966,747.56
June 2025	16,637,911.06
July 2025	16,315,143.47
August 2025	15,998,336.22
September 2025	15,687,382.64
October 2025	15,382,177.94
November 2025	15,082,619.15
December 2025	14,788,605.13
January 2026	14,500,036.47
February 2026	$14,216,815.56
March 2026	13,938,846.45
April 2026	13,666,034.91
May 2026	13,398,288.34
June 2026	13,135,515.79
July 2026	12,877,627.87
August 2026	12,624,536.80
September 2026	12,376,156.32
October 2026	12,132,401.70
November 2026	11,893,189.67
December 2026	11,658,438.47
January 2027	11,428,067.74
February 2027	11,201,998.54
March 2027	10,980,153.35
April 2027	10,762,455.97
May 2027	10,548,831.58
June 2027	10,339,206.65
July 2027	10,133,508.96
August 2027	9,931,667.56
September 2027	9,733,612.77
October 2027	9,539,276.09
November 2027	9,348,590.29
December 2027	9,161,489.27
January 2028	8,977,908.14
February 2028	8,797,783.14
March 2028	8,621,051.62
April 2028	8,447,652.07
May 2028	8,277,524.03
June 2028	8,110,608.15
July 2028	7,946,846.09
August 2028	7,786,180.58
September 2028	7,628,555.33
October 2028	7,473,915.06
November 2028	7,322,205.48
December 2028	7,173,373.24
January 2029	7,027,365.96
February 2029	6,884,132.16
March 2029	6,743,621.31
April 2029	6,605,783.73
May 2029	6,470,570.67
June 2029	6,337,934.21
July 2029	6,207,827.30
August 2029	6,080,203.71
September 2029	5,955,018.05
October 2029	5,832,225.72
November 2029	5,711,782.92
December 2029	5,593,646.63
January 2030	5,477,774.60
February 2030	5,364,125.33
March 2030	5,252,658.04
April 2030	5,143,332.71
May 2030	5,036,110.01
June 2030	4,930,951.32
July 2030	4,827,818.69
August 2030	4,726,674.88
September 2030	4,627,483.29

Aggregate Group I (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
October 2030	$ 4,530,207.99	May 2035	$ 1,307,363.24	December 2039	$ 279,570.77
November 2030	4,434,813.66	June 2035	1,275,850.14	January 2040	270,173.51
December 2030	4,341,265.66	July 2035	1,244,988.31	February 2040	260,994.50
January 2031	4,249,529.92	August 2035	1,214,765.26	March 2040	252,029.31
February 2031	4,159,573.02	September 2035	1,185,168.76	April 2040	243,273.58
March 2031	4,071,362.11	October 2035	1,156,186.76	May 2040	234,723.05
April 2031	3,984,864.93	November 2035	1,127,807.48	June 2040	226,373.52
May 2031	3,900,049.82	December 2035	1,100,019.31	July 2040	218,220.89
June 2031	3,816,885.66	January 2036	1,072,810.89	August 2040	210,261.12
July 2031	3,735,341.91	February 2036	1,046,171.06	September 2040	202,490.27
August 2031	3,655,388.55	March 2036	1,020,088.84	October 2040	194,904.45
September 2031	3,576,996.13	April 2036	994,553.49	November 2040	187,499.86
October 2031	3,500,135.70	May 2036	969,554.44	December 2040	180,272.77
November 2031	3,424,778.85	June 2036	945,081.32	January 2041	173,219.51
December 2031	3,350,897.68	July 2036	921,123.96	February 2041	166,336.51
January 2032	3,278,464.76	August 2036	897,672.38	March 2041	159,620.23
February 2032	3,207,453.20	September 2036	874,716.76	April 2041	153,067.22
March 2032	3,137,836.55	October 2036	852,247.49	May 2041	146,674.09
April 2032	3,069,588.87	November 2036	830,255.12	June 2041	140,437.53
May 2032	3,002,684.65	December 2036	808,730.38	July 2041	134,354.27
June 2032	2,937,098.89	January 2037	787,664.17	August 2041	128,421.11
July 2032	2,872,806.98	February 2037	767,047.57	September 2041	122,634.93
August 2032	2,809,784.81	March 2037	746,871.80	October 2041	116,992.64
September 2032	2,748,008.66	April 2037	727,128.26	November 2041	111,491.24
October 2032	2,687,455.25	May 2037	707,808.52	December 2041	106,127.76
November 2032	2,628,101.75	June 2037	688,904.27	January 2042	100,899.30
December 2032	2,569,925.69	July 2037	670,407.40	February 2042	95,803.03
January 2033	2,512,905.05	August 2037	652,309.92	March 2042	90,836.16
February 2033	2,457,018.18	September 2037	634,603.99	April 2042	85,995.94
March 2033	2,402,243.84	October 2037	617,281.92	May 2042	81,279.70
April 2033	2,348,561.15	November 2037	600,336.18	June 2042	76,684.81
May 2033	2,295,949.64	December 2037	583,759.36	July 2042	72,208.69
June 2033	2,244,389.18	January 2038	567,544.18	August 2042	67,848.81
July 2033	2,193,860.02	February 2038	551,683.52	September 2042	63,602.70
August 2033	2,144,342.77	March 2038	536,170.39	October 2042	59,467.92
September 2033	2,095,818.37	April 2038	520,997.90	November 2042	55,442.09
October 2033	2,048,268.14	May 2038	506,159.33	December 2042	51,522.87
November 2033	2,001,673.70	June 2038	491,648.06	January 2043	47,707.97
December 2033	1,956,017.04	July 2038	477,457.60	February 2043	43,995.15
January 2034	1,911,280.46	August 2038	463,581.58	March 2043	40,382.20
February 2034	1,867,446.56	September 2038	450,013.75	April 2043	36,866.97
March 2034	1,824,498.29	October 2038	436,747.98	May 2043	33,447.33
April 2034	1,782,418.90	November 2038	423,778.25	June 2043	30,121.22
May 2034	1,741,191.94	December 2038	411,098.67	July 2043	26,886.59
June 2034	1,700,801.26	January 2039	398,703.42	August 2043	23,741.46
July 2034	1,661,231.00	February 2039	386,586.84	September 2043	20,683.87
August 2034	1,622,465.59	March 2039	374,743.35	October 2043	17,711.90
September 2034	1,584,489.75	April 2039	363,167.46	November 2043	14,823.68
October 2034	1,547,288.48	May 2039	351,853.81	December 2043	12,017.36
November 2034	1,510,847.04	June 2039	340,797.14	January 2044	9,291.14
December 2034	1,475,150.98	July 2039	329,992.27	February 2044	6,643.25
January 2035	1,440,186.09	August 2039	319,434.13	March 2044	4,071.95
February 2035	1,405,938.43	September 2039	309,117.75	April 2044	1,575.55
March 2035	1,372,394.31	October 2039	299,038.24	May 2044 and thereafter	0.00
April 2035	1,339,540.32	November 2039	289,190.81		

DA Class Planned Balances

Distribution Date	Planned Balance
Initial Balance	$75,000,000.00
November 2016	74,780,165.31
December 2016	74,541,738.32
January 2017	74,284,802.74
February 2017	74,009,454.22
March 2017	73,715,800.27
April 2017	73,403,960.22
May 2017	73,074,065.14
June 2017	72,726,257.77
July 2017	72,360,692.37
August 2017	71,977,534.65
September 2017	71,576,961.65
October 2017	71,159,161.54
November 2017	70,724,333.55
December 2017	70,272,687.73
January 2018	69,804,444.85
February 2018	69,319,836.14
March 2018	68,819,103.14
April 2018	68,302,497.48
May 2018	67,770,280.63
June 2018	67,222,723.72
July 2018	66,660,107.24
August 2018	66,082,720.85
September 2018	65,490,863.04
October 2018	64,884,840.93
November 2018	64,264,969.94
December 2018	63,631,573.52
January 2019	62,984,982.85
February 2019	62,325,536.53
March 2019	61,670,507.98
April 2019	61,019,866.34
May 2019	60,373,580.95
June 2019	59,731,621.34
July 2019	59,093,957.26
August 2019	58,460,558.65
September 2019	57,831,395.63
October 2019	57,206,438.55
November 2019	56,585,657.93
December 2019	55,969,024.49
January 2020	55,356,509.14
February 2020	54,748,082.99
March 2020	54,143,717.35
April 2020	53,543,383.68
May 2020	52,947,053.67
June 2020	52,354,699.18
July 2020	51,766,292.24
August 2020	51,181,805.08
September 2020	50,601,210.13
October 2020	50,024,479.96
November 2020	49,451,587.35
December 2020	48,882,505.25
January 2021	48,317,206.80
February 2021	47,755,665.30
March 2021	47,197,854.22
April 2021	46,643,747.23
May 2021	46,093,318.16
June 2021	45,546,541.01
July 2021	45,003,389.96
August 2021	44,463,839.33
September 2021	43,927,863.66
October 2021	$43,395,437.61
November 2021	42,866,536.03
December 2021	42,341,133.94
January 2022	41,819,206.50
February 2022	41,300,729.07
March 2022	40,785,677.14
April 2022	40,274,026.37
May 2022	39,765,752.58
June 2022	39,260,831.77
July 2022	38,759,240.06
August 2022	38,260,953.75
September 2022	37,765,949.30
October 2022	37,274,203.32
November 2022	36,785,692.56
December 2022	36,300,393.93
January 2023	35,818,284.51
February 2023	35,339,341.52
March 2023	34,863,542.31
April 2023	34,390,864.40
May 2023	33,921,285.46
June 2023	33,454,783.29
July 2023	32,991,335.86
August 2023	32,530,921.25
September 2023	32,073,517.73
October 2023	31,619,103.67
November 2023	31,167,657.60
December 2023	30,721,077.58
January 2024	30,280,506.99
February 2024	29,845,867.88
March 2024	29,417,083.29
April 2024	28,994,077.23
May 2024	28,576,774.66
June 2024	28,165,101.53
July 2024	27,758,984.68
August 2024	27,358,351.93
September 2024	26,963,131.96
October 2024	26,573,254.41
November 2024	26,188,649.77
December 2024	25,809,249.44
January 2025	25,434,985.68
February 2025	25,065,791.60
March 2025	24,701,601.19
April 2025	24,342,349.24
May 2025	23,987,971.40
June 2025	23,638,404.13
July 2025	23,293,584.69
August 2025	22,953,451.14
September 2025	22,617,942.34
October 2025	22,286,997.91
November 2025	21,960,558.24
December 2025	21,638,564.51
January 2026	21,320,958.59
February 2026	21,007,683.16
March 2026	20,698,681.57
April 2026	20,393,897.92
May 2026	20,093,277.03
June 2026	19,796,764.40
July 2026	19,504,306.24
August 2026	19,215,849.45
September 2026	18,931,341.59
October 2026	$18,650,730.91
November 2026	18,373,966.29
December 2026	18,100,997.30
January 2027	17,831,774.12
February 2027	17,566,247.60
March 2027	17,304,369.18
April 2027	17,046,090.95
May 2027	16,791,365.60
June 2027	16,540,146.42
July 2027	16,292,387.32
August 2027	16,048,042.76
September 2027	15,807,067.82
October 2027	15,569,418.13
November 2027	15,335,049.90
December 2027	15,103,919.90
January 2028	14,875,985.45
February 2028	14,651,204.42
March 2028	14,429,535.22
April 2028	14,210,936.78
May 2028	13,995,368.56
June 2028	13,782,790.57
July 2028	13,573,163.29
August 2028	13,366,447.72
September 2028	13,162,605.38
October 2028	12,961,598.27
November 2028	12,763,388.86
December 2028	12,567,940.14
January 2029	12,375,215.53
February 2029	12,185,178.96
March 2029	11,997,794.80
April 2029	11,813,027.88
May 2029	11,630,843.50
June 2029	11,451,207.38
July 2029	11,274,085.70
August 2029	11,099,445.07
September 2029	10,927,252.52
October 2029	10,757,475.52
November 2029	10,590,081.94
December 2029	10,425,040.08
January 2030	10,262,318.65
February 2030	10,101,886.75
March 2030	9,943,713.88
April 2030	9,787,769.95
May 2030	9,634,025.23
June 2030	9,482,450.40
July 2030	9,333,016.50
August 2030	9,185,694.95
September 2030	9,040,457.55
October 2030	8,897,276.44
November 2030	8,756,124.15
December 2030	8,616,973.53
January 2031	8,479,797.80
February 2031	8,344,570.54
March 2031	8,211,265.65
April 2031	8,079,857.37
May 2031	7,950,320.28
June 2031	7,822,629.29
July 2031	7,696,759.63
August 2031	7,572,686.85
September 2031	7,450,386.82

DA Class (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
October 2031	$ 7,329,835.72	October 2036	$ 2,555,887.92	October 2041	$ 657,375.49
November 2031	7,211,010.05	November 2036	2,507,215.27	November 2041	638,981.11
December 2031	7,093,886.58	December 2036	2,459,287.66	December 2041	620,901.25
January 2032	6,978,442.43	January 2037	2,412,094.70	January 2042	603,131.32
February 2032	6,864,654.99	February 2037	2,365,626.16	February 2042	585,666.76
March 2032	6,752,501.93	March 2037	2,319,871.92	March 2042	568,503.07
April 2032	6,641,961.24	April 2037	2,274,822.01	April 2042	551,635.83
May 2032	6,533,011.18	May 2037	2,230,466.58	May 2042	535,060.68
June 2032	6,425,630.29	June 2037	2,186,795.92	June 2042	518,773.30
July 2032	6,319,797.40	July 2037	2,143,800.45	July 2042	502,769.44
August 2032	6,215,491.59	August 2037	2,101,470.70	August 2042	487,044.92
September 2032	6,112,692.25	September 2037	2,059,797.36	September 2042	471,595.59
October 2032	6,011,379.01	October 2037	2,018,771.21	October 2042	456,417.39
November 2032	5,911,531.78	November 2037	1,978,383.16	November 2042	441,506.29
December 2032	5,813,130.71	December 2037	1,938,624.25	December 2042	426,858.32
January 2033	5,716,156.23	January 2038	1,899,485.65	January 2043	412,469.57
February 2033	5,620,589.02	February 2038	1,860,958.61	February 2043	398,336.19
March 2033	5,526,410.00	March 2038	1,823,034.54	March 2043	384,454.37
April 2033	5,433,600.35	April 2038	1,785,704.93	April 2043	370,820.35
May 2033	5,342,141.51	May 2038	1,748,961.41	May 2043	357,430.44
June 2033	5,252,015.12	June 2038	1,712,795.70	June 2043	344,280.99
July 2033	5,163,203.10	July 2038	1,677,199.64	July 2043	331,368.39
August 2033	5,075,687.58	August 2038	1,642,165.18	August 2043	318,689.09
September 2033	4,989,450.94	September 2038	1,607,684.37	September 2043	306,239.60
October 2033	4,904,475.78	October 2038	1,573,749.39	October 2043	294,016.46
November 2033	4,820,744.93	November 2038	1,540,352.49	November 2043	282,016.26
December 2033	4,738,241.45	December 2038	1,507,486.05	December 2043	270,235.64
January 2034	4,656,948.61	January 2039	1,475,142.53	January 2044	258,671.30
February 2034	4,576,849.91	February 2039	1,443,314.52	February 2044	247,319.97
March 2034	4,497,929.05	March 2039	1,411,994.67	March 2044	236,178.43
April 2034	4,420,169.96	April 2039	1,381,175.78	April 2044	225,243.50
May 2034	4,343,556.78	May 2039	1,350,850.70	May 2044	214,512.04
June 2034	4,268,073.85	June 2039	1,321,012.39	June 2044	203,980.97
July 2034	4,193,705.70	July 2039	1,291,653.92	July 2044	193,647.25
August 2034	4,120,437.10	August 2039	1,262,768.43	August 2044	183,507.87
September 2034	4,048,252.99	September 2039	1,234,349.17	September 2044	173,559.86
October 2034	3,977,138.51	October 2039	1,206,389.46	October 2044	163,800.31
November 2034	3,907,079.01	November 2039	1,178,882.75	November 2044	154,226.34
December 2034	3,838,060.03	December 2039	1,151,822.53	December 2044	144,835.10
January 2035	3,770,067.27	January 2040	1,125,202.40	January 2045	135,623.80
February 2035	3,703,086.66	February 2040	1,099,016.06	February 2045	126,589.67
March 2035	3,637,104.28	March 2040	1,073,257.26	March 2045	117,730.00
April 2035	3,572,106.43	April 2040	1,047,919.87	April 2045	109,042.09
May 2035	3,508,079.54	May 2040	1,022,997.82	May 2045	100,523.30
June 2035	3,445,010.27	June 2040	998,485.14	June 2045	92,171.02
July 2035	3,382,885.42	July 2040	974,375.91	July 2045	83,982.67
August 2035	3,321,691.98	August 2040	950,664.32	August 2045	75,955.73
September 2035	3,261,417.11	September 2040	927,344.63	September 2045	68,087.68
October 2035	3,202,048.12	October 2040	904,411.17	October 2045	60,376.05
November 2035	3,143,572.52	November 2040	881,858.35	November 2045	52,818.42
December 2035	3,085,977.96	December 2040	859,680.67	December 2045	45,412.39
January 2036	3,029,252.26	January 2041	837,872.68	January 2046	38,155.59
February 2036	2,973,383.40	February 2041	816,429.02	February 2046	31,045.70
March 2036	2,918,359.53	March 2041	795,344.40	March 2046	24,080.40
April 2036	2,864,168.93	April 2041	774,613.60	April 2046	17,257.45
May 2036	2,810,800.05	May 2041	754,231.47	May 2046	10,574.59
June 2036	2,758,241.51	June 2041	734,192.93	June 2046	4,029.64
July 2036	2,706,482.05	July 2041	714,492.97	July 2046 and thereafter	0.00
August 2036	2,655,510.58	August 2041	695,126.65		
September 2036	2,605,316.13	September 2041	676,089.09		

Aggregate Group II Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$57,850,000.00	October 2021	$31,141,482.10	October 2026	$11,241,017.37
November 2016	57,658,719.35	November 2021	30,693,718.36	November 2026	11,041,690.66
December 2016	57,452,081.85	December 2021	30,248,811.40	December 2026	10,845,711.97
January 2017	57,230,156.46	January 2022	29,806,740.65	January 2027	10,653,026.93
February 2017	56,993,022.00	February 2022	29,367,485.71	February 2027	10,463,582.01
March 2017	56,740,767.06	March 2022	28,931,026.32	March 2027	10,277,324.56
April 2017	56,473,489.98	April 2022	28,497,342.31	April 2027	10,094,202.73
May 2017	56,191,298.80	May 2022	28,066,413.69	May 2027	9,914,165.54
June 2017	55,894,311.13	June 2022	27,638,220.57	June 2027	9,737,162.77
July 2017	55,582,654.14	July 2022	27,212,743.21	July 2027	9,563,145.05
August 2017	55,256,464.42	August 2022	26,789,961.98	August 2027	9,392,063.76
September 2017	54,915,887.87	September 2022	26,369,857.39	September 2027	9,223,871.05
October 2017	54,561,079.64	October 2022	25,952,410.08	October 2027	9,058,519.87
November 2017	54,192,203.92	November 2022	25,537,600.80	November 2027	8,895,963.88
December 2017	53,809,433.89	December 2022	25,125,410.45	December 2027	8,736,157.49
January 2018	53,412,951.52	January 2023	24,715,820.04	January 2028	8,579,055.85
February 2018	53,002,947.43	February 2023	24,308,810.71	February 2028	8,424,614.79
March 2018	52,579,620.74	March 2023	23,904,363.71	March 2028	8,272,790.90
April 2018	52,143,178.89	April 2023	23,502,460.43	April 2028	8,123,541.40
May 2018	51,693,837.43	May 2023	23,103,082.38	May 2028	7,976,824.23
June 2018	51,231,819.88	June 2023	22,706,885.17	June 2028	7,832,598.00
July 2018	50,757,357.48	July 2023	22,317,208.64	July 2028	7,690,821.96
August 2018	50,270,689.01	August 2023	21,933,948.29	August 2028	7,551,456.03
September 2018	49,772,060.57	September 2023	21,557,001.25	September 2028	7,414,460.76
October 2018	49,261,725.35	October 2023	21,186,266.31	October 2028	7,279,797.33
November 2018	48,739,943.38	November 2023	20,821,643.80	November 2028	7,147,427.55
December 2018	48,206,981.34	December 2023	20,463,035.67	December 2028	7,017,313.82
January 2019	47,663,112.26	January 2024	20,110,345.38	January 2029	6,889,419.15
February 2019	47,108,615.28	February 2024	19,763,477.92	February 2029	6,763,707.16
March 2019	46,557,734.62	March 2024	19,422,339.78	March 2029	6,640,142.03
April 2019	46,010,444.76	April 2024	19,086,838.93	April 2029	6,518,688.52
May 2019	45,466,720.34	May 2024	18,756,884.77	May 2029	6,399,311.94
June 2019	44,926,536.18	June 2024	18,432,388.16	June 2029	6,281,978.18
July 2019	44,389,867.25	July 2024	18,113,261.33	July 2029	6,166,653.66
August 2019	43,856,688.71	August 2024	17,799,417.92	August 2029	6,053,305.34
September 2019	43,326,975.84	September 2024	17,490,772.91	September 2029	5,941,900.71
October 2019	42,800,704.13	October 2024	17,187,242.66	October 2029	5,832,407.79
November 2019	42,277,849.19	November 2024	16,888,744.81	November 2029	5,724,795.09
December 2019	41,758,386.83	December 2024	16,595,198.32	December 2029	5,619,031.65
January 2020	41,242,292.97	January 2025	16,306,523.42	January 2030	5,515,086.99
February 2020	40,729,543.74	February 2025	16,022,641.61	February 2030	5,412,931.12
March 2020	40,220,115.38	March 2025	15,743,475.63	March 2030	5,312,534.54
April 2020	39,713,984.32	April 2025	15,468,949.43	April 2030	5,213,868.22
May 2020	39,211,127.12	May 2025	15,198,988.16	May 2030	5,116,903.59
June 2020	38,711,520.52	June 2025	14,933,518.18	June 2030	5,021,612.54
July 2020	38,215,141.38	July 2025	14,672,466.98	July 2030	4,927,967.43
August 2020	37,721,966.74	August 2025	14,415,763.23	August 2030	4,835,941.03
September 2020	37,231,973.78	September 2025	14,163,336.69	September 2030	4,745,506.58
October 2020	36,745,139.82	October 2025	13,915,118.26	October 2030	4,656,637.74
November 2020	36,261,442.34	November 2025	13,671,039.92	November 2030	4,569,308.57
December 2020	35,780,858.96	December 2025	13,431,034.75	December 2030	4,483,493.59
January 2021	35,303,367.47	January 2026	13,195,036.86	January 2031	4,399,167.70
February 2021	34,828,945.77	February 2026	12,962,981.41	February 2031	4,316,306.21
March 2021	34,357,571.92	March 2026	12,734,804.60	March 2031	4,234,884.83
April 2021	33,889,224.14	April 2026	12,510,443.64	April 2031	4,154,879.66
May 2021	33,423,880.77	May 2026	12,289,836.71	May 2031	4,076,267.20
June 2021	32,961,520.29	June 2026	12,072,923.00	June 2031	3,999,024.29
July 2021	32,502,121.35	July 2026	11,859,642.66	July 2031	3,923,128.19
August 2021	32,045,662.70	August 2026	11,649,936.77	August 2031	3,848,556.50
September 2021	31,592,123.27	September 2026	11,443,747.35	September 2031	3,775,287.18

Aggregate Group II (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
October 2031	$ 3,703,298.56	October 2036	$ 1,082,582.96	October 2041	$ 233,493.14
November 2031	3,632,569.31	November 2036	1,058,852.23	November 2041	226,295.93
December 2031	3,563,078.44	December 2036	1,035,565.19	December 2041	219,249.95
January 2032	3,494,805.32	January 2037	1,012,714.15	January 2042	212,352.44
February 2032	3,427,729.63	February 2037	990,291.55	February 2042	205,600.67
March 2032	3,361,831.38	March 2037	968,289.97	March 2042	198,991.95
April 2032	3,297,090.93	April 2037	946,702.10	April 2042	192,523.65
May 2032	3,233,488.93	May 2037	925,520.77	May 2042	186,193.17
June 2032	3,171,006.35	June 2037	904,738.89	June 2042	179,997.98
July 2032	3,109,624.47	July 2037	884,349.53	July 2042	173,935.57
August 2032	3,049,324.88	August 2037	864,345.86	August 2042	168,003.49
September 2032	2,990,089.45	September 2037	844,721.15	September 2042	162,199.31
October 2032	2,931,900.37	October 2037	825,468.79	October 2042	156,520.66
November 2032	2,874,740.09	November 2037	806,582.29	November 2042	150,965.20
December 2032	2,818,591.37	December 2037	788,055.27	December 2042	145,530.65
January 2033	2,763,437.24	January 2038	769,881.43	January 2043	140,214.75
February 2033	2,709,260.99	February 2038	752,054.60	February 2043	135,015.29
March 2033	2,656,046.21	March 2038	734,568.70	March 2043	129,930.08
April 2033	2,603,776.74	April 2038	717,417.77	April 2043	124,956.99
May 2033	2,552,436.68	May 2038	700,595.91	May 2043	120,093.91
June 2033	2,502,010.39	June 2038	684,097.37	June 2043	115,338.79
July 2033	2,452,482.49	July 2038	667,916.45	July 2043	110,689.59
August 2033	2,403,837.85	August 2038	652,047.58	August 2043	106,144.31
September 2033	2,356,061.58	September 2038	636,485.25	September 2043	101,701.01
October 2033	2,309,139.04	October 2038	621,224.08	October 2043	97,357.74
November 2033	2,263,055.82	November 2038	606,258.75	November 2043	93,112.62
December 2033	2,217,797.75	December 2038	591,584.04	December 2043	88,963.79
January 2034	2,173,350.90	January 2039	577,194.82	January 2044	84,909.43
February 2034	2,129,701.54	February 2039	563,086.03	February 2044	80,947.73
March 2034	2,086,836.19	March 2039	549,252.73	March 2044	77,076.93
April 2034	2,044,741.59	April 2039	535,690.02	April 2044	73,295.31
May 2034	2,003,404.67	May 2039	522,393.11	May 2044	69,601.16
June 2034	1,962,812.60	June 2039	509,357.29	June 2044	65,992.80
July 2034	1,922,952.74	July 2039	496,577.91	July 2044	62,468.60
August 2034	1,883,812.69	August 2039	484,050.42	August 2044	59,026.93
September 2034	1,845,380.21	September 2039	471,770.34	September 2044	55,666.22
October 2034	1,807,643.29	October 2039	459,733.24	October 2044	52,384.90
November 2034	1,770,590.09	November 2039	447,934.81	November 2044	49,181.44
December 2034	1,734,209.00	December 2039	436,370.79	December 2044	46,054.35
January 2035	1,698,488.57	January 2040	425,036.98	January 2045	43,002.13
February 2035	1,663,417.56	February 2040	413,929.26	February 2045	40,023.35
March 2035	1,628,984.88	March 2040	403,043.59	March 2045	37,116.56
April 2035	1,595,179.66	April 2040	392,375.99	April 2045	34,280.39
May 2035	1,561,991.19	May 2040	381,922.55	May 2045	31,513.43
June 2035	1,529,408.93	June 2040	371,679.41	June 2045	28,814.36
July 2035	1,497,422.53	July 2040	361,642.81	July 2045	26,181.83
August 2035	1,466,021.79	August 2040	351,809.01	August 2045	23,614.55
September 2035	1,435,196.71	September 2040	342,174.37	September 2045	21,111.23
October 2035	1,404,937.40	October 2040	332,735.30	October 2045	18,670.62
November 2035	1,375,234.20	November 2040	323,488.26	November 2045	16,291.48
December 2035	1,346,077.55	December 2040	314,429.78	December 2045	13,972.59
January 2036	1,317,458.08	January 2041	305,556.45	January 2046	11,712.76
February 2036	1,289,366.56	February 2041	296,864.92	February 2046	9,510.83
March 2036	1,261,793.93	March 2041	288,351.88	March 2046	7,365.64
April 2036	1,234,731.26	April 2041	280,014.10	April 2046	5,276.07
May 2036	1,208,169.77	May 2041	271,848.39	May 2046	3,240.99
June 2036	1,182,100.84	June 2041	263,851.62	June 2046	1,259.33
July 2036	1,156,515.97	July 2041	256,020.71	July 2046 and thereafter	0.00
August 2036	1,131,406.81	August 2041	248,352.64		
September 2036	1,106,765.17	September 2041	240,844.42		

Aggregate Group III Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$50,505,000.00	October 2021	$27,187,725.21	October 2026	$ 9,814,069.13
November 2016	50,338,006.70	November 2021	26,796,815.09	November 2026	9,640,051.40
December 2016	50,157,606.45	December 2021	26,408,399.00	December 2026	9,468,956.59
January 2017	49,963,859.45	January 2022	26,022,459.01	January 2027	9,300,737.22
February 2017	49,756,834.51	February 2022	25,638,977.31	February 2027	9,135,346.56
March 2017	49,536,608.97	March 2022	25,257,936.18	March 2027	8,972,738.65
April 2017	49,303,268.69	April 2022	24,879,318.05	April 2027	8,812,868.24
May 2017	49,056,907.98	May 2022	24,503,105.45	May 2027	8,655,690.78
June 2017	48,797,629.53	June 2022	24,129,281.02	June 2027	8,501,162.48
July 2017	48,525,544.36	July 2022	23,757,827.51	July 2027	8,349,240.19
August 2017	48,240,771.71	August 2022	23,388,727.80	August 2027	8,199,881.49
September 2017	47,943,438.97	September 2022	23,021,964.88	September 2027	8,053,044.61
October 2017	47,633,681.56	October 2022	22,657,521.83	October 2027	7,908,688.45
November 2017	47,311,642.86	November 2022	22,295,381.86	November 2027	7,766,772.58
December 2017	46,977,474.04	December 2022	21,935,528.28	December 2027	7,627,257.18
January 2018	46,631,333.96	January 2023	21,577,944.53	January 2028	7,490,103.10
February 2018	46,273,389.05	February 2023	21,222,614.12	February 2028	7,355,271.79
March 2018	45,903,813.15	March 2023	20,869,520.71	March 2028	7,222,725.33
April 2018	45,522,787.34	April 2023	20,518,648.03	April 2028	7,092,426.39
May 2018	45,130,499.82	May 2023	20,169,979.95	May 2028	6,964,338.25
June 2018	44,727,145.72	June 2023	19,824,088.83	June 2028	6,838,424.76
July 2018	44,312,926.92	July 2023	19,483,890.44	July 2028	6,714,650.36
August 2018	43,888,051.89	August 2023	19,149,293.55	August 2028	6,592,980.04
September 2018	43,452,735.47	September 2023	18,820,208.36	September 2028	6,473,379.38
October 2018	43,007,198.71	October 2023	18,496,546.50	October 2028	6,355,814.49
November 2018	42,551,668.62	November 2023	18,178,220.97	November 2028	6,240,252.00
December 2018	42,086,378.02	December 2023	17,865,146.15	December 2028	6,126,659.12
January 2019	41,611,565.27	January 2024	17,557,237.77	January 2029	6,015,003.54
February 2019	41,127,474.08	February 2024	17,254,412.89	February 2029	5,905,253.50
March 2019	40,646,540.02	March 2024	16,956,589.86	March 2029	5,797,377.72
April 2019	40,168,740.84	April 2024	16,663,688.34	April 2029	5,691,345.44
May 2019	39,694,054.38	May 2024	16,375,629.24	May 2029	5,587,126.39
June 2019	39,222,458.67	June 2024	16,092,334.72	June 2029	5,484,690.77
July 2019	38,753,931.85	July 2024	15,813,728.17	July 2029	5,384,009.27
August 2019	38,288,452.24	August 2024	15,539,734.19	August 2029	5,285,053.06
September 2019	37,825,998.26	September 2024	15,270,278.57	September 2029	5,187,793.74
October 2019	37,366,548.50	October 2024	15,005,288.26	October 2029	5,092,203.39
November 2019	36,910,081.68	November 2024	14,744,691.38	November 2029	4,998,254.53
December 2019	36,456,576.67	December 2024	14,488,417.18	December 2029	4,905,920.12
January 2020	36,006,012.46	January 2025	14,236,396.01	January 2030	4,815,173.55
February 2020	35,558,368.19	February 2025	13,988,559.34	February 2030	4,725,988.65
March 2020	35,113,623.15	March 2025	13,744,839.71	March 2030	4,638,339.66
April 2020	34,671,756.74	April 2025	13,505,170.75	April 2030	4,552,201.23
May 2020	34,232,748.50	May 2025	13,269,487.10	May 2030	4,467,548.43
June 2020	33,796,578.11	June 2025	13,037,724.46	June 2030	4,384,356.71
July 2020	33,363,225.40	July 2025	12,809,819.55	July 2030	4,302,601.94
August 2020	32,932,670.30	August 2025	12,585,710.07	August 2030	4,222,260.35
September 2020	32,504,892.89	September 2025	12,365,334.72	September 2030	4,143,308.57
October 2020	32,079,873.38	October 2025	12,148,633.16	October 2030	4,065,723.61
November 2020	31,657,592.10	November 2025	11,935,546.03	November 2030	3,989,482.84
December 2020	31,238,029.52	December 2025	11,726,014.87	December 2030	3,914,563.98
January 2021	30,821,166.24	January 2026	11,519,982.19	January 2031	3,840,945.15
February 2021	30,406,982.98	February 2026	11,317,391.36	February 2031	3,768,604.78
March 2021	29,995,460.57	March 2026	11,118,186.70	March 2031	3,697,521.66
April 2021	29,586,580.01	April 2026	10,922,313.37	April 2031	3,627,674.94
May 2021	29,180,322.37	May 2026	10,729,717.42	May 2031	3,559,044.08
June 2021	28,776,668.89	June 2026	10,540,345.76	June 2031	3,491,608.89
July 2021	28,375,600.91	July 2026	10,354,146.12	July 2031	3,425,349.49
August 2021	27,977,099.89	August 2026	10,171,067.07	August 2031	3,360,246.34
September 2021	27,581,147.42	September 2026	9,991,058.01	September 2031	3,296,280.20

Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
October 2031	$ 3,233,432.15	October 2036	$ 945,474.94	October 2041	$ 204,196.05
November 2031	3,171,683.55	November 2036	924,757.36	November 2041	197,912.69
December 2031	3,111,016.10	December 2036	904,427.13	December 2041	191,761.36
January 2032	3,051,411.78	January 2037	884,477.54	January 2042	185,739.64
February 2032	2,992,852.84	February 2037	864,901.99	February 2042	179,845.15
March 2032	2,935,321.85	March 2037	845,694.01	March 2042	174,075.56
April 2032	2,878,801.65	April 2037	826,847.20	April 2042	168,428.55
May 2032	2,823,275.34	May 2037	808,355.31	May 2042	162,901.87
June 2032	2,768,726.32	June 2037	790,212.16	June 2042	157,493.30
July 2032	2,715,138.24	July 2037	772,411.68	July 2042	152,200.65
August 2032	2,662,495.03	August 2037	754,947.92	August 2042	147,021.77
September 2032	2,610,780.87	September 2037	737,815.00	September 2042	141,954.56
October 2032	2,559,980.19	October 2037	721,007.17	October 2042	136,996.94
November 2032	2,510,077.69	November 2037	704,518.73	November 2042	132,146.88
December 2032	2,461,058.30	December 2037	688,344.13	December 2042	127,402.37
January 2033	2,412,907.22	January 2038	672,477.86	January 2043	122,761.44
February 2033	2,365,609.86	February 2038	656,914.55	February 2043	118,222.16
March 2033	2,319,151.88	March 2038	641,648.88	March 2043	113,782.63
April 2033	2,273,519.19	April 2038	626,675.63	April 2043	109,440.99
May 2033	2,228,697.89	May 2038	611,989.69	May 2043	105,195.39
June 2033	2,184,674.35	June 2038	597,586.00	June 2043	101,044.04
July 2033	2,141,435.12	July 2038	583,459.62	July 2043	96,985.15
August 2033	2,098,967.00	August 2038	569,605.65	August 2043	93,017.00
September 2033	2,057,257.00	September 2038	556,019.31	September 2043	89,137.87
October 2033	2,016,292.33	October 2038	542,695.89	October 2043	85,346.08
November 2033	1,976,060.40	November 2038	529,630.74	November 2043	81,639.97
December 2033	1,936,548.86	December 2038	516,819.31	December 2043	78,017.93
January 2034	1,897,745.52	January 2039	504,257.12	January 2044	74,478.36
February 2034	1,859,638.43	February 2039	491,939.76	February 2044	71,019.69
March 2034	1,822,215.79	March 2039	479,862.90	March 2044	67,640.38
April 2034	1,785,466.04	April 2039	468,022.29	April 2044	64,338.92
May 2034	1,749,377.76	May 2039	456,413.72	May 2044	61,113.82
June 2034	1,713,939.76	June 2039	445,033.08	June 2044	57,963.62
July 2034	1,679,141.01	July 2039	433,876.33	July 2044	54,886.90
August 2034	1,644,970.66	August 2039	422,939.49	August 2044	51,882.23
September 2034	1,611,418.04	September 2039	412,218.63	September 2044	48,948.23
October 2034	1,578,472.66	October 2039	401,709.92	October 2044	46,083.55
November 2034	1,546,124.20	November 2039	391,409.56	November 2044	43,286.84
December 2034	1,514,362.50	December 2039	381,313.85	December 2044	40,556.80
January 2035	1,483,177.58	January 2040	371,419.12	January 2045	37,892.13
February 2035	1,452,559.61	February 2040	361,721.77	February 2045	35,291.57
March 2035	1,422,498.93	March 2040	352,218.28	March 2045	32,753.87
April 2035	1,392,986.04	April 2040	342,905.17	April 2045	30,277.81
May 2035	1,364,011.59	May 2040	333,779.03	May 2045	27,862.18
June 2035	1,335,566.38	June 2040	324,836.49	June 2045	25,505.82
July 2035	1,307,641.36	July 2040	316,074.26	July 2045	23,207.55
August 2035	1,280,227.65	August 2040	307,489.08	August 2045	20,966.24
September 2035	1,253,316.50	September 2040	299,077.77	September 2045	18,780.77
October 2035	1,226,899.29	October 2040	290,837.20	October 2045	16,650.05
November 2035	1,200,967.57	November 2040	282,764.28	November 2045	14,572.99
December 2035	1,175,513.01	December 2040	274,855.98	December 2045	12,548.54
January 2036	1,150,527.42	January 2041	267,109.32	January 2046	10,575.65
February 2036	1,126,002.75	February 2041	259,521.37	February 2046	8,653.30
March 2036	1,101,931.08	March 2041	252,089.25	March 2046	6,780.49
April 2036	1,078,304.62	April 2041	244,810.14	April 2046	4,956.23
May 2036	1,055,115.71	May 2041	237,681.25	May 2046	3,179.56
June 2036	1,032,356.80	June 2041	230,699.85	June 2046	1,449.52
July 2036	1,010,020.51	July 2041	223,863.24	July 2046 and thereafter	0.00
August 2036	988,099.52	August 2041	217,168.80		
September 2036	966,586.68	September 2041	210,613.92		

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.

TABLE OF CONTENTS

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PROSPECTUS SUPPLEMENT

Wells Fargo Securities

October 25, 2016