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

$667,722,972

FannieMae®

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-1

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
AP(2)	1	$186,909,000	PAC/AD	3.5%	FIX	3136AVAA7	May 2043
MP(2)	1	27,648,000	PAC/AD	3.5	FIX	3136AVAB5	April 2045
PZ(2)	1	10,868,000	PAC/AD	3.5	FIX/Z	3136AVAC3	February 2047
ZC	1	36,636,627	SUP	3.5	FIX/Z	3136AVAD1	February 2047
AD	2	24,978,000	SEQ	2.5	FIX	3136AVAE9	July 2046
AI	2	9,366,750(3)	NTL	4.0	FIX/IO	3136AVAF6	July 2046
AL	2	1,289,089	SEQ	4.0	FIX	3136AVAG4	February 2047
FA	3	92,833,647	PT	(4)	FLT	3136AVAH2	February 2047
SA	3	92,833,647(3)	NTL	(4)	INV/IO	3136AVAJ8	February 2047
PB(2)	3	100,000,000	PAC	2.5	FIX	3136AVAK5	October 2046
PI(2)	3	11,111,111(3)	NTL	4.5	FIX/IO	3136AVAL3	October 2046
NP(2)	3	2,969,021	PAC	3.0	FIX	3136AVAM1	February 2047
KQ	3	13,348,000	SCH/AD	3.0	FIX	3136AVAN9	February 2047
ZX	3	1,000	SCH	3.0	FIX/Z	3136AVAP4	February 2047
KF	3	4,068,545	SUP/AD	(4)	FLT	3136AVAQ2	February 2047
KT	3	1,356,182	SUP/AD	(4)	INV	3136AVAR0	February 2047
KS	3	2,034,273	SUP/AD	(4)	INV	3136AVAS8	February 2047
XZ	3	1,177	SUP	3.0	FIX/Z	3136AVAT6	February 2047

(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 AQ, IA, AM, QA, IB, QB, JP, PG, P, B, PL, EA, EI, EB, EC and EG 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 January 30, 2017.

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.

J.P. Morgan

January 24, 2017

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
FB	4	$ 52,372,278	PT	(4)	FLT	3136AV A U 3	February 2047
SB	4	52,372,278(3)	NTL	(4)	INV/IO	3136AV A V 1	February 2047
BA(2)	4	50,000,000	PAC	2.5%	FIX	3136AV AW 9	February 2046
IC(2)	4	5,555,555(3)	NTL	4.5	FIX/IO	3136AV A X 7	February 2046
BP(2)	4	4,362,000	PAC	3.0	FIX	3136AV A Y 5	February 2047
KL	4	8,942,000	PAC/AD	3.0	FIX	3136AV A Z 2	February 2047
ZD	4	1,000	PAC	3.0	FIX/Z	3136AV B A 6	February 2047
LF	4	3,558,000	SUP/AD	(4)	FLT	3136AV B B 4	February 2047
TK	4	1,186,000	SUP/AD	(4)	INV	3136AV B C 2	February 2047
SK	4	1,779,000	SUP/AD	(4)	INV	3136AV B D 0	February 2047
ZE	4	1,706	SUP	3.0	FIX/Z	3136AV B E 8	February 2047
E(2)	5	35,609,000	SEQ	3.5	FIX	3136AV B F 5	September 2035
EL	5	4,971,427	SEQ	3.5	FIX	3136AV B G 3	February 2037
R		0	NPR	0	NPR	3136AV B H 1	February 2047
RL		0	NPR	0	NPR	3136AV B J 7	February 2047

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

(2) Exchangeable classes.

(3) Notional principal balances. These Classes are interest only classes. See page S-6 for a description of how their notional principal balances are calculated.

(4) Based on LIBOR.

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AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated 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:

J.P. Morgan Securities LLC
c/o Broadridge Financial Solutions
Prospectus Department
1155 Long Island Avenue
Edgewood, NY 11717
(telephone 631-274-2635).

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of January 1, 2017. 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

Group 1, Group 2, Group 3, Group 4 and Group 5

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	$ 786,234	3.50%	3.75% to 6.00%	241 to 360
	$ 9,745,486	3.50%	3.75% to 6.00%	241 to 360
	$ 1,728,299	3.50%	3.75% to 6.00%	241 to 360
	$ 11,876,003	3.50%	3.75% to 6.00%	241 to 360
	$ 46,304,030	3.50%	3.75% to 6.00%	241 to 360
	$ 49,882,370	3.50%	3.75% to 6.00%	241 to 360
	$ 31,858,641	3.50%	3.75% to 6.00%	241 to 360
	$109,880,564	3.50%	3.75% to 6.00%	241 to 360
Group 2 MBS	$ 26,267,089	4.00%	4.25% to 6.50%	241 to 360
Group 3 MBS	$ 62,349,309	4.50%	4.75% to 7.00%	241 to 360
	$ 34,457,808	4.50%	4.75% to 7.00%	241 to 360
	$119,804,728	4.50%	4.75% to 7.00%	241 to 360
Group 4 MBS	$ 55,226,798	4.50%	4.75% to 7.00%	241 to 360
	$ 22,660,324	4.50%	4.75% to 7.00%	241 to 360
	$ 44,314,862	4.50%	4.75% to 7.00%	241 to 360
Group 5 MBS	$ 40,580,427	3.50%	3.75% to 6.00%	181 to 240

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	$ 786,234	360	291	63	4.093%
	$ 9,745,486	360	350	9	4.275%
	$ 1,728,299	360	357	3	4.410%
	$ 11,876,003	360	350	9	4.254%
	$ 46,304,030	360	358	1	4.024%
	$ 49,882,370	360	359	1	4.082%
	$ 31,858,641	360	359	1	4.082%
	$109,880,564	360	353	6	4.300%
Group 2 MBS	$ 26,267,089	360	318	34	4.523%
Group 3 MBS	$ 62,349,309	360	338	16	4.894%
	$ 34,457,808	360	335	20	4.869%
	$119,804,728	360	326	26	5.006%
Group 4 MBS	$ 55,226,798	360	351	7	4.914%
	$ 22,660,324	360	344	12	5.030%
	$ 44,314,862	360	342	14	4.969%
Group 5 MBS	$ 40,580,427	240	218	20	4.031%

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 January 30, 2017.

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.

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

Class	Initial Interest Rate	Maximum Interest Rate	Minimum Interest Rate	Formula for Calculation of Interest Rate(1)
FA	1.215%	6.50%	0.45%	LIBOR + 45 basis points
SA	5.285%	6.05%	0.00%	6.05% − LIBOR
KF	1.765%	5.50%	1.00%	LIBOR + 100 basis points
KT	4.500%	4.50%	0.00%	13.5% − (3 × LIBOR)
KS	4.470%	6.00%	0.00%	6% − (2 × LIBOR)
FB	1.215%	6.50%	0.45%	LIBOR + 45 basis points
SB	5.285%	6.05%	0.00%	6.05% − LIBOR
LF	1.765%	5.50%	1.00%	LIBOR + 100 basis points
TK	4.500%	4.50%	0.00%	13.5% − (3 × LIBOR)
SK	4.470%	6.00%	0.00%	6% − (2 × LIBOR)

(1) We will establish LIBOR on the basis of the "ICE Method."

Notional Classes

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

Class	
AI	37.5% of the AD Class
SA	100% of the FA Class
PI	11.111111% of the PB Class
SB	100% of the FB Class
IC	11.11111% of the BA Class
IA	14.2857144386% of the AP Class
IB	14.2857142857% of the *sum* of the AP and MP Classes
EI	42.8571428571% of the E 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%	195%	225%	300%	400%	600%	800%
AP, AQ, AM and IA	12.6	5.7	5.1	5.1	5.1	4.3	3.5	2.6	2.1
MP	22.2	13.4	13.3	13.3	13.3	10.8	8.5	5.9	4.5
PZ	24.1	20.0	20.0	20.0	20.0	16.8	13.5	9.4	7.0
ZC	27.4	20.7	18.9	7.6	2.7	1.6	1.2	0.8	0.6
QA, QB, JP and IB	13.9	6.7	6.2	6.2	6.2	5.1	4.1	3.0	2.4
PG	15.0	7.7	7.2	7.2	7.2	5.9	4.7	3.4	2.7

Group 2 Classes	PSA Prepayment Assumption 0%	100%	200%	310%	400%	600%	800%	1000%
AD and AI	19.1	8.6	5.4	3.7	2.9	1.8	1.3	0.9
AL	29.7	24.7	21.0	16.2	13.0	8.5	5.9	4.3

Group 3 Classes	PSA Prepayment Assumption 0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
FA and SA	19.9	9.8	8.8	7.9	6.7	6.2	6.0	5.4	3.5	2.3	1.6
PB, PI and P	17.8	7.0	6.1	5.6	5.6	5.6	5.6	5.6	3.7	2.4	1.7
NP	27.6	21.7	21.7	21.7	21.7	21.7	21.7	21.7	15.4	10.2	7.2
KQ	28.5	19.6	16.9	13.4	4.7	2.1	2.1	2.1	0.9	0.5	0.3
ZX	29.2	28.0	28.0	28.0	28.0	28.0	28.0	28.0	1.3	0.7	0.5
KF, KT and KS	29.6	25.2	24.1	22.5	18.7	15.3	11.6	1.8	0.3	0.2	0.1
XZ	30.0	28.2	28.2	28.2	28.2	28.2	28.2	28.1	0.6	0.3	0.2

Group 4 Classes	PSA Prepayment Assumption 0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
FB and SB	19.9	10.4	9.3	8.3	7.1	6.6	6.4	5.8	3.9	2.7	2.0
BA, IC and B	16.7	6.4	5.7	5.7	5.7	5.7	5.7	5.7	4.0	2.8	2.1
BP	26.5	19.0	19.0	19.0	19.0	19.0	19.0	19.0	13.0	8.6	6.2
KL	27.9	17.8	14.3	8.5	2.8	2.8	2.8	2.8	1.5	1.0	0.7
ZD	29.0	29.0	29.0	29.0	29.0	29.0	29.0	29.0	2.2	1.3	1.0
LF, TK and SK	29.4	25.1	23.5	21.4	16.4	11.1	8.7	2.3	0.7	0.4	0.3
ZE	30.0	29.2	29.2	29.2	29.2	29.2	29.2	29.2	1.3	0.7	0.6

Group 5 Classes	PSA Prepayment Assumption 0%	100%	200%	280%	400%	600%	800%	1000%
E, EA, EI, EB, EC and EG	11.0	5.9	4.1	3.2	2.4	1.6	1.2	0.9
EL	19.3	16.1	13.8	11.8	9.3	6.4	4.6	3.4

Group 3/Group 4 Class†	PSA Prepayment Assumption 0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
PL	26.9	20.1	20.1	20.1	20.1	20.1	20.1	20.1	14.0	9.3	6.6

* 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 January 1, 2017 (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 five groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the "Group 1 MBS," "Group 2 MBS," "Group 3 MBS," "Group 4 MBS" and "Group 5 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 and Inverse Floating Rate Classes	$100,000 minimum plus whole dollar increments
All other Classes (except the R and RL Classes)	$1,000 minimum plus whole dollar increments

The 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 the case of the Group 1 MBS, Group 2 MBS, Group 3 MBS and Group 4 MBS; and up to 20 years in the case of the Group 5 MBS.

In addition, the pools of mortgage loans backing the Group 1 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 underlying the Group 1 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.

Furthermore, the Mortgage Loans backing the Group 2 MBS are relocation Mortgage Loans made under agreements between lenders and employers that frequently relocate their employees. For additional information, see "Risk Factors—Risks Relating to Yield and Prepayment—*Pools containing relocation mortgage loans may perform differently than do otherwise comparable pools containing non-relocation mortgage loans*" and "The Mortgage Loans—Eligibility for Good Delivery into a TBA Trade—*Special Feature Mortgage Loans—Relocation Loans*" in the MBS Prospectus dated June 1, 2016.

For additional information, see "Summary—Group 1, Group 2, Group 3, Group 4 and Group 5—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.

The Floating Rate and Inverse Floating Rate Classes will bear interest at interest rates based on LIBOR. We currently establish LIBOR on the basis of the "ICE Method" as generally described under "Description of the Certificates—Distributions on Certificates—*Interest Distributions—Indices for Floating Rate Classes and Inverse Floating Rate Classes*" in the REMIC Prospectus. For a description of recent developments affecting LIBOR calculations, see "Risk Factors—Risks Relating to Yield and Prepayment—*Intercontinental Exchange Benchmark Administration is the new LIBOR administrator*" in the REMIC Prospectus.

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
Fixed Rate Classes and the KF, KT, KS, LF, TK and SK Classes	Floating Rate and Inverse Floating Rate Classes other than the KF, KT, KS, LF, TK and SK Classes

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

Accrual Classes. The PZ, ZC, ZX, XZ, ZD and ZE 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 PZ Accrual Amount to AP and MP, in that order, until retired, and thereafter to PZ.	**Accretion Directed Classes and Accrual Class**
The ZC Accrual Amount to Aggregate Group I to its Planned Balance, and thereafter to ZC.	**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 ZC until retired.	**Support Class**
3. To Aggregate Group I to zero.	**PAC Group**

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

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

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

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

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

- *Group 2*

The Group 2 Principal Distribution Amount to AD and AL, in that order, until retired.

Sequential Pay Classes

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

- *Group 3*

The XZ Accrual Amount to KF, KT and KS, pro rata, until retired, and thereafter to XZ.

Accretion Directed Classes and Accrual Class

The ZX Accrual Amount to KQ until retired, and thereafter to ZX.

Accretion Directed Class and Accrual Class

The Group 3 Cash Flow Distribution Amount as follows:

— 42.8571424614% to FA until retired, and

Pass-Through Class

— 57.1428575386% as follows:

first, to Aggregate Group II to its Planned Balance;

PAC Group

second, to Aggregate Group III to its Scheduled Balance;

Scheduled Group

third, to KF, KT and KS, pro rata, until retired;

fourth, to XZ until retired;

Support Classes

fifth, to Aggregate Group III to zero; and

Scheduled Group

sixth, to Aggregate Group II to zero.

PAC Group

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

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

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

"Aggregate Group II" consists of the PB and NP Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II to PB and NP, 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.

"Aggregate Group III" consists of the KQ and ZX Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III to KQ and ZX, 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.

- *Group 4*

The ZE Accrual Amount to LF, TK and SK, pro rata until retired, and thereafter to ZE.

Accretion Classes and Accrual Class

The ZD Accrual Amount to KL until retired, and thereafter to ZD.

Accretion Directed Class and Accrual Class

The Group 4 Cash Flow Distribution Amount as follows:

— 42.8571421557% to FB, until retired, and — Pass-Through Class

— 57.1428578443% as follows:

first, to Aggregate Group IV to its Planned Balance;

second, to Aggregate Group V to its Planned Balance; — PAC Groups

third, to LF, TK and SK, pro rata, until retired;

fourth, to ZE until retired; — Support Classes

fifth, to Aggregate Group V to zero; and

sixth, to Aggregate Group IV to zero. — PAC Groups

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

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

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

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

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

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

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

- *Group 5*

The Group 5 Principal Distribution Amount to E and EL, in that order, until retired. — Sequential Pay Classes

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

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 and Group 5—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is January 30, 2017; 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 is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Aggregate Group to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate Groups. However, those Classes are designed to receive principal distributions in the same fashion as if separate schedules had been provided (with schedules based on the same underlying assumptions that apply to the related Aggregate Group schedule). If such separate schedules had been provided for the individual Classes included in the Aggregate Groups we expect that the effective ranges for those Classes would not be narrower than those shown below for the related Aggregate Groups.

Groups	Structuring Ranges	Initial Effective Ranges
Aggregate Group I Planned Balances	Between 125% and 225% PSA	Between 125% and 225% PSA
Aggregate Group II Planned Balances	Between 150% and 250% PSA	Between 150% and 250% PSA
Aggregate Group III Scheduled Balances	Between 210% and 250% PSA	Between 210% and 250% PSA
Aggregate Group IV Planned Balances	Between 125% and 250% PSA	Between 125% and 250% PSA
Aggregate Group V Planned Balances	Between 190% and 250% PSA	Between 190% and 250% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	AP, MP and PZ
Aggregate Group II	PB and NP
Aggregate Group III	KQ and ZX
Aggregate Group IV	BA and BP
Aggregate Group V	KL and ZD

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

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

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

- We will distribute any excess of principal distributions over the amount necessary to reduce an Aggregate Group to its scheduled balance in any month. As a result, the likelihood of reducing an Aggregate Group to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.

- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Range or Effective Range, principal distributions may be insufficient to reduce the Aggregate Groups to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.

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

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

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

Yield Tables

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

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

- converting the monthly rates to corporate bond equivalent rates.

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

We cannot assure you that

- the pre-tax yields on the applicable Certificates will correspond to any of the pre-tax yields shown here, or

- the aggregate purchase prices of the applicable Certificates will be as assumed.

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

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

- all of the Mortgage Loans will prepay at the same rate, or

- the level of the Index will remain constant.

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

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

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

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

Class	Price*
SA	21.0000%
KT	98.2500%
KS	93.2500%
SB	20.8125%
TK	98.2500%
SK	93.2500%

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

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

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

	PSA Prepayment Assumption										
LIBOR	50%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
0.3825%	22.7%	19.3%	17.7%	16.0%	13.2%	11.9%	11.2%	9.1%	(1.7)%	(17.2)%	(34.1)%
0.7650%	20.6%	17.3%	15.7%	14.0%	11.3%	9.9%	9.2%	7.1%	(3.6)%	(19.0)%	(35.8)%
2.7650%	9.9%	6.7%	5.1%	3.5%	0.9%	(0.4)%	(1.1)%	(3.1)%	(13.5)%	(28.3)%	(44.6)%
4.7650%	(2.5)%	(5.6)%	(7.1)%	(8.6)%	(11.1)%	(12.4)%	(13.0)%	(14.9)%	(24.8)%	(38.9)%	(54.6)%
6.0500%	*	*	*	*	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption										
LIBOR	50%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
3.00% and below	4.6%	4.6%	4.6%	4.6%	4.7%	4.7%	4.7%	5.4%	9.3%	13.8%	18.3%
3.50%	3.1%	3.1%	3.1%	3.1%	3.1%	3.2%	3.2%	4.0%	8.1%	12.9%	17.7%
4.00%	1.6%	1.6%	1.6%	1.6%	1.6%	1.6%	1.7%	2.5%	6.9%	12.0%	17.0%
4.50%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.2%	1.0%	5.7%	11.1%	16.4%

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

	PSA Prepayment Assumption										
LIBOR	**50%**	**100%**	**125%**	**150%**	**190%**	**210%**	**220%**	**250%**	**400%**	**600%**	**800%**
0.3825%	5.8%	5.8%	5.8%	5.8%	5.9%	6.0%	6.2%	9.5%	28.2%	51.3%	75.9%
0.7650%	5.0%	5.0%	5.0%	5.0%	5.1%	5.2%	5.3%	8.7%	27.6%	50.7%	75.5%
2.7650%	0.8%	0.8%	0.8%	0.8%	0.9%	0.9%	1.1%	4.5%	23.9%	47.8%	73.5%
3.0000% and above	0.3%	0.3%	0.3%	0.3%	0.4%	0.5%	0.6%	4.1%	23.5%	47.5%	73.2%

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

	PSA Prepayment Assumption										
LIBOR	**50%**	**100%**	**125%**	**150%**	**190%**	**210%**	**220%**	**250%**	**400%**	**600%**	**800%**
0.3825%	23.5%	20.5%	19.0%	17.5%	15.1%	13.8%	13.2%	11.3%	1.8%	(11.8)%	(26.3)%
0.7650%	21.4%	18.5%	17.0%	15.5%	13.0%	11.8%	11.2%	9.3%	(0.3)%	(13.8)%	(28.4)%
2.7650%	10.6%	7.6%	6.1%	4.6%	2.2%	1.0%	0.3%	(1.5)%	(11.1)%	(24.7)%	(39.5)%
4.7650%	(1.8)%	(4.8)%	(6.2)%	(7.7)%	(10.1)%	(11.3)%	(11.9)%	(13.8)%	(23.2)%	(36.8)%	(51.7)%
6.0500%	*	*	*	*	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption										
LIBOR	**50%**	**100%**	**125%**	**150%**	**190%**	**210%**	**220%**	**250%**	**400%**	**600%**	**800%**
3.00% and below	4.6%	4.6%	4.6%	4.7%	4.7%	4.7%	4.8%	5.3%	6.7%	8.2%	9.7%
3.50%	3.1%	3.1%	3.1%	3.1%	3.1%	3.2%	3.2%	3.8%	5.3%	6.9%	8.5%
4.00%	1.6%	1.6%	1.6%	1.6%	1.6%	1.7%	1.7%	2.3%	3.9%	5.6%	7.3%
4.50%	0.1%	0.1%	0.1%	0.1%	0.1%	0.2%	0.2%	0.8%	2.5%	4.3%	6.1%

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

	PSA Prepayment Assumption										
LIBOR	**50%**	**100%**	**125%**	**150%**	**190%**	**210%**	**220%**	**250%**	**400%**	**600%**	**800%**
0.3825%	5.8%	5.8%	5.8%	5.8%	5.9%	6.2%	6.4%	8.6%	15.3%	22.7%	30.0%
0.7650%	5.0%	5.0%	5.0%	5.0%	5.1%	5.4%	5.6%	7.8%	14.5%	21.9%	29.3%
2.7650%	0.7%	0.8%	0.8%	0.8%	0.9%	1.1%	1.3%	3.7%	10.6%	18.2%	25.8%
3.0000% and above	0.3%	0.3%	0.3%	0.3%	0.4%	0.6%	0.8%	3.2%	10.1%	17.7%	25.4%

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

Class	**% PSA**
AI	344%
PI	304%
IC	306%
IA	324%
IB	345%
EI	215%

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

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

Class	Price*
AI	13.06250%
PI	21.34375%
IC	21.87500%
IA	13.87500%
IB	15.87500%
EI	13.37500%

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

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

Sensitivity of the AI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	200%	310%	400%	600%	800%	1000%
Pre-Tax Yields to Maturity	25.3%	21.5%	13.4%	3.4%	(5.8)%	(29.3)%	(56.6)%	(87.0)%

Sensitivity of the PI Class to Prepayments

	PSA Prepayment Assumption										
	50%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Pre-Tax Yields to Maturity	13.6%	8.4%	5.8%	3.6%	3.6%	3.6%	3.6%	3.6%	(8.0)%	(27.8)%	(50.7)%

Sensitivity of the IC Class to Prepayments

	PSA Prepayment Assumption										
	50%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Pre-Tax Yields to Maturity	12.3%	6.3%	3.6%	3.6%	3.6%	3.6%	3.6%	3.6%	(7.6)%	(26.2)%	(46.0)%

Sensitivity of the IA Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	125%	195%	225%	300%	400%	600%	800%
Pre-Tax Yields to Maturity	15.7%	10.1%	7.4%	7.4%	7.4%	2.0%	(6.5)%	(24.0)%	(40.5)%

Sensitivity of the IB Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	125%	195%	225%	300%	400%	600%	800%
Pre-Tax Yields to Maturity	13.7%	9.2%	7.4%	7.4%	7.4%	3.0%	(3.8)%	(18.5)%	(33.3)%

Sensitivity of the EI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	200%	280%	400%	600%	800%	1000%
Pre-Tax Yields to Maturity	15.8%	11.5%	1.6%	(7.4)%	(22.4)%	(50.1)%	(79.3)%	*

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	6.00%
Group 2 MBS	360 months	6.50%
Group 3 MBS	360 months	7.00%
Group 4 MBS	360 months	7.00%
Group 5 MBS	240 months	6.00%

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

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

Percent of Original Principal Balances Outstanding

Date	AP, AQ, AM and IA† Classes — PSA Prepayment Assumption									MP Class — PSA Prepayment Assumption								
	0%	100%	125%	195%	225%	300%	400%	600%	800%	0%	100%	125%	195%	225%	300%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2018	97	94	93	93	93	93	93	93	93	100	100	100	100	100	100	100	100	100
January 2019	95	84	82	82	82	82	81	66	51	100	100	100	100	100	100	100	100	100
January 2020	92	74	70	70	70	67	55	34	16	100	100	100	100	100	100	100	100	100
January 2021	89	63	58	58	58	50	35	13	0	100	100	100	100	100	100	100	100	84
January 2022	85	54	47	47	47	35	20	0	0	100	100	100	100	100	100	100	99	19
January 2023	82	44	37	37	37	24	9	0	0	100	100	100	100	100	100	100	42	0
January 2024	78	36	28	28	28	14	1	0	0	100	100	100	100	100	100	100	6	0
January 2025	75	27	20	20	20	7	0	0	0	100	100	100	100	100	100	64	0	0
January 2026	71	20	13	13	13	*	0	0	0	100	100	100	100	100	100	32	0	0
January 2027	66	12	7	7	7	0	0	0	0	100	100	100	100	100	69	7	0	0
January 2028	62	5	2	2	2	0	0	0	0	100	100	100	100	100	41	0	0	0
January 2029	57	0	0	0	0	0	0	0	0	100	89	80	80	80	18	0	0	0
January 2030	53	0	0	0	0	0	0	0	0	100	55	55	55	55	0	0	0	0
January 2031	47	0	0	0	0	0	0	0	0	100	32	32	32	32	0	0	0	0
January 2032	42	0	0	0	0	0	0	0	0	100	13	13	13	13	0	0	0	0
January 2033	36	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
January 2034	30	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
January 2035	24	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
January 2036	17	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
January 2037	10	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
January 2038	2	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
January 2039	0	0	0	0	0	0	0	0	0	62	0	0	0	0	0	0	0	0
January 2040	0	0	0	0	0	0	0	0	0	5	0	0	0	0	0	0	0	0
January 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	12.6	5.7	5.1	5.1	5.1	4.3	3.5	2.6	2.1	22.2	13.4	13.3	13.3	13.3	10.8	8.5	5.9	4.5

Date	PZ Class — PSA Prepayment Assumption									ZC Class — PSA Prepayment Assumption								
	0%	100%	125%	195%	225%	300%	400%	600%	800%	0%	100%	125%	195%	225%	300%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2018	104	104	104	104	104	104	104	104	104	104	104	104	93	89	78	63	34	4
January 2019	107	107	107	107	107	107	107	107	107	107	107	107	77	64	33	0	0	0
January 2020	111	111	111	111	111	111	111	111	111	111	111	111	59	38	0	0	0	0
January 2021	115	115	115	115	115	115	115	115	115	115	115	115	46	19	0	0	0	0
January 2022	119	119	119	119	119	119	119	119	119	119	119	119	39	7	0	0	0	0
January 2023	123	123	123	123	123	123	123	123	85	123	123	123	35	1	0	0	0	0
January 2024	128	128	128	128	128	128	128	128	43	128	128	128	34	*	0	0	0	0
January 2025	132	132	132	132	132	132	132	90	22	132	132	130	34	*	0	0	0	0
January 2026	137	137	137	137	137	137	137	56	11	137	137	129	33	*	0	0	0	0
January 2027	142	142	142	142	142	142	142	35	6	142	142	126	31	*	0	0	0	0
January 2028	147	147	147	147	147	147	118	21	3	147	147	122	29	*	0	0	0	0
January 2029	152	152	152	152	152	152	86	13	1	152	152	116	27	*	0	0	0	0
January 2030	158	158	158	158	158	156	63	8	1	158	151	109	25	*	0	0	0	0
January 2031	163	163	163	163	163	123	46	5	*	163	142	102	22	*	0	0	0	0
January 2032	169	169	169	169	169	96	33	3	*	169	133	94	20	*	0	0	0	0
January 2033	175	166	166	166	166	75	24	2	*	175	123	86	18	*	0	0	0	0
January 2034	181	136	136	136	136	58	17	1	*	181	112	78	16	*	0	0	0	0
January 2035	188	110	110	110	110	44	12	1	*	188	102	70	14	*	0	0	0	0
January 2036	194	89	89	89	89	34	9	*	*	194	92	62	12	*	0	0	0	0
January 2037	201	71	71	71	71	26	6	*	*	201	81	54	10	*	0	0	0	0
January 2038	208	56	56	56	56	19	4	*	*	208	71	47	8	*	0	0	0	0
January 2039	216	44	44	44	44	14	3	*	*	216	62	40	7	*	0	0	0	0
January 2040	223	34	34	34	34	10	2	*	*	223	52	34	6	*	0	0	0	0
January 2041	92	25	25	25	25	7	1	*	*	231	43	27	5	*	0	0	0	0
January 2042	18	18	18	18	18	5	1	*	*	216	34	22	3	*	0	0	0	0
January 2043	13	13	13	13	13	3	*	*	*	179	26	16	3	*	0	0	0	0
January 2044	8	8	8	8	8	2	*	*	*	139	18	11	2	*	0	0	0	0
January 2045	4	4	4	4	4	1	*	*	*	95	11	7	1	*	0	0	0	0
January 2046	2	2	2	2	2	*	*	*	*	49	4	2	*	*	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.1	20.0	20.0	20.0	20.0	16.8	13.5	9.4	7.0	27.4	20.7	18.9	7.6	2.7	1.6	1.2	0.8	0.6

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

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

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

Date	QA, QB, JP and IB† Classes									PG Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	195%	225%	300%	400%	600%	800%	0%	100%	125%	195%	225%	300%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2018	98	95	94	94	94	94	94	94	94	98	95	94	94	94	94	94	94	94
January 2019	95	86	85	85	85	85	83	70	58	96	87	86	86	86	86	84	72	60
January 2020	93	77	74	74	74	72	61	42	27	94	79	76	76	76	73	63	45	31
January 2021	90	68	64	64	64	56	44	24	11	91	70	66	66	66	59	47	29	16
January 2022	87	60	54	54	54	44	31	13	2	89	62	57	57	57	47	35	18	8
January 2023	84	52	45	45	45	34	21	5	0	86	55	49	49	49	38	26	11	4
January 2024	81	44	37	37	37	25	14	1	0	83	48	42	42	42	30	19	7	2
January 2025	78	37	30	30	30	19	8	0	0	81	41	35	35	35	24	14	4	1
January 2026	74	30	24	24	24	13	4	0	0	77	35	29	29	29	19	10	3	1
January 2027	71	24	19	19	19	9	1	0	0	74	29	25	25	25	15	8	2	*
January 2028	67	17	14	14	14	5	0	0	0	71	24	21	21	21	12	6	1	*
January 2029	63	12	10	10	10	2	0	0	0	67	18	17	17	17	10	4	1	*
January 2030	59	7	7	7	7	0	0	0	0	63	14	14	14	14	8	3	*	*
January 2031	54	4	4	4	4	0	0	0	0	59	12	12	12	12	6	2	*	*
January 2032	49	2	2	2	2	0	0	0	0	55	10	10	10	10	5	2	*	*
January 2033	44	0	0	0	0	0	0	0	0	51	8	8	8	8	4	1	*	*
January 2034	39	0	0	0	0	0	0	0	0	46	7	7	7	7	3	1	*	*
January 2035	34	0	0	0	0	0	0	0	0	41	5	5	5	5	2	1	*	*
January 2036	28	0	0	0	0	0	0	0	0	36	4	4	4	4	2	*	*	*
January 2037	21	0	0	0	0	0	0	0	0	30	3	3	3	3	1	*	*	*
January 2038	15	0	0	0	0	0	0	0	0	24	3	3	3	3	1	*	*	*
January 2039	8	0	0	0	0	0	0	0	0	18	2	2	2	2	1	*	*	*
January 2040	1	0	0	0	0	0	0	0	0	11	2	2	2	2	*	*	*	*
January 2041	0	0	0	0	0	0	0	0	0	4	1	1	1	1	*	*	*	*
January 2042	0	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	*	*
January 2043	0	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	*	*
January 2044	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	*	0
January 2045	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	*	0
January 2046	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	*	0
January 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.9	6.7	6.2	6.2	6.2	5.1	4.1	3.0	2.4	15.0	7.7	7.2	7.2	7.2	5.9	4.7	3.4	2.7

Date	AD and AI† Classes								AL Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	200%	310%	400%	600%	800%	1000%	0%	100%	200%	310%	400%	600%	800%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2018	99	92	86	79	73	61	48	36	100	100	100	100	100	100	100	100
January 2019	98	84	73	62	53	36	22	11	100	100	100	100	100	100	100	100
January 2020	96	77	62	48	38	21	9	1	100	100	100	100	100	100	100	100
January 2021	95	70	52	37	27	11	2	0	100	100	100	100	100	100	100	48
January 2022	93	64	44	28	19	5	0	0	100	100	100	100	100	100	69	19
January 2023	92	58	37	21	12	1	0	0	100	100	100	100	100	100	35	7
January 2024	90	52	31	16	8	0	0	0	100	100	100	100	100	75	18	3
January 2025	88	47	26	11	4	0	0	0	100	100	100	100	100	47	9	1
January 2026	86	42	21	8	2	0	0	0	100	100	100	100	100	29	4	*
January 2027	84	37	17	5	0	0	0	0	100	100	100	100	99	18	2	*
January 2028	82	33	13	3	0	0	0	0	100	100	100	100	72	11	1	*
January 2029	79	29	10	1	0	0	0	0	100	100	100	100	52	7	1	*
January 2030	77	26	8	0	0	0	0	0	100	100	100	92	38	4	*	*
January 2031	74	22	6	0	0	0	0	0	100	100	100	71	27	2	*	*
January 2032	71	19	4	0	0	0	0	0	100	100	100	54	19	1	*	*
January 2033	68	16	2	0	0	0	0	0	100	100	100	41	14	1	*	*
January 2034	65	13	1	0	0	0	0	0	100	100	100	31	10	1	*	*
January 2035	61	11	0	0	0	0	0	0	100	100	93	23	7	*	*	*
January 2036	57	8	0	0	0	0	0	0	100	100	74	17	5	*	*	*
January 2037	53	6	0	0	0	0	0	0	100	100	58	12	3	*	*	*
January 2038	49	4	0	0	0	0	0	0	100	100	44	9	2	*	*	*
January 2039	44	2	0	0	0	0	0	0	100	100	32	6	1	*	*	0
January 2040	40	*	0	0	0	0	0	0	100	100	23	4	1	*	*	0
January 2041	34	0	0	0	0	0	0	0	100	71	14	2	*	*	*	0
January 2042	29	0	0	0	0	0	0	0	100	41	8	1	*	*	*	0
January 2043	23	0	0	0	0	0	0	0	100	13	2	*	*	*	*	0
January 2044	17	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
January 2045	10	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
January 2046	3	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.1	8.6	5.4	3.7	2.9	1.8	1.3	0.9	29.7	24.7	21.0	16.2	13.0	8.5	5.9	4.3

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

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

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

FA and SA† Classes

Date	PSA Prepayment Assumption										
	0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
January 2018	99	93	92	90	88	87	87	85	77	66	56
January 2019	98	86	83	81	77	75	74	71	57	42	28
January 2020	97	79	75	72	67	64	63	59	43	26	15
January 2021	95	73	68	64	58	55	53	49	32	16	7
January 2022	94	67	62	57	50	47	45	41	24	10	4
January 2023	93	61	56	51	43	40	38	34	18	6	2
January 2024	91	56	50	45	37	34	32	28	13	4	1
January 2025	89	51	45	40	32	29	27	23	10	2	*
January 2026	88	47	40	35	28	24	23	19	7	2	*
January 2027	86	42	36	31	24	21	19	16	5	1	*
January 2028	84	38	32	27	20	17	16	13	4	1	*
January 2029	82	35	29	23	17	15	13	10	3	*	*
January 2030	79	31	25	20	14	12	11	8	2	*	*
January 2031	77	28	22	18	12	10	9	7	1	*	*
January 2032	74	25	19	15	10	8	8	6	1	*	*
January 2033	71	22	17	13	9	7	6	4	1	*	*
January 2034	68	19	15	11	7	6	5	4	1	*	*
January 2035	65	17	13	9	6	5	4	3	*	*	*
January 2036	61	14	11	8	5	4	3	2	*	*	*
January 2037	57	12	9	6	4	3	3	2	*	*	*
January 2038	53	10	7	5	3	2	2	1	*	*	*
January 2039	49	8	6	4	2	2	1	1	*	*	*
January 2040	44	7	5	3	2	1	1	1	*	*	*
January 2041	39	5	3	2	1	1	1	*	*	*	*
January 2042	34	3	2	2	1	1	*	*	*	*	*
January 2043	28	2	1	1	*	*	*	*	*	*	0
January 2044	22	1	*	*	*	*	*	*	*	*	0
January 2045	15	*	*	*	*	*	*	*	*	*	0
January 2046	8	0	0	0	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.9	9.8	8.8	7.9	6.7	6.2	6.0	5.4	3.5	2.3	1.6

PB, PI† and P Classes

Date	PSA Prepayment Assumption										
	0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
January 2018	99	91	90	88	88	88	88	88	88	79	66
January 2019	97	82	79	76	76	76	76	76	68	49	32
January 2020	96	74	70	65	65	65	65	65	50	29	15
January 2021	94	66	61	56	56	56	56	56	36	17	6
January 2022	93	59	53	47	47	47	47	47	26	10	2
January 2023	91	52	45	39	39	39	39	39	19	5	0
January 2024	89	46	38	32	32	32	32	32	13	2	0
January 2025	87	39	32	26	26	26	26	26	9	*	0
January 2026	85	34	26	21	21	21	21	21	6	0	0
January 2027	82	29	21	16	16	16	16	16	3	0	0
January 2028	80	24	16	13	13	13	13	13	2	0	0
January 2029	77	19	12	10	10	10	10	10	*	0	0
January 2030	74	15	8	8	8	8	8	8	0	0	0
January 2031	71	11	6	6	6	6	6	6	0	0	0
January 2032	68	7	4	4	4	4	4	4	0	0	0
January 2033	64	3	3	3	3	3	3	3	0	0	0
January 2034	60	1	1	1	1	1	1	1	0	0	0
January 2035	56	*	*	*	*	*	*	*	0	0	0
January 2036	52	0	0	0	0	0	0	0	0	0	0
January 2037	47	0	0	0	0	0	0	0	0	0	0
January 2038	42	0	0	0	0	0	0	0	0	0	0
January 2039	37	0	0	0	0	0	0	0	0	0	0
January 2040	31	0	0	0	0	0	0	0	0	0	0
January 2041	25	0	0	0	0	0	0	0	0	0	0
January 2042	18	0	0	0	0	0	0	0	0	0	0
January 2043	11	0	0	0	0	0	0	0	0	0	0
January 2044	3	0	0	0	0	0	0	0	0	0	0
January 2045	0	0	0	0	0	0	0	0	0	0	0
January 2046	0	0	0	0	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.8	7.0	6.1	5.6	5.6	5.6	5.6	5.6	3.7	2.4	1.7

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

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

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NP Class

Date	PSA Prepayment Assumption 0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
January 2018	100	100	100	100	100	100	100	100	100	100	100
January 2019	100	100	100	100	100	100	100	100	100	100	100
January 2020	100	100	100	100	100	100	100	100	100	100	100
January 2021	100	100	100	100	100	100	100	100	100	100	100
January 2022	100	100	100	100	100	100	100	100	100	100	100
January 2023	100	100	100	100	100	100	100	100	100	100	79
January 2024	100	100	100	100	100	100	100	100	100	100	40
January 2025	100	100	100	100	100	100	100	100	100	100	20
January 2026	100	100	100	100	100	100	100	100	100	64	10
January 2027	100	100	100	100	100	100	100	100	100	40	5
January 2028	100	100	100	100	100	100	100	100	100	24	3
January 2029	100	100	100	100	100	100	100	100	100	15	1
January 2030	100	100	100	100	100	100	100	100	84	9	1
January 2031	100	100	100	100	100	100	100	100	61	6	*
January 2032	100	100	100	100	100	100	100	100	44	3	*
January 2033	100	100	100	100	100	100	100	100	31	2	*
January 2034	100	100	100	100	100	100	100	100	22	1	*
January 2035	100	100	100	100	100	100	100	100	16	1	*
January 2036	100	90	90	90	90	90	90	90	11	*	*
January 2037	100	69	69	69	69	69	69	69	7	*	*
January 2038	100	52	52	52	52	52	52	52	5	*	*
January 2039	100	38	38	38	38	38	38	38	3	*	*
January 2040	100	27	27	27	27	27	27	27	2	*	*
January 2041	100	18	18	18	18	18	18	18	1	*	*
January 2042	100	11	11	11	11	11	11	11	1	*	*
January 2043	100	6	6	6	6	6	6	6	*	*	*
January 2044	100	2	2	2	2	2	2	2	*	*	*
January 2045	0	0	0	0	0	0	0	0	*	*	0
January 2046	0	0	0	0	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.6	21.7	21.7	21.7	21.7	21.7	21.7	21.7	15.4	10.2	7.2

KQ Class

Date	PSA Prepayment Assumption 0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
January 2018	100	100	100	100	80	70	70	70	33	0	0
January 2019	100	100	100	100	63	45	45	45	0	0	0
January 2020	100	100	100	100	50	27	27	27	0	0	0
January 2021	100	100	100	100	41	14	14	14	0	0	0
January 2022	100	100	100	100	35	5	5	5	0	0	0
January 2023	100	100	100	100	32	1	1	1	0	0	0
January 2024	100	100	100	100	30	*	*	*	0	0	0
January 2025	100	100	100	97	27	*	*	*	0	0	0
January 2026	100	100	100	91	23	*	*	*	0	0	0
January 2027	100	100	100	84	18	*	*	*	0	0	0
January 2028	100	100	100	75	12	*	*	*	0	0	0
January 2029	100	100	100	65	6	*	*	*	0	0	0
January 2030	100	100	100	55	*	*	*	*	0	0	0
January 2031	100	100	87	45	*	*	*	*	0	0	0
January 2032	100	100	73	34	*	*	*	*	0	0	0
January 2033	100	100	60	24	*	*	*	*	0	0	0
January 2034	100	90	47	15	*	*	*	*	0	0	0
January 2035	100	74	35	5	*	*	*	*	0	0	0
January 2036	100	58	23	*	*	*	*	*	0	0	0
January 2037	100	42	11	*	*	*	*	*	0	0	0
January 2038	100	27	*	*	*	*	*	*	0	0	0
January 2039	100	13	*	*	*	*	*	*	0	0	0
January 2040	100	*	*	*	*	*	*	*	0	0	0
January 2041	100	*	*	*	*	*	*	*	0	0	0
January 2042	100	*	*	*	*	*	*	*	0	0	0
January 2043	100	*	*	*	*	*	*	*	0	0	0
January 2044	100	*	*	*	*	*	*	*	0	0	0
January 2045	82	0	0	0	0	0	0	0	0	0	0
January 2046	15	0	0	0	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.5	19.6	16.9	13.4	4.7	2.1	2.1	2.1	0.9	0.5	0.3

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

ZX Class

Date	PSA Prepayment Assumption										
	0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
January 2018	103	103	103	103	103	103	103	103	103	0	0
January 2019	106	106	106	106	106	106	106	106	0	0	0
January 2020	109	109	109	109	109	109	109	109	0	0	0
January 2021	113	113	113	113	113	113	113	113	0	0	0
January 2022	116	116	116	116	116	116	116	116	0	0	0
January 2023	120	120	120	120	120	120	120	120	0	0	0
January 2024	123	123	123	123	123	123	123	123	0	0	0
January 2025	127	127	127	127	127	127	127	127	0	0	0
January 2026	131	131	131	131	131	131	131	131	0	0	0
January 2027	135	135	135	135	135	135	135	135	0	0	0
January 2028	139	139	139	139	139	139	139	139	0	0	0
January 2029	143	143	143	143	143	143	143	143	0	0	0
January 2030	148	148	148	148	148	148	148	148	0	0	0
January 2031	152	152	152	152	152	152	152	152	0	0	0
January 2032	157	157	157	157	157	157	157	157	0	0	0
January 2033	162	162	162	162	162	162	162	162	0	0	0
January 2034	166	166	166	166	166	166	166	166	0	0	0
January 2035	171	171	171	171	171	171	171	171	0	0	0
January 2036	177	177	177	177	177	177	177	177	0	0	0
January 2037	182	182	182	182	182	182	182	182	0	0	0
January 2038	188	188	188	188	188	188	188	188	0	0	0
January 2039	193	193	193	193	193	193	193	193	0	0	0
January 2040	199	199	199	199	199	199	199	199	0	0	0
January 2041	205	205	205	205	205	205	205	205	0	0	0
January 2042	212	212	212	212	212	212	212	212	0	0	0
January 2043	218	218	218	218	218	218	218	218	0	0	0
January 2044	225	225	225	225	225	225	225	225	0	0	0
January 2045	231	102	102	102	102	102	102	102	0	0	0
January 2046	238	0	0	0	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.2	28.0	28.0	28.0	28.0	28.0	28.0	28.0	1.3	0.7	0.5

KF, KT and KS Classes

Date	PSA Prepayment Assumption										
	0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
January 2018	100	100	100	100	100	100	91	65	0	0	0
January 2019	100	100	100	100	100	100	84	37	0	0	0
January 2020	100	100	100	100	100	100	79	18	0	0	0
January 2021	100	100	100	100	100	100	76	7	0	0	0
January 2022	100	100	100	100	100	100	74	1	0	0	0
January 2023	100	100	100	100	100	100	74	*	0	0	0
January 2024	100	100	100	100	100	98	72	*	0	0	0
January 2025	100	100	100	100	100	94	69	*	0	0	0
January 2026	100	100	100	100	100	89	65	*	0	0	0
January 2027	100	100	100	100	100	82	60	*	0	0	0
January 2028	100	100	100	100	100	75	54	*	0	0	0
January 2029	100	100	100	100	100	68	49	*	0	0	0
January 2030	100	100	100	100	100	61	44	*	0	0	0
January 2031	100	100	100	100	89	54	39	*	0	0	0
January 2032	100	100	100	100	78	47	34	*	0	0	0
January 2033	100	100	100	100	68	41	29	*	0	0	0
January 2034	100	100	100	100	59	35	25	*	0	0	0
January 2035	100	100	100	100	50	30	21	*	0	0	0
January 2036	100	100	100	94	43	25	17	*	0	0	0
January 2037	100	100	100	79	35	20	14	*	0	0	0
January 2038	100	100	100	65	29	16	11	*	0	0	0
January 2039	100	100	82	53	23	13	9	*	0	0	0
January 2040	100	98	65	41	17	10	7	*	0	0	0
January 2041	100	75	49	30	13	7	5	*	0	0	0
January 2042	100	52	34	21	8	5	3	*	0	0	0
January 2043	100	31	20	12	5	3	2	*	0	0	0
January 2044	100	11	7	4	2	1	1	*	0	0	0
January 2045	100	1	1	*	*	*	*	*	0	0	0
January 2046	100	0	0	0	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.6	25.2	24.1	22.5	18.7	15.3	11.6	1.8	0.3	0.2	0.1

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

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

XZ Class

Date	PSA Prepayment Assumption 0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
January 2018	103	103	103	103	103	103	103	103	0	0	0
January 2019	106	106	106	106	106	106	106	106	0	0	0
January 2020	109	109	109	109	109	109	109	109	0	0	0
January 2021	113	113	113	113	113	113	113	113	0	0	0
January 2022	116	116	116	116	116	116	116	116	0	0	0
January 2023	120	120	120	120	120	120	120	120	0	0	0
January 2024	123	123	123	123	123	123	123	123	0	0	0
January 2025	127	127	127	127	127	127	127	127	0	0	0
January 2026	131	131	131	131	131	131	131	131	0	0	0
January 2027	135	135	135	135	135	135	135	135	0	0	0
January 2028	139	139	139	139	139	139	139	139	0	0	0
January 2029	143	143	143	143	143	143	143	143	0	0	0
January 2030	148	148	148	148	148	148	148	148	0	0	0
January 2031	152	152	152	152	152	152	152	152	0	0	0
January 2032	157	157	157	157	157	157	157	157	0	0	0
January 2033	162	162	162	162	162	162	162	162	0	0	0
January 2034	166	166	166	166	166	166	166	166	0	0	0
January 2035	171	171	171	171	171	171	171	171	0	0	0
January 2036	177	177	177	177	177	177	177	177	0	0	0
January 2037	182	182	182	182	182	182	182	182	0	0	0
January 2038	188	188	188	188	188	188	188	188	0	0	0
January 2039	193	193	193	193	193	193	193	193	0	0	0
January 2040	199	199	199	199	199	199	199	199	0	0	0
January 2041	205	205	205	205	205	205	205	205	0	0	0
January 2042	212	212	212	212	212	212	212	212	0	0	0
January 2043	218	218	218	218	218	218	218	218	0	0	0
January 2044	225	225	225	225	225	225	225	225	0	0	0
January 2045	231	231	231	231	231	231	231	231	0	0	0
January 2046	238	0	0	0	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	30.0	28.2	28.2	28.2	28.2	28.2	28.2	28.1	0.6	0.3	0.2

FB and SB† Classes

Date	PSA Prepayment Assumption 0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
January 2018	99	95	94	93	92	91	91	90	85	78	71
January 2019	98	88	86	84	81	79	79	76	65	52	39
January 2020	97	81	78	75	70	68	67	64	49	32	20
January 2021	95	75	71	67	61	58	57	53	36	20	10
January 2022	94	69	64	60	53	50	48	44	27	13	5
January 2023	93	64	58	53	46	43	41	37	20	8	3
January 2024	91	58	53	47	40	36	35	30	15	5	1
January 2025	89	53	47	42	34	31	29	25	11	3	1
January 2026	88	49	43	37	30	26	25	21	8	2	*
January 2027	86	44	38	33	25	22	21	17	6	1	*
January 2028	84	40	34	29	22	19	18	14	4	1	*
January 2029	82	37	30	25	19	16	15	12	3	*	*
January 2030	79	33	27	22	16	13	12	9	2	*	*
January 2031	77	30	24	19	13	11	10	8	2	*	*
January 2032	74	27	21	17	11	9	8	6	1	*	*
January 2033	71	24	19	14	10	8	7	5	1	*	*
January 2034	68	21	16	12	8	6	6	4	1	*	*
January 2035	65	19	14	11	7	5	5	3	*	*	*
January 2036	61	16	12	9	5	4	4	3	*	*	*
January 2037	57	14	10	7	4	3	3	2	*	*	*
January 2038	53	12	9	6	4	3	2	2	*	*	*
January 2039	49	10	7	5	3	2	2	1	*	*	*
January 2040	44	8	6	4	2	2	1	1	*	*	*
January 2041	39	7	5	3	2	1	1	1	*	*	*
January 2042	34	5	3	2	1	1	1	*	*	*	*
January 2043	28	4	2	2	1	1	*	*	*	*	*
January 2044	22	2	1	1	*	*	*	*	*	*	0
January 2045	15	1	1	*	*	*	*	*	*	*	0
January 2046	8	*	*	*	*	*	*	*	*	*	0
January 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.9	10.4	9.3	8.3	7.1	6.6	6.4	5.8	3.9	2.7	2.0

* 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.

BA, IC† and B Classes

Date	PSA Prepayment Assumption										
	0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
January 2018	99	93	92	92	92	92	92	92	92	92	91
January 2019	97	84	81	81	81	81	81	81	81	63	46
January 2020	95	74	70	70	70	70	70	70	59	37	19
January 2021	94	65	60	60	60	60	60	60	42	20	6
January 2022	92	57	50	50	50	50	50	50	29	9	0
January 2023	90	49	42	42	42	42	42	42	19	2	0
January 2024	88	42	34	34	34	34	34	34	12	0	0
January 2025	85	35	26	26	26	26	26	26	7	0	0
January 2026	83	28	20	20	20	20	20	20	3	0	0
January 2027	80	22	15	15	15	15	15	15	0	0	0
January 2028	77	17	11	11	11	11	11	11	0	0	0
January 2029	74	11	7	7	7	7	7	7	0	0	0
January 2030	71	7	4	4	4	4	4	4	0	0	0
January 2031	67	2	2	2	2	2	2	2	0	0	0
January 2032	64	0	0	0	0	0	0	0	0	0	0
January 2033	60	0	0	0	0	0	0	0	0	0	0
January 2034	55	0	0	0	0	0	0	0	0	0	0
January 2035	51	0	0	0	0	0	0	0	0	0	0
January 2036	46	0	0	0	0	0	0	0	0	0	0
January 2037	40	0	0	0	0	0	0	0	0	0	0
January 2038	35	0	0	0	0	0	0	0	0	0	0
January 2039	28	0	0	0	0	0	0	0	0	0	0
January 2040	22	0	0	0	0	0	0	0	0	0	0
January 2041	15	0	0	0	0	0	0	0	0	0	0
January 2042	7	0	0	0	0	0	0	0	0	0	0
January 2043	0	0	0	0	0	0	0	0	0	0	0
January 2044	0	0	0	0	0	0	0	0	0	0	0
January 2045	0	0	0	0	0	0	0	0	0	0	0
January 2046	0	0	0	0	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.7	6.4	5.7	5.7	5.7	5.7	5.7	5.7	4.0	2.8	2.1

BP Class

Date	PSA Prepayment Assumption										
	0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
January 2018	100	100	100	100	100	100	100	100	100	100	100
January 2019	100	100	100	100	100	100	100	100	100	100	100
January 2020	100	100	100	100	100	100	100	100	100	100	100
January 2021	100	100	100	100	100	100	100	100	100	100	100
January 2022	100	100	100	100	100	100	100	100	100	100	84
January 2023	100	100	100	100	100	100	100	100	100	100	42
January 2024	100	100	100	100	100	100	100	100	100	80	22
January 2025	100	100	100	100	100	100	100	100	100	50	11
January 2026	100	100	100	100	100	100	100	100	100	31	6
January 2027	100	100	100	100	100	100	100	100	96	19	3
January 2028	100	100	100	100	100	100	100	100	70	12	1
January 2029	100	100	100	100	100	100	100	100	52	7	1
January 2030	100	100	100	100	100	100	100	100	38	5	*
January 2031	100	100	100	100	100	100	100	100	27	3	*
January 2032	100	100	100	100	100	100	100	100	20	2	*
January 2033	100	80	80	80	80	80	80	80	14	1	*
January 2034	100	64	64	64	64	64	64	64	10	1	*
January 2035	100	51	51	51	51	51	51	51	7	*	*
January 2036	100	40	40	40	40	40	40	40	5	*	*
January 2037	100	31	31	31	31	31	31	31	4	*	*
January 2038	100	24	24	24	24	24	24	24	2	*	*
January 2039	100	18	18	18	18	18	18	18	2	*	*
January 2040	100	14	14	14	14	14	14	14	1	*	*
January 2041	100	10	10	10	10	10	10	10	1	*	*
January 2042	100	7	7	7	7	7	7	7	*	*	*
January 2043	90	4	4	4	4	4	4	4	*	*	*
January 2044	2	2	2	2	2	2	2	2	*	*	*
January 2045	1	1	1	1	1	1	1	1	*	*	*
January 2046	0	0	0	0	0	0	0	0	*	*	0
January 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.5	19.0	19.0	19.0	19.0	19.0	19.0	19.0	13.0	8.6	6.2

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

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

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

KL Class

Date	PSA Prepayment Assumption										
	0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
January 2018	100	100	100	93	83	83	83	83	83	48	0
January 2019	100	100	100	84	59	59	59	59	8	0	0
January 2020	100	100	100	76	39	39	39	39	0	0	0
January 2021	100	100	100	70	23	23	23	23	0	0	0
January 2022	100	100	100	65	12	12	12	12	0	0	0
January 2023	100	100	100	61	5	5	5	5	0	0	0
January 2024	100	100	100	59	1	1	1	1	0	0	0
January 2025	100	100	100	57	*	*	*	*	0	0	0
January 2026	100	100	97	54	*	*	*	*	0	0	0
January 2027	100	100	91	48	*	*	*	*	0	0	0
January 2028	100	100	83	42	*	*	*	*	0	0	0
January 2029	100	100	74	34	*	*	*	*	0	0	0
January 2030	100	100	65	26	*	*	*	*	0	0	0
January 2031	100	99	54	17	*	*	*	*	0	0	0
January 2032	100	87	43	9	*	*	*	*	0	0	0
January 2033	100	74	33	*	*	*	*	*	0	0	0
January 2034	100	60	22	*	*	*	*	*	0	0	0
January 2035	100	47	11	*	*	*	*	*	0	0	0
January 2036	100	34	1	*	*	*	*	*	0	0	0
January 2037	100	21	*	*	*	*	*	*	0	0	0
January 2038	100	8	*	*	*	*	*	*	0	0	0
January 2039	100	*	*	*	*	*	*	*	0	0	0
January 2040	100	*	*	*	*	*	*	*	0	0	0
January 2041	100	*	*	*	*	*	*	*	0	0	0
January 2042	100	*	*	*	*	*	*	*	0	0	0
January 2043	100	*	*	*	*	*	*	*	0	0	0
January 2044	94	*	*	*	*	*	*	*	0	0	0
January 2045	43	*	*	*	*	*	*	*	0	0	0
January 2046	0	0	0	0	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.9	17.8	14.3	8.5	2.8	2.8	2.8	2.8	1.5	1.0	0.7

ZD Class

Date	PSA Prepayment Assumption										
	0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
January 2018	103	103	103	103	103	103	103	103	103	103	0
January 2019	106	106	106	106	106	106	106	106	106	0	0
January 2020	109	109	109	109	109	109	109	109	0	0	0
January 2021	113	113	113	113	113	113	113	113	0	0	0
January 2022	116	116	116	116	116	116	116	116	0	0	0
January 2023	120	120	120	120	120	120	120	120	0	0	0
January 2024	123	123	123	123	123	123	123	123	0	0	0
January 2025	127	127	127	127	127	127	127	127	0	0	0
January 2026	131	131	131	131	131	131	131	131	0	0	0
January 2027	135	135	135	135	135	135	135	135	0	0	0
January 2028	139	139	139	139	139	139	139	139	0	0	0
January 2029	143	143	143	143	143	143	143	143	0	0	0
January 2030	148	148	148	148	148	148	148	148	0	0	0
January 2031	152	152	152	152	152	152	152	152	0	0	0
January 2032	157	157	157	157	157	157	157	157	0	0	0
January 2033	162	162	162	162	162	162	162	162	0	0	0
January 2034	166	166	166	166	166	166	166	166	0	0	0
January 2035	171	171	171	171	171	171	171	171	0	0	0
January 2036	177	177	177	177	177	177	177	177	0	0	0
January 2037	182	182	182	182	182	182	182	182	0	0	0
January 2038	188	188	188	188	188	188	188	188	0	0	0
January 2039	193	193	193	193	193	193	193	193	0	0	0
January 2040	199	199	199	199	199	199	199	199	0	0	0
January 2041	205	205	205	205	205	205	205	205	0	0	0
January 2042	212	212	212	212	212	212	212	212	0	0	0
January 2043	218	218	218	218	218	218	218	218	0	0	0
January 2044	225	225	225	225	225	225	225	225	0	0	0
January 2045	231	231	231	231	231	231	231	231	0	0	0
January 2046	133	133	133	133	133	133	133	133	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.0	29.0	29.0	29.0	29.0	29.0	29.0	29.0	2.2	1.3	1.0

* 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.

LF, TK and SK Classes

Date	PSA Prepayment Assumption										
	0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
January 2018	100	100	100	100	100	93	89	78	25	0	0
January 2019	100	100	100	100	100	83	75	50	0	0	0
January 2020	100	100	100	100	100	75	63	27	0	0	0
January 2021	100	100	100	100	100	70	55	13	0	0	0
January 2022	100	100	100	100	100	67	50	4	0	0	0
January 2023	100	100	100	100	100	65	48	1	0	0	0
January 2024	100	100	100	100	100	64	47	*	0	0	0
January 2025	100	100	100	100	98	62	46	*	0	0	0
January 2026	100	100	100	100	93	59	43	*	0	0	0
January 2027	100	100	100	100	88	55	40	*	0	0	0
January 2028	100	100	100	100	82	51	37	*	0	0	0
January 2029	100	100	100	100	75	46	34	*	0	0	0
January 2030	100	100	100	100	68	42	30	*	0	0	0
January 2031	100	100	100	100	61	37	27	*	0	0	0
January 2032	100	100	100	100	55	33	24	*	0	0	0
January 2033	100	100	100	100	48	29	21	*	0	0	0
January 2034	100	100	100	89	42	25	18	*	0	0	0
January 2035	100	100	100	78	36	21	15	*	0	0	0
January 2036	100	100	100	68	31	18	13	*	0	0	0
January 2037	100	100	88	59	26	15	11	*	0	0	0
January 2038	100	100	76	50	22	13	9	*	0	0	0
January 2039	100	95	64	41	18	10	7	*	0	0	0
January 2040	100	79	52	33	14	8	6	*	0	0	0
January 2041	100	64	42	26	11	6	4	*	0	0	0
January 2042	100	49	32	20	8	4	3	*	0	0	0
January 2043	100	36	23	14	6	3	2	*	0	0	0
January 2044	100	22	14	9	3	2	1	0	0	0	0
January 2045	100	10	6	4	1	1	1	0	0	0	0
January 2046	82	1	1	*	*	*	*	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.4	25.1	23.5	21.4	16.4	11.1	8.7	2.3	0.7	0.4	0.3

ZE Class

Date	PSA Prepayment Assumption										
	0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
January 2018	103	103	103	103	103	103	103	103	103	0	0
January 2019	106	106	106	106	106	106	106	106	0	0	0
January 2020	109	109	109	109	109	109	109	109	0	0	0
January 2021	113	113	113	113	113	113	113	113	0	0	0
January 2022	116	116	116	116	116	116	116	116	0	0	0
January 2023	120	120	120	120	120	120	120	120	0	0	0
January 2024	123	123	123	123	123	123	123	123	0	0	0
January 2025	127	127	127	127	127	127	127	127	0	0	0
January 2026	131	131	131	131	131	131	131	131	0	0	0
January 2027	135	135	135	135	135	135	135	135	0	0	0
January 2028	139	139	139	139	139	139	139	139	0	0	0
January 2029	143	143	143	143	143	143	143	143	0	0	0
January 2030	148	148	148	148	148	148	148	148	0	0	0
January 2031	152	152	152	152	152	152	152	152	0	0	0
January 2032	157	157	157	157	157	157	157	157	0	0	0
January 2033	162	162	162	162	162	162	162	162	0	0	0
January 2034	166	166	166	166	166	166	166	166	0	0	0
January 2035	171	171	171	171	171	171	171	171	0	0	0
January 2036	177	177	177	177	177	177	177	177	0	0	0
January 2037	182	182	182	182	182	182	182	182	0	0	0
January 2038	188	188	188	188	188	188	188	188	0	0	0
January 2039	193	193	193	193	193	193	193	193	0	0	0
January 2040	199	199	199	199	199	199	199	199	0	0	0
January 2041	205	205	205	205	205	205	205	205	0	0	0
January 2042	212	212	212	212	212	212	212	212	0	0	0
January 2043	218	218	218	218	218	218	218	218	0	0	0
January 2044	225	225	225	225	225	225	225	221	0	0	0
January 2045	231	231	231	231	231	231	231	221	0	0	0
January 2046	238	238	238	238	238	238	238	221	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	30.0	29.2	29.2	29.2	29.2	29.2	29.2	29.2	1.3	0.7	0.6

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

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

Date	E, EA, EI†, EB, EC and EG Classes PSA Prepayment Assumption								EL Class PSA Prepayment Assumption							
	0%	100%	200%	280%	400%	600%	800%	1000%	0%	100%	200%	280%	400%	600%	800%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2018	97	90	84	80	73	61	49	38	100	100	100	100	100	100	100	100
January 2019	94	80	69	61	49	32	18	6	100	100	100	100	100	100	100	100
January 2020	90	70	56	45	32	14	2	0	100	100	100	100	100	100	100	54
January 2021	87	61	44	33	19	3	0	0	100	100	100	100	100	100	56	21
January 2022	83	53	35	23	10	0	0	0	100	100	100	100	100	74	27	8
January 2023	79	45	26	15	3	0	0	0	100	100	100	100	100	45	13	3
January 2024	74	38	19	9	0	0	0	0	100	100	100	100	87	27	7	1
January 2025	70	31	13	3	0	0	0	0	100	100	100	100	61	16	3	*
January 2026	65	25	8	0	0	0	0	0	100	100	100	95	43	9	2	*
January 2027	60	19	3	0	0	0	0	0	100	100	100	72	29	5	1	*
January 2028	54	14	0	0	0	0	0	0	100	100	98	53	20	3	*	*
January 2029	48	9	0	0	0	0	0	0	100	100	76	39	13	2	*	*
January 2030	42	5	0	0	0	0	0	0	100	100	57	28	9	1	*	*
January 2031	35	*	0	0	0	0	0	0	100	100	41	19	5	1	*	*
January 2032	28	0	0	0	0	0	0	0	100	75	28	12	3	*	*	*
January 2033	21	0	0	0	0	0	0	0	100	49	17	7	2	*	*	*
January 2034	13	0	0	0	0	0	0	0	100	25	8	3	1	*	*	*
January 2035	4	0	0	0	0	0	0	0	100	3	1	*	*	*	*	0
January 2036	0	0	0	0	0	0	0	0	68	0	0	0	0	0	0	0
January 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	11.0	5.9	4.1	3.2	2.4	1.6	1.2	0.9	19.3	16.1	13.8	11.8	9.3	6.4	4.6	3.4

Date	PL Class PSA Prepayment Assumption										
	0%	100%	125%	150%	190%	210%	220%	250%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
January 2018	100	100	100	100	100	100	100	100	100	100	100
January 2019	100	100	100	100	100	100	100	100	100	100	100
January 2020	100	100	100	100	100	100	100	100	100	100	100
January 2021	100	100	100	100	100	100	100	100	100	100	100
January 2022	100	100	100	100	100	100	100	100	100	100	90
January 2023	100	100	100	100	100	100	100	100	100	100	57
January 2024	100	100	100	100	100	100	100	100	100	88	29
January 2025	100	100	100	100	100	100	100	100	100	70	15
January 2026	100	100	100	100	100	100	100	100	100	44	7
January 2027	100	100	100	100	100	100	100	100	98	27	4
January 2028	100	100	100	100	100	100	100	100	82	17	2
January 2029	100	100	100	100	100	100	100	100	71	10	1
January 2030	100	100	100	100	100	100	100	100	56	6	*
January 2031	100	100	100	100	100	100	100	100	41	4	*
January 2032	100	100	100	100	100	100	100	100	29	2	*
January 2033	100	88	88	88	88	88	88	88	21	1	*
January 2034	100	79	79	79	79	79	79	79	15	1	*
January 2035	100	71	71	71	71	71	71	71	11	1	*
January 2036	100	60	60	60	60	60	60	60	7	*	*
January 2037	100	47	47	47	47	47	47	47	5	*	*
January 2038	100	35	35	35	35	35	35	35	4	*	*
January 2039	100	26	26	26	26	26	26	26	2	*	*
January 2040	100	19	19	19	19	19	19	19	2	*	*
January 2041	100	13	13	13	13	13	13	13	1	*	*
January 2042	100	9	9	9	9	9	9	9	1	*	*
January 2043	94	5	5	5	5	5	5	5	*	*	*
January 2044	42	2	2	2	2	2	2	2	*	*	*
January 2045	*	*	*	*	*	*	*	*	*	*	0
January 2046	0	0	0	0	0	0	0	0	*	*	0
January 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.9	20.1	20.1	20.1	20.1	20.1	20.1	20.1	14.0	9.3	6.6

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

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

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

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

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

Group	Prepayment Assumption
1	195% PSA
2	310% PSA
3	220% PSA
4	220% PSA
5	280% 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. The JP, PG, P, B and PL Classes are Classes of Combination RCR Certificates. The remaining RCR Classes are Classes of Strip 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

Beginning on January 1, 2019, a 30-percent United States withholding tax ("FATCA withholding") will apply to gross proceeds from the sale or other disposition of a Regular Certificate 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 J.P. Morgan 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. Cleary Gottlieb Steen & Hamilton 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								
AP	$186,909,000	AQ	$186,909,000	PAC/AD	3.00%	FIX	3136AVBK4	May 2043
		IA	26,701,286(3)	NTL	3.50	FIX/IO	3136AVBM0	May 2043
Recombination 2								
AP	186,909,000	AM	186,909,000	PAC/AD	3.25	FIX	3136AVBL2	May 2043
		IA	13,350,643(3)	NTL	3.50	FIX/IO	3136AVBM0	May 2043
Recombination 3								
AP	186,909,000	QA	214,557,000	PAC/AD	3.00	FIX	3136AVBN8	April 2045
MP	27,648,000	IB	30,651,000(3)	NTL	3.50	FIX/IO	3136AVBR9	April 2045
Recombination 4								
AP	186,909,000	QB	214,557,000	PAC/AD	3.25	FIX	3136AVBP3	April 2045
MP	27,648,000	IB	15,325,500(3)	NTL	3.50	FIX/IO	3136AVBR9	April 2045
Recombination 5								
AP	186,909,000	JP	214,557,000	PAC/AD	3.50	FIX	3136AVBQ1	April 2045
MP	27,648,000							
Recombination 6								
PZ	10,868,000	PG(4)	225,425,000	PAC/AD	3.50	FIX	3136AVBS7	February 2047
AP	186,909,000							
MP	27,648,000							
Recombination 7								
PB	100,000,000	P	100,000,000	PAC	3.00	FIX	3136AVBT5	October 2046
PI	11,111,111(3)							
Recombination 8								
BA	50,000,000	B	50,000,000	PAC	3.00	FIX	3136AVBU2	February 2046
IC	5,555,555(3)							
Recombination 9								
NP	2,969,021	PL(5)	7,331,021	PAC	3.00	FIX	3136AVBV0	February 2047
BP	4,362,000							

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 10								
E	$ 35,609,000	EA	$ 35,609,000	SEQ	2.00%	FIX	3136AVBW8	September 2035
		EI	15,261,000(3)	NTL	3.50	FIX/IO	3136AVBX6	September 2035
Recombination 11								
E	35,609,000	EB	35,609,000	SEQ	2.25	FIX	3136AVBY4	September 2035
		EI	12,717,500(3)	NTL	3.50	FIX/IO	3136AVBX6	September 2035
Recombination 12								
E	35,609,000	EC	35,609,000	SEQ	2.50	FIX	3136AVBZ1	September 2035
		EI	10,174,000(3)	NTL	3.50	FIX/IO	3136AVBX6	September 2035
Recombination 13								
E	35,609,000	EG	35,609,000	SEQ	3.00	FIX	3136AVCA5	September 2035
		EI	5,087,000(3)	NTL	3.50	FIX/IO	3136AVBX6	September 2035

(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 balances. These Classes are Interest Only Classes. See page S-6 for a description of how their notional principal balances are calculated.

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

(5) The PL Class is an RCR Class formed by a combination of the NP Class in Group 3 and the BP Class in Group 4.

Principal Balance Schedules

Aggregate Group I Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$225,425,000.00	December 2021	$130,809,171.65	November 2026	$ 57,304,200.13
February 2017	224,677,219.41	January 2022	129,218,663.56	December 2026	56,462,036.71
March 2017	223,874,092.78	February 2022	127,638,273.27	January 2027	55,631,308.35
April 2017	223,015,914.55	March 2022	126,067,928.75	February 2027	54,811,866.39
May 2017	222,103,014.62	April 2022	124,507,558.41	March 2027	54,003,564.02
June 2017	221,135,758.13	May 2022	122,957,091.13	April 2027	53,206,256.33
July 2017	220,114,545.30	June 2022	121,416,456.26	May 2027	52,419,800.23
August 2017	219,039,811.07	July 2022	119,885,583.60	June 2027	51,644,054.42
September 2017	217,912,024.83	August 2022	118,364,403.39	July 2027	50,878,879.44
October 2017	216,731,690.09	September 2022	116,852,846.34	August 2027	50,124,137.55
November 2017	215,499,344.04	October 2022	115,350,843.61	September 2027	49,379,692.78
December 2017	214,215,557.17	November 2022	113,858,326.77	October 2027	48,645,410.89
January 2018	212,880,932.80	December 2022	112,375,227.88	November 2027	47,921,159.33
February 2018	211,496,106.55	January 2023	110,901,479.40	December 2027	47,206,807.23
March 2018	210,061,745.85	February 2023	109,437,014.24	January 2028	46,502,225.41
April 2018	208,578,549.35	March 2023	107,981,765.76	February 2028	45,807,286.28
May 2018	207,047,246.32	April 2023	106,535,667.71	March 2028	45,121,863.91
June 2018	205,468,596.03	May 2023	105,098,654.31	April 2028	44,445,833.97
July 2018	203,843,387.03	June 2023	103,670,660.17	May 2028	43,779,073.67
August 2018	202,172,436.51	July 2023	102,251,620.35	June 2028	43,121,461.83
September 2018	200,456,589.54	August 2023	100,841,470.30	July 2028	42,472,878.78
October 2018	198,696,718.29	September 2023	99,440,145.92	August 2028	41,833,206.38
November 2018	196,898,002.53	October 2023	98,047,583.48	September 2028	41,202,327.99
December 2018	195,061,271.13	November 2023	96,663,719.71	October 2028	40,580,128.45
January 2019	193,187,375.96	December 2023	95,292,859.47	November 2028	39,966,494.07
February 2019	191,298,751.25	January 2024	93,940,264.54	December 2028	39,361,312.61
March 2019	189,395,814.05	February 2024	92,605,700.10	January 2029	38,764,473.25
April 2019	187,478,993.78	March 2024	91,288,934.27	February 2029	38,175,866.59
May 2019	185,549,068.71	April 2024	89,989,738.09	March 2029	37,595,384.62
June 2019	183,606,484.18	May 2024	88,707,885.48	April 2029	37,022,920.69
July 2019	181,676,499.55	June 2024	87,443,153.21	May 2029	36,458,369.54
August 2019	179,759,026.72	July 2024	86,195,320.84	June 2029	35,901,627.23
September 2019	177,853,978.13	August 2024	84,964,170.74	July 2029	35,352,591.14
October 2019	175,961,266.80	September 2024	83,749,487.98	August 2029	34,811,159.97
November 2019	174,080,806.32	October 2024	82,551,060.36	September 2029	34,277,233.71
December 2019	172,212,510.84	November 2024	81,368,678.35	October 2029	33,750,713.63
January 2020	170,356,295.04	December 2024	80,202,135.06	November 2029	33,231,502.24
February 2020	168,512,074.19	January 2025	79,051,226.20	December 2029	32,719,503.32
March 2020	166,679,764.09	February 2025	77,915,750.06	January 2030	32,214,621.86
April 2020	164,859,281.08	March 2025	76,795,507.46	February 2030	31,716,764.08
May 2020	163,050,542.07	April 2025	75,690,301.75	March 2030	31,225,837.37
June 2020	161,253,464.48	May 2025	74,599,938.75	April 2030	30,741,750.33
July 2020	159,467,966.27	June 2025	73,524,226.73	May 2030	30,264,412.71
August 2020	157,693,965.94	July 2025	72,462,976.37	June 2030	29,793,735.43
September 2020	155,931,382.51	August 2025	71,416,000.76	July 2030	29,329,630.54
October 2020	154,180,135.53	September 2025	70,383,115.32	August 2030	28,872,011.20
November 2020	152,440,145.08	October 2025	69,364,137.82	September 2030	28,420,791.71
December 2020	150,711,331.74	November 2025	68,358,888.33	October 2030	27,975,887.45
January 2021	148,993,616.60	December 2025	67,367,189.18	November 2030	27,537,214.88
February 2021	147,286,921.29	January 2026	66,388,864.94	December 2030	27,104,691.54
March 2021	145,591,167.92	February 2026	65,423,742.42	January 2031	26,678,236.01
April 2021	143,906,279.12	March 2026	64,471,650.61	February 2031	26,257,767.93
May 2021	142,232,178.01	April 2026	63,532,420.63	March 2031	25,843,207.96
June 2021	140,568,788.21	May 2026	62,605,885.78	April 2031	25,434,477.77
July 2021	138,916,033.83	June 2026	61,691,881.44	May 2031	25,031,500.05
August 2021	137,273,839.50	July 2026	60,790,245.07	June 2031	24,634,198.48
September 2021	135,642,130.29	August 2026	59,900,816.21	July 2031	24,242,497.70
October 2021	134,020,831.79	September 2026	59,023,436.39	August 2031	23,856,323.34
November 2021	132,409,870.07	October 2026	58,157,949.19	September 2031	23,475,601.97

Aggregate Group I (Continued)

Distribution Date	Planned Balance
October 2031	$ 23,100,261.09
November 2031	22,730,229.17
December 2031	22,365,435.57
January 2032	22,005,810.55
February 2032	21,651,285.29
March 2032	21,301,791.83
April 2032	20,957,263.12
May 2032	20,617,632.93
June 2032	20,282,835.90
July 2032	19,952,807.53
August 2032	19,627,484.11
September 2032	19,306,802.79
October 2032	18,990,701.50
November 2032	18,679,118.99
December 2032	18,371,994.79
January 2033	18,069,269.21
February 2033	17,770,883.32
March 2033	17,476,778.97
April 2033	17,186,898.75
May 2033	16,901,185.99
June 2033	16,619,584.75
July 2033	16,342,039.82
August 2033	16,068,496.69
September 2033	15,798,901.57
October 2033	15,533,201.36
November 2033	15,271,343.64
December 2033	15,013,276.67
January 2034	14,758,949.38
February 2034	14,508,311.37
March 2034	14,261,312.88
April 2034	14,017,904.80
May 2034	13,778,038.66
June 2034	13,541,666.61
July 2034	13,308,741.42
August 2034	13,079,216.48
September 2034	12,853,045.79
October 2034	12,630,183.92
November 2034	12,410,586.06
December 2034	12,194,207.96
January 2035	11,981,005.97
February 2035	11,770,936.97
March 2035	11,563,958.44
April 2035	11,360,028.38
May 2035	11,159,105.36
June 2035	10,961,148.48
July 2035	10,766,117.36
August 2035	10,573,972.17
September 2035	10,384,673.58
October 2035	10,198,182.78
November 2035	10,014,461.46
December 2035	9,833,471.82
January 2036	9,655,176.55
February 2036	9,479,538.81
March 2036	9,306,522.27
April 2036	9,136,091.05
May 2036	8,968,209.74
June 2036	8,802,843.41
July 2036	8,639,957.58
August 2036	8,479,518.21
September 2036	8,321,491.72
October 2036	8,165,844.95
November 2036	$ 8,012,545.19
December 2036	7,861,560.16
January 2037	7,712,857.99
February 2037	7,566,407.24
March 2037	7,422,176.88
April 2037	7,280,136.28
May 2037	7,140,255.21
June 2037	7,002,503.84
July 2037	6,866,852.75
August 2037	6,733,272.88
September 2037	6,601,735.57
October 2037	6,472,212.51
November 2037	6,344,675.81
December 2037	6,219,097.89
January 2038	6,095,451.58
February 2038	5,973,710.04
March 2038	5,853,846.80
April 2038	5,735,835.73
May 2038	5,619,651.04
June 2038	5,505,267.29
July 2038	5,392,659.37
August 2038	5,281,802.50
September 2038	5,172,672.24
October 2038	5,065,244.45
November 2038	4,959,495.33
December 2038	4,855,401.39
January 2039	4,752,939.44
February 2039	4,652,086.62
March 2039	4,552,820.33
April 2039	4,455,118.32
May 2039	4,358,958.60
June 2039	4,264,319.48
July 2039	4,171,179.57
August 2039	4,079,517.75
September 2039	3,989,313.19
October 2039	3,900,545.32
November 2039	3,813,193.86
December 2039	3,727,238.79
January 2040	3,642,660.36
February 2040	3,559,439.10
March 2040	3,477,555.76
April 2040	3,396,991.38
May 2040	3,317,727.24
June 2040	3,239,744.87
July 2040	3,163,026.04
August 2040	3,087,552.78
September 2040	3,013,307.34
October 2040	2,940,272.23
November 2040	2,868,430.18
December 2040	2,797,764.14
January 2041	2,728,257.30
February 2041	2,659,893.08
March 2041	2,592,655.12
April 2041	2,526,527.28
May 2041	2,461,618.73
June 2041	2,397,786.08
July 2041	2,335,013.84
August 2041	2,273,286.78
September 2041	2,212,589.82
October 2041	2,152,908.14
November 2041	2,094,227.08
December 2041	$ 2,036,532.18
January 2042	1,979,809.19
February 2042	1,924,044.04
March 2042	1,869,222.86
April 2042	1,815,331.96
May 2042	1,762,357.83
June 2042	1,710,287.16
July 2042	1,659,106.79
August 2042	1,608,803.77
September 2042	1,559,365.30
October 2042	1,510,778.77
November 2042	1,463,031.73
December 2042	1,416,111.91
January 2043	1,370,007.18
February 2043	1,324,705.61
March 2043	1,280,195.41
April 2043	1,236,464.96
May 2043	1,193,502.78
June 2043	1,151,297.57
July 2043	1,109,838.16
August 2043	1,069,113.55
September 2043	1,029,112.89
October 2043	989,825.47
November 2043	951,240.71
December 2043	913,348.21
January 2044	876,137.69
February 2044	839,599.01
March 2044	803,722.17
April 2044	768,497.31
May 2044	733,914.71
June 2044	699,964.77
July 2044	666,638.02
August 2044	633,925.15
September 2044	601,816.93
October 2044	570,304.30
November 2044	539,378.30
December 2044	509,030.10
January 2045	479,250.99
February 2045	450,032.39
March 2045	421,365.81
April 2045	393,242.90
May 2045	365,655.43
June 2045	338,595.27
July 2045	312,054.41
August 2045	286,024.93
September 2045	260,499.06
October 2045	235,469.10
November 2045	210,927.47
December 2045	186,866.70
January 2046	163,279.42
February 2046	140,158.35
March 2046	117,496.34
April 2046	96,982.69
May 2046	76,879.26
June 2046	57,179.70
July 2046	46,420.02
August 2046	35,876.83
September 2046	25,546.76
October 2046	15,426.52
November 2046	5,645.79
December 2046 and thereafter	0.00

Aggregate Group II Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$102,969,021.00	February 2022	$ 48,989,589.53	March 2027	$ 18,712,864.49
February 2017	102,052,480.24	March 2022	48,302,944.84	April 2027	18,405,153.69
March 2017	101,109,125.47	April 2022	47,622,199.04	May 2027	18,102,106.55
April 2017	100,139,570.14	May 2022	46,947,303.99	June 2027	17,803,655.41
May 2017	99,144,446.43	June 2022	46,278,211.94	July 2027	17,509,733.56
June 2017	98,142,412.40	July 2022	45,614,875.51	August 2027	17,220,275.26
July 2017	97,133,677.32	August 2022	44,957,247.73	September 2027	16,935,215.68
August 2017	96,118,459.51	September 2022	44,305,281.97	October 2027	16,654,490.91
September 2017	95,096,986.02	October 2022	43,658,931.99	November 2027	16,378,037.94
October 2017	94,069,492.38	November 2022	43,018,151.91	December 2027	16,105,794.67
November 2017	93,036,222.27	December 2022	42,382,896.24	January 2028	15,837,699.86
December 2017	92,002,377.78	January 2023	41,753,119.81	February 2028	15,573,693.15
January 2018	90,968,091.82	February 2023	41,128,777.86	March 2028	15,313,715.02
February 2018	89,933,502.42	March 2023	40,509,825.95	April 2028	15,057,706.81
March 2018	88,898,752.50	April 2023	39,896,220.01	May 2028	14,805,610.67
April 2018	87,872,729.55	May 2023	39,287,916.33	June 2028	14,557,369.60
May 2018	86,855,362.93	June 2023	38,684,871.52	July 2028	14,312,927.38
June 2018	85,846,582.53	July 2023	38,087,042.58	August 2028	14,072,228.59
July 2018	84,846,318.83	August 2023	37,494,386.81	September 2028	13,835,218.62
August 2018	83,854,502.82	September 2023	36,906,861.87	October 2028	13,601,843.60
September 2018	82,871,066.08	October 2023	36,327,260.98	November 2028	13,372,050.46
October 2018	81,895,940.71	November 2023	35,756,235.82	December 2028	13,145,786.86
November 2018	80,929,059.37	December 2023	35,193,663.75	January 2029	12,923,001.20
December 2018	79,970,355.22	January 2024	34,639,423.79	February 2029	12,703,642.63
January 2019	79,019,762.00	February 2024	34,093,396.71	March 2029	12,487,661.02
February 2019	78,077,213.93	March 2024	33,555,464.92	April 2029	12,275,006.93
March 2019	77,142,645.80	April 2024	33,025,512.48	May 2029	12,065,631.64
April 2019	76,215,992.87	May 2024	32,503,425.09	June 2029	11,859,487.13
May 2019	75,297,190.95	June 2024	31,989,090.04	July 2029	11,656,526.06
June 2019	74,386,176.35	July 2024	31,482,396.20	August 2029	11,456,701.74
July 2019	73,482,885.89	August 2024	30,983,234.01	September 2029	11,259,968.16
August 2019	72,587,256.89	September 2024	30,491,495.45	October 2029	11,066,279.98
September 2019	71,699,227.17	October 2024	30,007,073.99	November 2029	10,875,592.49
October 2019	70,818,735.04	November 2024	29,529,864.62	December 2029	10,687,861.61
November 2019	69,945,719.30	December 2024	29,059,763.80	January 2030	10,503,043.90
December 2019	69,080,119.26	January 2025	28,596,669.44	February 2030	10,321,096.53
January 2020	68,221,874.68	February 2025	28,140,480.89	March 2030	10,141,977.28
February 2020	67,370,925.83	March 2025	27,691,098.90	April 2030	9,965,644.55
March 2020	66,527,213.42	April 2025	27,248,425.63	May 2030	9,792,057.31
April 2020	65,690,678.67	May 2025	26,812,364.60	June 2030	9,621,175.13
May 2020	64,861,263.25	June 2025	26,382,820.71	July 2030	9,452,958.15
June 2020	64,038,909.30	July 2025	25,959,700.18	August 2030	9,287,367.07
July 2020	63,223,559.40	August 2025	25,542,910.54	September 2030	9,124,363.18
August 2020	62,415,156.62	September 2025	25,132,360.65	October 2030	8,963,908.28
September 2020	61,613,644.47	October 2025	24,727,960.61	November 2030	8,805,964.76
October 2020	60,818,966.90	November 2025	24,329,621.83	December 2030	8,650,495.51
November 2020	60,031,068.31	December 2025	23,937,256.94	January 2031	8,497,463.98
December 2020	59,249,893.56	January 2026	23,550,779.81	February 2031	8,346,834.12
January 2021	58,475,387.94	February 2026	23,170,105.50	March 2031	8,198,570.41
February 2021	57,707,497.15	March 2026	22,795,150.31	April 2031	8,052,637.83
March 2021	56,946,167.37	April 2026	22,425,831.68	May 2031	7,909,001.87
April 2021	56,191,345.18	May 2026	22,062,068.23	June 2031	7,767,628.49
May 2021	55,442,977.59	June 2026	21,703,779.73	July 2031	7,628,484.17
June 2021	54,701,012.03	July 2026	21,350,887.07	August 2031	7,491,535.85
July 2021	53,965,396.35	August 2026	21,003,312.26	September 2031	7,356,750.94
August 2021	53,236,078.83	September 2026	20,660,978.41	October 2031	7,224,097.34
September 2021	52,513,008.14	October 2026	20,323,809.72	November 2031	7,093,543.39
October 2021	51,796,133.38	November 2026	19,991,731.45	December 2031	6,965,057.88
November 2021	51,085,404.04	December 2026	19,664,669.92	January 2032	6,838,610.06
December 2021	50,380,770.02	January 2027	19,342,552.49	February 2032	6,714,169.63
January 2022	49,682,181.62	February 2027	19,025,307.55	March 2032	6,591,706.70

Aggregate Group II (Continued)

Distribution Date	Planned Balance
April 2032	$ 6,471,191.82
May 2032	6,352,595.98
June 2032	6,235,890.55
July 2032	6,121,047.35
August 2032	6,008,038.57
September 2032	5,896,836.83
October 2032	5,787,415.13
November 2032	5,679,746.86
December 2032	5,573,805.79
January 2033	5,469,566.06
February 2033	5,367,002.21
March 2033	5,266,089.12
April 2033	5,166,802.05
May 2033	5,069,116.59
June 2033	4,973,008.72
July 2033	4,878,454.73
August 2033	4,785,431.28
September 2033	4,693,915.34
October 2033	4,603,884.25
November 2033	4,515,315.65
December 2033	4,428,187.49
January 2034	4,342,478.08
February 2034	4,258,166.00
March 2034	4,175,230.18
April 2034	4,093,649.83
May 2034	4,013,404.46
June 2034	3,934,473.89
July 2034	3,856,838.22
August 2034	3,780,477.85
September 2034	3,705,373.46
October 2034	3,631,506.00
November 2034	3,558,856.71
December 2034	3,487,407.10
January 2035	3,417,138.94
February 2035	3,348,034.27
March 2035	3,280,075.40
April 2035	3,213,244.88
May 2035	3,147,525.53
June 2035	3,082,900.40
July 2035	3,019,352.82
August 2035	2,956,866.32
September 2035	2,895,424.70
October 2035	2,835,012.00
November 2035	2,775,612.46
December 2035	2,717,210.58
January 2036	2,659,791.08
February 2036	2,603,338.89
March 2036	2,547,839.18
April 2036	2,493,277.32
May 2036	2,439,638.90
June 2036	2,386,909.72
July 2036	$ 2,335,075.79
August 2036	2,284,123.32
September 2036	2,234,038.73
October 2036	2,184,808.63
November 2036	2,136,419.84
December 2036	2,088,859.34
January 2037	2,042,114.35
February 2037	1,996,172.23
March 2037	1,951,020.56
April 2037	1,906,647.09
May 2037	1,863,039.75
June 2037	1,820,186.63
July 2037	1,778,076.03
August 2037	1,736,696.40
September 2037	1,696,036.36
October 2037	1,656,084.70
November 2037	1,616,830.39
December 2037	1,578,262.53
January 2038	1,540,370.41
February 2038	1,503,143.47
March 2038	1,466,571.31
April 2038	1,430,643.66
May 2038	1,395,350.42
June 2038	1,360,681.66
July 2038	1,326,627.56
August 2038	1,293,178.46
September 2038	1,260,324.84
October 2038	1,228,057.33
November 2038	1,196,366.70
December 2038	1,165,243.84
January 2039	1,134,679.79
February 2039	1,104,665.72
March 2039	1,075,192.93
April 2039	1,046,252.84
May 2039	1,017,837.01
June 2039	989,937.12
July 2039	962,544.99
August 2039	935,652.53
September 2039	909,251.79
October 2039	883,334.95
November 2039	857,894.28
December 2039	832,922.18
January 2040	808,411.16
February 2040	784,353.85
March 2040	760,742.98
April 2040	737,571.39
May 2040	714,832.04
June 2040	692,517.97
July 2040	670,622.35
August 2040	649,138.43
September 2040	628,059.59
October 2040	$ 607,379.28
November 2040	587,091.06
December 2040	567,188.60
January 2041	547,665.64
February 2041	528,516.02
March 2041	509,733.70
April 2041	491,312.69
May 2041	473,247.12
June 2041	455,531.20
July 2041	438,159.23
August 2041	421,125.58
September 2041	404,424.73
October 2041	388,051.22
November 2041	371,999.69
December 2041	356,264.85
January 2042	340,841.50
February 2042	325,724.52
March 2042	310,908.84
April 2042	296,389.51
May 2042	282,161.61
June 2042	268,220.34
July 2042	254,560.95
August 2042	241,178.75
September 2042	228,069.14
October 2042	215,227.58
November 2042	202,649.62
December 2042	190,330.84
January 2043	178,266.93
February 2043	166,453.61
March 2043	154,886.69
April 2043	143,562.03
May 2043	132,475.57
June 2043	121,623.28
July 2043	111,001.22
August 2043	100,605.51
September 2043	90,432.32
October 2043	80,477.87
November 2043	70,738.46
December 2043	61,210.44
January 2044	51,890.20
February 2044	42,774.21
March 2044	33,858.98
April 2044	29,742.82
May 2044	25,715.74
June 2044	21,776.22
July 2044	17,922.77
August 2044	14,153.92
September 2044	10,468.22
October 2044	6,864.25
November 2044	3,340.60
December 2044 and thereafter	0.00

Aggregate Group III Scheduled Balances

Distribution Date	Scheduled Balance
Initial Balance	$13,349,000.00
February 2017	13,037,798.89
March 2017	12,717,839.96
April 2017	12,389,645.81
May 2017	12,053,753.96
June 2017	11,718,556.83
July 2017	11,384,190.09
August 2017	11,050,797.67
September 2017	10,718,531.34
October 2017	10,387,550.22
November 2017	10,058,020.30
December 2017	9,732,160.87
January 2018	9,410,036.05
February 2018	9,091,714.44
March 2018	8,777,268.79
April 2018	8,470,291.77
May 2018	8,170,665.20
June 2018	7,878,272.56
July 2018	7,592,998.87
August 2018	7,314,730.75
September 2018	7,043,356.33
October 2018	6,778,765.28
November 2018	6,520,848.76
December 2018	6,269,499.44
January 2019	6,024,611.43
February 2019	5,786,080.31
March 2019	5,553,803.06
April 2019	5,327,678.12
May 2019	5,107,605.27
June 2019	4,893,485.71
July 2019	4,685,221.96
August 2019	4,482,717.91
September 2019	4,285,878.76
October 2019	4,094,611.03
November 2019	3,908,822.53
December 2019	3,728,422.32
January 2020	3,553,320.75
February 2020	3,383,429.40
March 2020	3,218,661.08
April 2020	3,058,929.81
May 2020	2,904,150.80
June 2020	2,754,240.43
July 2020	2,609,116.30
August 2020	2,468,697.09
September 2020	2,332,902.64
October 2020	2,201,653.95
November 2020	2,074,873.09
December 2020	1,952,483.22
January 2021	1,834,408.58
February 2021	1,720,574.51
March 2021	1,610,907.36
April 2021	1,505,334.53
May 2021	1,403,784.46
June 2021	1,306,186.59
July 2021	1,212,471.36
August 2021	1,122,570.19
September 2021	1,036,415.49
October 2021	953,940.61
November 2021	875,079.86
December 2021	799,768.50
January 2022	727,942.68
February 2022	$ 659,539.49
March 2022	594,496.92
April 2022	532,753.83
May 2022	474,249.96
June 2022	418,925.94
July 2022	366,723.25
August 2022	317,584.17
September 2022	271,451.87
October 2022	228,270.31
November 2022	187,984.28
December 2022	150,739.12
January 2023	117,917.14
February 2023	89,421.86
March 2023	65,158.46
April 2023	45,033.70
May 2023	28,955.89
June 2023	16,834.93
July 2023	8,582.19
August 2023	4,110.58
September 2023	3,334.47
October 2023	3,334.47
November 2023	3,334.47
December 2023	3,334.46
January 2024	3,334.46
February 2024	3,334.46
March 2024	3,334.46
April 2024	3,334.46
May 2024	3,334.46
June 2024	3,334.46
July 2024	3,334.46
August 2024	3,334.46
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October 2025	3,334.46
November 2025	3,334.46
December 2025	3,334.46
January 2026	3,334.46
February 2026	3,334.46
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April 2026	3,334.46
May 2026	3,334.46
June 2026	3,334.46
July 2026	3,334.46
August 2026	3,334.46
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October 2026	3,334.46
November 2026	3,334.46
December 2026	3,334.46
January 2027	3,334.46
February 2027	3,334.46
March 2027	$ 3,334.46
April 2027	3,334.46
May 2027	3,334.46
June 2027	3,334.46
July 2027	3,334.46
August 2027	3,334.46
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January 2028	3,334.46
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July 2029	3,334.46
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November 2029	3,334.46
December 2029	3,334.46
January 2030	3,334.46
February 2030	3,334.46
March 2030	3,334.46
April 2030	3,334.46
May 2030	3,334.46
June 2030	3,334.46
July 2030	3,334.46
August 2030	3,334.46
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November 2030	3,334.46
December 2030	3,334.46
January 2031	3,334.46
February 2031	3,334.46
March 2031	3,334.46
April 2031	3,334.46
May 2031	3,334.46
June 2031	3,334.46
July 2031	3,334.46
August 2031	3,334.46
September 2031	3,334.46
October 2031	3,334.46
November 2031	3,334.46
December 2031	3,334.46
January 2032	3,334.46
February 2032	3,334.46
March 2032	3,334.46

Aggregate Group III (Continued)

Distribution Date	Scheduled Balance
April 2032	$ 3,334.46
May 2032	3,334.46
June 2032	3,334.46
July 2032	3,334.46
August 2032	3,334.46
September 2032	3,334.46
October 2032	3,334.46
November 2032	3,334.46
December 2032	3,334.46
January 2033	3,334.46
February 2033	3,334.46
March 2033	3,334.46
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January 2034	3,334.46
February 2034	3,334.46
March 2034	3,334.46
April 2034	3,334.46
May 2034	3,334.46
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January 2035	3,334.46
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December 2035	3,334.46
January 2036	3,334.46
February 2036	3,334.46
March 2036	3,334.46
April 2036	3,334.46
May 2036	3,334.46
June 2036	3,334.46
July 2036	3,334.46
August 2036	$ 3,334.46
September 2036	3,334.46
October 2036	3,334.46
November 2036	3,334.46
December 2036	3,334.46
January 2037	3,334.46
February 2037	3,334.46
March 2037	3,334.46
April 2037	3,334.46
May 2037	3,334.46
June 2037	3,334.46
July 2037	3,334.46
August 2037	3,334.46
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December 2037	3,334.46
January 2038	3,334.46
February 2038	3,334.46
March 2038	3,334.46
April 2038	3,334.46
May 2038	3,334.46
June 2038	3,334.46
July 2038	3,334.46
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December 2038	3,334.46
January 2039	3,334.46
February 2039	3,334.46
March 2039	3,334.46
April 2039	3,334.46
May 2039	3,334.46
June 2039	3,334.46
July 2039	3,334.46
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January 2040	3,334.46
February 2040	3,334.46
March 2040	3,334.46
April 2040	3,334.46
May 2040	3,334.46
June 2040	3,334.46
July 2040	3,334.46
August 2040	3,334.46
September 2040	3,334.46
October 2040	3,334.46
November 2040	3,334.46
December 2040	$ 3,334.46
January 2041	3,334.46
February 2041	3,334.46
March 2041	3,334.46
April 2041	3,334.46
May 2041	3,334.46
June 2041	3,334.46
July 2041	3,334.46
August 2041	3,334.46
September 2041	3,334.46
October 2041	3,334.46
November 2041	3,334.46
December 2041	3,334.46
January 2042	3,334.46
February 2042	3,334.46
March 2042	3,334.46
April 2042	3,334.46
May 2042	3,334.46
June 2042	3,334.46
July 2042	3,334.46
August 2042	3,334.46
September 2042	3,334.46
October 2042	3,334.46
November 2042	3,334.46
December 2042	3,334.46
January 2043	3,334.46
February 2043	3,334.46
March 2043	3,334.46
April 2043	3,334.46
May 2043	3,334.46
June 2043	3,334.46
July 2043	3,334.46
August 2043	3,334.46
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April 2044	3,334.46
May 2044	3,334.46
June 2044	3,334.46
July 2044	3,334.46
August 2044	3,334.46
September 2044	3,334.46
October 2044	3,334.46
November 2044	3,334.46
December 2044	3,230.35
January 2045	1,024.63
February 2045 and thereafter	0.00

Aggregate Group IV Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$54,362,000.00	February 2022	$29,078,588.61	March 2027	$11,593,697.87
February 2017	54,101,984.86	March 2022	28,708,607.27	April 2027	11,406,554.90
March 2017	53,827,596.87	April 2022	28,341,215.26	May 2027	11,222,220.63
April 2017	53,538,972.62	May 2022	27,976,395.33	June 2027	11,040,654.53
May 2017	53,236,257.90	June 2022	27,614,130.38	July 2027	10,861,816.68
June 2017	52,919,607.56	July 2022	27,254,403.41	August 2027	10,685,667.68
July 2017	52,589,185.38	August 2022	26,897,197.52	September 2027	10,512,168.70
August 2017	52,245,163.99	September 2022	26,542,495.93	October 2027	10,341,281.48
September 2017	51,887,724.64	October 2022	26,190,281.97	November 2027	10,172,968.28
October 2017	51,517,057.14	November 2022	25,840,539.08	December 2027	10,007,191.88
November 2017	51,133,359.62	December 2022	25,493,250.80	January 2028	9,843,915.60
December 2017	50,736,838.40	January 2023	25,148,400.80	February 2028	9,683,103.28
January 2018	50,327,707.81	February 2023	24,805,972.83	March 2028	9,524,719.27
February 2018	49,906,189.95	March 2023	24,465,950.75	April 2028	9,368,728.41
March 2018	49,472,514.57	April 2023	24,128,318.55	May 2028	9,215,096.04
April 2018	49,026,918.79	May 2023	23,793,060.30	June 2028	9,063,788.01
May 2018	48,569,646.93	June 2023	23,460,160.18	July 2028	8,914,770.63
June 2018	48,106,078.79	July 2023	23,129,602.47	August 2028	8,768,010.69
July 2018	47,636,360.74	August 2023	22,801,371.57	September 2028	8,623,475.46
August 2018	47,163,244.94	September 2023	22,475,451.96	October 2028	8,481,132.65
September 2018	46,686,830.06	October 2023	22,151,828.24	November 2028	8,340,950.44
October 2018	46,207,217.92	November 2023	21,830,485.10	December 2028	8,202,897.48
November 2018	45,724,513.39	December 2023	21,511,407.33	January 2029	8,066,942.82
December 2018	45,238,824.26	January 2024	21,194,579.83	February 2029	7,933,055.99
January 2019	44,756,492.53	February 2024	20,879,987.58	March 2029	7,801,206.93
February 2019	44,277,495.94	March 2024	20,567,615.67	April 2029	7,671,366.00
March 2019	43,801,812.40	April 2024	20,257,449.30	May 2029	7,543,503.99
April 2019	43,329,419.95	May 2024	19,949,473.74	June 2029	7,417,592.10
May 2019	42,860,296.78	June 2024	19,643,674.38	July 2029	7,293,601.94
June 2019	42,394,421.21	July 2024	19,340,036.69	August 2029	7,171,505.52
July 2019	41,931,771.73	August 2024	19,038,546.24	September 2029	7,051,275.25
August 2019	41,472,326.94	September 2024	18,740,720.11	October 2029	6,932,883.93
September 2019	41,016,065.59	October 2024	18,447,290.38	November 2029	6,816,304.75
October 2019	40,562,966.58	November 2024	18,158,194.25	December 2029	6,701,511.25
November 2019	40,113,008.93	December 2024	17,873,369.81	January 2030	6,588,477.40
December 2019	39,666,171.81	January 2025	17,592,756.01	February 2030	6,477,177.49
January 2020	39,222,434.52	February 2025	17,316,292.64	March 2030	6,367,586.19
February 2020	38,781,776.50	March 2025	17,043,920.35	April 2030	6,259,678.55
March 2020	38,344,177.32	April 2025	16,775,580.62	May 2030	6,153,429.95
April 2020	37,909,616.68	May 2025	16,511,215.74	June 2030	6,048,816.12
May 2020	37,478,074.42	June 2025	16,250,768.83	July 2030	5,945,813.15
June 2020	37,049,530.51	July 2025	15,994,183.78	August 2030	5,844,397.46
July 2020	36,623,965.05	August 2025	15,741,405.29	September 2030	5,744,545.81
August 2020	36,201,358.27	September 2025	15,492,378.82	October 2030	5,646,235.27
September 2020	35,781,690.52	October 2025	15,247,050.59	November 2030	5,549,443.28
October 2020	35,364,942.31	November 2025	15,005,367.61	December 2030	5,454,147.55
November 2020	34,951,094.23	December 2025	14,767,277.58	January 2031	5,360,326.14
December 2020	34,540,127.03	January 2026	14,532,728.98	February 2031	5,267,957.41
January 2021	34,132,021.59	February 2026	14,301,670.98	March 2031	5,177,020.04
February 2021	33,726,758.88	March 2026	14,074,053.50	April 2031	5,087,492.99
March 2021	33,324,320.03	April 2026	13,849,827.12	May 2031	4,999,355.55
April 2021	32,924,686.28	May 2026	13,628,943.15	June 2031	4,912,587.28
May 2021	32,527,838.99	June 2026	13,411,353.56	July 2031	4,827,168.04
June 2021	32,133,759.65	July 2026	13,197,011.01	August 2031	4,743,077.99
July 2021	31,742,429.85	August 2026	12,985,868.82	September 2031	4,660,297.54
August 2021	31,353,831.33	September 2026	12,777,880.96	October 2031	4,578,807.42
September 2021	30,967,945.94	October 2026	12,573,002.06	November 2031	4,498,588.60
October 2021	30,584,755.62	November 2026	12,371,187.38	December 2031	4,419,622.34
November 2021	30,204,242.48	December 2026	12,172,392.80	January 2032	4,341,890.17
December 2021	29,826,388.69	January 2027	11,976,574.84	February 2032	4,265,373.87
January 2022	29,451,176.59	February 2027	11,783,690.62	March 2032	4,190,055.50

Aggregate Group IV (Continued)

Distribution Date	Planned Balance
April 2032	$ 4,115,917.34
May 2032	4,042,941.98
June 2032	3,971,112.20
July 2032	3,900,411.06
August 2032	3,830,821.85
September 2032	3,762,328.12
October 2032	3,694,913.62
November 2032	3,628,562.37
December 2032	3,563,258.59
January 2033	3,498,986.73
February 2033	3,435,731.48
March 2033	3,373,477.74
April 2033	3,312,210.62
May 2033	3,251,915.44
June 2033	3,192,577.76
July 2033	3,134,183.32
August 2033	3,076,718.06
September 2033	3,020,168.14
October 2033	2,964,519.92
November 2033	2,909,759.94
December 2033	2,855,874.94
January 2034	2,802,851.86
February 2034	2,750,677.81
March 2034	2,699,340.10
April 2034	2,648,826.23
May 2034	2,599,123.85
June 2034	2,550,220.81
July 2034	2,502,105.14
August 2034	2,454,765.03
September 2034	2,408,188.84
October 2034	2,362,365.11
November 2034	2,317,282.53
December 2034	2,272,929.96
January 2035	2,229,296.42
February 2035	2,186,371.09
March 2035	2,144,143.31
April 2035	2,102,602.57
May 2035	2,061,738.51
June 2035	2,021,540.93
July 2035	1,981,999.75
August 2035	1,943,105.08
September 2035	1,904,847.13
October 2035	1,867,216.27
November 2035	1,830,203.02
December 2035	1,793,798.02
January 2036	1,757,992.06
February 2036	1,722,776.06
March 2036	1,688,141.05
April 2036	1,654,078.22
May 2036	1,620,578.88
June 2036	1,587,634.46
July 2036	1,555,236.51
August 2036	1,523,376.72
September 2036	1,492,046.88
October 2036	1,461,238.92
November 2036	$ 1,430,944.88
December 2036	1,401,156.91
January 2037	1,371,867.27
February 2037	1,343,068.35
March 2037	1,314,752.64
April 2037	1,286,912.74
May 2037	1,259,541.36
June 2037	1,232,631.31
July 2037	1,206,175.53
August 2037	1,180,167.02
September 2037	1,154,598.92
October 2037	1,129,464.45
November 2037	1,104,756.95
December 2037	1,080,469.82
January 2038	1,056,596.60
February 2038	1,033,130.89
March 2038	1,010,066.41
April 2038	987,396.95
May 2038	965,116.41
June 2038	943,218.76
July 2038	921,698.09
August 2038	900,548.53
September 2038	879,764.34
October 2038	859,339.84
November 2038	839,269.44
December 2038	819,547.63
January 2039	800,168.99
February 2039	781,128.18
March 2039	762,419.91
April 2039	744,039.01
May 2039	725,980.36
June 2039	708,238.92
July 2039	690,809.73
August 2039	673,687.90
September 2039	656,868.60
October 2039	640,347.10
November 2039	624,118.71
December 2039	608,178.83
January 2040	592,522.91
February 2040	577,146.49
March 2040	562,045.17
April 2040	547,214.59
May 2040	532,650.48
June 2040	518,348.64
July 2040	504,304.90
August 2040	490,515.19
September 2040	476,975.48
October 2040	463,681.79
November 2040	450,630.21
December 2040	437,816.91
January 2041	425,238.08
February 2041	412,889.99
March 2041	400,768.95
April 2041	388,871.35
May 2041	377,193.60
June 2041	$ 365,732.19
July 2041	354,483.66
August 2041	343,444.59
September 2041	332,611.62
October 2041	321,981.43
November 2041	311,550.77
December 2041	301,316.41
January 2042	291,275.20
February 2042	281,424.01
March 2042	271,759.77
April 2042	262,279.46
May 2042	252,980.09
June 2042	243,858.74
July 2042	234,912.51
August 2042	226,138.55
September 2042	217,534.06
October 2042	209,096.28
November 2042	200,822.49
December 2042	192,710.00
January 2043	184,756.18
February 2043	176,958.43
March 2043	169,314.20
April 2043	161,820.95
May 2043	154,476.20
June 2043	147,277.52
July 2043	140,222.49
August 2043	133,308.74
September 2043	126,533.94
October 2043	119,895.79
November 2043	113,392.01
December 2043	107,020.39
January 2044	100,778.72
February 2044	94,664.85
March 2044	88,676.63
April 2044	82,811.98
May 2044	77,068.82
June 2044	71,445.13
July 2044	65,938.90
August 2044	60,548.16
September 2044	55,270.97
October 2044	50,105.41
November 2044	45,049.60
December 2044	40,101.69
January 2045	35,259.86
February 2045	30,522.30
March 2045	25,887.24
April 2045	21,352.95
May 2045	16,917.70
June 2045	12,579.81
July 2045	8,337.62
August 2045	5,598.99
September 2045	2,920.64
October 2045	1,016.86
November 2045 and thereafter	0.00

Aggregate Group V Planned Balances

Distribution Date	Planned Balance
Initial Balance	$8,943,000.00
February 2017	8,853,152.93
March 2017	8,756,088.99
April 2017	8,651,943.74
May 2017	8,540,864.46
June 2017	8,423,009.98
July 2017	8,298,550.42
August 2017	8,167,666.89
September 2017	8,030,551.25
October 2017	7,887,405.72
November 2017	7,738,442.64
December 2017	7,583,884.01
January 2018	7,423,961.16
February 2018	7,258,914.38
March 2018	7,088,992.39
April 2018	6,914,452.03
May 2018	6,735,557.70
June 2018	6,555,232.89
July 2018	6,373,624.25
August 2018	6,192,216.31
September 2018	6,011,098.65
October 2018	5,830,364.28
November 2018	5,650,109.44
December 2018	5,470,433.35
January 2019	5,294,578.74
February 2019	5,122,492.85
March 2019	4,954,123.50
April 2019	4,789,419.18
May 2019	4,628,328.94
June 2019	4,470,802.47
July 2019	4,316,790.03
August 2019	4,166,242.50
September 2019	4,019,111.34
October 2019	3,875,348.56
November 2019	3,734,906.78
December 2019	3,597,739.17
January 2020	3,463,799.46
February 2020	3,333,041.91
March 2020	3,205,421.38
April 2020	3,080,893.23
May 2020	2,959,413.36
June 2020	2,840,938.22
July 2020	2,725,424.76
August 2020	2,612,830.45
September 2020	2,503,113.31
October 2020	2,396,231.79
November 2020	2,292,144.93
December 2020	2,190,812.19
January 2021	2,092,193.56
February 2021	1,996,249.52
March 2021	1,902,941.00
April 2021	1,812,229.41
May 2021	1,724,076.64
June 2021	1,638,445.04
July 2021	1,555,297.43
August 2021	1,474,597.04
September 2021	1,396,307.59
October 2021	1,320,393.23
November 2021	1,246,818.54
December 2021	1,175,548.55
January 2022	1,106,548.69
February 2022	$1,039,784.82
March 2022	975,223.27
April 2022	912,830.69
May 2022	852,574.24
June 2022	794,421.39
July 2022	738,340.07
August 2022	684,298.60
September 2022	632,265.67
October 2022	582,210.37
November 2022	534,102.17
December 2022	487,910.92
January 2023	443,606.83
February 2023	401,160.49
March 2023	360,542.87
April 2023	321,725.27
May 2023	284,679.37
June 2023	249,377.20
July 2023	215,791.14
August 2023	183,893.89
September 2023	153,994.94
October 2023	127,023.31
November 2023	102,919.95
December 2023	81,626.75
January 2024	63,086.52
February 2024	47,242.99
March 2024	34,040.78
April 2024	23,425.38
May 2024	15,343.20
June 2024	9,741.45
July 2024	6,568.22
August 2024	5,772.45
September 2024	5,772.44
October 2024	5,772.44
November 2024	5,772.44
December 2024	5,772.44
January 2025	5,772.44
February 2025	5,772.44
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January 2031	5,772.44
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July 2031	5,772.44
August 2031	5,772.44
September 2031	5,772.44
October 2031	5,772.44
November 2031	5,772.44
December 2031	5,772.44
January 2032	5,772.44
February 2032	5,772.44
March 2032	5,772.44

Aggregate Group V (Continued)

Distribution Date	Planned Balance
April 2032	$ 5,772.44
May 2032	5,772.44
June 2032	5,772.44
July 2032	5,772.44
August 2032	5,772.44
September 2032	5,772.44
October 2032	5,772.44
November 2032	5,772.44
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April 2036	5,772.44
May 2036	5,772.44
June 2036	5,772.44
July 2036	5,772.44
August 2036	5,772.44
September 2036	5,772.44
October 2036	5,772.44
November 2036	5,772.44

Distribution Date	Planned Balance
December 2036	$ 5,772.44
January 2037	5,772.44
February 2037	5,772.44
March 2037	5,772.44
April 2037	5,772.44
May 2037	5,772.44
June 2037	5,772.44
July 2037	5,772.44
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January 2041	5,772.44
February 2041	5,772.44
March 2041	5,772.44
April 2041	5,772.44
May 2041	5,772.44
June 2041	5,772.44
July 2041	5,772.44

Distribution Date	Planned Balance
August 2041	$ 5,772.44
September 2041	5,772.44
October 2041	5,772.44
November 2041	5,772.44
December 2041	5,772.44
January 2042	5,772.44
February 2042	5,772.44
March 2042	5,772.44
April 2042	5,772.44
May 2042	5,772.44
June 2042	5,772.44
July 2042	5,772.44
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April 2045	5,772.44
May 2045	5,772.44
June 2045	5,772.44
July 2045	5,772.44
August 2045	5,772.44
September 2045	5,772.44
October 2045	5,772.44
November 2045	4,927.47
December 2045	3,106.87
January 2046	1,326.79
February 2046 and thereafter	0.00

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

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

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$667,722,972

FannieMae®

Guaranteed REMIC Pass-Through Certificates

Fannie Mae REMIC Trust 2017-1

PROSPECTUS SUPPLEMENT

J.P. Morgan

January 24, 2017