

\$537,291,090



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-20**

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
FA	1	\$ 52,372,771	PT	(2)	FLT	3136AV5Q8	April 2047
SA	1	52,372,771(3)	NTL	(2)	INV/IO	3136AV5R6	April 2047
AP	1	152,101,000	PAC	3.5%	FLX	3136AV5S4	March 2045
BP	1	26,554,000	PAC	3.5	FLX	3136AV5T2	April 2047
CB	1	13,047,000	SCH	3.5	FLX	3136AV5U9	February 2047
CD	1	2,917,000	SCH	3.5	FLX	3136AV5V7	April 2047
CA	1	6,745,000	SUP/AD	3.5	FLX	3136AV5W5	November 2046
CZ	1	10,000	SUP	3.5	FLX/Z	3136AV5X3	November 2046
CE	1	3,380,000	SUP	3.5	FLX	3136AV5Y1	April 2047
FC	1	8,149,083	SUP	(2)	FLT	3136AV5Z8	April 2047
FS	1	5,820,775	SUP	(2)	INV	3136AV6A2	April 2047
PA	1	15,000,000	PAC	3.0	FLX	3136AV6B0	August 2044
PB	1	3,450,000	PAC	3.0	FLX	3136AV6C8	April 2047
CK	1	1,153,000	SCH	3.0	FLX	3136AV6D6	April 2047
CG	1	1,567,000	SUP/AD	3.0	FLX	3136AV6E4	February 2047
ZC	1	2,000	SUP	3.0	FLX/Z	3136AV6F1	February 2047
CJ	1	398,000	SUP	3.0	FLX	3136AV6G9	April 2047

(Table continued on next page)

If you own certificates of the JA Class, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The JG, JI, JE, JD and JC 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 March 31, 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.

MORGAN STANLEY

The date of this Prospectus Supplement is March 27, 2017

<i>Class</i>	<i>Group</i>	<i>Original Class Balance</i>	<i>Principal Type(1)</i>	<i>Interest Rate</i>	<i>Interest Type(1)</i>	<i>CUSIP Number</i>	<i>Final Distribution Date</i>
<i>FJ</i>	<i>2</i>	<i>\$104,839,054</i>	<i>PT</i>	<i>(2)</i>	<i>FLT</i>	<i>3136AV6H7</i>	<i>April 2047</i>
<i>SJ</i>	<i>2</i>	<i>104,839,054(3)</i>	<i>NTL</i>	<i>(2)</i>	<i>INV/IO</i>	<i>3136AV6J3</i>	<i>April 2047</i>
<i>JA(4)</i> . .	<i>2</i>	<i>105,460,000</i>	<i>PAC</i>	<i>3.0%</i>	<i>FLX</i>	<i>3136AV6K0</i>	<i>October 2045</i>
<i>JB</i>	<i>2</i>	<i>13,770,000</i>	<i>PAC</i>	<i>3.0</i>	<i>FLX</i>	<i>3136AV6L8</i>	<i>April 2047</i>
<i>KB</i>	<i>2</i>	<i>8,993,000</i>	<i>SCH</i>	<i>3.0</i>	<i>FLX</i>	<i>3136AV6M6</i>	<i>April 2047</i>
<i>KA</i>	<i>2</i>	<i>11,552,407</i>	<i>SUP/AD</i>	<i>3.0</i>	<i>FLX</i>	<i>3136AV6N4</i>	<i>April 2047</i>
<i>KZ</i>	<i>2</i>	<i>10,000</i>	<i>SUP</i>	<i>3.0</i>	<i>FLX/Z</i>	<i>3136AV6P9</i>	<i>April 2047</i>
<i>R</i>		<i>0</i>	<i>NPR</i>	<i>0</i>	<i>NPR</i>	<i>3136AV6Q7</i>	<i>April 2047</i>

- (1) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC prospectus.
- (2) Based on LIBOR.
- (3) Notional principal balances. These Classes are interest only classes. See page S-5 for a description of how their notional principal balances are calculated.
- (4) Exchangeable class.

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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:

Morgan Stanley & Co. LLC
c/o Broadridge Financial Solutions
Prospectus Department
1155 Long Island Avenue
Edgewood, NY 11717
(telephone 631-274-2740).

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of March 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

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS

Group 1 and Group 2

Characteristics of the MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 1 MBS	\$292,666,629	4.00%	4.25% to 6.50%	241 to 360
Group 2 MBS	\$244,624,461	4.50%	4.75% to 7.00%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 1 MBS	\$292,666,629	360	352	6	4.43%
Group 2 MBS	\$244,624,461	360	338	17	4.95%

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 March 31, 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

All classes of certificates other than the R Class

Physical

R Class

Exchanging Certificates Through Combination and Recombination

If you own certificates of the JA Class, you will be able to exchange them for a proportionate interest in the related RCR certificates. Schedule 1 lists the available combinations of the certificates eligible for exchange and the related RCR certificates. You can exchange your certificates by notifying us and paying an exchange fee. We will deliver the RCR certificates upon such exchange.

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

Interest Rates

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

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

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
FA	1.34278%	6.50%	0.40%	LIBOR + 40 basis points
SA	5.15722%	6.10%	0.00%	6.1% – LIBOR
FC	1.94278%	6.00%	1.00%	LIBOR + 100 basis points
FS	5.68010%	7.00%	0.00%	7% – (1.4 × LIBOR)
FJ	1.34278%	6.50%	0.40%	LIBOR + 40 basis points
SJ	5.15722%	6.10%	0.00%	6.1% – 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

SA	100% of the FA Class
SJ	100% of the FJ Class
JJ	22.2222216954% of the JA 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%	150%	155%	200%	205%	225%	400%	600%
FA and SA	19.6	10.5	9.4	8.5	8.3	7.0	6.9	6.5	4.1	2.9
AP	16.0	6.3	5.5	5.5	5.5	5.5	5.5	5.5	3.6	2.6
BP	26.4	17.8	17.6	17.6	17.6	17.6	17.6	17.6	11.1	7.5
CB	27.8	17.3	12.8	4.0	4.0	4.0	4.0	3.2	1.6	1.1
CD	28.4	19.8	16.5	15.2	15.2	15.2	15.2	6.5	2.0	1.4
CA	29.0	22.9	20.2	15.9	13.8	2.2	2.0	1.6	0.7	0.4
CZ	29.6	25.8	24.1	21.6	20.9	4.3	3.8	2.7	1.2	0.7
CE	29.8	27.5	26.6	25.0	24.6	13.3	10.4	3.5	1.3	0.9
FC and FS	29.3	24.5	22.3	18.9	17.4	5.9	4.8	2.2	0.9	0.6
PA	16.0	6.3	5.5	5.5	5.5	5.5	5.4	5.1	3.3	2.4
PB	26.7	18.0	17.6	17.6	17.6	17.6	17.3	16.3	10.2	6.9
CK	28.4	18.7	13.7	3.2	3.2	3.2	3.1	2.7	1.4	1.0
CG	29.3	24.0	21.2	16.6	14.4	2.2	2.0	1.6	0.7	0.4
ZC	29.8	27.4	26.1	23.8	23.1	4.3	3.8	2.7	1.2	0.7
CJ	29.9	28.4	27.7	26.4	26.0	5.5	4.5	3.1	1.2	0.8

Group 2 Classes	PSA Prepayment Assumption							
	0%	100%	125%	155%	200%	350%	500%	700%
FJ and SJ	19.9	10.0	8.9	7.9	6.6	4.1	2.9	2.0
JA, JG, JE, JD, JC and JI	17.2	6.5	5.7	5.7	5.7	3.6	2.6	1.8
JB	27.3	19.3	19.3	19.3	19.3	12.7	9.0	6.1
KB	28.5	18.5	13.7	2.7	2.7	1.0	0.7	0.5
KA	29.5	24.4	22.3	17.7	2.3	0.5	0.3	0.2
KZ	30.0	28.2	28.2	28.2	9.3	1.0	0.6	0.4

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

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 March 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 two groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS” and “Group 2 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 constitute a “real estate mortgage investment conduit” (“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 the REMIC. The REMIC Certificates other than the R Class are collectively referred to as the “Regular Classes” or “Regular Certificates,” and the R Class is referred to as the “Residual Class” or “Residual Certificate.”

	<u>Assets</u>	<u>Regular Interests</u>	<u>Residual Interest</u>
REMIC	MBS	All Classes of REMIC Certificates other than the R Class	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 Certificate in fully registered, certificated form. The “Holder” or “Certificateholder” of the Residual Certificate is its registered owner. The 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 the Residual Certificate and may require payment to cover any tax or other governmental charge. See also “—Characteristics of the Residual Class” below.

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

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

For additional information, see “Summary—Group 1 and Group 2—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 Classes” 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:

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

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

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

} Accretion
Directed
Class and
Accrual Class

The ZC Accrual Amount to CG, until retired, and thereafter to ZC.

} Accretion
Directed
Class and
Accrual Class

The Group 1 Cash Flow Distribution Amount as follows:

— 17.8950265628% to FA until retired,

} Pass-Through
Class

— 74.7348130353% as follows:

first, to Aggregate Group I to its Planned Balance;

} PAC Group

second, to Aggregate Group II to its Scheduled Balance;

} Scheduled
Group

third, — 42.0454665197% to CA, CZ and CE, in that order, until retired, and

} Support
Classes

— 57.9545334803% to FC and FS, pro rata, until retired;

fourth, to Aggregate Group II to zero; and

} Scheduled
Group

fifth, to Aggregate Group I to zero, and

} PAC Group

— 7.3701604019% as follows:

first, to Aggregate Group III to its Planned Balance;

} PAC Group

second, to CK to its Scheduled Balance;

} Scheduled
Class

third, to CG, ZC and CJ, in that order, until retired;

} Support
Classes

fourth, to CK until retired; and

} Scheduled
Class

fifth, to Aggregate Group III to zero.

} PAC Group

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

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

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

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

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

“Aggregate Group II” consists of the CB and CD Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II to CB and CD, 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 PA and PB Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III to PA and PB, 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 2*

The KZ Accrual Amount to KA until retired, and thereafter to KZ.

} Accretion
Directed
Class and
Accrual Class

The Group 2 Cash Flow Distribution Amount as follows:

— 42.8571425652% to FJ until retired, and

} Pass-Through
Class

— 57.1428574348% as follows:

first, to Aggregate Group IV to its Planned Balance;

} PAC Group

second, to KB to its Scheduled Balance;

} Scheduled
Class

third, to KA and KZ, in that order, until retired;

} Support
Classes

fourth, to KB until retired; and

} Scheduled
Class

fifth, to Aggregate Group IV to zero.

} PAC Group

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

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

“Aggregate Group IV” consists of the JA and JB Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV to JA and JB, 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.

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 and Group 2—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 March 31, 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 or a Class is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Aggregate Group or Class to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate Groups. However, those Classes are designed to receive principal distributions in the same fashion as if separate schedules had been provided (with schedules based on the same underlying assumptions that apply to the related Aggregate Group schedule). If such separate schedules had been provided for the individual Classes included in the applicable Aggregate Groups, we expect that the effective ranges for those Classes would not be narrower than those shown below for the related Aggregate Groups.

<u>Groups and Classes</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 125% and 225% PSA	Between 125% and 225% PSA
Aggregate Group II Scheduled Balances	Between 150% and 205% PSA	Between 150% and 205% PSA
Aggregate Group III Planned Balances	Between 125% and 200% PSA	Between 125% and 200% PSA
CK Class Scheduled Balances	Between 150% and 200% PSA	Between 150% and 200% PSA
Aggregate Group IV Planned Balances	Between 125% and 200% PSA	Between 125% and 200% PSA
KB Class Scheduled Balances	Between 155% and 200% PSA	Between 155% and 200% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	AP and BP
Aggregate Group II	CB and CD
Aggregate Group III	PA and PB
Aggregate Group IV	JA and JB

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

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

If you are considering the purchase of a PAC 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 or a Class to its scheduled balance in any month. As a result, the likelihood of reducing an Aggregate Group or a Class to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.
- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Range or Effective Range, principal distributions may be insufficient to reduce the Aggregate Groups and the CK and KB Classes to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.

- The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. As a result, the actual Effective Ranges will likely differ from the Initial Effective Ranges specified above. For the same reason, the Aggregate Groups and the CK and KB Classes might not be reduced to their scheduled balances each month even if the related Mortgage Loans prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.
- The actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.
- The principal payment stability of each Aggregate Group or Class having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group or Class receiving the benefit of that support, if still outstanding, may no longer have an Effective Range, and will be much more sensitive to prepayments of the related Mortgage Loans.

Yield 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 SJ 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:

<u>Class</u>	<u>Price*</u>
SA	22.25000%
FS	98.00000%
SJ	19.90625%

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

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>155%</u>	<u>200%</u>	<u>205%</u>	<u>225%</u>	<u>400%</u>	<u>600%</u>
0.47139%	21.3%	18.6%	17.2%	15.7%	15.4%	12.9%	12.6%	11.4%	1.1%	(11.4)%
0.94278%	19.0%	16.2%	14.8%	13.3%	13.1%	10.5%	10.2%	9.0%	(1.4)%	(14.0)%
2.94278%	8.7%	5.9%	4.4%	3.0%	2.7%	0.1%	(0.2)%	(1.4)%	(12.0)%	(25.0)%
4.94278%	(3.4)%	(6.2)%	(7.7)%	(9.1)%	(9.4)%	(12.0)%	(12.3)%	(13.5)%	(24.2)%	(37.4)%
6.10000%	*	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>155%</u>	<u>200%</u>	<u>205%</u>	<u>225%</u>	<u>400%</u>	<u>600%</u>
0.47139%	6.5%	6.6%	6.6%	6.6%	6.6%	6.8%	6.9%	7.2%	8.3%	9.2%
0.94278%	5.9%	5.9%	5.9%	5.9%	5.9%	6.2%	6.2%	6.6%	7.7%	8.6%
2.94278%	3.0%	3.0%	3.0%	3.0%	3.0%	3.3%	3.4%	3.8%	5.0%	6.1%
4.94278%	0.2%	0.2%	0.2%	0.2%	0.2%	0.4%	0.5%	1.0%	2.3%	3.5%
5.00000%	0.1%	0.1%	0.1%	0.1%	0.1%	0.3%	0.4%	0.9%	2.3%	3.4%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>155%</u>	<u>200%</u>	<u>350%</u>	<u>500%</u>	<u>700%</u>
0.47139%	24.3%	21.1%	19.4%	17.5%	14.5%	4.1%	(6.7)%	(22.3)%
0.94278%	21.7%	18.4%	16.8%	14.9%	11.9%	1.6%	(9.2)%	(24.7)%
2.94278%	10.4%	7.2%	5.7%	3.8%	0.9%	(9.1)%	(19.7)%	(34.8)%
4.94278%	(2.8)%	(5.8)%	(7.3)%	(9.1)%	(11.9)%	(21.5)%	(31.6)%	(46.2)%
6.10000%	*	*	*	*	*	*	*	*

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

<u>Class</u>	<u>% PSA</u>
JI	276%

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

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

<u>Class</u>	<u>Price*</u>
JI	19.89063%

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

Sensitivity of the JI Class to Prepayments

	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>155%</u>	<u>200%</u>	<u>350%</u>	<u>500%</u>	<u>700%</u>
Pre-Tax Yields to Maturity	14.8%	9.1%	6.2%	6.2%	6.2%	(7.7)%	(25.4)%	(51.3)%

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.

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original and Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	6.50%
Group 2 MBS	360 months	7.00%

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

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

Percent of Original Principal Balances Outstanding

Date	FA and SA† Classes										AP Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	155%	200%	205%	225%	400%	600%	0%	100%	125%	150%	155%	200%	205%	225%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	99	96	95	95	94	93	93	93	88	83	98	94	93	93	93	93	93	93	93	93
March 2019	98	89	88	86	86	83	82	81	70	58	97	85	82	82	82	82	82	82	82	66
March 2020	96	83	80	77	76	71	71	69	52	36	95	75	71	71	71	71	71	71	57	35
March 2021	95	76	72	68	68	62	61	58	39	23	93	65	60	60	60	60	60	60	38	15
March 2022	94	70	65	61	60	53	52	49	29	14	91	57	50	50	50	50	50	50	24	3
March 2023	92	64	59	54	53	46	45	42	21	9	89	48	41	41	41	41	41	41	13	0
March 2024	90	59	53	48	47	39	38	35	16	6	86	41	33	33	33	33	33	33	5	0
March 2025	89	54	48	43	42	33	33	30	12	3	84	33	25	25	25	25	25	25	0	0
March 2026	87	49	43	38	37	29	28	25	9	2	81	27	18	18	18	18	18	18	0	0
March 2027	85	45	39	33	32	24	24	21	6	1	78	20	12	12	12	12	12	12	0	0
March 2028	83	41	34	29	28	21	20	17	5	1	75	15	8	8	8	8	8	8	0	0
March 2029	80	37	31	26	25	18	17	15	3	1	72	9	3	3	3	3	3	3	0	0
March 2030	78	33	27	22	21	15	14	12	2	*	68	4	0	0	0	0	0	0	0	0
March 2031	75	30	24	19	19	13	12	10	2	*	65	0	0	0	0	0	0	0	0	0
March 2032	73	27	21	17	16	11	10	8	1	*	61	0	0	0	0	0	0	0	0	0
March 2033	70	24	19	15	14	9	8	7	1	*	56	0	0	0	0	0	0	0	0	0
March 2034	66	21	16	13	12	7	6	1	*	*	52	0	0	0	0	0	0	0	0	0
March 2035	63	19	14	11	10	6	6	4	*	*	47	0	0	0	0	0	0	0	0	0
March 2036	59	16	12	9	9	5	5	4	*	*	42	0	0	0	0	0	0	0	0	0
March 2037	56	14	10	8	7	4	4	3	*	*	36	0	0	0	0	0	0	0	0	0
March 2038	52	12	9	6	6	3	3	2	*	*	30	0	0	0	0	0	0	0	0	0
March 2039	47	10	7	5	5	3	2	2	*	*	24	0	0	0	0	0	0	0	0	0
March 2040	43	8	6	4	4	2	2	1	*	*	17	0	0	0	0	0	0	0	0	0
March 2041	38	7	5	3	3	1	1	1	*	*	10	0	0	0	0	0	0	0	0	0
March 2042	32	5	4	2	2	1	1	1	*	*	3	0	0	0	0	0	0	0	0	0
March 2043	27	4	3	2	2	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0
March 2044	21	3	2	1	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
March 2045	14	1	1	1	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
March 2046	7	*	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	19.6	10.5	9.4	8.5	8.3	7.0	6.9	6.5	4.1	2.9	16.0	6.3	5.5	5.5	5.5	5.5	5.5	5.5	3.6	2.6

Date	BP Class										CB Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	155%	200%	205%	225%	400%	600%	0%	100%	125%	150%	155%	200%	205%	225%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	100	100	100	100	100	100	100	100	100	100	100	100	100	100	90	90	90	90	90	87
March 2019	100	100	100	100	100	100	100	100	100	100	100	100	100	100	71	71	71	71	71	0
March 2020	100	100	100	100	100	100	100	100	100	100	100	100	100	100	53	53	53	53	53	0
March 2021	100	100	100	100	100	100	100	100	100	100	100	100	100	100	38	38	38	38	38	0
March 2022	100	100	100	100	100	100	100	100	100	100	100	100	100	100	27	27	27	27	17	0
March 2023	100	100	100	100	100	100	100	100	100	73	100	100	100	19	19	19	19	0	0	0
March 2024	100	100	100	100	100	100	100	100	100	46	100	100	100	14	14	14	14	0	0	0
March 2025	100	100	100	100	100	100	100	100	96	28	100	100	100	11	11	11	11	0	0	0
March 2026	100	100	100	100	100	100	100	100	71	18	100	100	98	9	9	9	9	0	0	0
March 2027	100	100	100	100	100	100	100	100	52	11	100	100	90	6	6	6	6	0	0	0
March 2028	100	100	100	100	100	100	100	100	38	7	100	100	79	3	3	3	3	0	0	0
March 2029	100	100	100	100	100	100	100	100	28	4	100	100	65	0	0	0	0	0	0	0
March 2030	100	100	99	99	99	99	99	99	21	3	100	100	49	0	0	0	0	0	0	0
March 2031	100	95	82	82	82	82	82	82	15	2	100	100	31	0	0	0	0	0	0	0
March 2032	100	70	68	68	68	68	68	68	11	1	100	100	12	0	0	0	0	0	0	0
March 2033	100	56	56	56	56	56	56	56	8	1	100	80	0	0	0	0	0	0	0	0
March 2034	100	45	45	45	45	45	45	45	6	*	100	56	0	0	0	0	0	0	0	0
March 2035	100	37	37	37	37	37	37	37	4	*	100	31	0	0	0	0	0	0	0	0
March 2036	100	30	30	30	30	30	30	30	3	*	100	7	0	0	0	0	0	0	0	0
March 2037	100	24	24	24	24	24	24	24	2	*	100	0	0	0	0	0	0	0	0	0
March 2038	100	19	19	19	19	19	19	19	1	*	100	0	0	0	0	0	0	0	0	0
March 2039	100	14	14	14	14	14	14	14	1	*	100	0	0	0	0	0	0	0	0	0
March 2040	100	11	11	11	11	11	11	11	1	*	100	0	0	0	0	0	0	0	0	0
March 2041	100	8	8	8	8	8	8	8	*	*	100	0	0	0	0	0	0	0	0	0
March 2042	100	6	6	6	6	6	6	6	*	*	100	0	0	0	0	0	0	0	0	0
March 2043	69	4	4	4	4	4	4	4	*	*	100	0	0	0	0	0	0	0	0	0
March 2044	19	2	2	2	2	2	2	2	*	*	100	0	0	0	0	0	0	0	0	0
March 2045	1	1	1	1	1	1	1	1	*	*	28	0	0	0	0	0	0	0	0	0
March 2046	*	*	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	26.4	17.8	17.6	17.6	17.6	17.6	17.6	17.6	11.1	7.5	27.8	17.3	12.8	4.0	4.0	4.0	4.0	3.2	1.6	1.1

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

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

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

Date	CD Class										CA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	155%	200%	205%	225%	400%	600%	0%	100%	125%	150%	155%	200%	205%	225%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	100	100	100	100	100	100	100	100	100	100	100	100	100	100	98	83	81	75	16	0
March 2019	100	100	100	100	100	100	100	100	24	0	100	100	100	100	95	54	49	31	0	0
March 2020	100	100	100	100	100	100	100	100	0	0	100	100	100	100	92	26	19	0	0	0
March 2021	100	100	100	100	100	100	100	100	0	0	100	100	100	100	90	5	0	0	0	0
March 2022	100	100	100	100	100	100	100	100	0	0	100	100	100	100	89	0	0	0	0	0
March 2023	100	100	100	100	100	100	100	74	0	0	100	100	100	100	87	0	0	0	0	0
March 2024	100	100	100	100	100	100	100	19	0	0	100	100	100	100	87	0	0	0	0	0
March 2025	100	100	100	100	100	100	100	*	0	0	100	100	100	100	86	0	0	0	0	0
March 2026	100	100	100	100	100	100	100	*	0	0	100	100	100	98	85	0	0	0	0	0
March 2027	100	100	100	100	100	100	100	*	0	0	100	100	100	95	81	0	0	0	0	0
March 2028	100	100	100	100	100	100	100	*	0	0	100	100	100	89	76	0	0	0	0	0
March 2029	100	100	100	99	99	99	99	*	0	0	100	100	100	83	70	0	0	0	0	0
March 2030	100	100	100	83	83	83	83	*	0	0	100	100	100	75	63	0	0	0	0	0
March 2031	100	100	100	67	67	67	67	*	0	0	100	100	100	67	56	0	0	0	0	0
March 2032	100	100	100	51	51	51	51	*	0	0	100	100	100	59	48	0	0	0	0	0
March 2033	100	100	70	36	36	36	36	*	0	0	100	100	100	50	40	0	0	0	0	0
March 2034	100	100	21	21	21	21	21	*	0	0	100	100	93	41	33	0	0	0	0	0
March 2035	100	100	8	8	8	8	8	*	0	0	100	100	80	33	25	0	0	0	0	0
March 2036	100	100	0	0	0	0	0	*	0	0	100	100	67	24	17	0	0	0	0	0
March 2037	100	21	0	0	0	0	0	*	0	0	100	100	52	14	8	0	0	0	0	0
March 2038	100	0	0	0	0	0	0	*	0	0	100	84	38	5	0	0	0	0	0	0
March 2039	100	0	0	0	0	0	0	*	0	0	100	65	25	0	0	0	0	0	0	0
March 2040	100	0	0	0	0	0	0	*	0	0	100	47	12	0	0	0	0	0	0	0
March 2041	100	0	0	0	0	0	0	*	0	0	100	30	*	0	0	0	0	0	0	0
March 2042	100	0	0	0	0	0	0	*	0	0	100	13	0	0	0	0	0	0	0	0
March 2043	100	0	0	0	0	0	0	*	0	0	100	0	0	0	0	0	0	0	0	0
March 2044	100	0	0	0	0	0	0	*	0	0	100	0	0	0	0	0	0	0	0	0
March 2045	100	0	0	0	0	0	0	*	0	0	100	0	0	0	0	0	0	0	0	0
March 2046	0	0	0	0	0	0	0	*	0	0	49	0	0	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	28.4	19.8	16.5	15.2	15.2	15.2	15.2	6.5	2.0	1.4	29.0	22.9	20.2	15.9	13.8	2.2	2.0	1.6	0.7	0.4

Date	CZ Class										CE Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	155%	200%	205%	225%	400%	600%	0%	100%	125%	150%	155%	200%	205%	225%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	104	104	104	104	104	104	104	104	104	0	100	100	100	100	100	100	100	100	100	0
March 2019	107	107	107	107	107	107	107	107	0	0	100	100	100	100	100	100	100	100	0	0
March 2020	111	111	111	111	111	111	111	0	0	0	100	100	100	100	100	100	100	80	0	0
March 2021	115	115	115	115	115	115	0	0	0	0	100	100	100	100	100	100	93	22	0	0
March 2022	119	119	119	119	119	0	0	0	0	0	100	100	100	100	100	82	62	0	0	0
March 2023	123	123	123	123	123	0	0	0	0	0	100	100	100	100	100	64	43	0	0	0
March 2024	128	128	128	128	128	0	0	0	0	0	100	100	100	100	100	55	33	0	0	0
March 2025	132	132	132	132	132	0	0	0	0	0	100	100	100	100	100	52	30	0	0	0
March 2026	137	137	137	137	137	0	0	0	0	0	100	100	100	100	100	51	30	0	0	0
March 2027	142	142	142	142	142	0	0	0	0	0	100	100	100	100	100	50	30	0	0	0
March 2028	147	147	147	147	147	0	0	0	0	0	100	100	100	100	100	49	30	0	0	0
March 2029	152	152	152	152	152	0	0	0	0	0	100	100	100	100	100	48	30	0	0	0
March 2030	158	158	158	158	158	0	0	0	0	0	100	100	100	100	100	46	30	0	0	0
March 2031	163	163	163	163	163	0	0	0	0	0	100	100	100	100	100	45	30	0	0	0
March 2032	169	169	169	169	169	0	0	0	0	0	100	100	100	100	100	43	30	0	0	0
March 2033	175	175	175	175	175	0	0	0	0	0	100	100	100	100	100	42	30	0	0	0
March 2034	181	181	181	181	181	0	0	0	0	0	100	100	100	100	100	40	30	0	0	0
March 2035	188	188	188	188	188	0	0	0	0	0	100	100	100	100	100	39	30	0	0	0
March 2036	194	194	194	194	194	0	0	0	0	0	100	100	100	100	100	36	28	0	0	0
March 2037	201	201	201	201	201	0	0	0	0	0	100	100	100	100	100	31	24	0	0	0
March 2038	208	208	208	208	0	0	0	0	0	0	100	100	100	100	99	26	20	0	0	0
March 2039	216	216	216	0	0	0	0	0	0	0	100	100	100	92	83	21	16	0	0	0
March 2040	223	223	223	0	0	0	0	0	0	0	100	100	100	76	68	17	13	0	0	0
March 2041	231	231	231	0	0	0	0	0	0	0	100	100	100	61	54	13	10	0	0	0
March 2042	240	240	0	0	0	0	0	0	0	0	100	100	79	47	42	10	8	0	0	0
March 2043	248	0	0	0	0	0	0	0	0	0	100	95	59	34	31	7	6	0	0	0
March 2044	257	0	0	0	0	0	0	0	0	0	100	64	39	23	20	5	4	0	0	0
March 2045	266	0	0	0	0	0	0	0	0	0	100	36	22	12	11	2	2	0	0	0
March 2046	276	0	0	0	0	0	0	0	0	0	100	9	5	3	3	1	*	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	29.6	25.8	24.1	21.6	20.9	4.3	3.8	2.7	1.2	0.7	29.8	27.5	26.6	25.0	24.6	13.3	10.4	3.5	1.3	0.9

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

Date	FC and FS Classes										PA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	155%	200%	205%	225%	400%	600%	0%	100%	125%	150%	155%	200%	205%	225%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	100	100	100	100	99	89	88	83	44	0	98	94	93	93	93	93	93	93	93	93
March 2019	100	100	100	100	97	69	66	54	0	0	97	85	82	82	82	82	82	82	77	60
March 2020	100	100	100	100	95	51	46	27	0	0	95	75	71	71	71	71	71	71	52	29
March 2021	100	100	100	100	93	37	31	7	0	0	93	65	60	60	60	60	60	60	33	10
March 2022	100	100	100	100	92	28	21	0	0	0	91	57	50	50	50	50	50	48	18	0
March 2023	100	100	100	100	92	21	14	0	0	0	89	48	41	41	41	41	41	37	8	0
March 2024	100	100	100	100	91	18	11	0	0	0	86	41	33	33	33	33	32	27	0	0
March 2025	100	100	100	100	91	17	10	0	0	0	84	33	25	25	25	25	24	19	0	0
March 2026	100	100	100	99	90	17	10	0	0	0	81	27	18	18	18	18	17	13	0	0
March 2027	100	100	100	97	88	17	10	0	0	0	78	20	12	12	12	12	11	7	0	0
March 2028	100	100	100	93	84	16	10	0	0	0	75	15	7	7	7	7	6	2	0	0
March 2029	100	100	100	89	80	16	10	0	0	0	72	9	2	2	2	2	1	0	0	0
March 2030	100	100	100	84	75	15	10	0	0	0	68	4	0	0	0	0	0	0	0	0
March 2031	100	100	100	78	71	15	10	0	0	0	65	0	0	0	0	0	0	0	0	0
March 2032	100	100	100	72	65	14	10	0	0	0	61	0	0	0	0	0	0	0	0	0
March 2033	100	100	100	67	60	14	10	0	0	0	56	0	0	0	0	0	0	0	0	0
March 2034	100	100	96	61	55	13	10	0	0	0	52	0	0	0	0	0	0	0	0	0
March 2035	100	100	87	56	50	13	10	0	0	0	47	0	0	0	0	0	0	0	0	0
March 2036	100	100	78	50	45	12	9	0	0	0	42	0	0	0	0	0	0	0	0	0
March 2037	100	100	68	43	39	10	8	0	0	0	36	0	0	0	0	0	0	0	0	0
March 2038	100	90	59	37	33	9	7	0	0	0	30	0	0	0	0	0	0	0	0	0
March 2039	100	77	50	31	28	7	5	0	0	0	24	0	0	0	0	0	0	0	0	0
March 2040	100	65	42	25	23	6	4	0	0	0	17	0	0	0	0	0	0	0	0	0
March 2041	100	53	34	20	18	4	3	0	0	0	10	0	0	0	0	0	0	0	0	0
March 2042	100	42	26	16	14	3	3	0	0	0	3	0	0	0	0	0	0	0	0	0
March 2043	100	32	20	11	10	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2044	100	21	13	8	7	2	1	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2045	100	12	7	4	4	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2046	66	3	2	1	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	29.3	24.5	22.3	18.9	17.4	5.9	4.8	2.2	0.9	0.6	16.0	6.3	5.5	5.5	5.5	5.5	5.4	5.1	3.3	2.4

Date	PB Class										CK Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	155%	200%	205%	225%	400%	600%	0%	100%	125%	150%	155%	200%	205%	225%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	100	100	100	100	100	100	100	100	100	100	100	100	100	88	88	88	88	88	88	50
March 2019	100	100	100	100	100	100	100	100	100	100	100	100	100	88	68	68	68	68	0	0
March 2020	100	100	100	100	100	100	100	100	100	100	100	100	100	47	47	47	47	47	0	0
March 2021	100	100	100	100	100	100	100	100	100	100	100	100	100	31	31	31	31	10	0	0
March 2022	100	100	100	100	100	100	100	100	100	89	100	100	100	19	19	19	19	0	0	0
March 2023	100	100	100	100	100	100	100	100	100	56	100	100	100	10	10	10	4	0	0	0
March 2024	100	100	100	100	100	100	100	100	99	35	100	100	100	4	4	4	0	0	0	0
March 2025	100	100	100	100	100	100	100	100	73	22	100	100	100	1	1	1	0	0	0	0
March 2026	100	100	100	100	100	100	100	100	54	13	100	100	99	0	0	0	0	0	0	0
March 2027	100	100	100	100	100	100	100	100	40	8	100	100	95	0	0	0	0	0	0	0
March 2028	100	100	100	100	100	100	100	100	29	5	100	100	86	0	0	0	0	0	0	0
March 2029	100	100	100	100	100	100	100	91	21	3	100	100	75	0	0	0	0	0	0	0
March 2030	100	100	93	93	93	93	89	75	16	2	100	100	62	0	0	0	0	0	0	0
March 2031	100	96	78	78	78	78	75	62	11	1	100	100	47	0	0	0	0	0	0	0
March 2032	100	77	66	66	66	66	63	51	8	1	100	100	32	0	0	0	0	0	0	0
March 2033	100	59	55	55	55	55	52	42	6	*	100	100	15	0	0	0	0	0	0	0
March 2034	100	46	46	46	46	46	43	34	4	*	100	90	0	0	0	0	0	0	0	0
March 2035	100	38	38	38	38	38	35	28	3	*	100	67	0	0	0	0	0	0	0	0
March 2036	100	31	31	31	31	31	29	23	2	*	100	43	0	0	0	0	0	0	0	0
March 2037	100	25	25	25	25	25	23	18	2	*	100	20	0	0	0	0	0	0	0	0
March 2038	100	20	20	20	20	20	19	14	1	*	100	0	0	0	0	0	0	0	0	0
March 2039	100	16	16	16	16	16	15	11	1	*	100	0	0	0	0	0	0	0	0	0
March 2040	100	12	12	12	12	12	11	8	*	*	100	0	0	0	0	0	0	0	0	0
March 2041	100	9	9	9	9	9	9	6	*	*	100	0	0	0	0	0	0	0	0	0
March 2042	100	7	7	7	7	7	6	4	*	*	100	0	0	0	0	0	0	0	0	0
March 2043	76	5	5	5	5	5	4	3	*	*	100	0	0	0	0	0	0	0	0	0
March 2044	39	3	3	3	3	3	3	2	*	*	100	0	0	0	0	0	0	0	0	0
March 2045	2	2	2	2	2	2	1	1	*	*	90	0	0	0	0	0	0	0	0	0
March 2046	*	*	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	26.7	18.0	17.6	17.6	17.6	17.6	17.3	16.3	10.2	6.9	28.4	18.7	13.7	3.2	3.2	3.2	3.1	2.7	1.4	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.

Date	CG Class										ZC Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	155%	200%	205%	225%	400%	600%	0%	100%	125%	150%	155%	200%	205%	225%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	100	100	100	100	98	83	81	75	15	0	103	103	103	103	103	103	103	103	103	0
March 2019	100	100	100	100	95	54	49	31	0	0	106	106	106	106	106	106	106	106	0	0
March 2020	100	100	100	100	92	25	18	0	0	0	109	109	109	109	109	109	109	109	0	0
March 2021	100	100	100	100	90	4	0	0	0	0	113	113	113	113	113	113	0	0	0	0
March 2022	100	100	100	100	88	0	0	0	0	0	116	116	116	116	116	0	0	0	0	0
March 2023	100	100	100	100	87	0	0	0	0	0	120	120	120	120	120	0	0	0	0	0
March 2024	100	100	100	100	87	0	0	0	0	0	123	123	123	123	123	0	0	0	0	0
March 2025	100	100	100	100	86	0	0	0	0	0	127	127	127	127	127	0	0	0	0	0
March 2026	100	100	100	99	85	0	0	0	0	0	131	131	131	131	131	0	0	0	0	0
March 2027	100	100	100	95	82	0	0	0	0	0	135	135	135	135	135	0	0	0	0	0
March 2028	100	100	100	91	77	0	0	0	0	0	139	139	139	139	139	0	0	0	0	0
March 2029	100	100	100	85	72	0	0	0	0	0	143	143	143	143	143	0	0	0	0	0
March 2030	100	100	100	78	66	0	0	0	0	0	148	148	148	148	148	0	0	0	0	0
March 2031	100	100	100	70	59	0	0	0	0	0	152	152	152	152	152	0	0	0	0	0
March 2032	100	100	100	62	52	0	0	0	0	0	157	157	157	157	157	0	0	0	0	0
March 2033	100	100	100	55	45	0	0	0	0	0	162	162	162	162	162	0	0	0	0	0
March 2034	100	100	99	47	38	0	0	0	0	0	166	166	166	166	166	0	0	0	0	0
March 2035	100	100	87	39	31	0	0	0	0	0	171	171	171	171	171	0	0	0	0	0
March 2036	100	100	75	31	24	0	0	0	0	0	177	177	177	177	177	0	0	0	0	0
March 2037	100	100	63	24	18	0	0	0	0	0	182	182	182	182	182	0	0	0	0	0
March 2038	100	97	51	17	11	0	0	0	0	0	188	188	188	188	188	0	0	0	0	0
March 2039	100	81	40	10	6	0	0	0	0	0	193	193	193	193	193	0	0	0	0	0
March 2040	100	64	29	4	*	0	0	0	0	0	199	199	199	199	199	0	0	0	0	0
March 2041	100	48	19	0	0	0	0	0	0	0	205	205	205	0	0	0	0	0	0	0
March 2042	100	33	9	0	0	0	0	0	0	0	212	212	212	0	0	0	0	0	0	0
March 2043	100	19	*	0	0	0	0	0	0	0	218	218	218	0	0	0	0	0	0	0
March 2044	100	4	0	0	0	0	0	0	0	0	225	225	0	0	0	0	0	0	0	0
March 2045	100	0	0	0	0	0	0	0	0	0	231	0	0	0	0	0	0	0	0	0
March 2046	74	0	0	0	0	0	0	0	0	0	238	0	0	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	29.3	24.0	21.2	16.6	14.4	2.2	2.0	1.6	0.7	0.4	29.8	27.4	26.1	23.8	23.1	4.3	3.8	2.7	1.2	0.7

Date	CJ Class										FJ and SJ† Classes							
	PSA Prepayment Assumption										PSA Prepayment Assumption							
	0%	100%	125%	150%	155%	200%	205%	225%	400%	600%	0%	100%	125%	155%	200%	350%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	100	100	100	100	100	100	100	100	100	0	99	94	93	91	89	82	75	66
March 2019	100	100	100	100	100	100	100	100	0	0	98	86	84	81	77	64	52	37
March 2020	100	100	100	100	100	100	100	57	0	0	97	80	76	72	66	49	35	21
March 2021	100	100	100	100	100	100	82	0	0	0	95	73	69	64	57	38	24	12
March 2022	100	100	100	100	100	61	20	0	0	0	94	68	63	57	49	30	17	7
March 2023	100	100	100	100	100	25	0	0	0	0	93	62	56	50	42	23	11	4
March 2024	100	100	100	100	100	6	0	0	0	0	91	57	51	45	36	18	8	2
March 2025	100	100	100	100	100	*	0	0	0	0	89	52	46	39	31	13	5	1
March 2026	100	100	100	100	100	*	0	0	0	0	88	47	41	35	27	10	4	1
March 2027	100	100	100	100	100	*	0	0	0	0	86	43	37	30	23	8	2	*
March 2028	100	100	100	100	100	*	0	0	0	0	84	39	33	27	19	6	2	*
March 2029	100	100	100	100	100	*	0	0	0	0	82	35	29	23	16	5	1	*
March 2030	100	100	100	100	100	*	0	0	0	0	79	32	26	20	14	3	1	*
March 2031	100	100	100	100	100	*	0	0	0	0	77	29	23	17	12	3	*	*
March 2032	100	100	100	100	100	*	0	0	0	0	74	26	20	15	10	2	*	*
March 2033	100	100	100	100	100	*	0	0	0	0	71	23	18	13	8	1	*	*
March 2034	100	100	100	100	100	*	0	0	0	0	68	20	15	11	7	1	*	*
March 2035	100	100	100	100	100	*	0	0	0	0	65	17	13	9	5	1	*	*
March 2036	100	100	100	100	100	*	0	0	0	0	61	15	11	8	4	1	*	*
March 2037	100	100	100	100	100	*	0	0	0	0	57	13	9	6	4	*	*	*
March 2038	100	100	100	100	100	*	0	0	0	0	53	11	8	5	3	*	*	*
March 2039	100	100	100	100	100	*	0	0	0	0	49	9	6	4	2	*	*	*
March 2040	100	100	100	100	100	*	0	0	0	0	44	7	5	3	2	*	*	*
March 2041	100	100	100	95	82	*	0	0	0	0	39	6	4	2	1	*	*	*
March 2042	100	100	100	74	63	*	0	0	0	0	34	4	3	2	1	*	*	*
March 2043	100	100	100	54	46	*	0	0	0	0	28	3	2	1	1	*	*	*
March 2044	100	100	69	36	31	*	0	0	0	0	22	1	1	1	*	*	*	*
March 2045	100	66	38	20	17	*	0	0	0	0	15	*	*	*	*	*	*	0
March 2046	100	16	9	5	4	*	0	0	0	0	8	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	29.9	28.4	27.7	26.4	26.0	5.5	4.5	3.1	1.2	0.8	19.9	10.0	8.9	7.9	6.6	4.1	2.9	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.

Date	JA, JG, JE, JD, JC and JI† Classes								JB Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	155%	200%	350%	500%	700%	0%	100%	125%	155%	200%	350%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	99	92	90	90	90	90	87	74	100	100	100	100	100	100	100	100
March 2019	97	82	79	79	79	71	55	37	100	100	100	100	100	100	100	100
March 2020	96	73	69	69	69	52	34	15	100	100	100	100	100	100	100	100
March 2021	94	65	59	59	59	38	19	3	100	100	100	100	100	100	100	100
March 2022	92	57	50	50	50	26	9	0	100	100	100	100	100	100	100	70
March 2023	90	50	42	42	42	17	2	0	100	100	100	100	100	100	100	39
March 2024	88	43	35	35	35	10	0	0	100	100	100	100	100	100	79	22
March 2025	86	36	28	28	28	5	0	0	100	100	100	100	100	100	54	13
March 2026	84	30	22	22	22	1	0	0	100	100	100	100	100	100	36	7
March 2027	81	25	17	17	17	0	0	0	100	100	100	100	100	80	25	4
March 2028	78	19	12	12	12	0	0	0	100	100	100	100	100	61	17	2
March 2029	76	14	8	8	8	0	0	0	100	100	100	100	100	46	11	1
March 2030	72	10	5	5	5	0	0	0	100	100	100	100	100	35	8	1
March 2031	69	5	2	2	2	0	0	0	100	100	100	100	100	27	5	*
March 2032	66	1	0	0	0	0	0	0	100	100	98	98	98	20	3	*
March 2033	62	0	0	0	0	0	0	0	100	81	81	81	81	15	2	*
March 2034	58	0	0	0	0	0	0	0	100	67	67	67	67	11	1	*
March 2035	53	0	0	0	0	0	0	0	100	55	55	55	55	8	1	*
March 2036	48	0	0	0	0	0	0	0	100	45	45	45	45	6	1	*
March 2037	43	0	0	0	0	0	0	0	100	36	36	36	36	4	*	*
March 2038	38	0	0	0	0	0	0	0	100	28	28	28	28	3	*	*
March 2039	32	0	0	0	0	0	0	0	100	22	22	22	22	2	*	*
March 2040	26	0	0	0	0	0	0	0	100	17	17	17	17	1	*	*
March 2041	19	0	0	0	0	0	0	0	100	12	12	12	12	1	*	*
March 2042	12	0	0	0	0	0	0	0	100	8	8	8	8	1	*	*
March 2043	4	0	0	0	0	0	0	0	100	5	5	5	5	*	*	*
March 2044	0	0	0	0	0	0	0	0	69	2	2	2	2	*	*	*
March 2045	0	0	0	0	0	0	0	0	2	*	*	*	*	*	*	*
March 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.2	6.5	5.7	5.7	5.7	3.6	2.6	1.8	27.3	19.3	19.3	19.3	19.3	12.7	9.0	6.1

Date	KB Class								KA Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	155%	200%	350%	500%	700%	0%	100%	125%	155%	200%	350%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	100	100	100	78	78	66	0	0	100	100	100	100	75	0	0	0
March 2019	100	100	100	55	55	0	0	0	100	100	100	100	49	0	0	0
March 2020	100	100	100	37	37	0	0	0	100	100	100	100	30	0	0	0
March 2021	100	100	100	23	23	0	0	0	100	100	100	100	16	0	0	0
March 2022	100	100	100	13	13	0	0	0	100	100	100	100	8	0	0	0
March 2023	100	100	100	6	6	0	0	0	100	100	100	100	2	0	0	0
March 2024	100	100	100	1	1	0	0	0	100	100	100	100	*	0	0	0
March 2025	100	100	100	0	0	0	0	0	100	100	100	99	0	0	0	0
March 2026	100	100	98	0	0	0	0	0	100	100	100	97	0	0	0	0
March 2027	100	100	92	0	0	0	0	0	100	100	100	94	0	0	0	0
March 2028	100	100	84	0	0	0	0	0	100	100	100	89	0	0	0	0
March 2029	100	100	73	0	0	0	0	0	100	100	100	84	0	0	0	0
March 2030	100	100	61	0	0	0	0	0	100	100	100	78	0	0	0	0
March 2031	100	100	48	0	0	0	0	0	100	100	100	72	0	0	0	0
March 2032	100	100	34	0	0	0	0	0	100	100	100	65	0	0	0	0
March 2033	100	99	20	0	0	0	0	0	100	100	100	59	0	0	0	0
March 2034	100	79	6	0	0	0	0	0	100	100	100	53	0	0	0	0
March 2035	100	59	0	0	0	0	0	0	100	100	93	46	0	0	0	0
March 2036	100	39	0	0	0	0	0	0	100	100	82	40	0	0	0	0
March 2037	100	19	0	0	0	0	0	0	100	100	72	35	0	0	0	0
March 2038	100	0	0	0	0	0	0	0	100	99	61	29	0	0	0	0
March 2039	100	0	0	0	0	0	0	0	100	84	51	24	0	0	0	0
March 2040	100	0	0	0	0	0	0	0	100	69	42	19	0	0	0	0
March 2041	100	0	0	0	0	0	0	0	100	54	32	15	0	0	0	0
March 2042	100	0	0	0	0	0	0	0	100	40	24	11	0	0	0	0
March 2043	100	0	0	0	0	0	0	0	100	27	16	7	0	0	0	0
March 2044	100	0	0	0	0	0	0	0	100	14	8	3	0	0	0	0
March 2045	100	0	0	0	0	0	0	0	100	2	1	*	0	0	0	0
March 2046	0	0	0	0	0	0	0	0	93	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.5	18.5	13.7	2.7	2.7	1.0	0.7	0.5	29.5	24.4	22.3	17.7	2.3	0.5	0.3	0.2

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	KZ Class							
	PSA Prepayment Assumption							
	0%	100%	125%	155%	200%	350%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100
March 2018	103	103	103	103	103	0	0	0
March 2019	106	106	106	106	106	0	0	0
March 2020	109	109	109	109	109	0	0	0
March 2021	113	113	113	113	113	0	0	0
March 2022	116	116	116	116	116	0	0	0
March 2023	120	120	120	120	120	0	0	0
March 2024	123	123	123	123	123	0	0	0
March 2025	127	127	127	127	10	0	0	0
March 2026	131	131	131	131	10	0	0	0
March 2027	135	135	135	135	10	0	0	0
March 2028	139	139	139	139	10	0	0	0
March 2029	143	143	143	143	10	0	0	0
March 2030	148	148	148	148	10	0	0	0
March 2031	152	152	152	152	10	0	0	0
March 2032	157	157	157	157	10	0	0	0
March 2033	162	162	162	162	10	0	0	0
March 2034	166	166	166	166	10	0	0	0
March 2035	171	171	171	171	10	0	0	0
March 2036	177	177	177	177	10	0	0	0
March 2037	182	182	182	182	10	0	0	0
March 2038	188	188	188	188	10	0	0	0
March 2039	193	193	193	193	10	0	0	0
March 2040	199	199	199	199	10	0	0	0
March 2041	205	205	205	205	10	0	0	0
March 2042	212	212	212	212	10	0	0	0
March 2043	218	218	218	218	10	0	0	0
March 2044	225	225	225	225	10	0	0	0
March 2045	231	231	231	231	10	0	0	0
March 2046	238	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0
Weighted Average								
Life (years)**	30.0	28.2	28.2	28.2	9.3	1.0	0.6	0.4

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

Characteristics of the Residual Class

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 Election and Special Tax Attributes

We will make a REMIC election with respect to the 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 Class will be designated as the “residual interest” in the REMIC 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 Class, 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:

<u>Group</u>	<u>Prepayment Assumption</u>
1	155% PSA
2	155% 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 that rate or at any other rate. See “Description of the Certificates—Weighted Average Lives of the Certificates” in this prospectus supplement and “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

The RCR Classes will be created, sold and administered pursuant to an arrangement that will be classified as a grantor trust under subpart E, part I of subchapter J of the Code. The Regular Certificates that are exchanged for RCR Certificates set forth in Schedule 1 (including any exchanges effective on the Settlement Date) will be the assets of the trust, and the

RCR Certificates will represent an ownership interest of the underlying Regular Certificates. For a general discussion of the federal income tax treatment of beneficial owners of Regular Certificates, see “Material Federal Income Tax Consequences” in the REMIC Prospectus.

Generally, the ownership interest represented by an RCR certificate will be one of two types. A certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in one or more underlying Regular Certificates. A certificate of a Strip RCR Class (a “Strip RCR Certificate”) will represent the right to receive a disproportionate part of the principal or interest payments on one or more underlying Regular Certificates. All of the RCR Certificates are 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 Morgan Stanley & Co. 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								
JA	\$105,460,000	JG	\$105,460,000	PAC	2.00%	FIX	3136AV6S3	October 2045
		JI	23,435,555(3)	NTL	4.50	FIX/IO	3136AV6W4	October 2045
Recombination 2								
JA	105,460,000	JE	105,460,000	PAC	2.25	FIX	3136AV6T1	October 2045
		JI	17,576,666(3)	NTL	4.50	FIX/IO	3136AV6W4	October 2045
Recombination 3								
JA	105,460,000	JD	105,460,000	PAC	2.50	FIX	3136AV6U8	October 2045
		JI	11,717,777(3)	NTL	4.50	FIX/IO	3136AV6W4	October 2045
Recombination 4								
JA	105,460,000	JC	105,460,000	PAC	2.75	FIX	3136AV6V6	October 2045
		JI	5,858,888(3)	NTL	4.50	FIX/IO	3136AV6W4	October 2045

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

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

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

Principal Balance Schedules

Aggregate Group I Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$178,655,000.00	November 2021	\$107,563,503.52	July 2026	\$ 51,207,284.18
April 2017	178,030,169.48	December 2021	106,333,505.08	August 2026	50,460,747.35
May 2017	177,359,417.46	January 2022	105,112,241.09	September 2026	49,724,277.64
June 2017	176,643,051.49	February 2022	103,899,652.82	October 2026	48,997,744.92
July 2017	175,881,408.75	March 2022	102,695,681.95	November 2026	48,281,020.71
August 2017	175,074,855.78	April 2022	101,500,270.51	December 2026	47,573,978.14
September 2017	174,223,788.25	May 2022	100,313,360.94	January 2027	46,876,491.92
October 2017	173,328,630.65	June 2022	99,134,896.04	February 2027	46,188,438.39
November 2017	172,389,835.95	July 2022	97,964,819.00	March 2027	45,509,695.40
December 2017	171,407,885.27	August 2022	96,803,073.38	April 2027	44,840,142.37
January 2018	170,383,287.49	September 2022	95,649,603.11	May 2027	44,179,660.23
February 2018	169,316,578.79	October 2022	94,504,352.49	June 2027	43,528,131.43
March 2018	168,208,322.26	November 2022	93,367,266.17	July 2027	42,885,439.87
April 2018	167,059,107.40	December 2022	92,238,289.20	August 2027	42,251,470.94
May 2018	165,869,549.58	January 2023	91,117,366.96	September 2027	41,626,111.49
June 2018	164,640,289.55	February 2023	90,004,445.21	October 2027	41,009,249.77
July 2018	163,371,992.84	March 2023	88,899,470.05	November 2027	40,400,775.46
August 2018	162,065,349.20	April 2023	87,802,387.95	December 2027	39,800,579.62
September 2018	160,721,071.95	May 2023	86,713,145.71	January 2028	39,208,554.71
October 2018	159,339,897.36	June 2023	85,631,690.52	February 2028	38,624,594.52
November 2018	157,922,583.95	July 2023	84,557,969.88	March 2028	38,048,594.22
December 2018	156,469,911.84	August 2023	83,491,931.65	April 2028	37,480,450.27
January 2019	154,982,681.99	September 2023	82,433,524.03	May 2028	36,920,060.46
February 2019	153,461,715.49	October 2023	81,382,695.57	June 2028	36,367,323.87
March 2019	151,907,852.78	November 2023	80,339,395.15	July 2028	35,822,140.86
April 2019	150,364,896.58	December 2023	79,303,572.00	August 2028	35,284,413.03
May 2019	148,832,773.90	January 2024	78,275,175.66	September 2028	34,754,043.26
June 2019	147,311,412.20	February 2024	77,254,156.02	October 2028	34,230,935.64
July 2019	145,800,739.46	March 2024	76,240,463.30	November 2028	33,714,995.48
August 2019	144,300,684.10	April 2024	75,234,048.04	December 2028	33,206,129.28
September 2019	142,811,175.03	May 2024	74,234,861.12	January 2029	32,704,244.74
October 2019	141,332,141.60	June 2024	73,242,853.73	February 2029	32,209,250.72
November 2019	139,863,513.66	July 2024	72,257,977.38	March 2029	31,721,057.24
December 2019	138,405,221.50	August 2024	71,280,183.92	April 2029	31,239,575.47
January 2020	136,957,195.86	September 2024	70,309,425.49	May 2029	30,764,717.68
February 2020	135,519,367.95	October 2024	69,345,654.56	June 2029	30,296,397.28
March 2020	134,091,669.44	November 2024	68,388,823.92	July 2029	29,834,528.77
April 2020	132,674,032.42	December 2024	67,438,886.66	August 2029	29,379,027.73
May 2020	131,266,389.45	January 2025	66,495,796.17	September 2029	28,929,810.82
June 2020	129,868,673.53	February 2025	65,559,506.18	October 2029	28,486,795.75
July 2020	128,480,818.09	March 2025	64,629,970.70	November 2029	28,049,901.29
August 2020	127,102,757.00	April 2025	63,707,144.04	December 2029	27,619,047.22
September 2020	125,734,424.58	May 2025	62,792,804.38	January 2030	27,194,154.37
October 2020	124,375,755.56	June 2025	61,890,695.23	February 2030	26,775,144.54
November 2020	123,026,685.12	July 2025	61,000,659.22	March 2030	26,361,940.55
December 2020	121,687,148.84	August 2025	60,122,541.00	April 2030	25,954,466.20
January 2021	120,357,082.75	September 2025	59,256,187.13	May 2030	25,552,646.24
February 2021	119,036,423.29	October 2025	58,401,446.12	June 2030	25,156,406.41
March 2021	117,725,107.32	November 2025	57,558,168.39	July 2030	24,765,673.37
April 2021	116,423,072.09	December 2025	56,726,206.23	August 2030	24,380,374.71
May 2021	115,130,255.31	January 2026	55,905,413.79	September 2030	24,000,438.96
June 2021	113,846,595.07	February 2026	55,095,647.06	October 2030	23,625,795.56
July 2021	112,572,029.86	March 2026	54,296,763.84	November 2030	23,256,374.84
August 2021	111,306,498.59	April 2026	53,508,623.71	December 2030	22,892,108.01
September 2021	110,049,940.58	May 2026	52,731,088.03	January 2031	22,532,927.17
October 2021	108,802,295.52	June 2026	51,964,019.91	February 2031	22,178,765.29

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2031	\$ 21,829,556.18	February 2036	\$ 8,020,701.09	January 2041	\$ 2,299,258.60
April 2031	21,485,234.50	March 2036	7,874,342.14	February 2041	2,241,172.77
May 2031	21,145,735.76	April 2036	7,730,159.67	March 2041	2,184,039.53
June 2031	20,810,996.26	May 2036	7,588,124.06	April 2041	2,127,845.33
July 2031	20,480,953.15	June 2036	7,448,206.02	May 2041	2,072,576.75
August 2031	20,155,544.35	July 2036	7,310,376.69	June 2041	2,018,220.59
September 2031	19,834,708.60	August 2036	7,174,607.56	July 2041	1,964,763.81
October 2031	19,518,385.40	September 2036	7,040,870.49	August 2041	1,912,193.54
November 2031	19,206,515.04	October 2036	6,909,137.73	September 2041	1,860,497.08
December 2031	18,899,038.57	November 2036	6,779,381.87	October 2041	1,809,661.92
January 2032	18,595,897.78	December 2036	6,651,575.86	November 2041	1,759,675.70
February 2032	18,297,035.22	January 2037	6,525,693.00	December 2041	1,710,526.22
March 2032	18,002,394.18	February 2037	6,401,706.96	January 2042	1,662,201.46
April 2032	17,711,918.65	March 2037	6,279,591.71	February 2042	1,614,689.55
May 2032	17,425,553.37	April 2037	6,159,321.61	March 2042	1,567,978.79
June 2032	17,143,243.76	May 2037	6,040,871.32	April 2042	1,522,057.61
July 2032	16,864,935.96	June 2037	5,924,215.84	May 2042	1,476,914.63
August 2032	16,590,576.78	July 2037	5,809,330.51	June 2042	1,432,538.61
September 2032	16,320,113.73	August 2037	5,696,190.97	July 2042	1,388,918.44
October 2032	16,053,494.97	September 2037	5,584,773.19	August 2042	1,346,043.18
November 2032	15,790,669.36	October 2037	5,475,053.45	September 2042	1,303,902.05
December 2032	15,531,586.38	November 2037	5,367,008.35	October 2042	1,262,484.38
January 2033	15,276,196.18	December 2037	5,260,614.79	November 2042	1,221,779.67
February 2033	15,024,449.55	January 2038	5,155,849.98	December 2042	1,181,777.56
March 2033	14,776,297.90	February 2038	5,052,691.40	January 2043	1,142,467.81
April 2033	14,531,693.26	March 2038	4,951,116.86	February 2043	1,103,840.33
May 2033	14,290,588.30	April 2038	4,851,104.44	March 2043	1,065,885.18
June 2033	14,052,936.27	May 2038	4,752,632.52	April 2043	1,028,592.54
July 2033	13,818,691.05	June 2038	4,655,679.76	May 2043	991,952.71
August 2033	13,587,807.08	July 2038	4,560,225.09	June 2043	955,956.14
September 2033	13,360,239.42	August 2038	4,466,247.74	July 2043	920,593.41
October 2033	13,135,943.69	September 2038	4,373,727.17	August 2043	885,855.21
November 2033	12,914,876.07	October 2038	4,282,643.16	September 2043	851,732.38
December 2033	12,696,993.32	November 2038	4,192,975.73	October 2043	818,215.86
January 2034	12,482,252.77	December 2038	4,104,705.16	November 2043	785,296.73
February 2034	12,270,612.26	January 2039	4,017,811.99	December 2043	752,966.18
March 2034	12,062,030.21	February 2039	3,932,277.04	January 2044	721,215.53
April 2034	11,856,465.57	March 2039	3,848,081.35	February 2044	690,036.21
May 2034	11,653,877.79	April 2039	3,765,206.23	March 2044	659,419.76
June 2034	11,454,226.88	May 2039	3,683,633.22	April 2044	629,357.85
July 2034	11,257,473.35	June 2039	3,603,344.12	May 2044	599,842.25
August 2034	11,063,578.21	July 2039	3,524,320.97	June 2044	570,864.86
September 2034	10,872,502.99	August 2039	3,446,546.04	July 2044	542,417.67
October 2034	10,684,209.71	September 2039	3,370,001.82	August 2044	514,492.79
November 2034	10,498,660.89	October 2039	3,294,671.06	September 2044	487,082.43
December 2034	10,315,819.50	November 2039	3,220,536.72	October 2044	460,178.92
January 2035	10,135,649.04	December 2039	3,147,581.99	November 2044	433,774.67
February 2035	9,958,113.44	January 2040	3,075,790.28	December 2044	407,862.23
March 2035	9,783,177.12	February 2040	3,005,145.23	January 2045	382,434.22
April 2035	9,610,804.94	March 2040	2,935,630.67	February 2045	357,483.37
May 2035	9,440,962.24	April 2040	2,867,230.68	March 2045	333,002.52
June 2035	9,273,614.79	May 2040	2,799,929.51	April 2045	308,984.60
July 2035	9,108,728.82	June 2040	2,733,711.67	May 2045	285,422.62
August 2035	8,946,270.97	July 2040	2,668,561.83	June 2045	262,309.72
September 2035	8,786,208.33	August 2040	2,604,464.88	July 2045	239,639.11
October 2035	8,628,508.43	September 2040	2,541,405.92	August 2045	217,404.10
November 2035	8,473,139.20	October 2040	2,479,370.23	September 2045	195,598.10
December 2035	8,320,068.99	November 2040	2,418,343.29	October 2045	174,214.58
January 2036	8,169,266.56	December 2040	2,358,310.80	November 2045	153,247.14

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
December 2045	\$ 132,689.45	March 2046	\$ 73,412.84	June 2046	\$ 17,604.30
January 2046	112,535.26	April 2046	54,432.55	July 2046 and	
February 2046	92,778.41	May 2046	35,831.64	thereafter	0.00

Aggregate Group II Scheduled Balances

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance	\$15,964,000.00	May 2021	\$ 7,648,373.57	July 2025	\$ 4,263,282.12
April 2017	15,899,148.79	June 2021	7,518,824.68	August 2025	4,244,083.22
May 2017	15,825,276.36	July 2021	7,392,340.95	September 2025	4,224,046.87
June 2017	15,742,473.07	August 2021	7,268,883.72	October 2025	4,203,197.29
July 2017	15,650,842.13	September 2021	7,148,414.68	November 2025	4,181,558.20
August 2017	15,550,499.46	October 2021	7,030,895.99	December 2025	4,159,152.90
September 2017	15,441,573.57	November 2021	6,916,290.15	January 2026	4,136,004.25
October 2017	15,324,205.39	December 2021	6,804,560.05	February 2026	4,112,134.65
November 2017	15,198,548.12	January 2022	6,695,668.98	March 2026	4,087,566.10
December 2017	15,064,766.99	February 2022	6,589,580.61	April 2026	4,062,320.14
January 2018	14,923,039.05	March 2022	6,486,258.96	May 2026	4,036,417.92
February 2018	14,773,552.94	April 2022	6,385,668.47	June 2026	4,009,880.17
March 2018	14,616,508.61	May 2022	6,287,773.91	July 2026	3,982,727.22
April 2018	14,452,116.97	June 2022	6,192,540.42	August 2026	3,954,979.00
May 2018	14,280,599.69	July 2022	6,099,933.52	September 2026	3,926,655.06
June 2018	14,102,188.81	August 2022	6,009,919.08	October 2026	3,897,774.56
July 2018	13,917,126.36	September 2022	5,922,463.31	November 2026	3,868,356.27
August 2018	13,725,664.04	October 2022	5,837,532.80	December 2026	3,838,418.60
September 2018	13,528,062.81	November 2022	5,755,094.49	January 2027	3,807,979.62
October 2018	13,324,592.51	December 2022	5,675,115.63	February 2027	3,777,056.99
November 2018	13,115,531.39	January 2023	5,597,563.84	March 2027	3,745,668.06
December 2018	12,901,165.70	February 2023	5,522,407.08	April 2027	3,713,829.82
January 2019	12,681,789.27	March 2023	5,449,613.63	May 2027	3,681,558.91
February 2019	12,457,702.95	April 2023	5,379,152.12	June 2027	3,648,871.62
March 2019	12,229,214.22	May 2023	5,310,991.51	July 2027	3,615,783.97
April 2019	12,004,999.86	June 2023	5,245,101.07	August 2027	3,582,311.59
May 2019	11,785,008.88	July 2023	5,181,450.39	September 2027	3,548,469.82
June 2019	11,569,190.88	August 2023	5,120,009.42	October 2027	3,514,273.69
July 2019	11,357,495.88	September 2023	5,060,748.39	November 2027	3,479,737.90
August 2019	11,149,874.47	October 2023	5,003,637.84	December 2027	3,444,876.89
September 2019	10,946,277.69	November 2023	4,948,648.66	January 2028	3,409,704.73
October 2019	10,746,657.11	December 2023	4,895,752.00	February 2028	3,374,235.28
November 2019	10,550,964.77	January 2024	4,844,919.37	March 2028	3,338,482.03
December 2019	10,359,153.19	February 2024	4,796,122.53	April 2028	3,302,458.26
January 2020	10,171,175.40	March 2024	4,749,333.57	May 2028	3,266,176.93
February 2020	9,986,984.88	April 2024	4,704,524.88	June 2028	3,229,650.72
March 2020	9,806,535.56	May 2024	4,661,669.12	July 2028	3,192,892.07
April 2020	9,629,781.90	June 2024	4,620,739.26	August 2028	3,155,913.14
May 2020	9,456,678.76	July 2024	4,581,708.55	September 2028	3,118,725.81
June 2020	9,287,181.49	August 2024	4,544,550.54	October 2028	3,081,341.75
July 2020	9,121,245.90	September 2024	4,509,239.05	November 2028	3,043,772.34
August 2020	8,958,828.22	October 2024	4,475,748.18	December 2028	3,006,028.72
September 2020	8,799,885.15	November 2024	4,444,052.30	January 2029	2,968,121.80
October 2020	8,644,373.83	December 2024	4,414,126.09	February 2029	2,930,062.25
November 2020	8,492,251.82	January 2025	4,385,944.47	March 2029	2,891,860.49
December 2020	8,343,477.15	February 2025	4,359,482.63	April 2029	2,853,526.71
January 2021	8,198,008.22	March 2025	4,335,105.42	May 2029	2,815,070.89
February 2021	8,055,803.91	April 2025	4,315,604.98	June 2029	2,776,502.79
March 2021	7,916,823.49	May 2025	4,299,068.39	July 2029	2,737,831.92
April 2021	7,781,026.68	June 2025	4,281,618.88	August 2029	2,699,067.61

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
September 2029	\$ 2,660,218.95	October 2031	\$ 1,684,303.87	December 2033	\$ 724,843.72
October 2029	2,621,294.85	November 2031	1,645,846.44	January 2034	689,992.02
November 2029	2,582,304.00	December 2031	1,607,482.79	February 2034	655,315.84
December 2029	2,543,254.88	January 2032	1,569,217.40	March 2034	620,817.08
January 2030	2,504,155.79	February 2032	1,531,054.65	April 2034	586,497.56
February 2030	2,465,014.83	March 2032	1,492,998.77	May 2034	552,359.07
March 2030	2,425,839.92	April 2032	1,455,053.89	June 2034	518,403.28
April 2030	2,386,638.77	May 2032	1,417,224.01	July 2034	484,631.83
May 2030	2,347,418.94	June 2032	1,379,513.04	August 2034	451,046.26
June 2030	2,308,187.77	July 2032	1,341,924.72	September 2034	417,648.05
July 2030	2,268,952.45	August 2032	1,304,462.76	October 2034	384,438.63
August 2030	2,229,720.00	September 2032	1,267,130.68	November 2034	351,419.34
September 2030	2,190,497.26	October 2032	1,229,931.95	December 2034	318,591.48
October 2030	2,151,290.88	November 2032	1,192,869.91	January 2035	285,956.26
November 2030	2,112,107.38	December 2032	1,155,947.80	February 2035	253,514.86
December 2030	2,072,953.11	January 2033	1,119,168.75	March 2035	221,268.38
January 2031	2,033,834.25	February 2033	1,082,535.80	April 2035	189,217.87
February 2031	1,994,756.84	March 2033	1,046,051.90	May 2035	157,364.31
March 2031	1,955,726.74	April 2033	1,009,719.91	June 2035	125,708.64
April 2031	1,916,749.70	May 2033	973,542.56	July 2035	94,251.74
May 2031	1,877,831.28	June 2033	937,522.52	August 2035	62,994.43
June 2031	1,838,976.92	July 2033	901,662.36	September 2035	31,937.50
July 2031	1,800,191.91	August 2033	865,964.57	October 2035	1,081.65
August 2031	1,761,481.42	September 2033	830,431.54	November 2035 and thereafter	0.00
September 2031	1,722,850.44	October 2033	795,065.58		
		November 2033	759,868.92		

Aggregate Group III Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$18,450,000.00	June 2019	\$15,358,973.74	September 2021	\$11,684,340.57
April 2017	18,388,380.78	July 2019	15,209,994.97	October 2021	11,561,300.94
May 2017	18,322,232.89	August 2019	15,062,063.26	November 2021	11,439,134.37
June 2017	18,251,586.67	September 2019	14,915,171.60	December 2021	11,317,835.00
July 2017	18,176,475.37	October 2019	14,769,313.02	January 2022	11,197,397.00
August 2017	18,096,935.13	November 2019	14,624,480.61	February 2022	11,077,814.57
September 2017	18,013,004.98	December 2019	14,480,667.48	March 2022	10,959,081.97
October 2017	17,924,726.77	January 2020	14,337,866.81	April 2022	10,841,193.49
November 2017	17,832,145.19	February 2020	14,196,071.82	May 2022	10,724,143.43
December 2017	17,735,307.67	March 2020	14,055,275.76	June 2022	10,607,926.17
January 2018	17,634,264.39	April 2020	13,915,471.94	July 2022	10,492,536.10
February 2018	17,529,068.25	May 2020	13,776,653.71	August 2022	10,377,967.65
March 2018	17,419,774.76	June 2020	13,638,814.46	September 2022	10,264,215.30
April 2018	17,306,442.07	July 2020	13,501,947.63	October 2022	10,151,273.54
May 2018	17,189,130.85	August 2020	13,366,046.69	November 2022	10,039,136.94
June 2018	17,067,904.30	September 2020	13,231,105.17	December 2022	9,927,800.05
July 2018	16,942,828.05	October 2020	13,097,116.63	January 2023	9,817,257.50
August 2018	16,813,970.12	November 2020	12,964,074.67	February 2023	9,707,503.94
September 2018	16,681,400.86	December 2020	12,831,972.96	March 2023	9,598,534.05
October 2018	16,545,192.87	January 2021	12,700,805.16	April 2023	9,490,342.56
November 2018	16,405,420.97	February 2021	12,570,565.03	May 2023	9,382,924.21
December 2018	16,262,162.08	March 2021	12,441,246.33	June 2023	9,276,273.81
January 2019	16,115,495.19	April 2021	12,312,842.87	July 2023	9,170,386.16
February 2019	15,965,501.27	May 2021	12,185,348.51	August 2023	9,065,256.14
March 2019	15,812,263.22	June 2021	12,058,757.15	September 2023	8,960,878.62
April 2019	15,660,100.73	July 2021	11,933,062.71	October 2023	8,857,248.55
May 2019	15,509,006.63	August 2021	11,808,259.18	November 2023	8,754,360.87

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
December 2023	\$ 8,652,210.58	November 2028	\$ 4,006,676.40	October 2033	\$ 1,698,750.35
January 2024	8,550,792.70	December 2028	3,951,860.38	November 2033	1,672,555.92
February 2024	8,450,102.30	January 2029	3,897,711.02	December 2033	1,646,695.95
March 2024	8,350,134.46	February 2029	3,844,220.67	January 2034	1,621,166.50
April 2024	8,250,884.30	March 2029	3,791,381.76	February 2034	1,595,963.66
May 2024	8,152,346.99	April 2029	3,739,186.78	March 2034	1,571,083.60
June 2024	8,054,517.70	May 2029	3,687,628.33	April 2034	1,546,522.50
July 2024	7,957,391.65	June 2029	3,636,699.10	May 2034	1,522,276.60
August 2024	7,860,964.11	July 2029	3,586,391.83	June 2034	1,498,342.18
September 2024	7,765,230.34	August 2029	3,536,699.37	July 2034	1,474,715.56
October 2024	7,670,185.66	September 2029	3,487,614.62	August 2034	1,451,393.10
November 2024	7,575,825.41	October 2029	3,439,130.60	September 2034	1,428,371.20
December 2024	7,482,144.98	November 2029	3,391,240.37	October 2034	1,405,646.32
January 2025	7,389,139.75	December 2029	3,343,937.09	November 2034	1,383,214.92
February 2025	7,296,805.17	January 2030	3,297,213.98	December 2034	1,361,073.55
March 2025	7,205,136.71	February 2030	3,251,064.35	January 2035	1,339,218.75
April 2025	7,114,129.85	March 2030	3,205,481.58	February 2035	1,317,647.14
May 2025	7,023,780.12	April 2030	3,160,459.12	March 2035	1,296,355.36
June 2025	6,934,083.08	May 2030	3,115,990.49	April 2035	1,275,340.08
July 2025	6,845,034.32	June 2030	3,072,069.30	May 2035	1,254,598.01
August 2025	6,756,629.43	July 2030	3,028,689.22	June 2035	1,234,125.93
September 2025	6,668,864.07	August 2030	2,985,843.98	July 2035	1,213,920.60
October 2025	6,582,092.08	September 2030	2,943,527.40	August 2035	1,193,978.87
November 2025	6,496,351.40	October 2030	2,901,733.35	September 2035	1,174,297.60
December 2025	6,411,630.30	November 2030	2,860,455.79	October 2035	1,154,873.68
January 2026	6,327,917.22	December 2030	2,819,688.73	November 2035	1,135,704.05
February 2026	6,245,200.71	January 2031	2,779,426.25	December 2035	1,116,785.67
March 2026	6,163,469.45	February 2031	2,739,662.51	January 2036	1,098,115.56
April 2026	6,082,712.24	March 2031	2,700,391.71	February 2036	1,079,690.74
May 2026	6,002,918.01	April 2031	2,661,608.14	March 2036	1,061,508.30
June 2026	5,924,075.82	May 2031	2,623,306.13	April 2036	1,043,565.33
July 2026	5,846,174.83	June 2031	2,585,480.11	May 2036	1,025,858.97
August 2026	5,769,204.34	July 2031	2,548,124.53	June 2036	1,008,386.39
September 2026	5,693,153.76	August 2031	2,511,233.93	July 2036	991,144.80
October 2026	5,618,012.61	September 2031	2,474,802.90	August 2036	974,131.42
November 2026	5,543,770.55	October 2031	2,438,826.10	September 2036	957,343.53
December 2026	5,470,417.32	November 2031	2,403,298.23	October 2036	940,778.42
January 2027	5,397,942.81	December 2031	2,368,214.08	November 2036	924,433.41
February 2027	5,326,337.00	January 2032	2,333,568.46	December 2036	908,305.88
March 2027	5,255,589.97	February 2032	2,299,356.28	January 2037	892,393.19
April 2027	5,185,691.95	March 2032	2,265,572.47	February 2037	876,692.78
May 2027	5,116,633.23	April 2032	2,232,212.05	March 2037	861,202.09
June 2027	5,048,404.25	May 2032	2,199,270.07	April 2037	845,918.60
July 2027	4,980,995.53	June 2032	2,166,741.64	May 2037	830,839.81
August 2027	4,914,397.70	July 2032	2,134,621.94	June 2037	815,963.26
September 2027	4,848,601.51	August 2032	2,102,906.19	July 2037	801,286.50
October 2027	4,783,597.78	September 2032	2,071,589.67	August 2037	786,807.13
November 2027	4,719,377.47	October 2032	2,040,667.71	September 2037	772,522.77
December 2027	4,655,931.60	November 2032	2,010,135.69	October 2037	758,431.07
January 2028	4,593,251.33	December 2032	1,979,989.06	November 2037	744,529.68
February 2028	4,531,327.90	January 2033	1,950,223.28	December 2037	730,816.32
March 2028	4,470,152.63	February 2033	1,920,833.92	January 2038	717,288.70
April 2028	4,409,716.97	March 2033	1,891,816.54	February 2038	703,944.58
May 2028	4,350,012.45	April 2033	1,863,166.79	March 2038	690,781.74
June 2028	4,291,030.67	May 2033	1,834,880.36	April 2038	677,797.97
July 2028	4,232,763.37	June 2033	1,806,952.98	May 2038	664,991.11
August 2028	4,175,202.35	July 2033	1,779,380.43	June 2038	652,359.00
September 2028	4,118,339.51	August 2033	1,752,158.55	July 2038	639,899.53
October 2028	4,062,166.83	September 2033	1,725,283.22	August 2038	627,610.60

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
September 2038	\$ 615,490.12	May 2041	\$ 305,335.25	January 2044	\$ 111,223.57
October 2038	603,536.05	June 2041	297,753.23	February 2044	106,567.01
November 2038	591,746.37	July 2041	290,281.73	March 2044	101,983.94
December 2038	580,119.07	August 2041	282,919.37	April 2044	97,473.41
January 2039	568,652.17	September 2041	275,664.78	May 2044	93,034.49
February 2039	557,343.70	October 2041	268,516.62	June 2044	88,666.25
March 2039	546,191.75	November 2041	261,473.54	July 2044	84,367.78
April 2039	535,194.38	December 2041	254,534.25	August 2044	80,138.18
May 2039	524,349.72	January 2042	247,697.42	September 2044	75,976.55
June 2039	513,655.89	February 2042	240,961.78	October 2044	71,882.01
July 2039	503,111.04	March 2042	234,326.05	November 2044	67,853.70
August 2039	492,713.35	April 2042	227,788.98	December 2044	63,890.75
September 2039	482,461.02	May 2042	221,349.32	January 2045	59,992.32
October 2039	472,352.25	June 2042	215,005.85	February 2045	56,157.56
November 2039	462,385.29	July 2042	208,757.35	March 2045	52,385.64
December 2039	452,558.39	August 2042	202,602.63	April 2045	48,675.74
January 2040	442,869.83	September 2042	196,540.50	May 2045	45,027.06
February 2040	433,317.90	October 2042	190,569.78	June 2045	41,438.79
March 2040	423,900.93	November 2042	184,689.33	July 2045	37,910.14
April 2040	414,617.24	December 2042	178,897.99	August 2045	34,440.32
May 2040	405,465.19	January 2043	173,194.64	September 2045	31,028.58
June 2040	396,443.15	February 2043	167,578.16	October 2045	27,674.14
July 2040	387,549.53	March 2043	162,047.44	November 2045	24,376.25
August 2040	378,782.72	April 2043	156,601.40	December 2045	21,134.16
September 2040	370,141.17	May 2043	151,238.95	January 2046	17,947.14
October 2040	361,623.31	June 2043	145,959.04	February 2046	14,814.46
November 2040	353,227.62	July 2043	140,760.60	March 2046	11,735.40
December 2040	344,952.58	August 2043	135,642.60	April 2046	8,709.26
January 2041	336,796.69	September 2043	130,604.00	May 2046	5,735.32
February 2041	328,758.46	October 2043	125,643.80	June 2046	2,812.91
March 2041	320,836.44	November 2043	120,760.99	July 2046 and	
April 2041	313,029.18	December 2043	115,954.57	thereafter	0.00

CK Class Scheduled Balances

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance	\$1,153,000.00	December 2018	\$ 850,950.93	September 2020	\$ 446,492.91
April 2017	1,146,604.53	January 2019	829,316.58	October 2020	431,156.77
May 2017	1,139,319.42	February 2019	807,217.75	November 2020	416,154.88
June 2017	1,131,153.57	March 2019	784,684.76	December 2020	401,483.09
July 2017	1,122,117.15	April 2019	762,573.31	January 2021	387,137.31
August 2017	1,112,221.61	May 2019	740,878.34	February 2021	373,113.47
September 2017	1,101,479.61	June 2019	719,594.91	March 2021	359,407.57
October 2017	1,089,905.06	July 2019	698,718.08	April 2021	346,015.63
November 2017	1,077,513.05	August 2019	678,242.98	May 2021	332,933.71
December 2017	1,064,319.88	September 2019	658,164.77	June 2021	320,157.92
January 2018	1,050,343.04	October 2019	638,478.69	July 2021	307,684.42
February 2018	1,035,601.09	November 2019	619,180.00	August 2021	295,509.38
March 2018	1,020,113.77	December 2019	600,264.02	September 2021	283,629.02
April 2018	1,003,901.87	January 2020	581,726.12	October 2021	272,039.62
May 2018	986,987.27	February 2020	563,561.71	November 2021	260,737.47
June 2018	969,392.83	March 2020	545,766.25	December 2021	249,718.93
July 2018	951,142.44	April 2020	528,335.25	January 2022	238,980.36
August 2018	932,260.90	May 2020	511,264.25	February 2022	228,518.20
September 2018	912,773.96	June 2020	494,548.86	March 2022	218,328.88
October 2018	892,708.23	July 2020	478,184.70	April 2022	208,408.89
November 2018	872,091.14	August 2020	462,167.48	May 2022	198,754.78

CK Class (Continued)

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
June 2022	\$ 189,363.09	July 2023	\$ 89,651.92	August 2024	\$ 26,842.44
July 2022	180,230.43	August 2023	83,592.76	September 2024	23,360.11
August 2022	171,353.43	September 2023	77,748.59	October 2024	20,057.33
September 2022	162,728.76	October 2023	72,116.49	November 2024	16,931.57
October 2022	154,353.13	November 2023	66,693.59	December 2024	13,980.31
November 2022	146,223.26	December 2023	61,477.06	January 2025	11,201.11
December 2022	138,335.95	January 2024	56,464.07	February 2025	8,591.51
January 2023	130,687.99	February 2024	51,651.85	March 2025	6,149.09
February 2023	123,276.21	March 2024	47,037.64	April 2025	3,942.98
March 2023	116,097.51	April 2024	42,618.72	May 2025	2,184.05
April 2023	109,148.77	May 2024	38,392.38	June 2025	864.25
May 2023	102,426.94	June 2024	34,355.98	July 2025 and	
June 2023	95,928.98	July 2024	30,506.88	thereafter	0.00

Aggregate Group IV Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$119,230,000.00	July 2020	\$ 82,629,213.51	November 2023	\$ 53,105,734.63
April 2017	118,504,496.34	August 2020	81,785,550.42	December 2023	52,469,193.54
May 2017	117,751,503.41	September 2020	80,947,767.84	January 2024	51,837,153.79
June 2017	116,971,423.32	October 2020	80,115,826.68	February 2024	51,209,585.35
July 2017	116,164,675.25	November 2020	79,289,688.14	March 2024	50,586,458.35
August 2017	115,331,695.13	December 2020	78,469,313.65	April 2024	49,967,743.13
September 2017	114,472,935.22	January 2021	77,654,664.90	May 2024	49,353,410.23
October 2017	113,588,863.71	February 2021	76,845,703.83	June 2024	48,743,430.38
November 2017	112,679,964.32	March 2021	76,042,392.62	July 2024	48,137,774.49
December 2017	111,746,735.83	April 2021	75,244,693.72	August 2024	47,536,413.69
January 2018	110,789,691.64	May 2021	74,452,569.80	September 2024	46,939,319.26
February 2018	109,809,359.29	June 2021	73,665,983.78	October 2024	46,346,462.69
March 2018	108,806,280.00	July 2021	72,884,898.84	November 2024	45,757,815.67
April 2018	107,781,008.15	August 2021	72,109,278.38	December 2024	45,173,350.04
May 2018	106,762,821.60	September 2021	71,339,086.05	January 2025	44,593,037.85
June 2018	105,751,673.40	October 2021	70,574,285.74	February 2025	44,016,851.33
July 2018	104,747,516.94	November 2021	69,814,841.56	March 2025	43,445,927.93
August 2018	103,750,305.86	December 2021	69,060,717.88	April 2025	42,881,734.97
September 2018	102,759,994.16	January 2022	68,311,879.27	May 2025	42,324,196.72
October 2018	101,776,536.08	February 2022	67,568,290.57	June 2025	41,773,238.25
November 2018	100,799,886.22	March 2022	66,829,916.82	July 2025	41,228,785.45
December 2018	99,829,999.42	April 2022	66,096,723.30	August 2025	40,690,765.06
January 2019	98,866,830.86	May 2022	65,368,675.51	September 2025	40,159,104.58
February 2019	97,910,335.99	June 2022	64,645,739.20	October 2025	39,633,732.33
March 2019	96,960,470.55	July 2022	63,927,880.31	November 2025	39,114,577.42
April 2019	96,017,190.58	August 2022	63,215,065.02	December 2025	38,601,569.73
May 2019	95,080,452.40	September 2022	62,507,259.74	January 2026	38,094,639.91
June 2019	94,150,212.61	October 2022	61,804,431.08	February 2026	37,593,719.37
July 2019	93,226,428.12	November 2022	61,106,545.88	March 2026	37,098,740.29
August 2019	92,309,056.08	December 2022	60,413,571.20	April 2026	36,609,635.58
September 2019	91,398,053.95	January 2023	59,725,474.31	May 2026	36,126,338.90
October 2019	90,493,379.46	February 2023	59,042,222.69	June 2026	35,648,784.62
November 2019	89,594,990.61	March 2023	58,363,784.04	July 2026	35,176,907.85
December 2019	88,702,845.69	April 2023	57,690,126.27	August 2026	34,710,644.42
January 2020	87,816,903.25	May 2023	57,021,217.50	September 2026	34,249,930.83
February 2020	86,937,122.11	June 2023	56,357,026.06	October 2026	33,794,704.33
March 2020	86,063,461.37	July 2023	55,697,520.47	November 2026	33,344,902.81
April 2020	85,195,880.38	August 2023	55,042,669.49	December 2026	32,900,464.89
May 2020	84,334,338.77	September 2023	54,392,442.06	January 2027	32,461,329.83
June 2020	83,478,796.43	October 2023	53,746,807.32	February 2027	32,027,437.58

Aggregate Group IV (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2027	\$ 31,598,728.74	February 2032	\$ 13,665,344.61	January 2037	\$ 5,120,224.46
April 2027	31,175,144.57	March 2032	13,460,184.31	February 2037	5,024,920.99
May 2027	30,756,626.97	April 2032	13,257,591.11	March 2037	4,930,894.74
June 2027	30,343,118.51	May 2032	13,057,535.24	April 2037	4,838,130.43
July 2027	29,934,562.34	June 2032	12,859,987.28	May 2037	4,746,612.97
August 2027	29,530,902.29	July 2032	12,664,918.11	June 2037	4,656,327.42
September 2027	29,132,082.77	August 2032	12,472,298.97	July 2037	4,567,259.01
October 2027	28,738,048.82	September 2032	12,282,101.40	August 2037	4,479,393.17
November 2027	28,348,746.10	October 2032	12,094,297.25	September 2037	4,392,715.44
December 2027	27,964,120.84	November 2032	11,908,858.71	October 2037	4,307,211.59
January 2028	27,584,119.88	December 2032	11,725,758.26	November 2037	4,222,867.49
February 2028	27,208,690.65	January 2033	11,544,968.69	December 2037	4,139,669.20
March 2028	26,837,781.15	February 2033	11,366,463.10	January 2038	4,057,602.96
April 2028	26,471,339.97	March 2033	11,190,214.90	February 2038	3,976,655.12
May 2028	26,109,316.25	April 2033	11,016,197.77	March 2038	3,896,812.21
June 2028	25,751,659.69	May 2033	10,844,385.71	April 2038	3,818,060.92
July 2028	25,398,320.57	June 2033	10,674,753.01	May 2038	3,740,388.08
August 2028	25,049,249.69	July 2033	10,507,274.22	June 2038	3,663,780.67
September 2028	24,704,398.42	August 2033	10,341,924.21	July 2038	3,588,225.82
October 2028	24,363,718.65	September 2033	10,178,678.10	August 2038	3,513,710.82
November 2028	24,027,162.81	October 2033	10,017,511.33	September 2038	3,440,223.08
December 2028	23,694,683.85	November 2033	9,858,399.56	October 2038	3,367,750.17
January 2029	23,366,235.24	December 2033	9,701,318.78	November 2038	3,296,279.81
February 2029	23,041,770.97	January 2034	9,546,245.20	December 2038	3,225,799.82
March 2029	22,721,245.54	February 2034	9,393,155.32	January 2039	3,156,298.22
April 2029	22,404,613.96	March 2034	9,242,025.92	February 2039	3,087,763.11
May 2029	22,091,831.71	April 2034	9,092,834.01	March 2039	3,020,182.76
June 2029	21,782,854.79	May 2034	8,945,556.86	April 2039	2,953,545.56
July 2029	21,477,639.68	June 2034	8,800,172.03	May 2039	2,887,840.05
August 2029	21,176,143.34	July 2034	8,656,657.28	June 2039	2,823,054.87
September 2029	20,878,323.21	August 2034	8,514,990.67	July 2039	2,759,178.82
October 2029	20,584,137.20	September 2034	8,375,150.47	August 2039	2,696,200.80
November 2029	20,293,543.68	October 2034	8,237,115.22	September 2039	2,634,109.88
December 2029	20,006,501.49	November 2034	8,100,863.67	October 2039	2,572,895.21
January 2030	19,722,969.92	December 2034	7,966,374.85	November 2039	2,512,546.08
February 2030	19,442,908.72	January 2035	7,833,627.98	December 2039	2,453,051.92
March 2030	19,166,278.08	February 2035	7,702,602.56	January 2040	2,394,402.25
April 2030	18,893,038.63	March 2035	7,573,278.29	February 2040	2,336,586.74
May 2030	18,623,151.44	April 2035	7,445,635.10	March 2040	2,279,595.17
June 2030	18,356,578.02	May 2035	7,319,653.15	April 2040	2,223,417.41
July 2030	18,093,280.29	June 2035	7,195,312.84	May 2040	2,168,043.49
August 2030	17,833,220.60	July 2035	7,072,594.77	June 2040	2,113,463.52
September 2030	17,576,361.72	August 2035	6,951,479.76	July 2040	2,059,667.74
October 2030	17,322,666.84	September 2035	6,831,948.86	August 2040	2,006,646.51
November 2030	17,072,099.55	October 2035	6,713,983.32	September 2040	1,954,390.28
December 2030	16,824,623.85	November 2035	6,597,564.61	October 2040	1,902,889.62
January 2031	16,580,204.13	December 2035	6,482,674.40	November 2040	1,852,135.22
February 2031	16,338,805.18	January 2036	6,369,294.58	December 2040	1,802,117.85
March 2031	16,100,392.19	February 2036	6,257,407.23	January 2041	1,752,828.41
April 2031	15,864,930.74	March 2036	6,146,994.64	February 2041	1,704,257.90
May 2031	15,632,386.77	April 2036	6,038,039.30	March 2041	1,656,397.42
June 2031	15,402,726.61	May 2036	5,930,523.90	April 2041	1,609,238.17
July 2031	15,175,916.99	June 2036	5,824,431.32	May 2041	1,562,771.46
August 2031	14,951,924.97	July 2036	5,719,744.63	June 2041	1,516,988.68
September 2031	14,730,717.99	August 2036	5,616,447.11	July 2041	1,471,881.36
October 2031	14,512,263.88	September 2036	5,514,522.21	August 2041	1,427,441.08
November 2031	14,296,530.79	October 2036	5,413,953.58	September 2041	1,383,659.56
December 2031	14,083,487.24	November 2036	5,314,725.03	October 2041	1,340,528.58
January 2032	13,873,102.11	December 2036	5,216,820.60	November 2041	1,298,040.03

Aggregate Group IV (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
December 2041	\$ 1,256,185.91	February 2043	\$ 732,568.41	April 2044	\$ 312,055.32
January 2042	1,214,958.29	March 2043	699,329.47	May 2044	285,499.16
February 2042	1,174,349.33	April 2043	666,608.65	June 2044	259,375.79
March 2042	1,134,351.30	May 2043	634,399.38	July 2044	233,679.65
April 2042	1,094,956.55	June 2043	602,695.16	August 2044	208,405.23
May 2042	1,056,157.51	July 2043	571,489.58	September 2044	183,547.08
June 2042	1,017,946.72	August 2043	540,776.29	October 2044	159,099.84
July 2042	980,316.78	September 2043	510,549.02	November 2044	135,058.18
August 2042	943,260.39	October 2043	480,801.58	December 2044	111,416.85
September 2042	906,770.35	November 2043	451,527.84	January 2045	88,170.66
October 2042	870,839.50	December 2043	422,721.75	February 2045	65,314.48
November 2042	835,460.81	January 2044	394,377.33	March 2045	42,843.25
December 2042	800,627.31	February 2044	366,488.67	April 2045	20,751.95
January 2043	766,332.11	March 2044	339,049.93	May 2045 and thereafter	0.00

KB Class Scheduled Balances

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance	\$8,993,000.00	October 2019	\$3,975,805.49	May 2022	\$1,049,962.44
April 2017	8,861,264.56	November 2019	3,844,302.37	June 2022	990,268.23
May 2017	8,723,402.86	December 2019	3,715,584.12	July 2022	932,441.98
June 2017	8,579,597.25	January 2020	3,589,616.29	August 2022	876,458.83
July 2017	8,430,038.80	February 2020	3,466,364.81	September 2022	822,294.15
August 2017	8,274,926.95	March 2020	3,345,795.92	October 2022	769,923.62
September 2017	8,114,469.27	April 2020	3,227,876.24	November 2022	719,323.13
October 2017	7,948,881.09	May 2020	3,112,572.72	December 2022	670,468.87
November 2017	7,778,385.14	June 2020	2,999,852.65	January 2023	623,337.24
December 2017	7,603,211.28	July 2020	2,889,683.68	February 2023	577,904.92
January 2018	7,423,596.08	August 2020	2,782,033.77	March 2023	534,148.85
February 2018	7,239,782.46	September 2020	2,676,871.21	April 2023	492,046.18
March 2018	7,052,019.25	October 2020	2,574,164.66	May 2023	451,574.34
April 2018	6,860,560.85	November 2020	2,473,883.05	June 2023	412,710.97
May 2018	6,672,613.97	December 2020	2,375,995.67	July 2023	375,433.98
June 2018	6,488,136.74	January 2021	2,280,472.12	August 2023	339,721.50
July 2018	6,307,087.68	February 2021	2,187,282.32	September 2023	305,551.89
August 2018	6,129,425.80	March 2021	2,096,396.49	October 2023	272,903.77
September 2018	5,955,110.46	April 2021	2,007,785.17	November 2023	241,755.96
October 2018	5,784,101.49	May 2021	1,921,419.21	December 2023	212,087.51
November 2018	5,616,359.08	June 2021	1,837,269.78	January 2024	183,877.73
December 2018	5,451,843.87	July 2021	1,755,308.32	February 2024	157,106.10
January 2019	5,290,516.86	August 2021	1,675,506.58	March 2024	131,752.38
February 2019	5,132,339.48	September 2021	1,597,836.62	April 2024	107,796.51
March 2019	4,977,273.54	October 2021	1,522,270.77	May 2024	85,218.67
April 2019	4,825,281.24	November 2021	1,448,781.69	June 2024	63,999.22
May 2019	4,676,325.17	December 2021	1,377,342.27	July 2024	44,118.78
June 2019	4,530,368.31	January 2022	1,307,925.75	August 2024	25,558.14
July 2019	4,387,373.99	February 2022	1,240,505.59	September 2024	9,707.90
August 2019	4,247,305.96	March 2022	1,175,055.57	October 2024 and thereafter	0.00
September 2019	4,110,128.30	April 2022	1,111,549.75		

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.

\$537,291,090



**Guaranteed REMIC
Pass-Through Certificates
Fannie Mae REMIC Trust 2017-20**

PROSPECTUS SUPPLEMENT

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MORGAN STANLEY

March 27, 2017
