

\$795,039,228



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2016-42**

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.

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
H	1	\$ 87,236,000	TAC/AD	3.0%	FIX	3136ASU46	July 2046
ZH	1	12,764,000	SUP	3.0	FIX/Z	3136ASU53	July 2046
HD(2) ..	2	53,386,000	SC/PAC/AD	2.0	FIX	3136ASU61	September 2041
HI(2) ...	2	15,253,142(3)	NTL	3.5	FIX/IO	3136ASU79	September 2041
HZ	2	10,852,089	SC/SUP	3.0	FIX/Z	3136ASU87	September 2041
FL	3	44,554,717	PT	(4)	FLT	3136ASU95	July 2046
SL	3	44,554,717(3)	NTL	(4)	INV/IO	3136ASV29	July 2046
DB(2) ..	4	80,127,000	PAC/AD	2.0	FIX	3136ASV37	July 2045
DI(2) ...	4	20,031,750(3)	NTL	4.0	FIX/IO	3136ASV45	July 2045
YD(2) ..	4	6,679,000	PAC/AD	2.0	FIX	3136ASV52	July 2046
YI(2) ...	4	1,669,750(3)	NTL	4.0	FIX/IO	3136ASV60	July 2046
ZD	4	18,819,000	SUP	3.0	FIX/Z	3136ASV78	July 2046
DF(2) ...	4	42,250,000	PT	(4)	FLT	3136ASV86	July 2046
DS(2) ...	4	42,250,000(3)	NTL	(4)	INV/IO	3136ASV94	July 2046

(Table continued on next page)

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

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

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

In addition, the mortgage loans underlying the Group 3 MBS are FHA-insured or VA- or RHS-guaranteed.

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The HE, HA, HG, HJ, DY, DC, DA, DE, DH, DJ, DL, DM, DN, DT, ID, FD, SD, GA, GC, GT, GY, GM, GN, GP, IG, FG, SG, FB and SB 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.

Except as described below, the dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be June 30, 2016. We expect initially to retain certain certificates of the Group 6 Classes. In addition, we will assign the P Class in Group 6 to a Fannie Mae Mega trust. See “Plan of Distribution” in this prospectus supplement.

Carefully consider the risk factors on page S-9 of this prospectus supplement and 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.

BofA Merrill Lynch

The date of this Prospectus Supplement is June 24, 2016

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
GB(2) ..	5	\$119,900,000	PAC	2.0%	FIX	3136ASW28	December 2044
GI(2) ...	5	14,987,500(3)	NTL	4.0	FIX/IO	3136ASW36	December 2044
GQ(2) ..	5	6,943,000	PAC	2.0	FIX	3136ASW44	September 2045
IQ(2) ...	5	867,875(3)	NTL	4.0	FIX/IO	3136ASW51	September 2045
GX(2) ..	5	8,632,000	PAC	2.5	FIX	3136ASW69	July 2046
TD	5	1,171,000	PAC	2.5	FIX	3136ASW77	July 2046
TJ	5	1,600,000	PAC	2.5	FIX	3136ASW85	July 2046
TH	5	1,600,000	PAC	2.5	FIX	3136ASW93	July 2046
TA	5	9,900,000	SUP/AD	2.5	FIX	3136ASX27	June 2046
TB	5	528,000	SUP/AD	2.5	FIX	3136ASX35	July 2046
TZ	5	3,000	SUP	2.5	FIX/Z	3136ASX43	July 2046
TK	5	5,012,000	PAC/AD	2.5	FIX	3136ASX50	July 2046
TE	5	17,287,000	SUP/AD	2.5	FIX	3136ASX68	May 2046
TG	5	1,403,000	SUP/AD	2.5	FIX	3136ASX76	July 2046
ZT	5	5,397	SUP	2.5	FIX/Z	3136ASX84	July 2046
GF(2) ...	5	104,390,638	PT	(4)	FLT	3136ASX92	July 2046
GS(2) ...	5	104,390,638(3)	NTL	(4)	INV/IO	3136ASY26	July 2046
P	6	159,874,454	SC/PT	6.5	FIX	3136ASY34	December 2036
PO	6	121,933	SC/PT	0.0	PO	3136ASY42	March 2024
R		0	NPR	0	NPR	3136ASY59	July 2046
RL		0	NPR	0	NPR	3136ASY67	July 2046

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

- (3) Notional principal balances. These classes are interest only classes. See page S-7 for a description of how their notional principal balances are calculated.
(4) Based on LIBOR.

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AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated June 1, 2014 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
 - June 1, 2016, for all MBS issued on or after June 1, 2016,
 - October 1, 2014, for all MBS issued on or after October 1, 2014 and prior to June 1, 2016,
 - March 1, 2013, for all MBS issued on or after March 1, 2013 and prior to October 1, 2014,
 - February 1, 2012, for all MBS issued on or after February 1, 2012 and prior to March 1, 2013,
 - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
 - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
 - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
 - January 1, 2006, for all other MBS(as applicable, the “MBS Prospectus”);
- if you are purchasing a Group 2 or Group 6 Class or the R or RL Class, the disclosure documents relating to the applicable underlying REMIC and RCR certificates (the “Underlying REMIC Disclosure Documents”); 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 and the Underlying REMIC Disclosure Documents are incorporated by reference in this prospectus supplement. This means that we are disclosing information in those documents by referring you to them. Those documents are considered part of this prospectus supplement, so you should read this prospectus supplement, and any applicable supplements or amendments, together with those documents.

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

Fannie Mae
MBS Helpline
3900 Wisconsin Avenue, N.W., Area 2H-3S
Washington, D.C. 20016
(telephone 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, the MBS Prospectus and the Underlying REMIC Disclosure Documents by writing or calling the dealer at:

Merrill Lynch, Pierce, Fenner & Smith Incorporated
Mortgage Finance Department
One Bryant Park
New York, New York 10036
(telephone 646-855-8340).

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of June 1, 2016. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.

Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Class 2012-103-MD RCR Certificate
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	<i>Subgroup 6a</i>
	Class 1993-189-PL REMIC Certificate
	Class 1998-73-B REMIC Certificate
	Class 1999-45-LI REMIC Certificate
	Class 1999-51-LI REMIC Certificate
	Class 2001-5-PY RCR Certificate
	Class 2006-B2-B REMIC Certificate
	Class 2006-59-DJ RCR Certificate
	Class 2006-84-PW REMIC Certificate
<i>Subgroup 6b</i>	Class 1994-51-PV REMIC Certificate

Group 1, Group 3, Group 4 and Group 5

Characteristics of the Trust MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 1 MBS	\$100,000,000	3.00%	3.25% to 5.50%	241 to 360
Group 3 MBS	\$ 44,554,717	7.00%	7.25% to 9.50%	24 to 360
Group 4 MBS	\$147,875,000	4.00%	4.25% to 6.50%	241 to 360
Group 5 MBS	\$278,375,035	4.00%	4.25% to 6.50%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 1 MBS	\$100,000,000	360	357	2	3.825%
Group 3 MBS	\$ 44,554,717	360	159	189	7.531%
Group 4 MBS	\$147,875,000	360	346	11	4.379%
Group 5 MBS	\$278,375,035	360	345	11	4.500%

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the Trust MBS will differ from those shown above, 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.

Group 2 and Group 6

Exhibit A describes the underlying REMIC and RCR certificates in Group 2 and Group 6, including certain information about the related mortgage loans. To learn more about the underlying REMIC and RCR Certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

Settlement Date

We expect to issue the certificates on June 30, 2016.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

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

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

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>
FL	0.796%	7.00%	0.35%	LIBOR + 35 basis points
SL	6.204%	6.65%	0.00%	6.65% – LIBOR
DF	0.996%	6.50%	0.55%	LIBOR + 55 basis points
DS	5.504%	5.95%	0.00%	5.95% – LIBOR
GF	0.996%	6.50%	0.55%	LIBOR + 55 basis points
GS	5.504%	5.95%	0.00%	5.95% – LIBOR
FD	0.946%	6.50%	0.50%	LIBOR + 50 basis points
SD	5.554%	6.00%	0.00%	6% – LIBOR
FG	0.946%	6.50%	0.50%	LIBOR + 50 basis points
SG	5.554%	6.00%	0.00%	6% – LIBOR
FB	0.946%	6.50%	0.50%	LIBOR + 50 basis points
SB	5.554%	6.00%	0.00%	6% – 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:

<u>Class</u>	
HI	28.5714269659% of the HD Class
SL	100% of the FL Class
DI	25% of the DB Class
YI	25% of the YD Class
DS	100% of the DF Class
GI	12.5% of the GB Class
IQ	12.5% of the GQ Class
GS	100% of the GF Class
ID	25% of the <i>sum</i> of YD and DB Classes
SD	100% of the DF Class
IG	12.5% of the <i>sum</i> of GB and GQ Classes
SG	100% of the GF Class
SB	100% of the <i>sum</i> of the DF and GF Classes

Distributions of Principal

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

Weighted Average Lives (years)*

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>85%</u>	<u>100%</u>	<u>150%</u>	<u>300%</u>	<u>600%</u>	<u>900%</u>
H	15.4	8.2	8.3	8.8	6.0	3.5	2.5
ZH	27.9	23.2	22.5	7.9	1.4	0.8	0.6

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>182%</u>	<u>250%</u>	<u>400%</u>	<u>900%</u>	<u>1300%</u>
HD, HI, HE, HA, HG and HJ	11.8	5.5	4.8	4.8	4.8	3.2	1.3	0.7
HZ	22.5	15.9	13.5	8.9	1.8	0.6	0.2	0.1

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>335%</u>	<u>450%</u>	<u>900%</u>	<u>1300%</u>
FL and SL	21.3	5.9	3.4	2.6	1.2	0.7

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>										
	<u>0%</u>	<u>115%</u>	<u>125%</u>	<u>136%</u>	<u>145%</u>	<u>200%</u>	<u>235%</u>	<u>250%</u>	<u>350%</u>	<u>700%</u>	<u>1000%</u>
DB, DI, DC, DA, DE and DH	14.0	5.6	5.5	5.5	5.5	5.5	5.5	5.5	4.2	2.3	1.6
YD, YI and DY	23.8	18.8	18.8	18.8	18.8	18.8	18.8	18.8	14.5	7.2	4.6
ZD	27.3	18.5	18.0	17.6	16.7	8.1	3.8	2.2	1.2	0.5	0.4
DF, DS, FD and SD	19.6	9.5	9.1	8.7	8.4	6.8	6.0	5.7	4.3	2.3	1.6
DJ, DL, DM, DN, DT and ID	14.8	6.6	6.5	6.5	6.5	6.5	6.5	6.5	5.0	2.6	1.8

<u>Group 5 Classes</u>	<u>PSA Prepayment Assumption</u>										
	<u>0%</u>	<u>115%</u>	<u>125%</u>	<u>136%</u>	<u>145%</u>	<u>200%</u>	<u>235%</u>	<u>250%</u>	<u>350%</u>	<u>700%</u>	<u>1000%</u>
GB, GI, GA and GC	15.9	5.5	5.5	5.5	5.5	5.5	5.5	5.3	4.1	2.2	1.6
GQ, IQ and GT	25.6	15.1	15.1	15.1	15.1	15.1	15.1	14.4	10.8	5.3	3.5
GX	26.4	20.5	20.5	20.5	20.5	20.5	20.5	19.7	15.3	7.6	4.9
TD, TJ and TH	27.3	12.2	8.3	4.9	2.9	2.9	2.9	2.7	1.8	0.9	0.7
TA	28.9	20.8	19.7	18.4	17.1	6.4	2.3	1.9	1.0	0.5	0.3
TB	30.0	28.2	28.1	28.0	27.8	25.3	6.1	4.2	1.9	0.8	0.6
TZ	30.0	28.7	28.7	28.7	28.7	28.7	9.8	4.4	2.0	0.9	0.6
TK	27.1	11.4	6.7	3.0	3.0	3.0	3.0	2.8	1.8	1.0	0.7
TE	28.7	19.8	18.6	17.1	15.1	5.5	2.2	1.9	1.1	0.5	0.3
TG	29.9	27.9	27.7	27.5	27.2	23.8	5.9	4.3	2.0	0.9	0.6
ZT	30.0	28.7	28.7	28.7	28.7	28.7	9.6	5.1	2.4	1.1	0.7
GF, GS, FG and SG	19.6	9.5	9.1	8.7	8.4	6.8	6.0	5.7	4.3	2.3	1.6
GY	26.1	18.1	18.1	18.1	18.1	18.1	18.1	17.4	13.3	6.6	4.3
GM, GN, GP and IG	16.5	6.1	6.1	6.1	6.1	6.1	6.1	5.8	4.5	2.4	1.7

<u>Group 6 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>319%</u>	<u>450%</u>	<u>900%</u>	<u>1300%</u>
P	12.7	6.1	3.5	2.7	1.2	0.7
PO	4.3	3.2	2.4	2.0	1.1	0.6

<u>Group 4/Group 5 Classes†</u>	<u>PSA Prepayment Assumption</u>										
	<u>0%</u>	<u>115%</u>	<u>125%</u>	<u>136%</u>	<u>145%</u>	<u>200%</u>	<u>235%</u>	<u>250%</u>	<u>350%</u>	<u>700%</u>	<u>1000%</u>
FB and SB	19.6	9.5	9.1	8.7	8.4	6.8	6.0	5.7	4.3	2.3	1.6

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

† These classes are RCR classes formed by combinations of REMIC classes in two different groups. For additional information, see Schedule 1 attached to this prospectus supplement.

ADDITIONAL RISK FACTOR

Payments on the Group 2 Classes will be affected by the payment priority governing the Group 2 Underlying RCR Certificate. If you invest in a Group 2 Class, the rate at which you receive payments will be affected by the applicable priority sequence governing principal payments on the Group 2 Underlying RCR Certificate.

In particular, as described in the related Underlying REMIC Disclosure Document, principal payments on the Group 2 Underlying RCR Certificate are governed by a principal balance schedule. As a result, the Group 2 Underlying RCR Certificate may receive principal payments faster or slower than would otherwise have been the case. In some cases, it may receive no principal payments for extended periods. Prepayments on the related mortgage loans may have occurred at a rate faster or slower than the rate initially assumed. In certain high prepayment scenarios, it is possible that the effect of a principal balance schedule on

principal payments over time may be eliminated. In such a case, the Group 2 Underlying RCR Certificate would receive principal payments at rates that may vary widely from period to period. This prospectus supplement contains no information as to whether

- the Group 2 Underlying RCR Certificate has adhered to the related principal balance schedule,
- any related support classes remain outstanding, or
- the Group 2 Underlying RCR Certificate otherwise has performed as originally anticipated.

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

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 June 1, 2016 (the “Issue Date”). We will issue the Guaranteed REMIC Pass-Through Certificates (the “REMIC Certificates”) pursuant to that trust agreement and supplement. We will issue the Combinable and Recombinable REMIC Certificates (the “RCR Certificates” and, together with the REMIC Certificates, the “Certificates”) pursuant to a separate trust agreement dated as of May 1, 2010 and a supplement thereto dated as of the Issue Date (together with the trust agreement and supplement relating to the REMIC Certificates, the “Trust Agreement”). We will execute the Trust Agreement in our corporate capacity and as trustee (the “Trustee”). In general, the term “Classes” includes the Classes of REMIC Certificates and RCR Certificates.

The assets of the Trust will include:

- four groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 3 MBS,” “Group 4 MBS” and “Group 5 MBS,” and together, the “Trust MBS”), and
- two groups of previously issued REMIC and RCR Certificates (the “Group 2 Underlying RCR Certificate” and the “Group 6 Underlying REMIC and RCR Certificates,” and together,

the “Underlying REMIC and RCR Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”), as further described in Exhibit A.

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

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

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

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

<u>REMIC Designation</u>	<u>Assets</u>	<u>Regular Interests</u>	<u>Residual Interest</u>
Lower Tier REMIC	Trust MBS and Underlying REMIC and RCR Certificates	Interests in the Lower Tier REMIC other than the RL Class (the “Lower Tier Regular Interests”)	RL
Upper Tier REMIC	Lower Tier Regular Interests	All Classes of REMIC Certificates other than the R and RL Classes	R

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

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

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

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

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

The Trust MBS

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

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

Furthermore, the Mortgage Loans underlying the Group 3 MBS are insured by the Federal Housing Administration (FHA) or guaranteed by the U.S. Department of Veterans Affairs (VA) or the Rural Housing Service of the U.S. Department of Agriculture (RHS) (together, the “government loans”). The government loans may include certain higher balance FHA loans originated on or after March 6, 2008.

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

The Underlying REMIC and RCR Certificates

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

In addition, the pools of Mortgage Loans backing the Group 2 Underlying RCR Certificate have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Mortgage Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits” in the MBS Prospectus dated June 1, 2016. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools backing the Group 2 Underlying RCR Certificate, see the Final Data Statement for the related trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*“Jumbo-conforming” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in the MBS Prospectus dated June 1, 2016.

Distributions on the Underlying REMIC and RCR Certificates will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Underlying REMIC and RCR Certificates are described in the related Underlying REMIC Disclosure Documents. See Exhibit A for certain additional information about the Underlying

REMIC and RCR Certificates. Exhibit A is provided in lieu of a Final Data Statement with respect to the Underlying REMIC and RCR Certificates.

For further information about the Underlying REMIC and RCR Certificates, telephone us at 800-2FANNIE. Additional information about the Underlying REMIC and RCR Certificates is also available at <https://mbsdisclosure.fanniemae.com/PoolTalk2/index.html>. There may have been material changes in facts and circumstances since the dates we prepared the Underlying REMIC Disclosure Documents. These may include changes in prepayment speeds, prevailing interest rates and other economic factors. As a result, the usefulness of the information set forth in those documents may be limited.

Distributions of Interest

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

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	Floating Rate and Inverse Floating Rate Classes

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

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

Accrual Classes. The ZH, HZ, ZD, TZ and ZT 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 ZH Accrual Amount to H to its Targeted Balance, and thereafter to ZH.

} Accretion
Directed/TAC
Class and
Accrual Class

The Group 1 Cash Flow Distribution Amount in the following priority:

- | | | |
|----------------------------------|---|---------------|
| 1. To H to its Targeted Balance. | } | TAC Class |
| 2. To ZH until retired. | } | Support Class |
| 3. To H until retired. | } | TAC Class |

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

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

• *Group 2*

The HZ Accrual Amount to HD to its Planned Balance, and thereafter to HZ.	}	Accretion Directed/PAC Class and Accrual Class
---	---	---

The Group 2 Cash Flow Distribution Amount in the following priority:

- | | | | | |
|----------------------------------|---|---------------|---|--------------------------|
| 1. To HD to its Planned Balance. | } | PAC Class | } | Structured
Collateral |
| 2. To HZ until retired. | } | Support Class | | |
| 3. To HD until retired. | } | PAC Class | | |

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

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

• *Group 3*

The Group 3 Principal Distribution Amount to FL until retired.	}	Pass-Through Class
--	---	-----------------------

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

• *Group 4*

The ZD Accrual Amount to Aggregate Group I to its Planned Balance, and thereafter to ZD.	}	Accretion Directed/PAC Group and Accrual Class
--	---	---

The Group 4 Cash Flow Distribution Amount as follows:

- | | | |
|---|---|-----------------------|
| — 71.4285714286% as follows: | | |
| <i>first</i> , to Aggregate Group I to its Planned Balance; | } | PAC Group |
| <i>second</i> , to ZD until retired; and | } | Support Class |
| <i>third</i> , to Aggregate Group I to zero, and | } | PAC Group |
| — 28.5714285714% to DF until retired. | } | Pass-Through
Class |

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

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

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

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

- *Group 5*

The TZ Accrual Amount to TA and TB, in that order, until retired, and thereafter to TZ. } Accretion Directed Classes and Accrual Class

The ZT Accrual Amount in the following priority:

- | | | | | |
|--|---|-----------------|---|------------------------------|
| 1. To TK to its Planned Balance. | } | PAC Class | } | |
| 2. To TE and TG, in that order, until retired. | } | Support Classes | } | } Accretion Directed Classes |
| 3. To TK until retired. | } | PAC Class | } | |
| 4. Thereafter to ZT. | | | } | |

The Group 5 Cash Flow Distribution Amount as follows:

— 62.5000000449% as follows:

first, to Aggregate Group II to its Planned Balance; } PAC Group

second, — 38.437371533% as follows:

first, to Aggregate Group III to its Planned Balance; } PAC Group

second, to TA, TB and TZ, in that order, until retired; and } Support Classes

third, to Aggregate Group III to zero, and } PAC Group

— 61.562628467% as follows:

first, to TK to its Planned Balance; } PAC Class

second, to TE and TG, in that order, until retired; } Support Classes

third, to TK until retired; and } PAC Class

fourth, to ZT until retired; and } Support Class

third, to Aggregate Group II to zero, and } PAC Group

— 37.4999999551% to GF until retired. } Pass-Through Class

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

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

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

“Aggregate Group II” consists of the GB, GQ and GX Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II to GB, GQ and GX, 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 TD, TJ and TH Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III to TD, TJ and TH, pro rata, until retired.

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

- *Group 6*

100% of the Subgroup 6a Principal Distribution Amount and 92.3076923077% of the Subgroup 6b Principal Distribution Amount to P until retired.

7.6923076923% of the Subgroup 6b Principal Distribution Amount to PO until retired.

Structured
Collateral/
Pass-Through
Classes

The “Subgroup 6a Principal Distribution Amount” is the principal then paid on the Subgroup 6a Underlying REMIC and RCR Certificates.

The “Subgroup 6b Principal Distribution Amount” is the principal then paid on the Subgroup 6b Underlying REMIC Certificate.

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Underlying REMIC and RCR Certificates, the applicable priority sequence governing principal payments on the Group 2 Underlying RCR Certificate, and the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 3, Group 4 and Group 5—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is June 30, 2016; and
- each Distribution Date occurs on the 25th day of a month.

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

<u>Classes and Groups</u>	<u>Structuring Speed and Ranges</u>	<u>Initial Effective Ranges</u>
H Class Targeted Balances	85% PSA	N/A
HD Class Planned Balances	Between 150% and 250% PSA	(1)
Aggregate Group I Planned Balances	Between 125% and 250% PSA	Between 125% and 250% PSA
Aggregate Group II Planned Balances	Between 115% and 235% PSA	Between 115% and 235% PSA
Aggregate Group III Planned Balances	Between 145% and 235% PSA	Between 145% and 235% PSA
TK Class Planned Balances	Between 136% and 235% PSA	(2)

- (1) The Planned Balances for the HD Class have been structured between 150% and 250% PSA, but only hold between 150% and 249% PSA.
- (2) The Planned Balances for the TK Class have been structured between 136% and 235% PSA, but only hold between 137% and 235% PSA.

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	DB and YD
Aggregate Group II	GB, GQ and GX
Aggregate Group III	TD, TJ and TH

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

<u>Class</u>	<u>% PSA</u>
HI	369%
DI	299%
YI	410%
GI	273%
IQ	366%
ID	320%
IG	284%

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

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

<u>Class</u>	<u>Price*</u>
HI	12.0000000000%
DI	18.8750000000%
YI	50.0000000000%
GI	19.8750000000%
IQ	41.0000000000%
ID	21.2698099786%
IG	21.0313182438%

* 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 HI Class to Prepayments

	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>182%</u>	<u>250%</u>	<u>400%</u>	<u>900%</u>	<u>1300%</u>
Pre-Tax Yields to Maturity	19.3%	13.5%	9.6%	9.6%	9.6%	(3.1)%	(66.8)%	*

Sensitivity of the DI Class to Prepayments

	<u>PSA Prepayment Assumption</u>										
	<u>50%</u>	<u>115%</u>	<u>125%</u>	<u>136%</u>	<u>145%</u>	<u>200%</u>	<u>235%</u>	<u>250%</u>	<u>350%</u>	<u>700%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity	11.5%	4.2%	3.4%	3.4%	3.4%	3.4%	3.4%	3.4%	(4.2)%	(38.1)%	(69.2)%

Sensitivity of the YI Class to Prepayments

	<u>PSA Prepayment Assumption</u>										
	<u>50%</u>	<u>115%</u>	<u>125%</u>	<u>136%</u>	<u>145%</u>	<u>200%</u>	<u>235%</u>	<u>250%</u>	<u>350%</u>	<u>700%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity	4.7%	4.5%	4.5%	4.5%	4.5%	4.5%	4.5%	4.5%	1.9%	(12.6)%	(30.9)%

Sensitivity of the GI Class to Prepayments

	<u>PSA Prepayment Assumption</u>										
	<u>50%</u>	<u>115%</u>	<u>125%</u>	<u>136%</u>	<u>145%</u>	<u>200%</u>	<u>235%</u>	<u>250%</u>	<u>350%</u>	<u>700%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity	10.9%	2.5%	2.5%	2.5%	2.5%	2.5%	2.5%	1.6%	(6.6)%	(42.9)%	(74.8)%

Sensitivity of the IQ Class to Prepayments

	<u>PSA Prepayment Assumption</u>										
	<u>50%</u>	<u>115%</u>	<u>125%</u>	<u>136%</u>	<u>145%</u>	<u>200%</u>	<u>235%</u>	<u>250%</u>	<u>350%</u>	<u>700%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity	7.2%	5.5%	5.5%	5.5%	5.5%	5.5%	5.5%	4.9%	0.8%	(21.2)%	(46.3)%

Sensitivity of the ID Class to Prepayments

	PSA Prepayment Assumption										
	<u>50%</u>	<u>115%</u>	<u>125%</u>	<u>136%</u>	<u>145%</u>	<u>200%</u>	<u>235%</u>	<u>250%</u>	<u>350%</u>	<u>700%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity	9.8%	4.3%	3.8%	3.8%	3.8%	3.8%	3.8%	3.8%	(1.8)%	(25.5)%	(49.2)%

Sensitivity of the IG Class to Prepayments

	PSA Prepayment Assumption										
	<u>50%</u>	<u>115%</u>	<u>125%</u>	<u>136%</u>	<u>145%</u>	<u>200%</u>	<u>235%</u>	<u>250%</u>	<u>350%</u>	<u>700%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity . . .	10.3%	3.0%	3.0%	3.0%	3.0%	3.0%	3.0%	2.3%	(5.1)%	(37.9)%	(68.4)%

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

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

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

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

Class	Price*
SL	20.8437500000%
DS	23.1406250000%
GS	25.4531250000%
SD	23.4062500000%
SG	25.7812500000%
SB	25.0969666297%

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

LIBOR	PSA Prepayment Assumption					
	50%	100%	335%	450%	900%	1300%
0.223%	21.1%	17.7%	1.1%	(7.6)%	(46.4)%	(92.9)%
0.446%	19.8%	16.4%	(0.1)%	(8.7)%	(47.3)%	(93.5)%
2.446%	7.7%	4.5%	(11.2)%	(19.4)%	(56.0)%	*
4.446%	(6.6)%	(9.6)%	(24.3)%	(31.9)%	(66.2)%	*
6.650%	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption										
	50%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
0.223%	20.5%	16.6%	15.9%	15.3%	14.7%	11.3%	9.1%	8.2%	1.8%	(22.5)%	(46.2)%
0.446%	19.4%	15.5%	14.9%	14.2%	13.7%	10.3%	8.1%	7.1%	0.7%	(23.5)%	(47.3)%
2.446%	9.6%	5.7%	5.1%	4.4%	3.9%	0.5%	(1.6)%	(2.6)%	(9.0)%	(33.3)%	(57.4)%
4.446%	(1.6)%	(5.4)%	(6.0)%	(6.6)%	(7.2)%	(10.5)%	(12.6)%	(13.5)%	(19.8)%	(44.0)%	(68.8)%
5.950%	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption										
	50%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
0.223%	17.9%	14.0%	13.4%	12.8%	12.2%	8.8%	6.6%	5.7%	(0.7)%	(25.0)%	(48.8)%
0.446%	17.0%	13.1%	12.5%	11.8%	11.2%	7.8%	5.7%	4.7%	(1.7)%	(26.0)%	(49.8)%
2.446%	8.0%	4.1%	3.5%	2.8%	2.3%	(1.1)%	(3.3)%	(4.2)%	(10.6)%	(34.9)%	(59.1)%
4.446%	(2.5)%	(6.3)%	(6.9)%	(7.5)%	(8.1)%	(11.4)%	(13.5)%	(14.4)%	(20.7)%	(44.8)%	(69.6)%
5.950%	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption										
	50%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
0.223%	20.4%	16.5%	15.9%	15.2%	14.6%	11.3%	9.1%	8.1%	1.7%	(22.5)%	(46.3)%
0.446%	19.3%	15.4%	14.8%	14.1%	13.6%	10.2%	8.0%	7.1%	0.7%	(23.6)%	(47.4)%
2.446%	9.6%	5.8%	5.2%	4.5%	3.9%	0.6%	(1.6)%	(2.5)%	(8.9)%	(33.2)%	(57.4)%
4.446%	(1.3)%	(5.2)%	(5.8)%	(6.4)%	(6.9)%	(10.3)%	(12.4)%	(13.3)%	(19.6)%	(43.8)%	(68.6)%
6.000%	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption										
	50%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
0.223%	17.8%	13.9%	13.3%	12.7%	12.1%	8.7%	6.5%	5.6%	(0.8)%	(25.1)%	(48.9)%
0.446%	16.9%	13.0%	12.4%	11.7%	11.1%	7.8%	5.6%	4.6%	(1.8)%	(26.1)%	(49.9)%
2.446%	8.0%	4.1%	3.5%	2.9%	2.3%	(1.1)%	(3.2)%	(4.2)%	(10.6)%	(34.8)%	(59.1)%
4.446%	(2.3)%	(6.1)%	(6.7)%	(7.4)%	(7.9)%	(11.2)%	(13.3)%	(14.3)%	(20.5)%	(44.6)%	(69.4)%
6.000%	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption										
	50%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
0.223%	18.5%	14.6%	14.0%	13.3%	12.8%	9.4%	7.2%	6.3%	(0.1)%	(24.4)%	(48.2)%
0.446%	17.5%	13.6%	13.0%	12.3%	11.8%	8.4%	6.2%	5.3%	(1.1)%	(25.4)%	(49.2)%
2.446%	8.4%	4.6%	4.0%	3.3%	2.8%	(0.6)%	(2.8)%	(3.7)%	(10.1)%	(34.4)%	(58.6)%
4.446%	(2.0)%	(5.8)%	(6.4)%	(7.1)%	(7.6)%	(10.9)%	(13.1)%	(14.0)%	(20.3)%	(44.4)%	(69.1)%
6.000%	*	*	*	*	*	*	*	*	*	*	*

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

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

<u>Class</u>	<u>Price</u>
PO	85.00%

Sensitivity of the PO Class to Prepayments

	PSA Prepayment Assumption					
	50%	100%	319%	450%	900%	1300%
Pre-Tax Yields to Maturity	4.9%	5.3%	7.4%	8.9%	16.5%	29.6%

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions,
- The priority sequences of distributions of principal of the Group 1, Group 2, Group 4 and Group 5 Classes, and
- in the case of the Group 2 Classes, the priority sequence affecting principal payments on the Group 2 Underlying RCR Certificate.

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

The effect of these factors may differ as to various Classes and the effects on any Class may vary at different times during the life of that Class. Accordingly, we can give no assurance as to the weighted average life of any Class. Further, to the extent the prices of the Certificates represent discounts or premiums to their original principal balances, variability in the weighted average lives of those Classes of Certificates could result in variability in the related yields to

maturity. For an example of how the weighted average lives of the Classes may be affected at various constant prepayment rates, see the Decrement Tables below.

Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	360 months	5.50%
Group 2 Underlying RCR Certificate	360 months	314 months	6.00%
Group 3 MBS	360 months	360 months	9.50%
Group 4 MBS	360 months	360 months	6.50%
Group 5 MBS	360 months	360 months	6.50%
Group 6 Underlying REMIC and RCR Certificates	360 months	(1)	9.00%

(1) The Mortgage Loans backing the Group 6 Underlying REMIC and RCR Certificates specified below are assumed to have the following remaining terms to maturity:

<u>Class</u>	<u>Remaining Terms to Maturity</u>
1993-189-PL	88 months
1998-73-B	150 months
1999-45-LI	158 months
1999-51-LI	159 months
2001-5-PY	176 months
2006-B2-B	245 months
2006-59-DJ	240 months
2006-84-PW	242 months
1994-51-PV	93 months

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

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

Percent of Original Principal Balances Outstanding

Date	H Class							ZH Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	85%	100%	150%	300%	600%	900%	0%	85%	100%	150%	300%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2017	98	96	96	96	96	96	95	103	103	101	95	75	35	0
June 2018	96	89	89	89	89	75	59	106	106	100	78	16	0	0
June 2019	94	82	82	82	74	47	27	109	109	97	58	0	0	0
June 2020	91	74	74	74	59	30	12	113	113	96	41	0	0	0
June 2021	89	67	67	67	48	18	5	116	116	95	29	0	0	0
June 2022	86	60	60	60	38	12	2	120	120	95	21	0	0	0
June 2023	84	54	54	54	30	7	1	123	123	96	15	0	0	0
June 2024	81	48	48	48	24	4	*	127	127	98	13	0	0	0
June 2025	78	42	42	42	19	3	*	131	131	101	13	0	0	0
June 2026	75	36	36	37	15	2	*	135	135	104	13	0	0	0
June 2027	72	31	31	32	12	1	*	139	139	107	14	0	0	0
June 2028	68	26	26	28	10	1	*	143	143	110	14	0	0	0
June 2029	65	21	22	24	8	*	*	148	148	113	15	0	0	0
June 2030	61	17	17	20	6	*	*	152	152	117	15	0	0	0
June 2031	57	12	13	17	5	*	*	157	157	120	15	0	0	0
June 2032	53	8	9	15	4	*	*	162	162	124	16	0	0	0
June 2033	48	4	6	12	3	*	*	166	166	128	16	0	0	0
June 2034	43	*	2	10	2	*	*	171	171	132	17	0	0	0
June 2035	38	0	0	8	2	*	*	177	152	128	17	0	0	0
June 2036	33	0	0	6	1	*	*	182	133	111	18	0	0	0
June 2037	28	0	0	5	1	*	*	188	115	95	19	0	0	0
June 2038	22	0	0	3	1	*	*	193	99	81	19	0	0	0
June 2039	16	0	0	2	*	*	*	199	83	67	20	0	0	0
June 2040	10	0	0	1	*	*	0	205	68	55	20	0	0	0
June 2041	3	0	0	0	*	*	0	212	55	44	20	0	0	0
June 2042	0	0	0	0	*	*	0	191	42	33	15	0	0	0
June 2043	0	0	0	0	*	*	0	147	30	23	10	0	0	0
June 2044	0	0	0	0	*	*	0	101	18	14	6	0	0	0
June 2045	0	0	0	0	*	*	0	52	8	6	2	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)**	15.4	8.2	8.3	8.8	6.0	3.5	2.5	27.9	23.2	22.5	7.9	1.4	0.8	0.6

Date	HD, HI†, HE, HA, HG and HJ Classes									HZ Class							
	PSA Prepayment Assumption									PSA Prepayment Assumption							
	0%	100%	150%	182%	250%	400%	900%	1300%		0%	100%	150%	182%	250%	400%	900%	1300%
Initial Percent	100	100	100	100	100	100	100	100		100	100	100	100	100	100	100	100
June 2017	97	89	86	86	86	86	51	21		103	103	100	89	64	9	0	0
June 2018	94	78	73	73	73	63	19	0		106	106	100	80	38	0	0	0
June 2019	91	69	61	61	61	45	5	0		109	109	100	73	20	0	0	0
June 2020	88	59	51	51	51	31	0	0		113	113	100	69	9	0	0	0
June 2021	84	51	42	42	42	21	0	0		116	116	100	66	2	0	0	0
June 2022	80	42	33	33	33	14	0	0		120	120	100	64	*	0	0	0
June 2023	76	35	26	26	26	8	0	0		123	123	99	63	0	0	0	0
June 2024	72	27	20	20	20	4	0	0		127	127	96	60	0	0	0	0
June 2025	68	20	14	14	14	*	0	0		131	131	92	57	0	0	0	0
June 2026	63	14	10	10	10	0	0	0		135	135	86	53	0	0	0	0
June 2027	58	7	6	6	6	0	0	0		139	139	80	48	0	0	0	0
June 2028	53	3	3	3	3	0	0	0		143	135	73	43	0	0	0	0
June 2029	48	1	1	1	1	0	0	0		148	125	66	39	0	0	0	0
June 2030	42	0	0	0	0	0	0	0		152	105	50	26	0	0	0	0
June 2031	36	0	0	0	0	0	0	0		157	85	34	12	0	0	0	0
June 2032	30	0	0	0	0	0	0	0		162	66	20	0	0	0	0	0
June 2033	23	0	0	0	0	0	0	0		166	48	6	0	0	0	0	0
June 2034	16	0	0	0	0	0	0	0		171	31	0	0	0	0	0	0
June 2035	9	0	0	0	0	0	0	0		177	15	0	0	0	0	0	0
June 2036	1	0	0	0	0	0	0	0		182	*	0	0	0	0	0	0
June 2037	0	0	0	0	0	0	0	0		151	0	0	0	0	0	0	0
June 2038	0	0	0	0	0	0	0	0		113	0	0	0	0	0	0	0
June 2039	0	0	0	0	0	0	0	0		73	0	0	0	0	0	0	0
June 2040	0	0	0	0	0	0	0	0		31	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0
June 2042	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0
June 2043	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0
June 2044	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0
June 2045	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	11.8	5.5	4.8	4.8	4.8	3.2	1.3	0.7		22.5	15.9	13.5	8.9	1.8	0.6	0.2	0.1

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

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

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

Date	FL and SL† Classes						DB, DI†, DC, DA, DE and DH Classes										
	PSA Prepayment Assumption						PSA Prepayment Assumption										
	0%	100%	335%	450%	900%	1300%	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2017	99	90	76	70	44	21	98	92	91	91	91	91	91	91	91	89	75
June 2018	99	80	58	48	19	4	96	81	80	80	80	80	80	80	80	49	27
June 2019	98	71	43	33	8	1	93	70	68	68	68	68	68	68	61	25	6
June 2020	97	62	32	23	4	*	90	60	58	58	58	58	58	58	45	10	0
June 2021	96	54	24	15	2	*	88	51	48	48	48	48	48	48	33	2	0
June 2022	95	46	17	10	1	*	85	42	39	39	39	39	39	39	24	0	0
June 2023	94	39	12	7	*	*	82	34	31	31	31	31	31	31	16	0	0
June 2024	93	32	9	4	*	*	79	26	24	24	24	24	24	24	10	0	0
June 2025	92	25	6	3	*	*	75	19	18	18	18	18	18	18	6	0	0
June 2026	90	19	4	1	*	*	72	14	14	14	14	14	14	14	3	0	0
June 2027	89	12	2	1	*	*	68	10	10	10	10	10	10	10	*	0	0
June 2028	87	7	1	*	*	0	64	6	6	6	6	6	6	6	0	0	0
June 2029	85	1	*	*	*	0	60	4	4	4	4	4	4	4	0	0	0
June 2030	83	0	0	0	0	0	55	1	1	1	1	1	1	1	0	0	0
June 2031	81	0	0	0	0	0	50	0	0	0	0	0	0	0	0	0	0
June 2032	78	0	0	0	0	0	45	0	0	0	0	0	0	0	0	0	0
June 2033	75	0	0	0	0	0	40	0	0	0	0	0	0	0	0	0	0
June 2034	72	0	0	0	0	0	35	0	0	0	0	0	0	0	0	0	0
June 2035	69	0	0	0	0	0	29	0	0	0	0	0	0	0	0	0	0
June 2036	65	0	0	0	0	0	22	0	0	0	0	0	0	0	0	0	0
June 2037	61	0	0	0	0	0	16	0	0	0	0	0	0	0	0	0	0
June 2038	56	0	0	0	0	0	9	0	0	0	0	0	0	0	0	0	0
June 2039	51	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0
June 2040	46	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2041	40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2042	33	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2043	26	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2044	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2045	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	21.3	5.9	3.4	2.6	1.2	0.7	14.0	5.6	5.5	5.5	5.5	5.5	5.5	5.5	4.2	2.3	1.6

Date	YD, YI† and DY Classes										
	PSA Prepayment Assumption										
	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	100	100	100	100	100	100	100	100	100	100	100
June 2018	100	100	100	100	100	100	100	100	100	100	100
June 2019	100	100	100	100	100	100	100	100	100	100	100
June 2020	100	100	100	100	100	100	100	100	100	100	65
June 2021	100	100	100	100	100	100	100	100	100	100	26
June 2022	100	100	100	100	100	100	100	100	100	72	10
June 2023	100	100	100	100	100	100	100	100	100	41	4
June 2024	100	100	100	100	100	100	100	100	100	23	2
June 2025	100	100	100	100	100	100	100	100	100	13	1
June 2026	100	100	100	100	100	100	100	100	100	7	*
June 2027	100	100	100	100	100	100	100	100	100	4	*
June 2028	100	100	100	100	100	100	100	100	77	2	*
June 2029	100	100	100	100	100	100	100	100	58	1	*
June 2030	100	100	100	100	100	100	100	100	44	1	*
June 2031	100	95	95	95	95	95	95	95	33	*	*
June 2032	100	76	76	76	76	76	76	76	25	*	*
June 2033	100	61	61	61	61	61	61	61	18	*	*
June 2034	100	48	48	48	48	48	48	48	13	*	*
June 2035	100	38	38	38	38	38	38	38	10	*	*
June 2036	100	30	30	30	30	30	30	30	7	*	*
June 2037	100	23	23	23	23	23	23	23	5	*	*
June 2038	100	17	17	17	17	17	17	17	4	*	*
June 2039	100	13	13	13	13	13	13	13	2	*	0
June 2040	16	9	9	9	9	9	9	9	2	*	0
June 2041	6	6	6	6	6	6	6	6	1	*	0
June 2042	4	4	4	4	4	4	4	4	1	*	0
June 2043	2	2	2	2	2	2	2	2	*	*	0
June 2044	1	1	1	1	1	1	1	1	*	*	0
June 2045	0	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	23.8	18.8	18.8	18.8	18.8	18.8	18.8	18.8	14.5	7.2	4.6

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

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

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

Date	ZD Class										
	PSA Prepayment Assumption										
	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	103	103	103	101	99	89	82	79	59	0	0
June 2018	106	106	106	101	97	72	56	49	6	0	0
June 2019	109	109	109	102	95	58	36	27	0	0	0
June 2020	113	113	113	103	95	50	23	12	0	0	0
June 2021	116	116	116	105	96	45	15	3	0	0	0
June 2022	120	120	120	107	97	43	12	*	0	0	0
June 2023	123	123	122	109	99	42	12	*	0	0	0
June 2024	127	127	122	109	98	41	11	*	0	0	0
June 2025	131	131	120	106	95	39	11	*	0	0	0
June 2026	135	129	116	102	91	37	10	*	0	0	0
June 2027	139	123	110	96	86	34	9	*	0	0	0
June 2028	143	116	103	90	80	31	8	*	0	0	0
June 2029	148	109	96	84	74	28	7	*	0	0	0
June 2030	152	101	89	77	68	25	6	*	0	0	0
June 2031	157	92	81	70	61	22	6	*	0	0	0
June 2032	162	84	73	63	55	19	5	*	0	0	0
June 2033	166	75	66	56	49	17	4	*	0	0	0
June 2034	171	67	58	49	43	14	3	*	0	0	0
June 2035	177	59	51	43	37	12	3	*	0	0	0
June 2036	182	52	44	37	32	10	2	*	0	0	0
June 2037	188	44	38	32	27	8	2	*	0	0	0
June 2038	193	37	32	26	22	7	2	*	0	0	0
June 2039	199	31	26	21	18	5	1	*	0	0	0
June 2040	205	24	21	17	14	4	1	*	0	0	0
June 2041	179	19	16	13	11	3	1	*	0	0	0
June 2042	148	13	11	9	8	2	*	*	0	0	0
June 2043	115	8	7	6	5	1	*	*	0	0	0
June 2044	79	4	3	2	2	1	*	*	0	0	0
June 2045	41	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	27.3	18.5	18.0	17.6	16.7	8.1	3.8	2.2	1.2	0.5	0.4

Date	DF, DS†, FD and SD† Classes										
	PSA Prepayment Assumption										
	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	99	94	94	94	93	91	90	90	86	74	63
June 2018	98	86	86	85	84	79	77	76	68	44	27
June 2019	96	79	78	76	75	69	65	63	53	25	11
June 2020	95	72	70	69	67	59	54	52	41	14	4
June 2021	94	65	64	62	60	51	46	43	31	8	2
June 2022	92	59	57	55	53	44	38	36	24	5	1
June 2023	90	54	52	49	47	37	32	30	19	3	*
June 2024	89	49	46	44	42	32	27	25	14	1	*
June 2025	87	44	42	39	37	27	22	20	11	1	*
June 2026	85	40	37	35	33	23	18	17	8	*	*
June 2027	83	36	33	31	29	20	15	14	6	*	*
June 2028	80	32	30	27	25	17	13	11	5	*	*
June 2029	78	28	26	24	22	14	10	9	4	*	*
June 2030	75	25	23	21	19	12	9	7	3	*	*
June 2031	73	22	20	18	17	10	7	6	2	*	*
June 2032	70	20	18	16	15	8	6	5	2	*	*
June 2033	66	17	16	14	13	7	5	4	1	*	*
June 2034	63	15	13	12	11	6	4	3	1	*	*
June 2035	59	13	12	10	9	5	3	2	1	*	*
June 2036	56	11	10	8	8	4	2	2	*	*	0
June 2037	52	9	8	7	6	3	2	1	*	*	0
June 2038	47	8	7	6	5	2	1	1	*	*	0
June 2039	43	6	5	5	4	2	1	1	*	*	0
June 2040	38	5	4	4	3	1	1	1	*	*	0
June 2041	32	4	3	3	2	1	1	*	*	*	0
June 2042	27	3	2	2	2	1	*	*	*	*	0
June 2043	21	2	1	1	1	*	*	*	*	*	0
June 2044	14	1	1	*	*	*	*	*	*	*	0
June 2045	7	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	19.6	9.5	9.1	8.7	8.4	6.8	6.0	5.7	4.3	2.3	1.6

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

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

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

DJ, DL, DM, DN, DT and ID† Classes											
Date	PSA Prepayment Assumption										
	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	98	92	92	92	92	92	92	92	92	90	77
June 2018	96	82	81	81	81	81	81	81	81	53	33
June 2019	94	72	71	71	71	71	71	71	64	30	13
June 2020	91	63	61	61	61	61	61	61	49	17	5
June 2021	89	54	52	52	52	52	52	52	38	10	2
June 2022	86	46	44	44	44	44	44	44	29	6	1
June 2023	83	39	36	36	36	36	36	36	23	3	*
June 2024	80	32	30	30	30	30	30	30	17	2	*
June 2025	77	25	25	25	25	25	25	25	13	1	*
June 2026	74	20	20	20	20	20	20	20	10	1	*
June 2027	70	17	17	17	17	17	17	17	8	*	*
June 2028	67	14	14	14	14	14	14	14	6	*	*
June 2029	63	11	11	11	11	11	11	11	4	*	*
June 2030	59	9	9	9	9	9	9	9	3	*	*
June 2031	54	7	7	7	7	7	7	7	3	*	*
June 2032	50	6	6	6	6	6	6	6	2	*	*
June 2033	45	5	5	5	5	5	5	5	1	*	*
June 2034	40	4	4	4	4	4	4	4	1	*	*
June 2035	34	3	3	3	3	3	3	3	1	*	*
June 2036	28	2	2	2	2	2	2	2	1	*	*
June 2037	22	2	2	2	2	2	2	2	*	*	0
June 2038	16	1	1	1	1	1	1	1	*	*	0
June 2039	9	1	1	1	1	1	1	1	*	*	0
June 2040	1	1	1	1	1	1	1	1	*	*	0
June 2041	*	*	*	*	*	*	*	*	*	*	0
June 2042	*	*	*	*	*	*	*	*	*	*	0
June 2043	*	*	*	*	*	*	*	*	*	*	0
June 2044	*	*	*	*	*	*	*	*	*	*	0
June 2045	0	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	14.8	6.6	6.5	6.5	6.5	6.5	6.5	6.5	5.0	2.6	1.8

GB, GI†, GA and GC Classes											
Date	PSA Prepayment Assumption										
	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	98	92	92	92	92	92	92	92	92	92	79
June 2018	97	80	80	80	80	80	80	80	80	51	26
June 2019	95	69	69	69	69	69	69	69	63	23	2
June 2020	93	59	59	59	59	59	59	59	46	8	0
June 2021	91	50	50	50	50	50	50	50	33	0	0
June 2022	88	41	41	41	41	41	41	39	22	0	0
June 2023	86	33	33	33	33	33	33	30	14	0	0
June 2024	84	26	26	26	26	26	26	23	8	0	0
June 2025	81	19	19	19	19	19	19	17	3	0	0
June 2026	78	14	14	14	14	14	14	11	0	0	0
June 2027	75	9	9	9	9	9	9	7	0	0	0
June 2028	71	5	5	5	5	5	5	3	0	0	0
June 2029	68	2	2	2	2	2	2	*	0	0	0
June 2030	64	0	0	0	0	0	0	0	0	0	0
June 2031	60	0	0	0	0	0	0	0	0	0	0
June 2032	56	0	0	0	0	0	0	0	0	0	0
June 2033	51	0	0	0	0	0	0	0	0	0	0
June 2034	46	0	0	0	0	0	0	0	0	0	0
June 2035	41	0	0	0	0	0	0	0	0	0	0
June 2036	36	0	0	0	0	0	0	0	0	0	0
June 2037	30	0	0	0	0	0	0	0	0	0	0
June 2038	23	0	0	0	0	0	0	0	0	0	0
June 2039	17	0	0	0	0	0	0	0	0	0	0
June 2040	9	0	0	0	0	0	0	0	0	0	0
June 2041	2	0	0	0	0	0	0	0	0	0	0
June 2042	0	0	0	0	0	0	0	0	0	0	0
June 2043	0	0	0	0	0	0	0	0	0	0	0
June 2044	0	0	0	0	0	0	0	0	0	0	0
June 2045	0	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	15.9	5.5	5.5	5.5	5.5	5.5	5.5	5.3	4.1	2.2	1.6

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

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

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

GQ, IQ† and GT Classes											
Date	PSA Prepayment Assumption										
	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	100	100	100	100	100	100	100	100	100	100	100
June 2018	100	100	100	100	100	100	100	100	100	100	100
June 2019	100	100	100	100	100	100	100	100	100	100	100
June 2020	100	100	100	100	100	100	100	100	100	100	0
June 2021	100	100	100	100	100	100	100	100	100	77	0
June 2022	100	100	100	100	100	100	100	100	100	0	0
June 2023	100	100	100	100	100	100	100	100	100	0	0
June 2024	100	100	100	100	100	100	100	100	100	0	0
June 2025	100	100	100	100	100	100	100	100	100	0	0
June 2026	100	100	100	100	100	100	100	100	86	0	0
June 2027	100	100	100	100	100	100	100	100	36	0	0
June 2028	100	100	100	100	100	100	100	100	0	0	0
June 2029	100	100	100	100	100	100	100	100	0	0	0
June 2030	100	91	91	91	91	91	91	62	0	0	0
June 2031	100	51	51	51	51	51	51	26	0	0	0
June 2032	100	18	18	18	18	18	18	0	0	0	0
June 2033	100	0	0	0	0	0	0	0	0	0	0
June 2034	100	0	0	0	0	0	0	0	0	0	0
June 2035	100	0	0	0	0	0	0	0	0	0	0
June 2036	100	0	0	0	0	0	0	0	0	0	0
June 2037	100	0	0	0	0	0	0	0	0	0	0
June 2038	100	0	0	0	0	0	0	0	0	0	0
June 2039	100	0	0	0	0	0	0	0	0	0	0
June 2040	100	0	0	0	0	0	0	0	0	0	0
June 2041	100	0	0	0	0	0	0	0	0	0	0
June 2042	0	0	0	0	0	0	0	0	0	0	0
June 2043	0	0	0	0	0	0	0	0	0	0	0
June 2044	0	0	0	0	0	0	0	0	0	0	0
June 2045	0	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	25.6	15.1	15.1	15.1	15.1	15.1	15.1	14.4	10.8	5.3	3.5

GX Class											
Date	PSA Prepayment Assumption										
	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	100	100	100	100	100	100	100	100	100	100	100
June 2018	100	100	100	100	100	100	100	100	100	100	100
June 2019	100	100	100	100	100	100	100	100	100	100	100
June 2020	100	100	100	100	100	100	100	100	100	100	84
June 2021	100	100	100	100	100	100	100	100	100	100	33
June 2022	100	100	100	100	100	100	100	100	100	92	13
June 2023	100	100	100	100	100	100	100	100	100	52	5
June 2024	100	100	100	100	100	100	100	100	100	29	2
June 2025	100	100	100	100	100	100	100	100	100	16	1
June 2026	100	100	100	100	100	100	100	100	100	9	*
June 2027	100	100	100	100	100	100	100	100	100	5	*
June 2028	100	100	100	100	100	100	100	100	98	3	*
June 2029	100	100	100	100	100	100	100	100	74	2	*
June 2030	100	100	100	100	100	100	100	100	56	1	*
June 2031	100	100	100	100	100	100	100	100	42	*	*
June 2032	100	100	100	100	100	100	100	98	31	*	*
June 2033	100	93	93	93	93	93	93	78	23	*	*
June 2034	100	74	74	74	74	74	74	62	17	*	*
June 2035	100	59	59	59	59	59	59	49	13	*	*
June 2036	100	47	47	47	47	47	47	38	9	*	*
June 2037	100	36	36	36	36	36	36	29	7	*	*
June 2038	100	28	28	28	28	28	28	22	5	*	*
June 2039	100	21	21	21	21	21	21	16	3	*	0
June 2040	100	15	15	15	15	15	15	12	2	*	0
June 2041	100	10	10	10	10	10	10	8	1	*	0
June 2042	91	7	7	7	7	7	7	5	1	*	0
June 2043	4	4	4	4	4	4	4	3	*	*	0
June 2044	1	1	1	1	1	1	1	1	*	*	0
June 2045	0	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	26.4	20.5	20.5	20.5	20.5	20.5	20.5	19.7	15.3	7.6	4.9

* 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.

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

TD, TJ and TH Classes

	PSA Prepayment Assumption										
Date	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	100	100	95	89	84	84	84	84	84	29	0
June 2018	100	100	87	73	62	62	62	62	53	0	0
June 2019	100	100	81	59	42	42	42	42	0	0	0
June 2020	100	100	75	49	27	27	27	27	0	0	0
June 2021	100	100	71	40	16	16	16	2	0	0	0
June 2022	100	100	68	34	7	7	7	0	0	0	0
June 2023	100	100	66	30	2	2	2	0	0	0	0
June 2024	100	100	64	27	0	0	0	0	0	0	0
June 2025	100	96	60	22	0	0	0	0	0	0	0
June 2026	100	86	50	12	0	0	0	0	0	0	0
June 2027	100	73	37	*	0	0	0	0	0	0	0
June 2028	100	57	22	0	0	0	0	0	0	0	0
June 2029	100	39	5	0	0	0	0	0	0	0	0
June 2030	100	19	0	0	0	0	0	0	0	0	0
June 2031	100	0	0	0	0	0	0	0	0	0	0
June 2032	100	0	0	0	0	0	0	0	0	0	0
June 2033	100	0	0	0	0	0	0	0	0	0	0
June 2034	100	0	0	0	0	0	0	0	0	0	0
June 2035	100	0	0	0	0	0	0	0	0	0	0
June 2036	100	0	0	0	0	0	0	0	0	0	0
June 2037	100	0	0	0	0	0	0	0	0	0	0
June 2038	100	0	0	0	0	0	0	0	0	0	0
June 2039	100	0	0	0	0	0	0	0	0	0	0
June 2040	100	0	0	0	0	0	0	0	0	0	0
June 2041	100	0	0	0	0	0	0	0	0	0	0
June 2042	100	0	0	0	0	0	0	0	0	0	0
June 2043	74	0	0	0	0	0	0	0	0	0	0
June 2044	0	0	0	0	0	0	0	0	0	0	0
June 2045	0	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	27.3	12.2	8.3	4.9	2.9	2.9	2.9	2.7	1.8	0.9	0.7

TA Class

	PSA Prepayment Assumption										
Date	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	100	100	100	100	100	87	79	76	52	0	0
June 2018	100	100	100	100	100	70	51	43	0	0	0
June 2019	100	100	100	100	100	55	28	17	0	0	0
June 2020	100	100	100	100	100	45	13	0	0	0	0
June 2021	100	100	100	100	100	38	3	0	0	0	0
June 2022	100	100	100	100	100	34	0	0	0	0	0
June 2023	100	100	100	100	100	32	0	0	0	0	0
June 2024	100	100	100	100	99	30	0	0	0	0	0
June 2025	100	100	100	100	97	29	0	0	0	0	0
June 2026	100	100	100	100	93	27	0	0	0	0	0
June 2027	100	100	100	100	88	25	0	0	0	0	0
June 2028	100	100	100	94	82	22	0	0	0	0	0
June 2029	100	100	100	87	75	19	0	0	0	0	0
June 2030	100	100	94	80	69	17	0	0	0	0	0
June 2031	100	99	86	72	62	14	0	0	0	0	0
June 2032	100	90	77	65	55	12	0	0	0	0	0
June 2033	100	81	69	57	49	10	0	0	0	0	0
June 2034	100	72	61	50	42	8	0	0	0	0	0
June 2035	100	63	53	43	36	6	0	0	0	0	0
June 2036	100	54	45	37	30	4	0	0	0	0	0
June 2037	100	46	38	30	25	2	0	0	0	0	0
June 2038	100	38	31	24	20	1	0	0	0	0	0
June 2039	100	30	24	19	15	0	0	0	0	0	0
June 2040	100	23	18	14	11	0	0	0	0	0	0
June 2041	100	16	12	9	7	0	0	0	0	0	0
June 2042	100	10	7	5	3	0	0	0	0	0	0
June 2043	100	4	2	1	0	0	0	0	0	0	0
June 2044	90	0	0	0	0	0	0	0	0	0	0
June 2045	44	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	28.9	20.8	19.7	18.4	17.1	6.4	2.3	1.9	1.0	0.5	0.3

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

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

TB Class											
Date	PSA Prepayment Assumption										
	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	100	100	100	100	100	100	100	100	100	0	0
June 2018	100	100	100	100	100	100	100	100	0	0	0
June 2019	100	100	100	100	100	100	100	100	0	0	0
June 2020	100	100	100	100	100	100	100	95	0	0	0
June 2021	100	100	100	100	100	100	100	0	0	0	0
June 2022	100	100	100	100	100	100	49	0	0	0	0
June 2023	100	100	100	100	100	100	7	0	0	0	0
June 2024	100	100	100	100	100	100	0	0	0	0	0
June 2025	100	100	100	100	100	100	0	0	0	0	0
June 2026	100	100	100	100	100	100	0	0	0	0	0
June 2027	100	100	100	100	100	100	0	0	0	0	0
June 2028	100	100	100	100	100	100	0	0	0	0	0
June 2029	100	100	100	100	100	100	0	0	0	0	0
June 2030	100	100	100	100	100	100	0	0	0	0	0
June 2031	100	100	100	100	100	100	0	0	0	0	0
June 2032	100	100	100	100	100	100	0	0	0	0	0
June 2033	100	100	100	100	100	100	0	0	0	0	0
June 2034	100	100	100	100	100	100	0	0	0	0	0
June 2035	100	100	100	100	100	100	0	0	0	0	0
June 2036	100	100	100	100	100	100	0	0	0	0	0
June 2037	100	100	100	100	100	100	0	0	0	0	0
June 2038	100	100	100	100	100	100	0	0	0	0	0
June 2039	100	100	100	100	100	93	0	0	0	0	0
June 2040	100	100	100	100	100	71	0	0	0	0	0
June 2041	100	100	100	100	100	52	0	0	0	0	0
June 2042	100	100	100	100	100	35	0	0	0	0	0
June 2043	100	100	100	100	94	20	0	0	0	0	0
June 2044	100	71	58	46	37	7	0	0	0	0	0
June 2045	100	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	30.0	28.2	28.1	28.0	27.8	25.3	6.1	4.2	1.9	0.8	0.6

TZ Class											
Date	PSA Prepayment Assumption										
	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	103	103	103	103	103	103	103	103	103	0	0
June 2018	105	105	105	105	105	105	105	105	0	0	0
June 2019	108	108	108	108	108	108	108	108	0	0	0
June 2020	111	111	111	111	111	111	111	111	0	0	0
June 2021	113	113	113	113	113	113	113	0	0	0	0
June 2022	116	116	116	116	116	116	116	0	0	0	0
June 2023	119	119	119	119	119	119	119	0	0	0	0
June 2024	122	122	122	122	122	122	12	0	0	0	0
June 2025	125	125	125	125	125	125	12	0	0	0	0
June 2026	128	128	128	128	128	128	12	0	0	0	0
June 2027	132	132	132	132	132	132	12	0	0	0	0
June 2028	135	135	135	135	135	135	12	0	0	0	0
June 2029	138	138	138	138	138	138	12	0	0	0	0
June 2030	142	142	142	142	142	142	12	0	0	0	0
June 2031	145	145	145	145	145	145	12	0	0	0	0
June 2032	149	149	149	149	149	149	12	0	0	0	0
June 2033	153	153	153	153	153	153	12	0	0	0	0
June 2034	157	157	157	157	157	157	12	0	0	0	0
June 2035	161	161	161	161	161	161	12	0	0	0	0
June 2036	165	165	165	165	165	165	12	0	0	0	0
June 2037	169	169	169	169	169	169	12	0	0	0	0
June 2038	173	173	173	173	173	173	12	0	0	0	0
June 2039	178	178	178	178	178	178	12	0	0	0	0
June 2040	182	182	182	182	182	182	12	0	0	0	0
June 2041	187	187	187	187	187	187	12	0	0	0	0
June 2042	191	191	191	191	191	191	12	0	0	0	0
June 2043	196	196	196	196	196	196	12	0	0	0	0
June 2044	201	201	201	201	201	201	12	0	0	0	0
June 2045	206	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	30.0	28.7	28.7	28.7	28.7	28.7	9.8	4.4	2.0	0.9	0.6

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

TK Class											
Date	PSA Prepayment Assumption										
	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	100	100	93	85	85	85	85	85	85	40	0
June 2018	100	100	82	63	63	63	63	63	63	0	0
June 2019	100	100	73	43	43	43	43	43	0	0	0
June 2020	100	100	66	28	28	28	28	28	0	0	0
June 2021	100	100	60	17	17	17	17	3	0	0	0
June 2022	100	100	56	8	8	8	8	0	0	0	0
June 2023	100	100	52	2	2	2	2	0	0	0	0
June 2024	100	100	50	0	0	0	0	0	0	0	0
June 2025	100	94	44	0	0	0	0	0	0	0	0
June 2026	100	81	30	0	0	0	0	0	0	0	0
June 2027	100	62	12	0	0	0	0	0	0	0	0
June 2028	100	40	0	0	0	0	0	0	0	0	0
June 2029	100	14	0	0	0	0	0	0	0	0	0
June 2030	100	0	0	0	0	0	0	0	0	0	0
June 2031	100	0	0	0	0	0	0	0	0	0	0
June 2032	100	0	0	0	0	0	0	0	0	0	0
June 2033	100	0	0	0	0	0	0	0	0	0	0
June 2034	100	0	0	0	0	0	0	0	0	0	0
June 2035	100	0	0	0	0	0	0	0	0	0	0
June 2036	100	0	0	0	0	0	0	0	0	0	0
June 2037	100	0	0	0	0	0	0	0	0	0	0
June 2038	100	0	0	0	0	0	0	0	0	0	0
June 2039	100	0	0	0	0	0	0	0	0	0	0
June 2040	100	0	0	0	0	0	0	0	0	0	0
June 2041	100	0	0	0	0	0	0	0	0	0	0
June 2042	100	0	0	0	0	0	0	0	0	0	0
June 2043	64	0	0	0	0	0	0	0	0	0	0
June 2044	0	0	0	0	0	0	0	0	0	0	0
June 2045	0	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	27.1	11.4	6.7	3.0	3.0	3.0	3.0	2.8	1.8	1.0	0.7

TE Class											
Date	PSA Prepayment Assumption										
	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	100	100	100	100	98	86	79	76	54	0	0
June 2018	100	100	100	100	95	68	50	43	0	0	0
June 2019	100	100	100	100	93	52	27	17	0	0	0
June 2020	100	100	100	100	91	41	11	0	0	0	0
June 2021	100	100	100	100	90	33	1	0	0	0	0
June 2022	100	100	100	100	89	28	0	0	0	0	0
June 2023	100	100	100	100	88	26	0	0	0	0	0
June 2024	100	100	100	100	88	25	0	0	0	0	0
June 2025	100	100	100	97	85	23	0	0	0	0	0
June 2026	100	100	100	94	82	21	0	0	0	0	0
June 2027	100	100	100	89	77	19	0	0	0	0	0
June 2028	100	100	97	83	72	17	0	0	0	0	0
June 2029	100	100	90	76	66	15	0	0	0	0	0
June 2030	100	96	83	70	60	12	0	0	0	0	0
June 2031	100	88	75	63	53	10	0	0	0	0	0
June 2032	100	79	68	56	47	8	0	0	0	0	0
June 2033	100	71	60	49	41	6	0	0	0	0	0
June 2034	100	63	52	43	35	4	0	0	0	0	0
June 2035	100	54	45	36	30	2	0	0	0	0	0
June 2036	100	46	38	30	25	*	0	0	0	0	0
June 2037	100	39	31	25	20	0	0	0	0	0	0
June 2038	100	31	25	19	15	0	0	0	0	0	0
June 2039	100	24	19	14	11	0	0	0	0	0	0
June 2040	100	18	13	9	7	0	0	0	0	0	0
June 2041	100	12	8	5	3	0	0	0	0	0	0
June 2042	100	6	3	1	0	0	0	0	0	0	0
June 2043	100	*	0	0	0	0	0	0	0	0	0
June 2044	79	0	0	0	0	0	0	0	0	0	0
June 2045	37	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	28.7	19.8	18.6	17.1	15.1	5.5	2.2	1.9	1.1	0.5	0.3

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

TG Class											
Date	PSA Prepayment Assumption										
	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	100	100	100	100	100	100	100	100	100	0	0
June 2018	100	100	100	100	100	100	100	100	40	0	0
June 2019	100	100	100	100	100	100	100	100	0	0	0
June 2020	100	100	100	100	100	100	100	92	0	0	0
June 2021	100	100	100	100	100	100	100	0	0	0	0
June 2022	100	100	100	100	100	100	37	0	0	0	0
June 2023	100	100	100	100	100	100	4	0	0	0	0
June 2024	100	100	100	100	100	100	0	0	0	0	0
June 2025	100	100	100	100	100	100	0	0	0	0	0
June 2026	100	100	100	100	100	100	0	0	0	0	0
June 2027	100	100	100	100	100	100	0	0	0	0	0
June 2028	100	100	100	100	100	100	0	0	0	0	0
June 2029	100	100	100	100	100	100	0	0	0	0	0
June 2030	100	100	100	100	100	100	0	0	0	0	0
June 2031	100	100	100	100	100	100	0	0	0	0	0
June 2032	100	100	100	100	100	100	0	0	0	0	0
June 2033	100	100	100	100	100	100	0	0	0	0	0
June 2034	100	100	100	100	100	100	0	0	0	0	0
June 2035	100	100	100	100	100	100	0	0	0	0	0
June 2036	100	100	100	100	100	100	0	0	0	0	0
June 2037	100	100	100	100	100	87	0	0	0	0	0
June 2038	100	100	100	100	100	71	0	0	0	0	0
June 2039	100	100	100	100	100	56	0	0	0	0	0
June 2040	100	100	100	100	100	43	0	0	0	0	0
June 2041	100	100	100	100	100	31	0	0	0	0	0
June 2042	100	100	100	100	94	21	0	0	0	0	0
June 2043	100	100	86	68	56	12	0	0	0	0	0
June 2044	100	43	35	27	22	4	0	0	0	0	0
June 2045	100	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	29.9	27.9	27.7	27.5	27.2	23.8	5.9	4.3	2.0	0.9	0.6

ZT Class											
Date	PSA Prepayment Assumption										
	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	103	103	103	103	103	103	103	103	103	103	0
June 2018	105	105	105	105	105	105	105	105	105	0	0
June 2019	108	108	108	108	108	108	108	108	0	0	0
June 2020	111	111	111	111	111	111	111	111	0	0	0
June 2021	113	113	113	113	113	113	113	113	0	0	0
June 2022	116	116	116	116	116	116	116	0	0	0	0
June 2023	119	119	119	119	119	119	119	0	0	0	0
June 2024	122	122	122	122	122	122	10	0	0	0	0
June 2025	125	125	125	125	125	125	10	0	0	0	0
June 2026	128	128	128	128	128	128	10	0	0	0	0
June 2027	132	132	132	132	132	132	10	0	0	0	0
June 2028	135	135	135	135	135	135	10	0	0	0	0
June 2029	138	138	138	138	138	138	10	0	0	0	0
June 2030	142	142	142	142	142	142	10	0	0	0	0
June 2031	145	145	145	145	145	145	10	0	0	0	0
June 2032	149	149	149	149	149	149	10	0	0	0	0
June 2033	153	153	153	153	153	153	10	0	0	0	0
June 2034	157	157	157	157	157	157	10	0	0	0	0
June 2035	161	161	161	161	161	161	10	0	0	0	0
June 2036	165	165	165	165	165	165	10	0	0	0	0
June 2037	169	169	169	169	169	169	10	0	0	0	0
June 2038	173	173	173	173	173	173	10	0	0	0	0
June 2039	178	178	178	178	178	178	10	0	0	0	0
June 2040	182	182	182	182	182	182	10	0	0	0	0
June 2041	187	187	187	187	187	187	10	0	0	0	0
June 2042	191	191	191	191	191	191	10	0	0	0	0
June 2043	196	196	196	196	196	196	10	0	0	0	0
June 2044	201	201	201	201	201	201	10	0	0	0	0
June 2045	206	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	30.0	28.7	28.7	28.7	28.7	28.7	9.6	5.1	2.4	1.1	0.7

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

GF, GS†, FG and SG† Classes

	PSA Prepayment Assumption										
Date	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	99	94	94	94	93	91	90	90	86	74	64
June 2018	98	87	86	85	84	80	77	76	68	44	27
June 2019	96	79	78	76	75	69	65	63	53	25	11
June 2020	95	72	70	69	67	59	54	52	41	14	4
June 2021	94	65	64	62	60	51	46	44	31	8	2
June 2022	92	60	57	55	53	44	38	36	24	5	1
June 2023	90	54	52	49	48	37	32	30	19	3	*
June 2024	89	49	47	44	42	32	27	25	14	1	*
June 2025	87	44	42	39	37	27	22	20	11	1	*
June 2026	85	40	37	35	33	23	19	17	8	*	*
June 2027	83	36	33	31	29	20	15	14	6	*	*
June 2028	80	32	30	27	26	17	13	11	5	*	*
June 2029	78	29	26	24	22	14	10	9	4	*	*
June 2030	75	25	23	21	20	12	9	7	3	*	*
June 2031	73	23	20	18	17	10	7	6	2	*	*
June 2032	70	20	18	16	15	8	6	5	2	*	*
June 2033	66	17	16	14	13	7	5	4	1	*	*
June 2034	63	15	13	12	11	6	4	3	1	*	*
June 2035	59	13	12	10	9	5	3	2	1	*	*
June 2036	56	11	10	9	8	4	2	2	*	*	0
June 2037	52	9	8	7	6	3	2	1	*	*	0
June 2038	47	8	7	6	5	2	1	1	*	*	0
June 2039	43	6	5	5	4	2	1	1	*	*	0
June 2040	38	5	4	4	3	1	1	1	*	*	0
June 2041	32	4	3	3	2	1	1	*	*	*	0
June 2042	27	3	2	2	2	1	*	*	*	*	0
June 2043	21	2	1	1	1	*	*	*	*	*	0
June 2044	14	1	1	*	*	*	*	*	*	*	0
June 2045	7	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	19.6	9.5	9.1	8.7	8.4	6.8	6.0	5.7	4.3	2.3	1.6

GY Class

	PSA Prepayment Assumption										
Date	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2017	100	100	100	100	100	100	100	100	100	100	100
June 2018	100	100	100	100	100	100	100	100	100	100	100
June 2019	100	100	100	100	100	100	100	100	100	100	100
June 2020	100	100	100	100	100	100	100	100	100	100	46
June 2021	100	100	100	100	100	100	100	100	100	90	18
June 2022	100	100	100	100	100	100	100	100	100	51	7
June 2023	100	100	100	100	100	100	100	100	100	29	3
June 2024	100	100	100	100	100	100	100	100	100	16	1
June 2025	100	100	100	100	100	100	100	100	100	9	*
June 2026	100	100	100	100	100	100	100	100	94	5	*
June 2027	100	100	100	100	100	100	100	100	71	3	*
June 2028	100	100	100	100	100	100	100	100	54	2	*
June 2029	100	100	100	100	100	100	100	100	41	1	*
June 2030	100	96	96	96	96	96	96	83	31	*	*
June 2031	100	78	78	78	78	78	78	67	23	*	*
June 2032	100	64	64	64	64	64	64	54	17	*	*
June 2033	100	51	51	51	51	51	51	43	13	*	*
June 2034	100	41	41	41	41	41	41	34	10	*	*
June 2035	100	33	33	33	33	33	33	27	7	*	*
June 2036	100	26	26	26	26	26	26	21	5	*	*
June 2037	100	20	20	20	20	20	20	16	4	*	*
June 2038	100	15	15	15	15	15	15	12	3	*	*
June 2039	100	11	11	11	11	11	11	9	2	*	0
June 2040	100	8	8	8	8	8	8	6	1	*	0
June 2041	100	6	6	6	6	6	6	4	1	*	0
June 2042	50	4	4	4	4	4	4	3	*	*	0
June 2043	2	2	2	2	2	2	2	2	*	*	0
June 2044	1	1	1	1	1	1	1	1	*	*	0
June 2045	0	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	26.1	18.1	18.1	18.1	18.1	18.1	18.1	17.4	13.3	6.6	4.3

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

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

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

Date	GM, GN, GP and IG† Classes											P Class					
	PSA Prepayment Assumption											PSA Prepayment Assumption					
	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%	0%	100%	319%	450%	900%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2017	98	92	92	92	92	92	92	92	92	92	80	98	90	77	70	44	21
June 2018	97	82	82	82	82	82	82	82	82	53	30	96	80	59	48	19	4
June 2019	95	71	71	71	71	71	71	71	65	27	8	93	71	45	33	8	1
June 2020	93	62	62	62	62	62	62	62	49	13	0	91	62	34	23	4	*
June 2021	91	53	53	53	53	53	53	53	36	4	0	88	54	25	15	2	*
June 2022	89	44	44	44	44	44	44	43	26	0	0	85	46	19	10	1	*
June 2023	87	37	37	37	37	37	37	34	19	0	0	81	39	14	7	*	*
June 2024	84	30	30	30	30	30	30	27	13	0	0	77	33	10	4	*	*
June 2025	82	24	24	24	24	24	24	21	8	0	0	73	26	7	3	*	*
June 2026	79	19	19	19	19	19	19	16	5	0	0	69	21	5	2	*	*
June 2027	76	14	14	14	14	14	14	12	2	0	0	64	15	3	1	*	0
June 2028	73	11	11	11	11	11	11	9	0	0	0	59	10	2	*	*	0
June 2029	70	8	8	8	8	8	8	6	0	0	0	54	6	1	*	*	0
June 2030	66	5	5	5	5	5	5	3	0	0	0	48	3	*	*	*	0
June 2031	62	3	3	3	3	3	3	1	0	0	0	43	1	*	*	*	0
June 2032	58	1	1	1	1	1	1	0	0	0	0	36	1	*	*	*	0
June 2033	54	0	0	0	0	0	0	0	0	0	0	29	1	*	*	*	0
June 2034	49	0	0	0	0	0	0	0	0	0	0	21	*	*	*	0	0
June 2035	44	0	0	0	0	0	0	0	0	0	0	13	*	*	*	0	0
June 2036	39	0	0	0	0	0	0	0	0	0	0	4	0	0	0	0	0
June 2037	34	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2038	28	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2039	21	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2040	14	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2041	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	16.5	6.1	6.1	6.1	6.1	6.1	6.1	5.8	4.5	2.4	1.7	12.7	6.1	3.5	2.7	1.2	0.7

Date	PO Class						FB and SB† Classes										
	PSA Prepayment Assumption						PSA Prepayment Assumption										
	0%	100%	319%	450%	900%	1300%	0%	115%	125%	136%	145%	200%	235%	250%	350%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2017	91	82	71	64	40	19	99	94	94	94	93	91	90	90	86	74	63
June 2018	80	65	48	39	16	4	98	87	86	85	84	80	77	76	68	44	27
June 2019	69	50	32	23	6	1	96	79	78	76	75	69	65	63	53	25	11
June 2020	57	36	19	13	2	*	95	72	70	69	67	59	54	52	41	14	4
June 2021	44	22	11	6	1	*	94	65	64	62	60	51	46	44	31	8	2
June 2022	29	11	4	2	*	*	92	59	57	55	53	44	38	36	24	5	1
June 2023	13	2	1	*	*	0	90	54	52	49	48	37	32	30	19	3	*
June 2024	0	0	0	0	0	0	89	49	47	44	42	32	27	25	14	1	*
June 2025	0	0	0	0	0	0	87	44	42	39	37	27	22	20	11	1	*
June 2026	0	0	0	0	0	0	85	40	37	35	33	23	19	17	8	*	*
June 2027	0	0	0	0	0	0	83	36	33	31	29	20	15	14	6	*	*
June 2028	0	0	0	0	0	0	80	32	30	27	26	17	13	11	5	*	*
June 2029	0	0	0	0	0	0	78	29	26	24	22	14	10	9	4	*	*
June 2030	0	0	0	0	0	0	75	25	23	21	20	12	9	7	3	*	*
June 2031	0	0	0	0	0	0	73	22	20	18	17	10	7	6	2	*	*
June 2032	0	0	0	0	0	0	70	20	18	16	15	8	6	5	2	*	*
June 2033	0	0	0	0	0	0	66	17	16	14	13	7	5	4	1	*	*
June 2034	0	0	0	0	0	0	63	15	13	12	11	6	4	3	1	*	*
June 2035	0	0	0	0	0	0	59	13	12	10	9	5	3	2	1	*	*
June 2036	0	0	0	0	0	0	56	11	10	9	8	4	2	2	*	*	0
June 2037	0	0	0	0	0	0	52	9	8	7	6	3	2	1	*	*	0
June 2038	0	0	0	0	0	0	47	8	7	6	5	2	1	1	*	*	0
June 2039	0	0	0	0	0	0	43	6	5	5	4	2	1	1	*	*	0
June 2040	0	0	0	0	0	0	38	5	4	4	3	1	1	1	*	*	0
June 2041	0	0	0	0	0	0	32	4	3	3	2	1	1	*	*	*	0
June 2042	0	0	0	0	0	0	27	3	2	2	2	1	*	*	*	*	0
June 2043	0	0	0	0	0	0	21	2	1	1	1	*	*	*	*	*	0
June 2044	0	0	0	0	0	0	14	1	1	*	*	*	*	*	*	*	0
June 2045	0	0	0	0	0	0	7	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	4.3	3.2	2.4	2.0	1.1	0.6	19.6	9.5	9.1	8.7	8.4	6.8	6.0	5.7	4.3	2.3	1.6

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

Characteristics of the Residual Classes

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Elections and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	150% PSA
2	182% PSA
3	335% PSA
4	200% PSA
5	200% PSA
6	319% PSA

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

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

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

Generally, the ownership interest represented by an RCR certificate will be one of two types. A certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in one or more underlying Regular Certificates. A certificate of a Strip RCR Class (a “Strip RCR Certificate”) will represent the right to receive a disproportionate part of the principal or interest payments on one or more underlying Regular Certificates. The FD, FG and FB Classes are Strip RCR Certificates. The SD Class of RCR Certificates represents (i) the right to receive a portion of the payments on the DF Class and (ii) beneficial ownership of an undivided interest in the DS Class. The SG Class of RCR Certificates represents (i) the right to receive a portion of the payments on the GF Class and (ii) beneficial ownership of an undivided interest in the GS Class. The SB Class of RCR Certificates represents (i) the right to receive a portion of the payments on the DF and GF Classes and (ii) beneficial ownership of an undivided interest in the DS and GS Classes. To the extent any such Class represents the right to receive a portion of the payments on a Class, it will be treated as a Strip RCR Certificate. To the extent any such Class represents beneficial ownership of an undivided interest in a Class, it will

be treated as a Combination RCR Certificate. The remaining Classes of RCR Certificates are Combination RCR Certificates. For tax reporting purposes, RCR Certificates other than Combination RCR Certificates will be reported as a single debt instrument. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of RCR Certificates” in the REMIC Prospectus for a general discussion of the federal income tax treatment of beneficial owners of RCR Certificates.

Tax Audit Procedures

The Bipartisan Budget Act of 2015, which was enacted on November 2, 2015, repeals and replaces the rules applicable to certain administrative and judicial proceedings regarding a REMIC’s tax affairs, effective beginning with the 2018 taxable year. Under the new rules, a partnership, including for this purpose a REMIC, appoints one person to act as its sole representative in connection with IRS audits and related procedures. In the case of a REMIC, the representative’s actions, including the representative’s agreeing to adjustments to taxable income, will bind Residual Owners to a greater degree than would actions of the tax matters partner (“TMP”) under current rules. See “*Material Federal Income Tax Consequences—Reporting and Other Administrative Matters*” in the REMIC Prospectus for a discussion of the TMP. Further, an adjustment to the REMIC’s taxable income following an IRS audit may have to be taken into account by those Residual Owners in the year in which the adjustment is made rather than in the year to which the adjustment relates, and otherwise in different and potentially less advantageous ways than under current rules. In some cases, a REMIC could itself be liable for taxes on income adjustments, although it is anticipated that each REMIC will seek to follow procedures in the new rules to avoid entity-level liability to the extent it otherwise may be imposed. The new rules, which will apply to both existing and future REMICs, are complex and likely will be clarified and possibly revised before going into effect. Residual Owners should discuss with their own tax advisors the possible effect of the new rules on them.

Foreign Investors

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

PLAN OF DISTRIBUTION

We are obligated to deliver the Group 1, Group 2, Group 3, Group 4 and Group 5 Classes to Merrill Lynch, Pierce, Fenner & Smith Incorporated (the “Dealer”) in exchange for the Trust MBS and the Group 2 Underlying RCR Certificate.

We will assign the Group 6 Underlying REMIC and RCR Certificates to the Trust, and may sell certain Certificates of the Group 6 Classes to the Dealer in exchange for cash proceeds. We expect initially to retain certain Certificates of the Group 6 Classes, and may sell some or all of the retained Certificates at any time in negotiated transactions at varying prices to be determined at the time of sale.

In addition, on the Settlement Date, we are obligated to transfer the P Class in Group 6 to Fannie Mae Mega Trust number 310181 (CUSIP Number 31374CRA6), and to deliver the related Mega certificates to the Dealer.

The Dealer proposes to offer the Certificates (other than the P Class and any Certificates initially retained by us) 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. Orrick, Herrington & Sutcliffe LLP will provide legal representation for the Dealer.

Exhibit A

Group 2 Underlying RCR Certificate

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	June 2016 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2012-103	MD	August 2012	3136A8E22	3.0%	FIX	September 2041	PAC/AD	\$279,163,000	0.64238089	\$64,238,089.00	3.997%	307	46

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

Group 6 Underlying REMIC and RCR Certificates

	Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	June 2016 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
Subgroup 6a	1993-189	PL	October 1993	31359EXF3	6.5%	FIX	October 2023	PAC	\$ 24,950,000	0.04689849	\$ 513,538.47	7.079%	77	273
	1998-73	B	December 1998	31359VBK8	6.5	FIX	January 2029	TAC	300,000,000	0.01470837	4,412,511.00	7.056	138	211
	1999-45	LI	August 1999	31359WH79	6.5	FIX	September 2029	PAC	132,974,000	0.01662108	2,210,171.49	7.031	130	211
	1999-51	LI	September 1999	31359WT68	6.5	FIX	October 2029	PAC	113,964,000	0.01770569	2,017,811.26	7.032	131	211
	2001-5	PY	February 2001	31359SND8	6.5	FIX	March 2031	PAC	49,950,772	0.03499891	130.79	7.015	140	205
	2006-B2	B	November 2006	31396LYA2	6.5	FIX	December 2036	SEQ	517,647,059	0.25196865	130,430,830.63	7.020	165	180
	2006-59	DJ	June 2006	31395NX69	6.5	FIX	July 2036	SEQ	47,949,960	0.21399441	10,261,023.40	6.941	228	121
	2006-84	PW	August 2006	31396K2K7	6.5	FIX	September 2036	PAC	12,315,000	0.69551220	8,565,232.74	7.033	222	128
Subgroup 6b	1994-51	PV	March 1994	31359GU53	6.0	FIX	March 2024	PAC	20,926,000	0.15285812	1,585,138.70	7.042	81	269

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

Note: For any pool of Mortgage Loans backing an underlying REMIC or RCR certificate, if a preliminary calculation indicated that the sum of the WAM and WALA for that pool exceeded the longest original term to maturity of any Mortgage Loan in the pool, the WALA used in determining the information shown in the related table was reduced as necessary to insure that the sum of the WAM and WALA does not exceed such original term to maturity.

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								
HD	\$ 53,386,000	HE	\$ 53,386,000	SC/PAC/AD	2.5%	FIX	3136ASY75	September 2041
HI	7,626,571(3)							
Recombination 2								
HD	53,386,000	HA	53,386,000	SC/PAC/AD	3.0	FIX	3136ASY83	September 2041
HI	15,253,142(3)							
Recombination 3								
HD	35,590,664	HG	35,590,664	SC/PAC/AD	3.5	FIX	3136ASY91	September 2041
HI	15,253,142(3)							
Recombination 4								
HD	26,692,998	HJ	26,692,998	SC/PAC/AD	4.0	FIX	3136ASZ25	September 2041
HI	15,253,142(3)							
Recombination 5								
YD	6,679,000	DY	6,679,000	PAC/AD	3.0	FIX	3136ASZ33	July 2046
YI	1,669,750(3)							
Recombination 6								
DB	80,127,000	DC	80,127,000	PAC/AD	2.5	FIX	3136ASZ41	July 2045
DI	10,015,875(3)							
Recombination 7								
DB	80,127,000	DA	80,127,000	PAC/AD	3.0	FIX	3136ASZ58	July 2045
DI	20,031,750(3)							
Recombination 8								
DB	53,418,000	DE	53,418,000	PAC/AD	3.5	FIX	3136ASZ66	July 2045
DI	20,031,750(3)							
Recombination 9								
DB	40,063,500	DH	40,063,500	PAC/AD	4.0	FIX	3136ASZ74	July 2045
DI	20,031,750(3)							
Recombination 10								
DB	80,127,000	DJ	86,806,000	PAC/AD	2.0	FIX	3136ASZ82	July 2046
YD	6,679,000							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 11								
DB	\$ 80,127,000	DL	\$ 86,806,000	PAC/AD	2.5%	FIX	3136ASZ90	July 2046
DI	10,015,875(3)							
YD	6,679,000							
YI	834,875(3)							
Recombination 12								
DB	80,127,000	DM	86,806,000	PAC/AD	3.0	FIX	3136AS2A3	July 2046
DI	20,031,750(3)							
YD	6,679,000							
YI	1,669,750(3)							
Recombination 13								
DB	53,418,000	DN	57,870,666	PAC/AD	3.5	FIX	3136AS2B1	July 2046
DI	20,031,750(3)							
YD	4,452,666							
YI	1,669,750(3)							
Recombination 14								
DB	40,063,500	DT	43,403,000	PAC/AD	4.0	FIX	3136AS2C9	July 2046
DI	20,031,750(3)							
YD	3,339,500							
YI	1,669,750(3)							
Recombination 15								
DI	20,031,750(3)	ID	21,701,500(3)	NTL	4.0	FIX/IO	3136AS2D7	July 2046
YI	1,669,750(3)							
Recombination 16								
DF	42,250,000	FD	42,250,000	PT	(4)	FLT	3136AS2E5	July 2046
DS	42,250,000(3)	SD	42,250,000(3)	NTL	(4)	INV/IO	3136AS2F2	July 2046
Recombination 17								
GB	119,900,000	GA	119,900,000	PAC	2.5	FIX	3136AS2G0	December 2044
GI	14,987,500(3)							
Recombination 18								
GB	59,950,000	GC	59,950,000	PAC	3.0	FIX	3136AS2H8	December 2044
GI	14,987,500(3)							

REMIC Certificates			RCR Certificates					
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 19								
GQ	\$ 6,943,000	GT	\$ 6,943,000	PAC	2.5%	FIX	3136AS2J4	September 2045
IQ	867,875(3)							
Recombination 20								
GX	8,632,000	GY	15,575,000	PAC	2.5	FIX	3136AS2K1	July 2046
GQ	6,943,000							
IQ	867,875(3)							
Recombination 21								
GB	119,900,000	GM	126,843,000	PAC	2.0	FIX	3136AS2L9	September 2045
GQ	6,943,000							
Recombination 22								
GB	119,900,000	GN	126,843,000	PAC	2.5	FIX	3136AS2M7	September 2045
GI	14,987,500(3)							
GQ	6,943,000							
IQ	867,875(3)							
Recombination 23								
GB	59,950,000	GP	63,421,500	PAC	3.0	FIX	3136AS2N5	September 2045
GI	14,987,500(3)							
GQ	3,471,500							
IQ	867,875(3)							
Recombination 24								
GI	14,987,500(3)	IG	15,855,375(3)	NTL	4.0	FIX/IO	3136AS2P0	September 2045
IQ	867,875(3)							
Recombination 25								
GF	104,390,638	FG	104,390,638	PT	(4)	FLT	3136AS2Q8	July 2046
GS	104,390,638(3)	SG	104,390,638(3)	NTL	(4)	INV/IO	3136AS2R6	July 2046

REMIC Certificates		RCR Certificates						Final Distribution Date
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	
Recombination 26								
DF	\$ 42,250,000	FB(5)	\$146,640,638	PT	(4)	FLT	3136AS2S4	July 2046
DS	42,250,000(3)	SB(5)	146,640,638(3)	NTL	(4)	INV/IO	3136AS2T2	July 2046
GF	104,390,638							
GS	104,390,638(3)							

- (1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See “Description of the Certificates—General— *Authorized Denominations*” in this prospectus supplement.
- (2) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.
- (3) Notional principal balances. These Classes are Interest Only Classes. See page S-7 for a description of how their notional principal balances are calculated.
- (4) For a description of these interest rates, see “Summary—Interest Rates” in this prospectus supplement.
- (5) These Classes are RCR Classes formed by combinations of REMIC Classes in Group 4 and Group 5.

Principal Balance Schedules

H Class Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance	\$87,236,000.00	February 2021	\$60,480,657.81	October 2025	\$34,837,870.25
July 2016	87,010,822.81	March 2021	59,968,307.23	November 2025	34,431,532.73
August 2016	86,771,037.00	April 2021	59,458,110.37	December 2025	34,026,838.56
September 2016	86,516,706.06	May 2021	58,950,057.03	January 2026	33,623,779.65
October 2016	86,247,899.91	June 2021	58,444,137.03	February 2026	33,222,347.98
November 2016	85,964,694.87	July 2021	57,940,340.25	March 2026	32,822,535.54
December 2016	85,667,173.62	August 2021	57,438,656.61	April 2026	32,424,334.37
January 2017	85,355,425.15	September 2021	56,939,076.07	May 2026	32,027,736.53
February 2017	85,029,544.73	October 2021	56,441,588.64	June 2026	31,632,734.11
March 2017	84,689,633.84	November 2021	55,946,184.36	July 2026	31,239,319.25
April 2017	84,335,800.13	December 2021	55,452,853.32	August 2026	30,847,484.11
May 2017	83,968,157.37	January 2022	54,961,585.64	September 2026	30,457,220.87
June 2017	83,586,825.36	February 2022	54,472,371.51	October 2026	30,068,521.78
July 2017	83,191,929.89	March 2022	53,985,201.13	November 2026	29,681,379.09
August 2017	82,783,602.63	April 2022	53,500,064.76	December 2026	29,295,785.09
September 2017	82,361,981.09	May 2022	53,016,952.69	January 2027	28,911,732.10
October 2017	81,927,208.53	June 2022	52,535,855.27	February 2027	28,529,212.48
November 2017	81,479,433.85	July 2022	52,056,762.85	March 2027	28,148,218.62
December 2017	81,018,811.53	August 2022	51,579,665.87	April 2027	27,768,742.93
January 2018	80,545,501.52	September 2022	51,104,554.78	May 2027	27,390,777.87
February 2018	80,059,669.13	October 2022	50,631,420.08	June 2027	27,014,315.91
March 2018	79,561,484.97	November 2022	50,160,252.31	July 2027	26,639,349.57
April 2018	79,051,124.79	December 2022	49,691,042.04	August 2027	26,265,871.38
May 2018	78,528,769.40	January 2023	49,223,779.88	September 2027	25,893,873.93
June 2018	77,994,604.54	February 2023	48,758,456.51	October 2027	25,523,349.82
July 2018	77,448,820.81	March 2023	48,295,062.61	November 2027	25,154,291.68
August 2018	76,891,613.46	April 2023	47,833,588.91	December 2027	24,786,692.18
September 2018	76,323,182.36	May 2023	47,374,026.20	January 2028	24,420,544.01
October 2018	75,743,731.79	June 2023	46,916,365.28	February 2028	24,055,839.90
November 2018	75,166,750.68	July 2023	46,460,597.00	March 2028	23,692,572.60
December 2018	74,592,227.46	August 2023	46,006,712.25	April 2028	23,330,734.91
January 2019	74,020,150.64	September 2023	45,554,701.97	May 2028	22,970,319.62
February 2019	73,450,508.78	October 2023	45,104,557.12	June 2028	22,611,319.60
March 2019	72,883,290.47	November 2023	44,656,268.69	July 2028	22,253,727.71
April 2019	72,318,484.36	December 2023	44,209,827.74	August 2028	21,897,536.85
May 2019	71,756,079.15	January 2024	43,765,225.33	September 2028	21,542,739.96
June 2019	71,196,063.57	February 2024	43,322,452.59	October 2028	21,189,330.01
July 2019	70,638,426.43	March 2024	42,881,500.67	November 2028	20,837,299.97
August 2019	70,083,156.55	April 2024	42,442,360.77	December 2028	20,486,642.87
September 2019	69,530,242.84	May 2024	42,005,024.09	January 2029	20,137,351.76
October 2019	68,979,674.21	June 2024	41,569,481.92	February 2029	19,789,419.71
November 2019	68,431,439.66	July 2024	41,135,725.55	March 2029	19,442,839.83
December 2019	67,885,528.20	August 2024	40,703,746.31	April 2029	19,097,605.24
January 2020	67,341,928.92	September 2024	40,273,535.59	May 2029	18,753,709.13
February 2020	66,800,630.92	October 2024	39,845,084.79	June 2029	18,411,144.66
March 2020	66,261,623.39	November 2024	39,418,385.35	July 2029	18,069,905.05
April 2020	65,724,895.53	December 2024	38,993,428.75	August 2029	17,729,983.56
May 2020	65,190,436.59	January 2025	38,570,206.52	September 2029	17,391,373.46
June 2020	64,658,235.89	February 2025	38,148,710.20	October 2029	17,054,068.03
July 2020	64,128,282.76	March 2025	37,728,931.38	November 2029	16,718,060.62
August 2020	63,600,566.61	April 2025	37,310,861.68	December 2029	16,383,344.57
September 2020	63,075,076.87	May 2025	36,894,492.76	January 2030	16,049,913.27
October 2020	62,551,803.02	June 2025	36,479,816.31	February 2030	15,717,760.12
November 2020	62,030,734.60	July 2025	36,066,824.06	March 2030	15,386,878.56
December 2020	61,511,861.17	August 2025	35,655,507.76	April 2030	15,057,262.05
January 2021	60,995,172.35	September 2025	35,245,859.22	May 2030	14,728,904.08

H Class (Continued)

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
June 2030	\$14,401,798.17	November 2031	\$ 9,026,404.06	April 2033	\$ 3,980,557.95
July 2030	14,075,937.85	December 2031	8,720,755.70	May 2033	3,693,385.66
August 2030	13,751,316.70	January 2032	8,416,241.05	June 2033	3,407,248.63
September 2030	13,427,928.30	February 2032	8,112,854.15	July 2033	3,122,141.28
October 2030	13,105,766.29	March 2032	7,810,589.03	August 2033	2,838,058.04
November 2030	12,784,824.29	April 2032	7,509,439.76	September 2033	2,554,993.37
December 2030	12,465,095.99	May 2032	7,209,400.43	October 2033	2,272,941.76
January 2031	12,146,575.08	June 2032	6,910,465.16	November 2033	1,991,897.71
February 2031	11,829,255.29	July 2032	6,612,628.09	December 2033	1,711,855.73
March 2031	11,513,130.36	August 2032	6,315,883.38	January 2034	1,432,810.39
April 2031	11,198,194.07	September 2032	6,020,225.21	February 2034	1,154,756.25
May 2031	10,884,440.21	October 2032	5,725,647.81	March 2034	877,687.89
June 2031	10,571,862.61	November 2032	5,432,145.39	April 2034	601,599.93
July 2031	10,260,455.11	December 2032	5,139,712.23	May 2034	326,487.01
August 2031	9,950,211.60	January 2033	4,848,342.59	June 2034	52,343.77
September 2031	9,641,125.97	February 2033	4,558,030.77	July 2034 and	
October 2031	9,333,192.14	March 2033	4,268,771.11	thereafter	0.00

HD Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$53,386,000.00	June 2019	\$32,827,606.98	June 2022	\$17,783,899.76
July 2016	52,698,568.44	July 2019	32,343,313.97	July 2022	17,429,423.45
August 2016	52,043,908.23	August 2019	31,863,188.58	August 2022	17,078,014.54
September 2016	51,394,842.19	September 2019	31,387,195.72	September 2022	16,729,646.81
October 2016	50,751,323.69	October 2019	30,915,300.55	October 2022	16,385,617.64
November 2016	50,113,306.50	November 2019	30,447,468.54	November 2022	16,046,625.84
December 2016	49,480,744.73	December 2019	29,983,665.43	December 2022	15,712,597.18
January 2017	48,853,592.90	January 2020	29,523,857.23	January 2023	15,383,458.45
February 2017	48,231,805.87	February 2020	29,068,010.22	February 2023	15,059,137.48
March 2017	47,615,338.87	March 2020	28,616,090.99	March 2023	14,739,563.15
April 2017	47,004,147.49	April 2020	28,168,066.35	April 2023	14,424,665.34
May 2017	46,398,187.68	May 2020	27,723,903.41	May 2023	14,114,374.95
June 2017	45,797,415.74	June 2020	27,283,569.54	June 2023	13,808,623.83
July 2017	45,201,788.34	July 2020	26,847,032.36	July 2023	13,507,344.84
August 2017	44,611,262.47	August 2020	26,414,259.78	August 2023	13,210,471.77
September 2017	44,025,795.50	September 2020	25,985,219.94	September 2023	12,917,939.37
October 2017	43,445,345.11	October 2020	25,559,881.25	October 2023	12,629,683.32
November 2017	42,869,869.35	November 2020	25,138,212.39	November 2023	12,345,640.22
December 2017	42,299,326.59	December 2020	24,720,182.28	December 2023	12,065,747.56
January 2018	41,733,675.56	January 2021	24,305,760.07	January 2024	11,789,943.75
February 2018	41,172,875.28	February 2021	23,894,915.21	February 2024	11,518,168.05
March 2018	40,616,885.14	March 2021	23,487,617.34	March 2024	11,250,360.62
April 2018	40,065,664.85	April 2021	23,083,836.40	April 2024	10,986,462.44
May 2018	39,519,174.43	May 2021	22,683,542.54	May 2024	10,726,415.37
June 2018	38,977,374.23	June 2021	22,286,706.15	June 2024	10,470,162.07
July 2018	38,440,224.93	July 2021	21,893,297.88	July 2024	10,217,646.04
August 2018	37,907,687.52	August 2021	21,503,288.60	August 2024	9,968,811.59
September 2018	37,379,723.31	September 2021	21,116,649.43	September 2024	9,723,603.82
October 2018	36,856,293.90	October 2021	20,733,351.71	October 2024	9,481,968.60
November 2018	36,337,361.23	November 2021	20,353,367.03	November 2024	9,243,852.61
December 2018	35,822,887.52	December 2021	19,976,667.19	December 2024	9,009,203.27
January 2019	35,312,835.33	January 2022	19,603,224.23	January 2025	8,777,968.75
February 2019	34,807,167.50	February 2022	19,233,010.42	February 2025	8,550,097.98
March 2019	34,305,847.16	March 2022	18,865,998.24	March 2025	8,325,540.60
April 2019	33,808,837.75	April 2022	18,502,160.42	April 2025	8,104,247.00
May 2019	33,316,103.02	May 2022	18,141,469.87	May 2025	7,886,168.26

HD Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
June 2025	\$ 7,671,256.17	December 2026	\$ 4,293,320.64	June 2028	\$ 1,688,367.96
July 2025	7,459,463.20	January 2027	4,130,278.54	July 2028	1,562,318.58
August 2025	7,250,742.52	February 2027	3,969,571.88	August 2028	1,438,037.22
September 2025	7,045,047.96	March 2027	3,811,165.07	September 2028	1,315,496.49
October 2025	6,842,334.01	April 2027	3,655,023.06	October 2028	1,194,669.43
November 2025	6,642,555.83	May 2027	3,501,111.31	November 2028	1,075,529.45
December 2025	6,445,669.21	June 2027	3,349,395.76	December 2028	958,050.36
January 2026	6,251,630.57	July 2027	3,199,842.84	January 2029	842,206.32
February 2026	6,060,396.98	August 2027	3,052,419.50	February 2029	727,971.90
March 2026	5,871,926.10	September 2027	2,907,093.11	March 2029	615,322.01
April 2026	5,686,176.22	October 2027	2,763,831.56	April 2029	504,231.95
May 2026	5,503,106.21	November 2027	2,622,603.18	May 2029	394,677.36
June 2026	5,322,675.54	December 2027	2,483,376.77	June 2029	286,634.24
July 2026	5,144,844.28	January 2028	2,346,121.56	July 2029	180,078.93
August 2026	4,969,573.04	February 2028	2,210,807.26	August 2029	74,988.13
September 2026	4,796,823.03	March 2028	2,077,403.97	September 2029 and thereafter	0.00
October 2026	4,626,556.00	April 2028	1,945,882.27		
November 2026	4,458,734.25	May 2028	1,816,213.13		

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	\$86,806,000.00	May 2019	\$62,150,408.80	April 2022	\$39,201,055.94
July 2016	86,339,016.63	June 2019	61,421,142.66	May 2022	38,617,113.01
August 2016	85,850,279.86	July 2019	60,696,544.24	June 2022	38,036,816.03
September 2016	85,340,013.11	August 2019	59,976,581.00	July 2022	37,460,139.09
October 2016	84,808,453.63	September 2019	59,261,220.62	August 2022	36,887,056.45
November 2016	84,255,852.25	October 2019	58,550,430.98	September 2022	36,317,542.52
December 2016	83,682,473.24	November 2019	57,844,180.18	October 2022	35,751,571.89
January 2017	83,088,594.03	December 2019	57,142,436.51	November 2022	35,193,742.68
February 2017	82,474,505.02	January 2020	56,445,168.49	December 2022	34,644,174.95
March 2017	81,840,509.27	February 2020	55,752,344.81	January 2023	34,102,750.10
April 2017	81,186,922.30	March 2020	55,063,934.40	February 2023	33,569,351.22
May 2017	80,514,071.77	April 2020	54,379,906.37	March 2023	33,043,863.02
June 2017	79,822,297.22	May 2020	53,700,230.03	April 2023	32,526,171.83
July 2017	79,111,949.72	June 2020	53,024,874.90	May 2023	32,016,165.60
August 2017	78,383,391.60	July 2020	52,353,810.68	June 2023	31,513,733.86
September 2017	77,636,996.08	August 2020	51,687,007.29	July 2023	31,018,767.66
October 2017	76,873,146.95	September 2020	51,024,434.83	August 2023	30,531,159.63
November 2017	76,092,238.22	October 2020	50,366,063.59	September 2023	30,050,803.89
December 2017	75,294,673.74	November 2020	49,711,864.07	October 2023	29,577,596.04
January 2018	74,480,866.84	December 2020	49,061,806.94	November 2023	29,111,433.19
February 2018	73,672,314.47	January 2021	48,415,863.08	December 2023	28,652,213.86
March 2018	72,868,980.27	February 2021	47,774,003.54	January 2024	28,199,838.03
April 2018	72,070,828.14	March 2021	47,136,199.57	February 2024	27,754,207.07
May 2018	71,277,822.21	April 2021	46,502,422.60	March 2024	27,315,223.75
June 2018	70,489,926.82	May 2021	45,872,644.26	April 2024	26,882,792.22
July 2018	69,707,106.57	June 2021	45,246,836.34	May 2024	26,456,817.98
August 2018	68,929,326.28	July 2021	44,624,970.83	June 2024	26,037,207.84
September 2018	68,156,550.99	August 2021	44,007,019.89	July 2024	25,623,869.96
October 2018	67,388,745.99	September 2021	43,392,955.87	August 2024	25,216,713.78
November 2018	66,625,876.76	October 2021	42,782,751.30	September 2024	24,815,650.03
December 2018	65,867,909.04	November 2021	42,176,378.88	October 2024	24,420,590.67
January 2019	65,114,808.76	December 2021	41,573,811.49	November 2024	24,031,448.94
February 2019	64,366,542.11	January 2022	40,975,022.18	December 2024	23,648,139.30
March 2019	63,623,075.45	February 2022	40,379,984.19	January 2025	23,270,577.39
April 2019	62,884,375.41	March 2022	39,788,670.92	February 2025	22,898,680.09

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 2025	\$22,532,365.41	February 2030	\$ 8,405,555.73	January 2035	\$ 2,816,620.39
April 2025	22,171,552.55	March 2030	8,260,306.20	February 2035	2,760,788.16
May 2025	21,816,161.84	April 2030	8,117,327.56	March 2035	2,705,883.75
June 2025	21,466,114.75	May 2030	7,976,586.12	April 2035	2,651,892.91
July 2025	21,121,333.83	June 2030	7,838,048.72	May 2035	2,598,801.64
August 2025	20,781,742.77	July 2030	7,701,682.63	June 2035	2,546,596.13
September 2025	20,447,266.31	August 2030	7,567,455.62	July 2035	2,495,262.77
October 2025	20,117,830.27	September 2030	7,435,335.90	August 2035	2,444,788.17
November 2025	19,793,361.51	October 2030	7,305,292.17	September 2035	2,395,159.10
December 2025	19,473,787.94	November 2030	7,177,293.54	October 2035	2,346,362.55
January 2026	19,159,038.48	December 2030	7,051,309.61	November 2035	2,298,385.71
February 2026	18,849,043.06	January 2031	6,927,310.37	December 2035	2,251,215.93
March 2026	18,543,732.60	February 2031	6,805,266.28	January 2036	2,204,840.77
April 2026	18,243,039.02	March 2031	6,685,148.20	February 2036	2,159,247.95
May 2026	17,946,895.18	April 2031	6,566,927.43	March 2036	2,114,425.40
June 2026	17,655,234.91	May 2031	6,450,575.67	April 2036	2,070,361.20
July 2026	17,367,992.97	June 2031	6,336,065.04	May 2036	2,027,043.63
August 2026	17,085,105.05	July 2031	6,223,368.04	June 2036	1,984,461.12
September 2026	16,806,507.74	August 2031	6,112,457.59	July 2036	1,942,602.29
October 2026	16,532,138.56	September 2031	6,003,307.00	August 2036	1,901,455.91
November 2026	16,261,935.90	October 2031	5,895,889.94	September 2036	1,861,010.93
December 2026	15,995,839.01	November 2031	5,790,180.49	October 2036	1,821,256.45
January 2027	15,733,788.03	December 2031	5,686,153.08	November 2036	1,782,181.75
February 2027	15,475,723.94	January 2032	5,583,782.53	December 2036	1,743,776.25
March 2027	15,221,588.55	February 2032	5,483,044.02	January 2037	1,706,029.53
April 2027	14,971,324.52	March 2032	5,383,913.07	February 2037	1,668,931.34
May 2027	14,724,875.30	April 2032	5,286,365.58	March 2037	1,632,471.56
June 2027	14,482,185.16	May 2032	5,190,377.79	April 2037	1,596,640.23
July 2027	14,243,199.17	June 2032	5,095,926.27	May 2037	1,561,427.54
August 2027	14,007,863.17	July 2032	5,002,987.94	June 2037	1,526,823.82
September 2027	13,776,123.76	August 2032	4,911,540.06	July 2037	1,492,819.54
October 2027	13,547,928.32	September 2032	4,821,560.21	August 2037	1,459,405.33
November 2027	13,323,224.98	October 2032	4,733,026.30	September 2037	1,426,571.93
December 2027	13,101,962.60	November 2032	4,645,916.57	October 2037	1,394,310.24
January 2028	12,884,090.77	December 2032	4,560,209.54	November 2037	1,362,611.29
February 2028	12,669,559.80	January 2033	4,475,884.09	December 2037	1,331,466.24
March 2028	12,458,320.71	February 2033	4,392,919.36	January 2038	1,300,866.39
April 2028	12,250,325.21	March 2033	4,311,294.84	February 2038	1,270,803.15
May 2028	12,045,525.73	April 2033	4,230,990.27	March 2038	1,241,268.08
June 2028	11,843,875.33	May 2033	4,151,985.73	April 2038	1,212,252.85
July 2028	11,645,327.78	June 2033	4,074,261.55	May 2038	1,183,749.26
August 2028	11,449,837.49	July 2033	3,997,798.36	June 2038	1,155,749.23
September 2028	11,257,359.53	August 2033	3,922,577.09	July 2038	1,128,244.81
October 2028	11,067,849.60	September 2033	3,848,578.92	August 2038	1,101,228.16
November 2028	10,881,264.06	October 2033	3,775,785.33	September 2038	1,074,691.55
December 2028	10,697,559.86	November 2033	3,704,178.04	October 2038	1,048,627.39
January 2029	10,516,694.59	December 2033	3,633,739.05	November 2038	1,023,028.17
February 2029	10,338,626.43	January 2034	3,564,450.64	December 2038	997,886.51
March 2029	10,163,314.18	February 2034	3,496,295.32	January 2039	973,195.15
April 2029	9,990,717.20	March 2034	3,429,255.88	February 2039	948,946.92
May 2029	9,820,795.46	April 2034	3,363,315.33	March 2039	925,134.78
June 2029	9,653,509.47	May 2034	3,298,456.96	April 2039	901,751.76
July 2029	9,488,820.35	June 2034	3,234,664.28	May 2039	878,791.03
August 2029	9,326,689.75	July 2034	3,171,921.06	June 2039	856,245.84
September 2029	9,167,079.86	August 2034	3,110,211.30	July 2039	834,109.56
October 2029	9,009,953.43	September 2034	3,049,519.22	August 2039	812,375.64
November 2029	8,855,273.73	October 2034	2,989,829.28	September 2039	791,037.63
December 2029	8,703,004.59	November 2034	2,931,126.19	October 2039	770,089.20
January 2030	8,553,110.31	December 2034	2,873,394.85	November 2039	749,524.09

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 2039	\$ 729,336.15	October 2041	\$ 369,267.36	August 2043	\$ 135,659.76
January 2040	709,519.30	November 2041	356,252.10	September 2043	127,361.72
February 2040	690,067.59	December 2041	343,491.19	October 2043	119,239.05
March 2040	670,975.12	January 2042	330,980.42	November 2043	111,288.77
April 2040	652,236.11	February 2042	318,715.66	December 2043	103,507.93
May 2040	633,844.84	March 2042	306,692.82	January 2044	95,893.65
June 2040	615,795.69	April 2042	294,907.90	February 2044	88,443.07
July 2040	598,083.14	May 2042	283,356.95	March 2044	81,153.38
August 2040	580,701.72	June 2042	272,036.07	April 2044	74,021.83
September 2040	563,646.08	July 2042	260,941.44	May 2044	67,045.69
October 2040	546,910.91	August 2042	250,069.28	June 2044	60,222.29
November 2040	530,491.01	September 2042	239,415.88	July 2044	53,549.00
December 2040	514,381.26	October 2042	228,977.58	August 2044	47,023.21
January 2041	498,576.60	November 2042	218,750.78	September 2044	40,642.38
February 2041	483,072.06	December 2042	208,731.93	October 2044	34,404.00
March 2041	467,862.73	January 2043	198,917.55	November 2044	28,305.58
April 2041	452,943.80	February 2043	189,304.20	December 2044	22,344.70
May 2041	438,310.51	March 2043	179,888.49	January 2045	16,518.95
June 2041	423,958.18	April 2043	170,667.09	February 2045	10,825.99
July 2041	409,882.20	May 2043	161,636.72	March 2045	5,263.47
August 2041	396,078.04	June 2043	152,794.16	April 2045 and thereafter	0.00
September 2041	382,541.23	July 2043	144,136.21		

Aggregate Group II Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$135,475,000.00	January 2019	\$104,252,636.79	August 2021	\$ 73,655,127.17
July 2016	134,822,899.26	February 2019	103,166,915.45	September 2021	72,766,936.08
August 2016	134,137,895.67	March 2019	102,088,169.48	October 2021	71,884,512.08
September 2016	133,420,310.19	April 2019	101,016,356.27	November 2021	71,007,819.81
October 2016	132,670,483.16	May 2019	99,951,433.48	December 2021	70,136,824.15
November 2016	131,888,773.97	June 2019	98,893,359.02	January 2022	69,271,490.17
December 2016	131,075,560.85	July 2019	97,842,091.06	February 2022	68,411,783.16
January 2017	130,231,240.56	August 2019	96,797,588.01	March 2022	67,557,668.62
February 2017	129,356,228.05	September 2019	95,759,808.53	April 2022	66,709,112.26
March 2017	128,450,956.18	October 2019	94,728,711.54	May 2022	65,866,079.98
April 2017	127,515,875.32	November 2019	93,704,256.19	June 2022	65,028,537.91
May 2017	126,551,453.02	December 2019	92,686,401.88	July 2022	64,196,452.35
June 2017	125,558,173.59	January 2020	91,675,108.28	August 2022	63,369,789.84
July 2017	124,536,537.75	February 2020	90,670,335.25	September 2022	62,548,517.09
August 2017	123,487,062.17	March 2020	89,672,042.94	October 2022	61,732,601.03
September 2017	122,410,279.05	April 2020	88,680,191.72	November 2022	60,922,008.78
October 2017	121,306,735.66	May 2020	87,694,742.18	December 2022	60,116,707.66
November 2017	120,176,993.91	June 2020	86,715,655.19	January 2023	59,316,665.19
December 2017	119,021,629.82	July 2020	85,742,891.81	February 2023	58,521,849.07
January 2018	117,841,233.08	August 2020	84,776,413.35	March 2023	57,732,227.22
February 2018	116,668,389.46	September 2020	83,816,181.37	April 2023	56,947,767.73
March 2018	115,503,052.91	October 2020	82,862,157.64	May 2023	56,168,438.88
April 2018	114,345,177.63	November 2020	81,914,304.16	June 2023	55,394,209.18
May 2018	113,194,718.10	December 2020	80,972,583.18	July 2023	54,625,047.27
June 2018	112,051,629.09	January 2021	80,036,957.14	August 2023	53,860,922.03
July 2018	110,915,865.63	February 2021	79,107,388.74	September 2023	53,101,802.49
August 2018	109,787,383.01	March 2021	78,183,840.88	October 2023	52,347,657.90
September 2018	108,666,136.81	April 2021	77,266,276.71	November 2023	51,598,457.66
October 2018	107,552,082.85	May 2021	76,354,659.56	December 2023	50,854,171.38
November 2018	106,445,177.25	June 2021	75,448,953.03	January 2024	50,114,768.85
December 2018	105,345,376.35	July 2021	74,549,120.89	February 2024	49,380,220.02

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2024	\$ 48,650,495.05	February 2029	\$ 19,413,031.18	January 2034	\$ 7,049,616.69
April 2024	47,925,564.26	March 2029	19,100,836.07	February 2034	6,920,796.83
May 2024	47,208,523.34	April 2029	18,793,172.91	March 2034	6,793,954.32
June 2024	46,501,518.20	May 2029	18,489,979.32	April 2034	6,669,061.11
July 2024	45,804,413.56	June 2029	18,191,193.72	May 2034	6,546,089.52
August 2024	45,117,075.90	July 2029	17,896,755.39	June 2034	6,425,012.28
September 2024	44,439,373.49	August 2029	17,606,604.39	July 2034	6,305,802.44
October 2024	43,771,176.30	September 2029	17,320,681.61	August 2034	6,188,433.47
November 2024	43,112,356.04	October 2029	17,038,928.71	September 2034	6,072,879.17
December 2024	42,462,786.11	November 2029	16,761,288.13	October 2034	5,959,113.70
January 2025	41,822,341.56	December 2029	16,487,703.08	November 2034	5,847,111.58
February 2025	41,190,899.10	January 2030	16,218,117.54	December 2034	5,736,847.67
March 2025	40,568,337.08	February 2030	15,952,476.23	January 2035	5,628,297.16
April 2025	39,954,535.44	March 2030	15,690,724.61	February 2035	5,521,435.62
May 2025	39,349,375.70	April 2030	15,432,808.88	March 2035	5,416,238.91
June 2025	38,752,740.96	May 2030	15,178,675.94	April 2035	5,312,683.23
July 2025	38,164,515.86	June 2030	14,928,273.42	May 2035	5,210,745.12
August 2025	37,584,586.55	July 2030	14,681,549.65	June 2035	5,110,401.43
September 2025	37,012,840.69	August 2030	14,438,453.63	July 2035	5,011,629.33
October 2025	36,449,167.44	September 2030	14,198,935.08	August 2035	4,914,406.28
November 2025	35,893,457.40	October 2030	13,962,944.37	September 2035	4,818,710.09
December 2025	35,345,602.64	November 2030	13,730,432.52	October 2035	4,724,518.84
January 2026	34,805,496.64	December 2030	13,501,351.26	November 2035	4,631,810.91
February 2026	34,273,034.29	January 2031	13,275,652.90	December 2035	4,540,565.00
March 2026	33,748,111.88	February 2031	13,053,290.45	January 2036	4,450,760.08
April 2026	33,230,627.07	March 2031	12,834,217.52	February 2036	4,362,375.42
May 2026	32,720,478.86	April 2031	12,618,388.34	March 2036	4,275,390.56
June 2026	32,217,567.60	May 2031	12,405,757.77	April 2036	4,189,785.34
July 2026	31,721,794.95	June 2031	12,196,281.27	May 2036	4,105,539.86
August 2026	31,233,063.90	July 2031	11,989,914.90	June 2036	4,022,634.50
September 2026	30,751,278.68	August 2031	11,786,615.29	July 2036	3,941,049.91
October 2026	30,276,344.83	September 2031	11,586,339.70	August 2036	3,860,766.99
November 2026	29,808,169.11	October 2031	11,389,045.92	September 2036	3,781,766.94
December 2026	29,346,659.53	November 2031	11,194,692.33	October 2036	3,704,031.17
January 2027	28,891,725.32	December 2031	11,003,237.86	November 2036	3,627,541.39
February 2027	28,443,276.92	January 2032	10,814,642.01	December 2036	3,552,279.53
March 2027	28,001,225.94	February 2032	10,628,864.80	January 2037	3,478,227.78
April 2027	27,565,485.17	March 2032	10,445,866.81	February 2037	3,405,368.57
May 2027	27,135,968.57	April 2032	10,265,609.15	March 2037	3,333,684.59
June 2027	26,712,591.22	May 2032	10,088,053.43	April 2037	3,263,158.75
July 2027	26,295,269.35	June 2032	9,913,161.81	May 2037	3,193,774.20
August 2027	25,883,920.28	July 2032	9,740,896.94	June 2037	3,125,514.31
September 2027	25,478,462.43	August 2032	9,571,221.98	July 2037	3,058,362.72
October 2027	25,078,815.33	September 2032	9,404,100.59	August 2037	2,992,303.24
November 2027	24,684,899.55	October 2032	9,239,496.92	September 2037	2,927,319.94
December 2027	24,296,636.73	November 2032	9,077,375.59	October 2037	2,863,397.11
January 2028	23,913,949.55	December 2032	8,917,701.72	November 2037	2,800,519.24
February 2028	23,536,761.71	January 2033	8,760,440.89	December 2037	2,738,671.04
March 2028	23,164,997.93	February 2033	8,605,559.15	January 2038	2,677,837.45
April 2028	22,798,583.93	March 2033	8,453,023.00	February 2038	2,618,003.58
May 2028	22,437,446.43	April 2033	8,302,799.40	March 2038	2,559,154.78
June 2028	22,081,513.11	May 2033	8,154,855.75	April 2038	2,501,276.59
July 2028	21,730,712.62	June 2033	8,009,159.91	May 2038	2,444,354.76
August 2028	21,384,974.55	July 2033	7,865,680.15	June 2038	2,388,375.22
September 2028	21,044,229.45	August 2033	7,724,385.20	July 2038	2,333,324.10
October 2028	20,708,408.76	September 2033	7,585,244.18	August 2038	2,279,187.73
November 2028	20,377,444.88	October 2033	7,448,226.64	September 2038	2,225,952.63
December 2028	20,051,271.06	November 2033	7,313,302.57	October 2038	2,173,605.50
January 2029	19,729,821.48	December 2033	7,180,442.32	November 2038	2,122,133.23

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
December 2038	\$ 2,071,522.89	February 2041	\$ 1,019,831.24	April 2043	\$ 360,573.64
January 2039	2,021,761.73	March 2041	988,208.72	May 2043	341,135.70
February 2039	1,972,837.18	April 2041	957,150.96	June 2043	322,074.65
March 2039	1,924,736.84	May 2041	926,649.40	July 2043	303,384.58
April 2039	1,877,448.48	June 2041	896,695.54	August 2043	285,059.64
May 2039	1,830,960.05	July 2041	867,281.06	September 2043	267,094.10
June 2039	1,785,259.66	August 2041	838,397.70	October 2043	249,482.27
July 2039	1,740,335.60	September 2041	810,037.37	November 2043	232,218.59
August 2039	1,696,176.30	October 2041	782,192.07	December 2043	215,297.53
September 2039	1,652,770.37	November 2041	754,853.90	January 2044	198,713.69
October 2039	1,610,106.57	December 2041	728,015.09	February 2044	182,461.70
November 2039	1,568,173.83	January 2042	701,667.97	March 2044	166,536.30
December 2039	1,526,961.21	February 2042	675,805.00	April 2044	150,932.29
January 2040	1,486,457.94	March 2042	650,418.73	May 2044	135,644.56
February 2040	1,446,653.42	April 2042	625,501.80	June 2044	120,668.06
March 2040	1,407,537.15	May 2042	601,046.99	July 2044	105,997.82
April 2040	1,369,098.82	June 2042	577,047.15	August 2044	91,628.93
May 2040	1,331,328.24	July 2042	553,495.26	September 2044	77,556.57
June 2040	1,294,215.37	August 2042	530,384.38	October 2044	63,775.97
July 2040	1,257,750.33	September 2042	507,707.67	November 2044	50,282.45
August 2040	1,221,923.34	October 2042	485,458.40	December 2044	37,071.39
September 2040	1,186,724.80	November 2042	463,629.93	January 2045	24,138.22
October 2040	1,152,145.20	December 2042	442,215.71	February 2045	11,478.46
November 2040	1,118,175.20	January 2043	421,209.28	March 2045 and	
December 2040	1,084,805.59	February 2043	400,604.30	thereafter	0.00
January 2041	1,052,027.25	March 2043	380,394.48		

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	\$4,371,000.00	September 2018	\$2,468,680.21	December 2020	\$ 919,265.57
July 2016	4,329,750.60	October 2018	2,394,882.76	January 2021	877,788.86
August 2016	4,285,312.38	November 2018	2,322,471.98	February 2021	837,322.01
September 2016	4,237,740.50	December 2018	2,251,432.11	March 2021	797,852.88
October 2016	4,187,094.42	January 2019	2,181,747.50	April 2021	759,369.43
November 2016	4,133,437.76	February 2019	2,113,402.69	May 2021	721,859.75
December 2016	4,076,838.31	March 2019	2,046,382.35	June 2021	685,312.05
January 2017	4,017,367.84	April 2019	1,980,671.31	July 2021	649,714.65
February 2017	3,955,102.08	May 2019	1,916,254.52	August 2021	615,055.97
March 2017	3,890,120.56	June 2019	1,853,117.08	September 2021	581,324.58
April 2017	3,822,506.53	July 2019	1,791,244.26	October 2021	548,509.13
May 2017	3,752,346.82	August 2019	1,730,621.44	November 2021	516,598.39
June 2017	3,679,731.71	September 2019	1,671,234.16	December 2021	485,581.24
July 2017	3,604,754.84	October 2019	1,613,068.09	January 2022	455,446.67
August 2017	3,527,513.05	November 2019	1,556,109.03	February 2022	426,183.80
September 2017	3,448,106.18	December 2019	1,500,342.93	March 2022	397,781.80
October 2017	3,366,637.01	January 2020	1,445,755.86	April 2022	370,230.02
November 2017	3,283,211.04	February 2020	1,392,334.05	May 2022	343,517.85
December 2017	3,197,936.38	March 2020	1,340,063.85	June 2022	317,634.82
January 2018	3,110,923.57	April 2020	1,288,931.73	July 2022	292,570.57
February 2018	3,025,446.39	May 2020	1,238,924.29	August 2022	268,314.81
March 2018	2,941,487.65	June 2020	1,190,028.27	September 2022	244,857.38
April 2018	2,859,030.32	July 2020	1,142,230.55	October 2022	222,188.22
May 2018	2,778,057.54	August 2020	1,095,518.13	November 2022	200,297.34
June 2018	2,698,552.61	September 2020	1,049,878.11	December 2022	179,174.90
July 2018	2,620,498.97	October 2020	1,005,297.75	January 2023	158,811.09
August 2018	2,543,880.25	November 2020	961,764.40	February 2023	139,196.28

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>
March 2023	\$ 120,320.86	June 2023	\$ 68,036.65	September 2023	\$ 22,071.33
April 2023	102,175.36	July 2023	52,024.95	October 2023	8,111.45
May 2023	84,750.39	August 2023	36,706.18	November 2023 and thereafter	0.00

TK Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$5,012,000.00	January 2019	\$2,548,367.18	August 2021	\$ 754,436.20
July 2016	4,965,789.05	February 2019	2,470,878.36	September 2021	715,179.29
August 2016	4,916,001.67	March 2019	2,394,842.65	October 2021	676,942.65
September 2016	4,862,698.12	April 2019	2,320,244.04	November 2021	639,714.28
October 2016	4,805,943.24	May 2019	2,247,066.69	December 2021	603,482.34
November 2016	4,745,806.47	June 2019	2,175,294.91	January 2022	568,235.06
December 2016	4,682,361.70	July 2019	2,104,913.15	February 2022	533,960.79
January 2017	4,615,687.17	August 2019	2,035,905.98	March 2022	500,648.01
February 2017	4,545,865.38	September 2019	1,968,258.15	April 2022	468,285.27
March 2017	4,472,983.00	October 2019	1,901,954.52	May 2022	436,861.26
April 2017	4,397,130.71	November 2019	1,836,980.10	June 2022	406,364.76
May 2017	4,318,403.11	December 2019	1,773,320.05	July 2022	376,784.68
June 2017	4,236,898.56	January 2020	1,710,959.64	August 2022	348,110.00
July 2017	4,152,719.04	February 2020	1,649,884.31	September 2022	320,329.83
August 2017	4,065,970.06	March 2020	1,590,079.59	October 2022	293,433.38
September 2017	3,976,760.42	April 2020	1,531,531.18	November 2022	267,409.95
October 2017	3,885,202.13	May 2020	1,474,224.89	December 2022	242,248.96
November 2017	3,791,410.20	June 2020	1,418,146.69	January 2023	217,939.90
December 2017	3,695,502.50	July 2020	1,363,282.66	February 2023	194,472.41
January 2018	3,597,599.58	August 2020	1,309,619.00	March 2023	171,836.17
February 2018	3,501,371.50	September 2020	1,257,142.05	April 2023	150,021.00
March 2018	3,406,800.25	October 2020	1,205,838.28	May 2023	129,016.81
April 2018	3,313,868.01	November 2020	1,155,694.28	June 2023	108,813.60
May 2018	3,222,557.07	December 2020	1,106,696.76	July 2023	89,401.46
June 2018	3,132,849.92	January 2021	1,058,832.56	August 2023	70,770.58
July 2018	3,044,729.19	February 2021	1,012,088.65	September 2023	52,911.25
August 2018	2,958,177.69	March 2021	966,452.11	October 2023	35,813.85
September 2018	2,873,178.35	April 2021	921,910.13	November 2023	19,468.84
October 2018	2,789,714.30	May 2021	878,450.06	December 2023	4,047.88
November 2018	2,707,768.78	June 2021	836,059.32	January 2024 and thereafter	0.00
December 2018	2,627,325.22	July 2021	794,725.47		

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

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

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\$795,039,228



**Guaranteed REMIC
Pass-Through Certificates**

Fannie Mae REMIC Trust 2016-42

PROSPECTUS SUPPLEMENT

BofA Merrill Lynch

June 24, 2016