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

$471,751,017

FannieMae®

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2016-54

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
FL(2) . . .	1	$37,500,000	PT	(3)	FLT	3136AT EZ3	August 2046
SL	1	37,500,000(4)	NTL	(3)	INV/IO	3136AT FA7	August 2046
LA(2) . . .	1	46,004,000	PAC	2.5%	FIX	3136AT FB5	September 2045
LB	1	3,598,000	PAC	2.5	FIX	3136AT FC3	August 2046
CD	1	3,596,000	PAC	2.5	FIX	3136AT FD1	August 2046
CH	1	500,000	PAC	2.0	FIX	3136AT FE9	August 2046
CK	1	500,000	PAC	3.0	FIX	3136AT FF6	August 2046
CA	1	8,110,000	SUP/AD	2.5	FIX	3136AT FG4	August 2046
CB	1	190,000	SUP/AD	2.5	FIX	3136AT FH2	August 2046
CZ	1	2,000	SUP	2.5	FIX/Z	3136AT FJ8	August 2046
PA(2) . . .	2	93,239,000	PAC/AD	3.0	FIX	3136AT FK5	February 2044
PB	2	9,161,000	PAC/AD	3.0	FIX	3136AT FL3	June 2045
PC	2	8,572,000	PAC/AD	3.0	FIX	3136AT FM1	August 2046
Z	2	40,000,000	SUP	3.0	FIX/Z	3136AT FN9	August 2046

(Table continued on next page)

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own Fannie Mae MBS.

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

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 LG, LI, LE, LD, LC, PH, PI, PG, PE, PD, DH, DI, DG, DE, DC, HG, HI, HE, HD, HC, GE, GI, GD, GC, GB, GA and FG Classes are the RCR classes. For a more detailed description of the RCR classes, see Schedule 1 attached to this prospectus supplement and "Description of the Certificates—Combination and Recombination—RCR Certificates" in the REMIC prospectus.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be July 29, 2016.

Carefully consider the risk factors starting on page 14 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.

You should read the REMIC prospectus as well as this prospectus supplement.

The certificates, together with interest thereon, are not guaranteed by the United States and do not constitute a debt or obligation of the United States or any agency or instrumentality thereof other than Fannie Mae.

The certificates are exempt from registration under the Securities Act of 1933 and are "exempted securities" under the Securities Exchange Act of 1934.

MORGAN STANLEY

The date of this Prospectus Supplement is July 25, 2016

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
FD(2) . . .	3	$39,858,785	PT	(3)	FLT	3136AT FP 4	August 2046
SD	3	39,858,785(4)	NTL	(3)	INV/IO	3136AT FQ 2	August 2046
DA(2) . . .	3	45,700,000	PAC	2.5%	FIX	3136AT FR 0	October 2044
DB	3	6,997,000	PAC	2.5	FIX	3136AT FS 8	August 2046
ED	3	3,560,000	PAC	2.5	FIX	3136AT FT 6	August 2046
EA	3	10,171,000	SUP/AD	2.5	FIX	3136AT FU 3	August 2046
EZ	3	3,309	SUP	2.5	FIX/Z	3136AT FV 1	August 2046
FH(2) . . .	4	42,933,346	PT	(3)	FLT	3136ATFW9	August 2046
SH	4	42,933,346(4)	NTL	(3)	INV/IO	3136AT FX 7	August 2046
HA(2) . .	4	53,770,000	PAC	2.5	FIX	3136AT FY 5	November 2045
HB	4	3,434,000	PAC	2.5	FIX	3136AT FZ 2	August 2046
MD	4	4,309,000	PAC	2.5	FIX	3136AT GA 6	August 2046
MA	4	10,037,000	SUP/AD	2.5	FIX	3136AT GB 4	August 2046
MZ	4	5,577	SUP	2.5	FIX/Z	3136AT GC 2	August 2046
R		0	NPR	0	NPR	3136ATGD0	August 2046

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

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AVAILABLE INFORMATION

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

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

  (as applicable, the "MBS Prospectus"); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading "Incorporation by Reference" in the REMIC Prospectus.

For a description of current servicing policies generally applicable to existing Fannie Mae MBS pools, see "Yield, Maturity and Prepayment Considerations" in the MBS Prospectus dated June 1, 2016.

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

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

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

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

You also can obtain copies of the REMIC Prospectus and the MBS Prospectus by writing or calling the dealer at:

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

SUMMARY

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

Assets Underlying Each Group of Classes

Group	Assets
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS

Group 1, Group 2, Group 3 and Group 4

Characteristics of the MBS

	Approximate Principal Balance	Pass-Through Rate	Range of Weighted Average Coupons or WACs (annual percentages)	Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)
Group 1 MBS	$100,000,000	4.00%	4.25% to 6.50%	241 to 360
Group 2 MBS	$150,972,000	3.00%	3.25% to 5.50%	241 to 360
Group 3 MBS	$106,290,094	4.00%	4.25% to 6.50%	241 to 360
Group 4 MBS	$114,488,923	4.00%	4.25% to 6.50%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	Principal Balance	Original Term to Maturity (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Interest Rate
Group 1 MBS	$100,000,000	360	324	28	4.580%
Group 2 MBS	$150,972,000	360	358	1	3.830%
Group 3 MBS	$106,290,094	360	346	9	4.550%
Group 4 MBS	$114,488,923	360	301	48	4.468%

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

Settlement Date

We expect to issue the certificates on July 29, 2016.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

Fed Book-Entry	Physical
All classes of certificates other than the R Class	R Class

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

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

Class	Initial Interest Rate	Maximum Interest Rate	Minimum Interest Rate	Formula for Calculation of Interest Rate(1)
FL	0.97785%	6.50%	0.50%	LIBOR + 50 basis points
SL	5.52215%	6.00%	0.00%	6% − LIBOR
FD	0.97785%	6.50%	0.50%	LIBOR + 50 basis points
SD	5.52215%	6.00%	0.00%	6% − LIBOR
FH	0.97785%	6.50%	0.50%	LIBOR + 50 basis points
SH	5.52215%	6.00%	0.00%	6% − LIBOR
FG	0.97785%	6.50%	0.50%	LIBOR + 50 basis points

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

Notional Classes

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

Class	
SL	100% of the FL Class
SD	100% of the FD Class
SH	100% of the FH Class
LI	25% of the LA Class
PI	33.3333326183% of the PA Class
DI	25% of the DA Class
HI	25% of the HA Class
GI	25% of the *sum* of the LA, DA and HA 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)*

Group 1 Classes	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
FL and SL	19.6	9.6	8.9	8.0	7.8	7.6	6.8	5.7	3.4	2.2	1.5	0.9
LA, LG, LE, LD, LC and LI	16.6	6.0	5.6	5.6	5.6	5.6	5.6	5.6	3.4	2.2	1.5	1.0
LB	26.6	19.5	19.5	19.5	19.5	19.5	19.5	19.5	12.6	8.2	5.7	3.5
CD, CH and CK	27.6	14.9	12.2	4.2	3.3	2.3	2.3	2.3	1.0	0.5	0.4	0.2
CA	29.1	21.7	20.5	17.8	17.3	16.3	9.6	1.9	0.4	0.2	0.2	0.1
CB	30.0	26.9	26.8	26.7	26.7	26.6	26.2	6.6	0.9	0.5	0.3	0.2
CZ	30.0	27.0	27.0	27.0	27.0	27.0	27.0	8.6	0.9	0.5	0.3	0.2

Group 2 Classes	PSA Prepayment Assumption							
	0%	100%	130%	300%	500%	700%	900%	1200%
PA, PH, PG, PE, PD and PI	10.6	4.9	4.9	4.9	3.5	2.8	2.4	2.0
PB	19.1	12.0	12.0	12.0	7.6	5.6	4.4	3.3
PC	20.7	17.4	17.4	17.4	11.2	8.0	6.1	4.4
Z	25.8	18.7	17.0	2.8	1.6	1.3	1.1	0.9

Group 3 Classes	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
FD and SD	19.6	10.3	9.6	8.7	8.5	8.3	7.4	6.3	3.9	2.7	2.1	1.5
DA, DH, DG, DE, DC and DI	15.9	6.0	5.6	5.6	5.6	5.6	5.6	5.6	3.7	2.6	2.0	1.5
DB	26.2	18.0	18.0	18.0	18.0	18.0	18.0	18.0	11.4	7.6	5.5	3.7
ED	27.4	15.2	12.2	2.9	2.9	2.9	2.9	2.9	1.6	1.1	0.9	0.7
EA	29.0	22.5	21.1	17.9	17.0	15.7	9.7	2.7	1.0	0.6	0.5	0.3
EZ	30.0	28.8	28.8	28.8	28.8	28.8	28.8	10.0	1.7	1.1	0.8	0.6

Group 4 Classes	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
FH and SH	19.6	9.1	8.5	7.6	7.5	7.3	6.5	5.6	3.3	2.2	1.5	0.9
HA, HG, HE, HD, HC and HI	16.8	6.0	5.6	5.6	5.6	5.6	5.6	5.6	3.4	2.2	1.6	1.0
HB	26.7	19.3	19.3	19.3	19.3	19.3	19.3	19.3	12.9	8.5	6.0	3.7
MD	27.6	13.8	11.2	3.0	2.3	2.3	2.3	2.3	0.9	0.5	0.4	0.2
MA	29.1	20.2	19.1	16.5	16.0	14.7	8.9	2.0	0.5	0.2	0.2	0.1
MZ	30.0	25.1	25.1	25.1	25.1	25.1	25.1	9.3	1.0	0.5	0.3	0.2

Group 1/Group 3/Group 4 Classes†	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
FG	19.6	9.6	9.0	8.1	7.9	7.8	6.9	5.9	3.5	2.4	1.7	1.1
GE, GD, GC, GB, GA and GI	16.4	6.0	5.6	5.6	5.6	5.6	5.6	5.6	3.5	2.3	1.7	1.1

* 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 three different groups. For additional information, see Schedule 1 attached to this prospectus supplement.

DESCRIPTION OF THE CERTIFICATES

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

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the "Trust") pursuant to a trust agreement dated as of May 1, 2010 and a supplement thereto dated as of July 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 2 MBS," "Group 3 MBS" and "Group 4 MBS," and together, the "MBS").

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

The Trust will constitute a "real estate mortgage investment conduit" ("REMIC") under the Internal Revenue Code of 1986, as amended (the "Code").

The following chart contains information about the assets, the "regular interests" and the "residual interest" of the REMIC. The REMIC Certificates other than the R Class are collectively referred to as the "Regular Classes" or "Regular Certificates," and the R Class is referred to as the "Residual Class" or "Residual Certificate."

	Assets	Regular Interests	Residual Interest
REMIC	MBS	All Classes of REMIC Certificates other than the R Class	R

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

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

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

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

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

The MBS

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

In addition, the pools of mortgage loans backing the Group 2 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 2 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also "Risk Factors—Risks Relating to Yield and Prepayment—*"Jumbo-conforming" mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*" in the MBS Prospectus dated June 1, 2016.

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

Distributions of Interest

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

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

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

Delay Classes	No-Delay Classes
Fixed Rate Classes	Floating Rate and Inverse Floating Rate Classes

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

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

Distributions of Principal

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

- *Group 1*

The CZ Accrual Amount to CA and CB, in that order, until retired, and thereafter to CZ.	**Accretion Directed Classes and Accrual Class**
The Group 1 Cash Flow Distribution Amount as follows:	
— 37.5% to FL until retired, and	**Pass-Through Class**
— 62.5% as follows:	
first, to Aggregate Group I to its Planned Balance; *second*, to Aggregate Group II to its Planned Balance;	**PAC Groups**
third, to CA, CB and CZ, in that order, until retired;	**Support Classes**
fourth, to Aggregate Group II to zero; and *fifth*, to Aggregate Group I to zero.	**PAC Groups**

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

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

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

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

“Aggregate Group II” consists of the CD, CH and CK Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II to CD, CH and CK, pro rata, until retired.

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

- *Group 2*

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

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

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

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

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

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

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

- *Group 3*

The EZ Accrual Amount to EA until retired, and thereafter to EZ.	**Accretion Directed Class and Accrual Class**

The Group 3 Cash Flow Distribution Amount as follows:

— 37.4999997648% to FD until retired, and	**Pass-Through Class**
— 62.5000002352% as follows:	
first, to Aggregate Group IV to its Planned Balance; *second*, to ED to its Planned Balance;	**PAC Group and Class**
third, to EA and EZ, in that order, until retired;	**Support Classes**
fourth, to ED until retired; and *fifth*, to Aggregate Group IV to zero.	**PAC Class and Group**

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

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

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

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

- *Group 4*

The MZ Accrual Amount to MA, until retired, and thereafter to MZ.	**Accretion Directed Class and Accrual Class**

The Group 4 Cash Flow Distribution Amount as follows:

— 37.4999998908% to FH until retired, and	**Pass-Through Class**

— 62.5000001092% as follows:

first, to Aggregate Group V to its Planned Balance;

second, to MD to its Planned Balance; **PAC Group and Class**

third, to MA and MZ, in that order, until retired; **Support Classes**

fourth, to MD until retired; and

fifth, to Aggregate Group V to zero. **PAC Class and Group**

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

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

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

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

Structuring Assumptions

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

- the Mortgage Loans underlying the MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under "Summary—Group 1, Group 2, Group 3 and Group 4—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 July 29, 2016; and
- each Distribution Date occurs on the 25th day of a month.

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

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

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

Group schedule). If such separate schedules had been provided for the individual Classes included in the applicable Aggregate Groups we expect that the effective ranges for those Classes would not be narrower than those shown below for the related Aggregate Groups.

Groups and Classes	Structuring Ranges	Initial Effective Ranges
Aggregate Group I Planned Balances	Between 115% and 225% PSA	Between 115% and 225% PSA
Aggregate Group II Planned Balances	Between 150% and 225% PSA	Between 150% and 226% PSA
Aggregate Group III Planned Balances	Between 100% and 300% PSA	Between 100% and 300% PSA
Aggregate Group IV Planned Balances	Between 115% and 225% PSA	Between 115% and 225% PSA
ED Class Planned Balances	Between 140% and 225% PSA	Between 140% and 226% PSA
Aggregate Group V Planned Balances	Between 115% and 225% PSA	Between 115% and 225% PSA
MD Class Planned Balances	Between 144% and 225% PSA	Between 144% and 226% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	LA and LB
Aggregate Group II	CD, CH and CK
Aggregate Group III	PA, PB and PC
Aggregate Group IV	DA and DB
Aggregate Group V	HA and HB

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

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

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

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

- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Range or Effective Range, principal distributions may be insufficient to reduce the Aggregate Groups and the 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 Inverse Floating Rate Classes. **The yields on the Inverse Floating Rate Classes will be sensitive in varying degrees to the rate of principal payments (including prepayments) of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the related Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the tables below, it is possible that investors in the 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	9.640625%
SD	24.312500%
SH	23.500000%

* 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)

	PSA Prepayment Assumption											
LIBOR	50%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
0.23892%	61.0%	57.1%	56.0%	54.0%	53.7%	53.2%	50.8%	47.1%	32.3%	14.0%	(6.2)%	(41.7)%
0.47785%	58.1%	54.2%	53.0%	51.1%	50.8%	50.3%	47.9%	44.3%	29.6%	11.5%	(8.5)%	(43.6)%
2.47785%	33.9%	30.3%	29.3%	27.5%	27.2%	26.7%	24.5%	21.2%	7.7%	(8.9)%	(27.2)%	(59.4)%
4.47785%	10.2%	7.0%	6.0%	4.3%	4.1%	3.7%	1.7%	(1.3)%	(13.6)%	(28.8)%	(45.5)%	(75.3)%
6.00000%	*	*	*	*	*	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption											
LIBOR	50%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
0.23892%	19.4%	16.5%	15.6%	14.1%	13.9%	13.5%	11.7%	9.0%	(1.9)%	(15.2)%	(29.5)%	(53.2)%
0.47785%	18.3%	15.4%	14.5%	13.0%	12.8%	12.4%	10.6%	7.9%	(3.0)%	(16.3)%	(30.6)%	(54.4)%
2.47785%	8.9%	6.0%	5.1%	3.6%	3.4%	3.0%	1.2%	(1.5)%	(12.5)%	(25.9)%	(40.4)%	(65.1)%
4.47785%	(1.8)%	(4.7)%	(5.6)%	(7.1)%	(7.3)%	(7.7)%	(9.5)%	(12.2)%	(23.1)%	(36.5)%	(51.3)%	(77.3)%
6.00000%	*	*	*	*	*	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption											
LIBOR	50%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
0.23892%	19.1%	15.7%	14.7%	13.0%	12.7%	12.3%	10.2%	7.1%	(5.6)%	(21.4)%	(38.7)%	(69.2)%
0.47785%	17.9%	14.6%	13.6%	11.9%	11.6%	11.2%	9.2%	6.0%	(6.7)%	(22.3)%	(39.5)%	(69.9)%
2.47785%	8.2%	5.0%	4.0%	2.4%	2.1%	1.7%	(0.3)%	(3.3)%	(15.4)%	(30.4)%	(47.0)%	(76.5)%
4.47785%	(3.3)%	(6.3)%	(7.2)%	(8.8)%	(9.0)%	(9.4)%	(11.3)%	(14.1)%	(25.7)%	(39.9)%	(55.7)%	(85.0)%
6.00000%	*	*	*	*	*	*	*	*	*	*	*	*

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

Class	% PSA
LI	271%
PI	751%
DI	298%
HI	305%
GI	302%

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

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

Class	Price*
LI	19.390625%
PI	7.812500%
DI	18.234380%
HI	17.515630%
GI	17.812500%

* 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 LI Class to Prepayments

	PSA Prepayment Assumption											
	50%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
Pre-Tax Yields to Maturity	11.3%	4.9%	3.4%	3.4%	3.4%	3.4%	3.4%	3.4%	(12.7)%	(36.9)%	(64.9)%	*

Sensitivity of the PI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	130%	300%	500%	700%	900%	1200%
Pre-Tax Yields to Maturity	29.1%	23.6%	23.6%	23.6%	14.3%	2.9%	(8.4)%	(24.0)%

Sensitivity of the DI Class to Prepayments

	PSA Prepayment Assumption											
	50%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
Pre-Tax Yields to Maturity	13.2%	6.9%	5.2%	5.2%	5.2%	5.2%	5.2%	5.2%	(9.2)%	(29.1)%	(49.4)%	(78.0)%

Sensitivity of the HI Class to Prepayments

	PSA Prepayment Assumption											
	50%	**100%**	**115%**	**140%**	**144%**	**150%**	**180%**	**225%**	**400%**	**600%**	**800%**	**1100%**
Pre-Tax Yields to Maturity . . .	13.4%	7.4%	5.9%	5.9%	5.9%	5.9%	5.9%	5.9%	(9.1)%	(32.1)%	(59.0)%	*

Sensitivity of the GI Class to Prepayments

	PSA Prepayment Assumption											
	50%	**100%**	**115%**	**140%**	**144%**	**150%**	**180%**	**225%**	**400%**	**600%**	**800%**	**1100%**
Pre-Tax Yields to Maturity . . .	13.4%	7.2%	5.6%	5.6%	5.6%	5.6%	5.6%	5.6%	(9.4)%	(31.7)%	(56.6)%	(95.3)%

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions, and
- the priority sequences of distributions of principal of the Classes.

See "—Distributions of Principal" above.

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

Decrement Tables

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

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

Mortgage Loans Backing Trust Assets Specified Below	Original and Remaining Terms to Maturity	Interest Rates
Group 1 MBS	360 months	6.50%
Group 2 MBS	360 months	5.50%
Group 3 MBS	360 months	6.50%
Group 4 MBS	360 months	6.50%

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

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

Percent of Original Principal Balances Outstanding

	FL and SL† Classes											
	PSA Prepayment Assumption											
Date	**0%**	**100%**	**115%**	**140%**	**144%**	**150%**	**180%**	**225%**	**400%**	**600%**	**800%**	**1100%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	99	92	91	90	90	89	88	85	75	63	51	34
July 2018	98	85	83	81	80	80	76	72	56	39	26	11
July 2019	96	78	76	72	72	71	67	61	41	25	13	4
July 2020	95	72	69	65	64	63	58	51	31	15	7	1
July 2021	94	66	63	58	57	56	51	43	23	10	3	*
July 2022	92	60	57	51	51	49	44	36	17	6	2	*
July 2023	90	55	51	46	45	44	38	31	12	4	1	*
July 2024	89	50	46	41	40	39	33	26	9	2	*	*
July 2025	87	45	42	36	35	34	28	21	7	1	*	*
July 2026	85	41	37	32	31	30	24	18	5	1	*	*
July 2027	83	37	33	28	27	26	21	15	4	1	*	*
July 2028	80	33	30	24	24	23	18	12	3	*	*	*
July 2029	78	30	26	21	21	20	15	10	2	*	*	*
July 2030	75	27	23	19	18	17	13	8	1	*	*	*
July 2031	73	24	20	16	15	14	11	7	1	*	*	*
July 2032	70	21	18	14	13	12	9	5	1	*	*	*
July 2033	66	18	15	12	11	10	7	4	*	*	*	0
July 2034	63	16	13	10	9	9	6	3	*	*	*	0
July 2035	59	13	11	8	8	7	5	3	*	*	*	0
July 2036	56	11	9	7	6	6	4	2	*	*	*	0
July 2037	52	9	8	5	5	5	3	2	*	*	*	0
July 2038	47	7	6	4	4	4	2	1	*	*	*	0
July 2039	43	6	5	3	3	3	2	1	*	*	*	0
July 2040	38	4	3	2	2	2	1	1	*	*	*	0
July 2041	32	3	2	1	1	1	1	*	*	*	0	0
July 2042	27	1	1	1	1	1	*	*	*	*	0	0
July 2043	21	0	0	0	0	0	0	0	0	0	0	0
July 2044	14	0	0	0	0	0	0	0	0	0	0	0
July 2045	7	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.6	9.6	8.9	8.0	7.8	7.6	6.8	5.7	3.4	2.2	1.5	0.9

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

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

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

LA, LG, LE, LD, LC and LI† Classes

	PSA Prepayment Assumption											
Date	**0%**	**100%**	**115%**	**140%**	**144%**	**150%**	**180%**	**225%**	**400%**	**600%**	**800%**	**1100%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	98	89	88	88	88	88	88	88	88	78	62	38
July 2018	97	79	77	77	77	77	77	77	68	46	28	7
July 2019	95	70	67	67	67	67	67	67	48	26	10	0
July 2020	93	61	58	58	58	58	58	58	34	13	1	0
July 2021	91	53	49	49	49	49	49	49	23	5	0	0
July 2022	89	46	41	41	41	41	41	41	15	*	0	0
July 2023	87	39	34	34	34	34	34	34	9	0	0	0
July 2024	85	32	27	27	27	27	27	27	5	0	0	0
July 2025	82	26	21	21	21	21	21	21	1	0	0	0
July 2026	79	20	16	16	16	16	16	16	0	0	0	0
July 2027	76	14	12	12	12	12	12	12	0	0	0	0
July 2028	73	9	9	9	9	9	9	9	0	0	0	0
July 2029	70	6	6	6	6	6	6	6	0	0	0	0
July 2030	66	3	3	3	3	3	3	3	0	0	0	0
July 2031	63	1	1	1	1	1	1	1	0	0	0	0
July 2032	59	0	0	0	0	0	0	0	0	0	0	0
July 2033	54	0	0	0	0	0	0	0	0	0	0	0
July 2034	50	0	0	0	0	0	0	0	0	0	0	0
July 2035	45	0	0	0	0	0	0	0	0	0	0	0
July 2036	40	0	0	0	0	0	0	0	0	0	0	0
July 2037	34	0	0	0	0	0	0	0	0	0	0	0
July 2038	28	0	0	0	0	0	0	0	0	0	0	0
July 2039	22	0	0	0	0	0	0	0	0	0	0	0
July 2040	15	0	0	0	0	0	0	0	0	0	0	0
July 2041	8	0	0	0	0	0	0	0	0	0	0	0
July 2042	*	0	0	0	0	0	0	0	0	0	0	0
July 2043	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.6	6.0	5.6	5.6	5.6	5.6	5.6	5.6	3.4	2.2	1.5	1.0

LB Class

	PSA Prepayment Assumption											
Date	**0%**	**100%**	**115%**	**140%**	**144%**	**150%**	**180%**	**225%**	**400%**	**600%**	**800%**	**1100%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	100	100	100	100	100	100	100	100	100	100	100	100
July 2019	100	100	100	100	100	100	100	100	100	100	100	64
July 2020	100	100	100	100	100	100	100	100	100	100	100	21
July 2021	100	100	100	100	100	100	100	100	100	100	59	7
July 2022	100	100	100	100	100	100	100	100	100	100	30	2
July 2023	100	100	100	100	100	100	100	100	100	65	15	1
July 2024	100	100	100	100	100	100	100	100	100	40	8	*
July 2025	100	100	100	100	100	100	100	100	100	25	4	*
July 2026	100	100	100	100	100	100	100	100	85	15	2	*
July 2027	100	100	100	100	100	100	100	100	62	9	1	*
July 2028	100	100	100	100	100	100	100	100	45	6	*	*
July 2029	100	100	100	100	100	100	100	100	33	4	*	*
July 2030	100	100	100	100	100	100	100	100	24	2	*	*
July 2031	100	100	100	100	100	100	100	100	17	1	*	*
July 2032	100	95	95	95	95	95	95	95	12	1	*	*
July 2033	100	76	76	76	76	76	76	76	8	*	*	*
July 2034	100	61	61	61	61	61	61	61	6	*	*	*
July 2035	100	48	48	48	48	48	48	48	4	*	*	0
July 2036	100	37	37	37	37	37	37	37	3	*	*	0
July 2037	100	28	28	28	28	28	28	28	2	*	*	0
July 2038	100	21	21	21	21	21	21	21	1	*	*	0
July 2039	100	15	15	15	15	15	15	15	1	*	*	0
July 2040	100	10	10	10	10	10	10	10	*	*	*	0
July 2041	100	6	6	6	6	6	6	6	*	*	*	0
July 2042	100	3	3	3	3	3	3	3	*	*	*	0
July 2043	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.6	19.5	19.5	19.5	19.5	19.5	19.5	19.5	12.6	8.2	5.7	3.5

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

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

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

CD, CH and CK Classes

Date	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	100	100	100	80	77	72	72	72	53	0	0	0
July 2018	100	100	100	64	58	50	50	50	0	0	0	0
July 2019	100	100	100	51	43	32	32	32	0	0	0	0
July 2020	100	100	100	41	32	18	18	18	0	0	0	0
July 2021	100	100	100	34	23	8	8	8	0	0	0	0
July 2022	100	100	100	28	18	1	1	1	0	0	0	0
July 2023	100	100	100	25	14	0	0	0	0	0	0	0
July 2024	100	100	99	22	11	0	0	0	0	0	0	0
July 2025	100	100	93	16	5	0	0	0	0	0	0	0
July 2026	100	100	83	7	0	0	0	0	0	0	0	0
July 2027	100	100	71	0	0	0	0	0	0	0	0	0
July 2028	100	100	56	0	0	0	0	0	0	0	0	0
July 2029	100	87	40	0	0	0	0	0	0	0	0	0
July 2030	100	68	22	0	0	0	0	0	0	0	0	0
July 2031	100	48	5	0	0	0	0	0	0	0	0	0
July 2032	100	27	0	0	0	0	0	0	0	0	0	0
July 2033	100	5	0	0	0	0	0	0	0	0	0	0
July 2034	100	0	0	0	0	0	0	0	0	0	0	0
July 2035	100	0	0	0	0	0	0	0	0	0	0	0
July 2036	100	0	0	0	0	0	0	0	0	0	0	0
July 2037	100	0	0	0	0	0	0	0	0	0	0	0
July 2038	100	0	0	0	0	0	0	0	0	0	0	0
July 2039	100	0	0	0	0	0	0	0	0	0	0	0
July 2040	100	0	0	0	0	0	0	0	0	0	0	0
July 2041	100	0	0	0	0	0	0	0	0	0	0	0
July 2042	100	0	0	0	0	0	0	0	0	0	0	0
July 2043	100	0	0	0	0	0	0	0	0	0	0	0
July 2044	12	0	0	0	0	0	0	0	0	0	0	0
July 2045	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.6	14.9	12.2	4.2	3.3	2.3	2.3	2.3	1.0	0.5	0.4	0.2

CA Class

Date	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	100	100	100	100	100	100	86	66	0	0	0	0
July 2018	100	100	100	100	100	100	76	41	0	0	0	0
July 2019	100	100	100	100	100	100	68	23	0	0	0	0
July 2020	100	100	100	100	100	100	63	11	0	0	0	0
July 2021	100	100	100	100	100	100	59	4	0	0	0	0
July 2022	100	100	100	100	100	100	57	*	0	0	0	0
July 2023	100	100	100	100	100	98	54	0	0	0	0	0
July 2024	100	100	100	100	100	97	53	0	0	0	0	0
July 2025	100	100	100	100	100	93	50	0	0	0	0	0
July 2026	100	100	100	100	98	89	47	0	0	0	0	0
July 2027	100	100	100	98	92	83	44	0	0	0	0	0
July 2028	100	100	100	91	85	77	40	0	0	0	0	0
July 2029	100	100	100	84	78	70	36	0	0	0	0	0
July 2030	100	100	100	76	71	64	32	0	0	0	0	0
July 2031	100	100	100	69	64	57	28	0	0	0	0	0
July 2032	100	100	92	61	57	50	24	0	0	0	0	0
July 2033	100	100	82	53	50	44	21	0	0	0	0	0
July 2034	100	91	72	46	43	38	18	0	0	0	0	0
July 2035	100	79	62	39	36	32	14	0	0	0	0	0
July 2036	100	68	52	33	30	26	12	0	0	0	0	0
July 2037	100	56	43	27	24	21	9	0	0	0	0	0
July 2038	100	45	35	21	19	16	6	0	0	0	0	0
July 2039	100	35	26	15	14	12	4	0	0	0	0	0
July 2040	100	25	18	10	9	8	2	0	0	0	0	0
July 2041	100	15	11	6	5	4	1	0	0	0	0	0
July 2042	100	6	4	1	1	1	0	0	0	0	0	0
July 2043	100	0	0	0	0	0	0	0	0	0	0	0
July 2044	100	0	0	0	0	0	0	0	0	0	0	0
July 2045	54	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.1	21.7	20.5	17.8	17.3	16.3	9.6	1.9	0.4	0.2	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.

	CB Class											
	PSA Prepayment Assumption											
Date	**0%**	**100%**	**115%**	**140%**	**144%**	**150%**	**180%**	**225%**	**400%**	**600%**	**800%**	**1100%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	100	100	100	100	100	100	100	100	0	0	0	0
July 2018	100	100	100	100	100	100	100	100	0	0	0	0
July 2019	100	100	100	100	100	100	100	100	0	0	0	0
July 2020	100	100	100	100	100	100	100	100	0	0	0	0
July 2021	100	100	100	100	100	100	100	100	0	0	0	0
July 2022	100	100	100	100	100	100	100	100	0	0	0	0
July 2023	100	100	100	100	100	100	100	7	0	0	0	0
July 2024	100	100	100	100	100	100	100	0	0	0	0	0
July 2025	100	100	100	100	100	100	100	0	0	0	0	0
July 2026	100	100	100	100	100	100	100	0	0	0	0	0
July 2027	100	100	100	100	100	100	100	0	0	0	0	0
July 2028	100	100	100	100	100	100	100	0	0	0	0	0
July 2029	100	100	100	100	100	100	100	0	0	0	0	0
July 2030	100	100	100	100	100	100	100	0	0	0	0	0
July 2031	100	100	100	100	100	100	100	0	0	0	0	0
July 2032	100	100	100	100	100	100	100	0	0	0	0	0
July 2033	100	100	100	100	100	100	100	0	0	0	0	0
July 2034	100	100	100	100	100	100	100	0	0	0	0	0
July 2035	100	100	100	100	100	100	100	0	0	0	0	0
July 2036	100	100	100	100	100	100	100	0	0	0	0	0
July 2037	100	100	100	100	100	100	100	0	0	0	0	0
July 2038	100	100	100	100	100	100	100	0	0	0	0	0
July 2039	100	100	100	100	100	100	100	0	0	0	0	0
July 2040	100	100	100	100	100	100	100	0	0	0	0	0
July 2041	100	100	100	100	100	100	100	0	0	0	0	0
July 2042	100	100	100	100	100	100	57	0	0	0	0	0
July 2043	100	0	0	0	0	0	0	0	0	0	0	0
July 2044	100	0	0	0	0	0	0	0	0	0	0	0
July 2045	100	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	30.0	26.9	26.8	26.7	26.7	26.6	26.2	6.6	0.9	0.5	0.3	0.2

	CZ Class												PA, PH, PG, PE, PD and PI† Classes							
	PSA Prepayment Assumption												**PSA Prepayment Assumption**							
Date	**0%**	**100%**	**115%**	**140%**	**144%**	**150%**	**180%**	**225%**	**400%**	**600%**	**800%**	**1100%**	**0%**	**100%**	**130%**	**300%**	**500%**	**700%**	**900%**	**1200%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	103	103	103	103	103	103	103	103	0	0	0	0	97	93	93	93	93	93	93	93
July 2018	105	105	105	105	105	105	105	105	0	0	0	0	93	83	83	83	83	82	68	48
July 2019	108	108	108	108	108	108	108	108	0	0	0	0	89	70	70	70	61	40	21	1
July 2020	111	111	111	111	111	111	111	111	0	0	0	0	85	58	58	58	36	14	0	0
July 2021	113	113	113	113	113	113	113	113	0	0	0	0	81	46	46	46	19	0	0	0
July 2022	116	116	116	116	116	116	116	116	0	0	0	0	76	35	35	35	7	0	0	0
July 2023	119	119	119	119	119	119	119	119	0	0	0	0	72	25	25	25	0	0	0	0
July 2024	122	122	122	122	122	122	122	8	0	0	0	0	67	16	16	16	0	0	0	0
July 2025	125	125	125	125	125	125	125	8	0	0	0	0	62	9	9	9	0	0	0	0
July 2026	128	128	128	128	128	128	128	8	0	0	0	0	57	3	3	3	0	0	0	0
July 2027	132	132	132	132	132	132	132	8	0	0	0	0	51	0	0	0	0	0	0	0
July 2028	135	135	135	135	135	135	135	8	0	0	0	0	45	0	0	0	0	0	0	0
July 2029	138	138	138	138	138	138	138	8	0	0	0	0	39	0	0	0	0	0	0	0
July 2030	142	142	142	142	142	142	142	8	0	0	0	0	33	0	0	0	0	0	0	0
July 2031	145	145	145	145	145	145	145	8	0	0	0	0	26	0	0	0	0	0	0	0
July 2032	149	149	149	149	149	149	149	8	0	0	0	0	19	0	0	0	0	0	0	0
July 2033	153	153	153	153	153	153	153	8	0	0	0	0	12	0	0	0	0	0	0	0
July 2034	157	157	157	157	157	157	157	8	0	0	0	0	4	0	0	0	0	0	0	0
July 2035	161	161	161	161	161	161	161	8	0	0	0	0	0	0	0	0	0	0	0	0
July 2036	165	165	165	165	165	165	165	8	0	0	0	0	0	0	0	0	0	0	0	0
July 2037	169	169	169	169	169	169	169	8	0	0	0	0	0	0	0	0	0	0	0	0
July 2038	173	173	173	173	173	173	173	8	0	0	0	0	0	0	0	0	0	0	0	0
July 2039	178	178	178	178	178	178	178	8	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	182	182	182	182	182	182	182	8	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	187	187	187	187	187	187	187	8	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	191	191	191	191	191	191	191	8	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	196	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	201	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	206	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	30.0	27.0	27.0	27.0	27.0	27.0	27.0	8.6	0.9	0.5	0.3	0.2	10.6	4.9	4.9	4.9	3.5	2.8	2.4	2.0

** 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	PB Class								PC Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	130%	300%	500%	700%	900%	1200%	0%	100%	130%	300%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2019	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2020	100	100	100	100	100	100	91	0	100	100	100	100	100	100	100	58
July 2021	100	100	100	100	100	98	0	0	100	100	100	100	100	100	89	16
July 2022	100	100	100	100	100	15	0	0	100	100	100	100	100	100	40	4
July 2023	100	100	100	100	85	0	0	0	100	100	100	100	100	65	18	1
July 2024	100	100	100	100	28	0	0	0	100	100	100	100	100	37	8	*
July 2025	100	100	100	100	0	0	0	0	100	100	100	100	88	21	4	*
July 2026	100	100	100	100	0	0	0	0	100	100	100	100	60	12	2	*
July 2027	100	83	83	83	0	0	0	0	100	100	100	100	40	7	1	*
July 2028	100	46	46	46	0	0	0	0	100	100	100	100	27	4	*	*
July 2029	100	16	16	16	0	0	0	0	100	100	100	100	18	2	*	*
July 2030	100	0	0	0	0	0	0	0	100	92	92	92	12	1	*	*
July 2031	100	0	0	0	0	0	0	0	100	72	72	72	8	1	*	*
July 2032	100	0	0	0	0	0	0	0	100	56	56	56	5	*	*	*
July 2033	100	0	0	0	0	0	0	0	100	43	43	43	4	*	*	*
July 2034	100	0	0	0	0	0	0	0	100	33	33	33	2	*	*	0
July 2035	60	0	0	0	0	0	0	0	100	26	26	26	2	*	*	0
July 2036	0	0	0	0	0	0	0	0	72	19	19	19	1	*	*	0
July 2037	0	0	0	0	0	0	0	0	14	14	14	14	1	*	*	0
July 2038	0	0	0	0	0	0	0	0	11	11	11	11	*	*	*	0
July 2039	0	0	0	0	0	0	0	0	8	8	8	8	*	*	*	0
July 2040	0	0	0	0	0	0	0	0	6	6	6	6	*	*	*	0
July 2041	0	0	0	0	0	0	0	0	4	4	4	4	*	*	*	0
July 2042	0	0	0	0	0	0	0	0	3	3	3	3	*	*	*	0
July 2043	0	0	0	0	0	0	0	0	2	2	2	2	*	*	0	0
July 2044	0	0	0	0	0	0	0	0	1	1	1	1	*	*	0	0
July 2045	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.1	12.0	12.0	12.0	7.6	5.6	4.4	3.3	20.7	17.4	17.4	17.4	11.2	8.0	6.1	4.4

Date	Z Class								FD and SD† Classes											
	PSA Prepayment Assumption								PSA Prepayment Assumption											
	0%	100%	130%	300%	500%	700%	900%	1200%	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	103	103	101	92	81	69	58	40	99	95	95	94	94	94	93	91	86	80	74	64
July 2018	106	106	100	68	32	0	0	0	98	88	87	85	85	85	82	79	66	53	41	25
July 2019	109	109	98	40	0	0	0	0	96	82	80	77	76	75	72	67	49	33	21	8
July 2020	113	113	97	20	0	0	0	0	95	75	73	69	68	67	63	57	37	21	11	3
July 2021	116	116	97	7	0	0	0	0	94	69	66	62	61	60	55	48	27	13	5	1
July 2022	120	120	98	1	0	0	0	0	92	63	60	55	54	53	48	40	20	8	3	*
July 2023	123	123	99	*	0	0	0	0	90	58	55	49	48	47	41	34	15	5	1	*
July 2024	127	124	99	*	0	0	0	0	89	53	49	44	43	42	36	29	11	3	1	*
July 2025	131	123	97	*	0	0	0	0	87	48	45	39	38	37	31	24	8	2	*	*
July 2026	135	119	93	*	0	0	0	0	85	44	40	35	34	32	27	20	6	1	*	*
July 2027	139	114	87	*	0	0	0	0	83	40	36	31	30	29	23	17	4	1	*	*
July 2028	143	108	82	*	0	0	0	0	80	36	32	27	26	25	20	14	3	*	*	*
July 2029	148	101	75	*	0	0	0	0	78	33	29	24	23	22	17	12	2	*	*	*
July 2030	152	94	69	*	0	0	0	0	75	29	26	21	20	19	15	10	2	*	*	*
July 2031	157	86	63	*	0	0	0	0	73	26	23	18	17	16	12	8	1	*	*	*
July 2032	162	79	56	*	0	0	0	0	70	23	20	16	15	14	10	6	1	*	*	*
July 2033	166	71	50	*	0	0	0	0	66	21	18	14	13	12	9	5	1	*	*	*
July 2034	171	64	44	*	0	0	0	0	63	18	15	12	11	10	7	4	*	*	*	0
July 2035	177	57	39	*	0	0	0	0	59	16	13	10	9	9	6	3	*	*	*	0
July 2036	182	50	33	*	0	0	0	0	56	14	11	8	8	7	5	3	*	*	*	0
July 2037	179	43	29	*	0	0	0	0	52	12	10	7	6	6	4	2	*	*	*	0
July 2038	164	37	24	*	0	0	0	0	47	10	8	6	5	5	3	2	*	*	*	0
July 2039	147	31	20	*	0	0	0	0	43	8	6	4	4	4	2	1	*	*	*	0
July 2040	130	26	16	*	0	0	0	0	38	6	5	3	3	3	2	1	*	*	*	0
July 2041	111	21	13	*	0	0	0	0	32	5	4	3	2	2	1	1	*	*	*	0
July 2042	92	16	10	*	0	0	0	0	27	3	3	2	2	2	1	*	*	*	*	0
July 2043	71	11	7	*	0	0	0	0	21	2	2	1	1	1	1	*	*	*	0	0
July 2044	48	7	4	*	0	0	0	0	14	1	1	*	*	*	*	*	*	*	0	0
July 2045	25	3	2	*	0	0	0	0	7	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	25.8	18.7	17.0	2.8	1.6	1.3	1.1	0.9	19.6	10.3	9.6	8.7	8.5	8.3	7.4	6.3	3.9	2.7	2.1	1.5

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

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

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

DA, DH, DG, DE, DC and DI† Classes

Date	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	98	93	92	92	92	92	92	92	92	92	92	78
July 2018	97	83	81	81	81	81	81	81	81	62	44	22
July 2019	95	73	70	70	70	70	70	70	56	33	15	0
July 2020	93	64	60	60	60	60	60	60	38	15	*	0
July 2021	91	55	51	51	51	51	51	51	24	4	0	0
July 2022	88	47	42	42	42	42	42	42	14	0	0	0
July 2023	86	39	34	34	34	34	34	34	6	0	0	0
July 2024	84	32	26	26	26	26	26	26	1	0	0	0
July 2025	81	25	20	20	20	20	20	20	0	0	0	0
July 2026	78	19	14	14	14	14	14	14	0	0	0	0
July 2027	75	13	9	9	9	9	9	9	0	0	0	0
July 2028	71	7	5	5	5	5	5	5	0	0	0	0
July 2029	68	2	2	2	2	2	2	2	0	0	0	0
July 2030	64	0	0	0	0	0	0	0	0	0	0	0
July 2031	60	0	0	0	0	0	0	0	0	0	0	0
July 2032	56	0	0	0	0	0	0	0	0	0	0	0
July 2033	51	0	0	0	0	0	0	0	0	0	0	0
July 2034	46	0	0	0	0	0	0	0	0	0	0	0
July 2035	41	0	0	0	0	0	0	0	0	0	0	0
July 2036	36	0	0	0	0	0	0	0	0	0	0	0
July 2037	30	0	0	0	0	0	0	0	0	0	0	0
July 2038	23	0	0	0	0	0	0	0	0	0	0	0
July 2039	17	0	0	0	0	0	0	0	0	0	0	0
July 2040	9	0	0	0	0	0	0	0	0	0	0	0
July 2041	2	0	0	0	0	0	0	0	0	0	0	0
July 2042	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.9	6.0	5.6	5.6	5.6	5.6	5.6	5.6	3.7	2.6	2.0	1.5

DB Class

Date	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	100	100	100	100	100	100	100	100	100	100	100	100
July 2019	100	100	100	100	100	100	100	100	100	100	100	80
July 2020	100	100	100	100	100	100	100	100	100	100	100	27
July 2021	100	100	100	100	100	100	100	100	100	100	51	9
July 2022	100	100	100	100	100	100	100	100	100	77	26	3
July 2023	100	100	100	100	100	100	100	100	100	48	13	1
July 2024	100	100	100	100	100	100	100	100	100	30	7	*
July 2025	100	100	100	100	100	100	100	100	78	19	3	*
July 2026	100	100	100	100	100	100	100	100	57	12	2	*
July 2027	100	100	100	100	100	100	100	100	42	7	1	*
July 2028	100	100	100	100	100	100	100	100	31	4	*	*
July 2029	100	100	100	100	100	100	100	100	22	3	*	*
July 2030	100	91	91	91	91	91	91	91	16	2	*	*
July 2031	100	75	75	75	75	75	75	75	12	1	*	*
July 2032	100	62	62	62	62	62	62	62	8	1	*	*
July 2033	100	50	50	50	50	50	50	50	6	*	*	*
July 2034	100	41	41	41	41	41	41	41	4	*	*	*
July 2035	100	33	33	33	33	33	33	33	3	*	*	*
July 2036	100	26	26	26	26	26	26	26	2	*	*	0
July 2037	100	20	20	20	20	20	20	20	1	*	*	0
July 2038	100	16	16	16	16	16	16	16	1	*	*	0
July 2039	100	12	12	12	12	12	12	12	1	*	*	0
July 2040	100	9	9	9	9	9	9	9	*	*	*	0
July 2041	100	6	6	6	6	6	6	6	*	*	*	0
July 2042	57	4	4	4	4	4	4	4	*	*	*	0
July 2043	2	2	2	2	2	2	2	2	*	*	*	0
July 2044	1	1	1	1	1	1	1	1	*	*	0	0
July 2045	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.2	18.0	18.0	18.0	18.0	18.0	18.0	18.0	11.4	7.6	5.5	3.7

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

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

ED Class

Date	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
	PSA Prepayment Assumption											
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	100	100	100	86	86	86	86	86	86	86	0	0
July 2018	100	100	100	64	64	64	64	64	0	0	0	0
July 2019	100	100	100	43	43	43	43	43	0	0	0	0
July 2020	100	100	100	27	27	27	27	27	0	0	0	0
July 2021	100	100	100	15	15	15	15	15	0	0	0	0
July 2022	100	100	100	6	6	6	6	6	0	0	0	0
July 2023	100	100	100	0	0	0	0	0	0	0	0	0
July 2024	100	100	100	0	0	0	0	0	0	0	0	0
July 2025	100	100	97	0	0	0	0	0	0	0	0	0
July 2026	100	100	88	0	0	0	0	0	0	0	0	0
July 2027	100	100	74	0	0	0	0	0	0	0	0	0
July 2028	100	100	57	0	0	0	0	0	0	0	0	0
July 2029	100	100	37	0	0	0	0	0	0	0	0	0
July 2030	100	81	15	0	0	0	0	0	0	0	0	0
July 2031	100	55	0	0	0	0	0	0	0	0	0	0
July 2032	100	28	0	0	0	0	0	0	0	0	0	0
July 2033	100	1	0	0	0	0	0	0	0	0	0	0
July 2034	100	0	0	0	0	0	0	0	0	0	0	0
July 2035	100	0	0	0	0	0	0	0	0	0	0	0
July 2036	100	0	0	0	0	0	0	0	0	0	0	0
July 2037	100	0	0	0	0	0	0	0	0	0	0	0
July 2038	100	0	0	0	0	0	0	0	0	0	0	0
July 2039	100	0	0	0	0	0	0	0	0	0	0	0
July 2040	100	0	0	0	0	0	0	0	0	0	0	0
July 2041	100	0	0	0	0	0	0	0	0	0	0	0
July 2042	100	0	0	0	0	0	0	0	0	0	0	0
July 2043	95	0	0	0	0	0	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.4	15.2	12.2	2.9	2.9	2.9	2.9	2.9	1.6	1.1	0.9	0.7

EA Class

Date	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
	PSA Prepayment Assumption											
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	100	100	100	100	99	98	92	83	48	8	0	0
July 2018	100	100	100	100	98	95	80	58	0	0	0	0
July 2019	100	100	100	100	97	92	69	36	0	0	0	0
July 2020	100	100	100	100	96	90	61	21	0	0	0	0
July 2021	100	100	100	100	95	89	56	11	0	0	0	0
July 2022	100	100	100	100	95	87	52	5	0	0	0	0
July 2023	100	100	100	100	95	87	50	2	0	0	0	0
July 2024	100	100	100	99	93	85	48	0	0	0	0	0
July 2025	100	100	100	97	91	83	46	0	0	0	0	0
July 2026	100	100	100	94	88	80	44	0	0	0	0	0
July 2027	100	100	100	89	84	76	41	0	0	0	0	0
July 2028	100	100	100	84	79	71	38	0	0	0	0	0
July 2029	100	100	100	78	74	66	35	0	0	0	0	0
July 2030	100	100	100	72	68	61	32	0	0	0	0	0
July 2031	100	100	97	66	62	56	29	0	0	0	0	0
July 2032	100	100	89	60	56	50	26	0	0	0	0	0
July 2033	100	100	81	54	50	45	23	0	0	0	0	0
July 2034	100	90	72	48	44	39	20	0	0	0	0	0
July 2035	100	81	64	42	39	34	17	0	0	0	0	0
July 2036	100	71	56	36	33	30	14	0	0	0	0	0
July 2037	100	62	48	31	28	25	12	0	0	0	0	0
July 2038	100	53	41	26	24	21	10	0	0	0	0	0
July 2039	100	44	34	21	19	17	8	0	0	0	0	0
July 2040	100	35	27	17	15	13	6	0	0	0	0	0
July 2041	100	27	21	13	12	10	5	0	0	0	0	0
July 2042	100	20	15	9	8	7	3	0	0	0	0	0
July 2043	100	12	9	5	5	4	2	0	0	0	0	0
July 2044	92	5	4	2	2	2	1	0	0	0	0	0
July 2045	48	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.0	22.5	21.1	17.9	17.0	15.7	9.7	2.7	1.0	0.6	0.5	0.3

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

EZ Class

Date	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	103	103	103	103	103	103	103	103	103	103	0	0
July 2018	105	105	105	105	105	105	105	105	0	0	0	0
July 2019	108	108	108	108	108	108	108	108	0	0	0	0
July 2020	111	111	111	111	111	111	111	111	0	0	0	0
July 2021	113	113	113	113	113	113	113	113	0	0	0	0
July 2022	116	116	116	116	116	116	116	116	0	0	0	0
July 2023	119	119	119	119	119	119	119	119	0	0	0	0
July 2024	122	122	122	122	122	122	122	42	0	0	0	0
July 2025	125	125	125	125	125	125	125	12	0	0	0	0
July 2026	128	128	128	128	128	128	128	12	0	0	0	0
July 2027	132	132	132	132	132	132	132	12	0	0	0	0
July 2028	135	135	135	135	135	135	135	12	0	0	0	0
July 2029	138	138	138	138	138	138	138	12	0	0	0	0
July 2030	142	142	142	142	142	142	142	12	0	0	0	0
July 2031	145	145	145	145	145	145	145	12	0	0	0	0
July 2032	149	149	149	149	149	149	149	12	0	0	0	0
July 2033	153	153	153	153	153	153	153	12	0	0	0	0
July 2034	157	157	157	157	157	157	157	12	0	0	0	0
July 2035	161	161	161	161	161	161	161	12	0	0	0	0
July 2036	165	165	165	165	165	165	165	12	0	0	0	0
July 2037	169	169	169	169	169	169	169	12	0	0	0	0
July 2038	173	173	173	173	173	173	173	12	0	0	0	0
July 2039	178	178	178	178	178	178	178	12	0	0	0	0
July 2040	182	182	182	182	182	182	182	12	0	0	0	0
July 2041	187	187	187	187	187	187	187	12	0	0	0	0
July 2042	191	191	191	191	191	191	191	12	0	0	0	0
July 2043	196	196	196	196	196	196	196	12	0	0	0	0
July 2044	201	201	201	201	201	201	201	12	0	0	0	0
July 2045	206	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	30.0	28.8	28.8	28.8	28.8	28.8	28.8	10.0	1.7	1.1	0.8	0.6

FH and SH† Classes

Date	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	99	92	91	90	89	89	87	85	74	63	51	33
July 2018	98	84	83	80	80	79	76	71	55	39	26	11
July 2019	96	77	75	72	71	70	66	60	41	24	13	4
July 2020	95	71	68	64	63	62	57	51	30	15	7	1
July 2021	94	64	61	57	56	55	50	43	22	9	3	*
July 2022	92	59	55	50	49	48	43	36	16	6	2	*
July 2023	90	53	50	44	44	42	37	30	12	4	1	*
July 2024	89	48	45	39	38	37	32	25	9	2	*	*
July 2025	87	44	40	35	34	33	27	21	6	1	*	*
July 2026	85	39	36	30	29	28	23	17	5	1	*	*
July 2027	83	35	32	26	26	25	20	14	3	1	*	*
July 2028	80	31	28	23	22	21	17	12	2	*	*	*
July 2029	78	28	24	20	19	18	14	9	2	*	*	*
July 2030	75	24	21	17	16	15	12	8	1	*	*	*
July 2031	73	21	18	14	14	13	10	6	1	*	*	*
July 2032	70	18	16	12	12	11	8	5	1	*	*	*
July 2033	66	16	13	10	10	9	6	4	*	*	*	0
July 2034	63	13	11	8	8	7	5	3	*	*	*	0
July 2035	59	11	9	7	6	6	4	2	*	*	*	0
July 2036	56	9	7	5	5	5	3	2	*	*	*	0
July 2037	52	7	6	4	4	3	2	1	*	*	*	0
July 2038	47	5	4	3	3	2	2	1	*	*	*	0
July 2039	43	3	3	2	2	2	1	*	*	*	*	0
July 2040	38	2	1	1	1	1	*	*	*	*	*	0
July 2041	32	*	*	*	*	*	*	*	*	*	0	0
July 2042	27	0	0	0	0	0	0	0	0	0	0	0
July 2043	21	0	0	0	0	0	0	0	0	0	0	0
July 2044	14	0	0	0	0	0	0	0	0	0	0	0
July 2045	7	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.6	9.1	8.5	7.6	7.5	7.3	6.5	5.6	3.3	2.2	1.5	0.9

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

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

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

HA, HG, HE, HD, HC and HI† Classes

Date	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	99	89	88	88	88	88	88	88	88	77	61	38
July 2018	97	79	77	77	77	77	77	77	67	46	28	8
July 2019	95	70	67	67	67	67	67	67	48	26	11	0
July 2020	93	61	57	57	57	57	57	57	34	14	2	0
July 2021	91	53	49	49	49	49	49	49	23	6	0	0
July 2022	89	45	41	41	41	41	41	41	15	1	0	0
July 2023	87	38	33	33	33	33	33	33	10	0	0	0
July 2024	85	31	27	27	27	27	27	27	5	0	0	0
July 2025	82	25	21	21	21	21	21	21	2	0	0	0
July 2026	80	19	16	16	16	16	16	16	0	0	0	0
July 2027	77	14	12	12	12	12	12	12	0	0	0	0
July 2028	74	9	9	9	9	9	9	9	0	0	0	0
July 2029	71	6	6	6	6	6	6	6	0	0	0	0
July 2030	67	4	4	4	4	4	4	4	0	0	0	0
July 2031	63	2	2	2	2	2	2	2	0	0	0	0
July 2032	60	*	*	*	*	*	*	*	0	0	0	0
July 2033	55	0	0	0	0	0	0	0	0	0	0	0
July 2034	51	0	0	0	0	0	0	0	0	0	0	0
July 2035	46	0	0	0	0	0	0	0	0	0	0	0
July 2036	41	0	0	0	0	0	0	0	0	0	0	0
July 2037	36	0	0	0	0	0	0	0	0	0	0	0
July 2038	30	0	0	0	0	0	0	0	0	0	0	0
July 2039	24	0	0	0	0	0	0	0	0	0	0	0
July 2040	17	0	0	0	0	0	0	0	0	0	0	0
July 2041	10	0	0	0	0	0	0	0	0	0	0	0
July 2042	2	0	0	0	0	0	0	0	0	0	0	0
July 2043	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.8	6.0	5.6	5.6	5.6	5.6	5.6	5.6	3.4	2.2	1.6	1.0

HB Class

Date	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	100	100	100	100	100	100	100	100	100	100	100	100
July 2019	100	100	100	100	100	100	100	100	100	100	100	76
July 2020	100	100	100	100	100	100	100	100	100	100	100	25
July 2021	100	100	100	100	100	100	100	100	100	100	70	8
July 2022	100	100	100	100	100	100	100	100	100	100	35	3
July 2023	100	100	100	100	100	100	100	100	100	75	18	1
July 2024	100	100	100	100	100	100	100	100	100	46	9	*
July 2025	100	100	100	100	100	100	100	100	100	29	4	*
July 2026	100	100	100	100	100	100	100	100	97	17	2	*
July 2027	100	100	100	100	100	100	100	100	71	11	1	*
July 2028	100	100	100	100	100	100	100	100	51	6	1	*
July 2029	100	100	100	100	100	100	100	100	36	4	*	*
July 2030	100	100	100	100	100	100	100	100	26	2	*	*
July 2031	100	100	100	100	100	100	100	100	18	1	*	*
July 2032	100	100	100	100	100	100	100	100	13	1	*	*
July 2033	100	80	80	80	80	80	80	80	9	*	*	*
July 2034	100	62	62	62	62	62	62	62	6	*	*	*
July 2035	100	47	47	47	47	47	47	47	4	*	*	0
July 2036	100	34	34	34	34	34	34	34	3	*	*	0
July 2037	100	24	24	24	24	24	24	24	2	*	*	0
July 2038	100	16	16	16	16	16	16	16	1	*	*	0
July 2039	100	10	10	10	10	10	10	10	*	*	*	0
July 2040	100	4	4	4	4	4	4	4	*	*	*	0
July 2041	100	*	*	*	*	*	*	*	*	*	0	0
July 2042	100	0	0	0	0	0	0	0	0	0	0	0
July 2043	12	0	0	0	0	0	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.7	19.3	19.3	19.3	19.3	19.3	19.3	19.3	12.9	8.5	6.0	3.7

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

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

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

MD Class

Date	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	100	100	100	76	72	72	72	72	55	0	0	0
July 2018	100	100	100	56	49	49	49	49	0	0	0	0
July 2019	100	100	100	41	31	31	31	31	0	0	0	0
July 2020	100	100	100	29	18	18	18	18	0	0	0	0
July 2021	100	100	100	20	8	8	8	8	0	0	0	0
July 2022	100	100	100	15	1	1	1	1	0	0	0	0
July 2023	100	100	100	11	0	0	0	0	0	0	0	0
July 2024	100	100	97	7	0	0	0	0	0	0	0	0
July 2025	100	100	88	0	0	0	0	0	0	0	0	0
July 2026	100	100	75	0	0	0	0	0	0	0	0	0
July 2027	100	100	58	0	0	0	0	0	0	0	0	0
July 2028	100	95	38	0	0	0	0	0	0	0	0	0
July 2029	100	71	17	0	0	0	0	0	0	0	0	0
July 2030	100	45	0	0	0	0	0	0	0	0	0	0
July 2031	100	19	0	0	0	0	0	0	0	0	0	0
July 2032	100	0	0	0	0	0	0	0	0	0	0	0
July 2033	100	0	0	0	0	0	0	0	0	0	0	0
July 2034	100	0	0	0	0	0	0	0	0	0	0	0
July 2035	100	0	0	0	0	0	0	0	0	0	0	0
July 2036	100	0	0	0	0	0	0	0	0	0	0	0
July 2037	100	0	0	0	0	0	0	0	0	0	0	0
July 2038	100	0	0	0	0	0	0	0	0	0	0	0
July 2039	100	0	0	0	0	0	0	0	0	0	0	0
July 2040	100	0	0	0	0	0	0	0	0	0	0	0
July 2041	100	0	0	0	0	0	0	0	0	0	0	0
July 2042	100	0	0	0	0	0	0	0	0	0	0	0
July 2043	100	0	0	0	0	0	0	0	0	0	0	0
July 2044	3	0	0	0	0	0	0	0	0	0	0	0
July 2045	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.6	13.8	11.2	3.0	2.3	2.3	2.3	2.3	0.9	0.5	0.4	0.2

MA Class

Date	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	100	100	100	100	100	97	85	66	0	0	0	0
July 2018	100	100	100	100	100	96	73	41	0	0	0	0
July 2019	100	100	100	100	100	94	65	23	0	0	0	0
July 2020	100	100	100	100	100	93	59	12	0	0	0	0
July 2021	100	100	100	100	100	92	55	5	0	0	0	0
July 2022	100	100	100	100	100	92	53	1	0	0	0	0
July 2023	100	100	100	100	99	90	51	0	0	0	0	0
July 2024	100	100	100	100	97	88	49	0	0	0	0	0
July 2025	100	100	100	99	93	85	47	0	0	0	0	0
July 2026	100	100	100	94	88	80	44	0	0	0	0	0
July 2027	100	100	100	88	83	75	40	0	0	0	0	0
July 2028	100	100	100	81	76	69	37	0	0	0	0	0
July 2029	100	100	100	74	69	62	33	0	0	0	0	0
July 2030	100	100	97	67	62	56	29	0	0	0	0	0
July 2031	100	100	88	59	55	50	25	0	0	0	0	0
July 2032	100	96	78	52	48	43	22	0	0	0	0	0
July 2033	100	85	68	45	42	37	19	0	0	0	0	0
July 2034	100	73	58	38	35	31	15	0	0	0	0	0
July 2035	100	62	49	31	29	26	13	0	0	0	0	0
July 2036	100	50	40	25	23	21	10	0	0	0	0	0
July 2037	100	40	31	19	18	16	8	0	0	0	0	0
July 2038	100	29	23	14	13	11	5	0	0	0	0	0
July 2039	100	19	15	9	8	7	3	0	0	0	0	0
July 2040	100	10	7	4	4	4	2	0	0	0	0	0
July 2041	100	1	*	*	*	*	*	0	0	0	0	0
July 2042	100	0	0	0	0	0	0	0	0	0	0	0
July 2043	100	0	0	0	0	0	0	0	0	0	0	0
July 2044	100	0	0	0	0	0	0	0	0	0	0	0
July 2045	52	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.1	20.2	19.1	16.5	16.0	14.7	8.9	2.0	0.5	0.2	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.

MZ Class

Date	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	103	103	103	103	103	103	103	103	0	0	0	0
July 2018	105	105	105	105	105	105	105	105	0	0	0	0
July 2019	108	108	108	108	108	108	108	108	0	0	0	0
July 2020	111	111	111	111	111	111	111	111	0	0	0	0
July 2021	113	113	113	113	113	113	113	113	0	0	0	0
July 2022	116	116	116	116	116	116	116	116	0	0	0	0
July 2023	119	119	119	119	119	119	119	33	0	0	0	0
July 2024	122	122	122	122	122	122	122	15	0	0	0	0
July 2025	125	125	125	125	125	125	125	15	0	0	0	0
July 2026	128	128	128	128	128	128	128	15	0	0	0	0
July 2027	132	132	132	132	132	132	132	15	0	0	0	0
July 2028	135	135	135	135	135	135	135	15	0	0	0	0
July 2029	138	138	138	138	138	138	138	15	0	0	0	0
July 2030	142	142	142	142	142	142	142	15	0	0	0	0
July 2031	145	145	145	145	145	145	145	15	0	0	0	0
July 2032	149	149	149	149	149	149	149	15	0	0	0	0
July 2033	153	153	153	153	153	153	153	15	0	0	0	0
July 2034	157	157	157	157	157	157	157	15	0	0	0	0
July 2035	161	161	161	161	161	161	161	15	0	0	0	0
July 2036	165	165	165	165	165	165	165	15	0	0	0	0
July 2037	169	169	169	169	169	169	169	15	0	0	0	0
July 2038	173	173	173	173	173	173	173	15	0	0	0	0
July 2039	178	178	178	178	178	178	178	15	0	0	0	0
July 2040	182	182	182	182	182	182	182	15	0	0	0	0
July 2041	187	187	187	187	187	187	187	15	0	0	0	0
July 2042	191	0	0	0	0	0	0	0	0	0	0	0
July 2043	196	0	0	0	0	0	0	0	0	0	0	0
July 2044	201	0	0	0	0	0	0	0	0	0	0	0
July 2045	206	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	30.0	25.1	25.1	25.1	25.1	25.1	25.1	9.3	1.0	0.5	0.3	0.2

FG Class

Date	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	99	93	92	91	91	91	89	87	78	68	59	44
July 2018	98	86	84	82	82	81	78	74	59	44	31	16
July 2019	96	79	77	73	73	72	68	63	44	27	16	5
July 2020	95	72	70	66	65	64	59	53	32	17	8	2
July 2021	94	66	63	59	58	57	52	45	24	11	4	1
July 2022	92	61	57	52	51	50	45	37	18	7	2	*
July 2023	90	55	52	46	46	44	39	31	13	4	1	*
July 2024	89	50	47	41	40	39	33	26	10	3	1	*
July 2025	87	46	42	36	36	34	29	22	7	2	*	*
July 2026	85	41	38	32	31	30	25	18	5	1	*	*
July 2027	83	37	34	28	27	26	21	15	4	1	*	*
July 2028	80	34	30	25	24	23	18	13	3	*	*	*
July 2029	78	30	27	22	21	20	15	10	2	*	*	*
July 2030	75	27	23	19	18	17	13	8	1	*	*	*
July 2031	73	24	20	16	16	15	11	7	1	*	*	*
July 2032	70	21	18	14	13	12	9	6	1	*	*	*
July 2033	66	18	15	12	11	10	8	4	1	*	*	0
July 2034	63	16	13	10	9	9	6	4	*	*	*	0
July 2035	59	13	11	8	8	7	5	3	*	*	*	0
July 2036	56	11	9	7	6	6	4	2	*	*	*	0
July 2037	52	9	7	5	5	5	3	2	*	*	*	0
July 2038	47	7	6	4	4	4	2	1	*	*	*	0
July 2039	43	6	4	3	3	3	2	1	*	*	*	0
July 2040	38	4	3	2	2	2	1	1	*	*	*	0
July 2041	32	2	2	1	1	1	1	*	*	*	*	0
July 2042	27	2	1	1	1	1	*	*	*	*	0	0
July 2043	21	1	1	*	*	*	*	*	*	*	0	0
July 2044	14	*	*	*	*	*	*	*	*	*	0	0
July 2045	7	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.6	9.6	9.0	8.1	7.9	7.8	6.9	5.9	3.5	2.4	1.7	1.1

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

GE, GD, GC, GB, GA and GI† Classes

Date	PSA Prepayment Assumption											
	0%	100%	115%	140%	144%	150%	180%	225%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
July 2017	98	91	89	89	89	89	89	89	89	82	71	50
July 2018	97	81	79	79	79	79	79	79	72	51	33	12
July 2019	95	71	68	68	68	68	68	68	51	28	12	0
July 2020	93	62	58	58	58	58	58	58	35	14	1	0
July 2021	91	54	49	49	49	49	49	49	24	5	0	0
July 2022	89	46	41	41	41	41	41	41	15	1	0	0
July 2023	87	38	34	34	34	34	34	34	8	0	0	0
July 2024	84	32	27	27	27	27	27	27	4	0	0	0
July 2025	82	25	21	21	21	21	21	21	1	0	0	0
July 2026	79	19	16	16	16	16	16	16	0	0	0	0
July 2027	76	14	11	11	11	11	11	11	0	0	0	0
July 2028	73	9	8	8	8	8	8	8	0	0	0	0
July 2029	70	5	5	5	5	5	5	5	0	0	0	0
July 2030	66	2	2	2	2	2	2	2	0	0	0	0
July 2031	62	1	1	1	1	1	1	1	0	0	0	0
July 2032	58	*	*	*	*	*	*	*	0	0	0	0
July 2033	54	0	0	0	0	0	0	0	0	0	0	0
July 2034	49	0	0	0	0	0	0	0	0	0	0	0
July 2035	44	0	0	0	0	0	0	0	0	0	0	0
July 2036	39	0	0	0	0	0	0	0	0	0	0	0
July 2037	33	0	0	0	0	0	0	0	0	0	0	0
July 2038	27	0	0	0	0	0	0	0	0	0	0	0
July 2039	21	0	0	0	0	0	0	0	0	0	0	0
July 2040	14	0	0	0	0	0	0	0	0	0	0	0
July 2041	7	0	0	0	0	0	0	0	0	0	0	0
July 2042	1	0	0	0	0	0	0	0	0	0	0	0
July 2043	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.4	6.0	5.6	5.6	5.6	5.6	5.6	5.6	3.5	2.3	1.7	1.1

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

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

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

Characteristics of the Residual Class

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Election and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

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

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

Group	Prepayment Assumption
1	180% PSA
2	130% PSA
3	180% PSA
4	180% 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 either 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 GA and FG Classes are Combination RCR Certificates. The remaining RCR Classes are Classes of Strip RCR Certificates. See "Material Federal Income Tax Consequences—Taxation of Beneficial Owners of RCR Certificates" in the REMIC Prospectus for a general discussion of the federal income tax treatment of beneficial owners of RCR Certificates.

Tax Audit Procedures

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

Foreign Investors

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

PLAN OF DISTRIBUTION

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

CREDIT RISK RETENTION

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

LEGAL MATTERS

Katten Muchin Rosenman LLP will provide legal representation for Fannie Mae. Cleary Gottlieb Steen & Hamilton LLP will provide legal representation for the Dealer.

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								
LA	$46,004,000	LG	$ 46,004,000	PAC	1.50%	FIX	3136ATGF5	September 2045
		LI	11,501,000(3)	NTL	4.00	FIX/IO	3136ATGK4	September 2045
Recombination 2								
LA	46,004,000	LE	46,004,000	PAC	1.75	FIX	3136ATGG3	September 2045
		LI	8,625,750(3)	NTL	4.00	FIX/IO	3136ATGK4	September 2045
Recombination 3								
LA	46,004,000	LD	46,004,000	PAC	2.00	FIX	3136ATGH1	September 2045
		LI	5,750,500(3)	NTL	4.00	FIX/IO	3136ATGK4	September 2045
Recombination 4								
LA	46,004,000	LC	46,004,000	PAC	2.25	FIX	3136ATGJ7	September 2045
		LI	2,875,250(3)	NTL	4.00	FIX/IO	3136ATGK4	September 2045
Recombination 5								
PA	93,239,000	PH	93,239,000	PAC/AD	2.00	FIX	3136ATGL2	February 2044
		PI	31,079,666(3)	NTL	3.00	FIX/IO	3136ATGQ1	February 2044
Recombination 6								
PA	93,239,000	PG	93,239,000	PAC/AD	2.25	FIX	3136ATGM0	February 2044
		PI	23,309,750(3)	NTL	3.00	FIX/IO	3136ATGQ1	February 2044
Recombination 7								
PA	93,239,000	PE	93,239,000	PAC/AD	2.50	FIX	3136ATGN8	February 2044
		PI	15,539,833(3)	NTL	3.00	FIX/IO	3136ATGQ1	February 2044
Recombination 8								
PA	93,239,000	PD	93,239,000	PAC/AD	2.75	FIX	3136ATGP3	February 2044
		PI	7,769,917(3)	NTL	3.00	FIX/IO	3136ATGQ1	February 2044
Recombination 9								
DA	45,700,000	DH	45,700,000	PAC	1.50	FIX	3136ATGR9	October 2044
		DI	11,425,000(3)	NTL	4.00	FIX/IO	3136ATGV0	October 2044

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 10								
DA	$45,700,000	DG	$ 45,700,000	PAC	1.75%	FIX	3136ATGS7	October 2044
		DI	8,568,750(3)	NTL	4.00	FIX/IO	3136ATGV0	October 2044
Recombination 11								
DA	45,700,000	DE	45,700,000	PAC	2.00	FIX	3136ATGT5	October 2044
		DI	5,712,500(3)	NTL	4.00	FIX/IO	3136ATGV0	October 2044
Recombination 12								
DA	45,700,000	DC	45,700,000	PAC	2.25	FIX	3136ATGU2	October 2044
		DI	2,856,250(3)	NTL	4.00	FIX/IO	3136ATGV0	October 2044
Recombination 13								
HA	53,770,000	HG	53,770,000	PAC	1.50	FIX	3136ATGW8	November 2045
		HI	13,442,500(3)	NTL	4.00	FIX/IO	3136ATHA5	November 2045
Recombination 14								
HA	53,770,000	HE	53,770,000	PAC	1.75	FIX	3136ATGX6	November 2045
		HI	10,081,875(3)	NTL	4.00	FIX/IO	3136ATHA5	November 2045
Recombination 15								
HA	53,770,000	HD	53,770,000	PAC	2.00	FIX	3136ATGY4	November 2045
		HI	6,721,250(3)	NTL	4.00	FIX/IO	3136ATHA5	November 2045
Recombination 16								
HA	53,770,000	HC	53,770,000	PAC	2.25	FIX	3136ATGZ1	November 2045
		HI	3,360,625(3)	NTL	4.00	FIX/IO	3136ATHA5	November 2045
Recombination 17								
LA	46,004,000	GE(4)	145,474,000	PAC	1.50	FIX	3136ATHC1	November 2045
DA	45,700,000	GI(4)	36,368,500(3)	NTL	4.00	FIX/IO	3136ATHH0	November 2045
HA	53,770,000							
Recombination 18								
LA	46,004,000	GD(4)	145,474,000	PAC	1.75	FIX	3136ATHD9	November 2045
DA	45,700,000	GI(4)	27,276,375(3)	NTL	4.00	FIX/IO	3136ATHH0	November 2045
HA	53,770,000							
Recombination 19								
LA	46,004,000	GC(4)	145,474,000	PAC	2.00	FIX	3136ATHE7	November 2045
DA	45,700,000	GI(4)	18,184,250(3)	NTL	4.00	FIX/IO	3136ATHH0	November 2045
HA	53,770,000							

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 20								
LA	$46,004,000	GB(4)	$145,474,000	PAC	2.25%	FIX	3136ATHF4	November 2045
DA	45,700,000	GI(4)	9,092,125(3)	NTL	4.00	FIX/IO	3136ATHH0	November 2045
HA	53,770,000							
Recombination 21								
LA	46,004,000	GA(4)	145,474,000	PAC	2.50	FIX	3136ATHG2	November 2045
DA	45,700,000							
HA	53,770,000							
Recombination 22								
FL	37,500,000	FG(4)	120,292,131	PT	(5)	FLT	3136ATHB3	August 2046
FD	39,858,785							
FH	42,933,346							

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

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

(3) Notional principal balances. These Classes are Interest Only Classes. See page S-5 for a description of how their notional principal balances are calculated.

(4) These Classes are RCR Classes formed by combinations of REMIC Classes in Group 1, Group 3 and Group 4.

(5) For a description of this interest rate, see "Summary—Interest Rates" in this prospectus supplement.

Principal Balance Schedules

Aggregate Group I Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$49,602,000.00	March 2021	$27,508,932.01	November 2025	$12,623,050.38
August 2016	49,146,137.86	April 2021	27,182,571.28	December 2025	12,433,101.47
September 2016	48,680,416.57	May 2021	26,858,334.53	January 2026	12,245,750.10
October 2016	48,217,670.33	June 2021	26,536,208.73	February 2026	12,060,962.48
November 2016	47,757,881.02	July 2021	26,216,180.95	March 2026	11,878,705.23
December 2016	47,301,030.64	August 2021	25,898,238.33	April 2026	11,698,945.39
January 2017	46,847,101.28	September 2021	25,582,368.09	May 2026	11,521,650.42
February 2017	46,396,075.13	October 2021	25,268,557.52	June 2026	11,346,788.20
March 2017	45,947,934.52	November 2021	24,956,794.00	July 2026	11,174,327.00
April 2017	45,502,661.86	December 2021	24,647,064.97	August 2026	11,004,235.51
May 2017	45,060,239.67	January 2022	24,339,357.95	September 2026	10,836,482.80
June 2017	44,620,650.58	February 2022	24,033,660.55	October 2026	10,671,038.34
July 2017	44,183,877.32	March 2022	23,729,960.43	November 2026	10,507,871.99
August 2017	43,749,902.72	April 2022	23,428,245.34	December 2026	10,346,953.98
September 2017	43,318,709.71	May 2022	23,128,503.10	January 2027	10,188,254.94
October 2017	42,890,281.35	June 2022	22,830,721.61	February 2027	10,031,745.84
November 2017	42,464,600.76	July 2022	22,534,888.83	March 2027	9,877,398.05
December 2017	42,041,651.20	August 2022	22,240,992.80	April 2027	9,725,183.28
January 2018	41,621,416.00	September 2022	21,949,021.62	May 2027	9,575,073.62
February 2018	41,203,878.61	October 2022	21,658,963.49	June 2027	9,427,041.49
March 2018	40,789,022.57	November 2022	21,370,806.65	July 2027	9,281,059.67
April 2018	40,376,831.51	December 2022	21,084,539.42	August 2027	9,137,101.30
May 2018	39,967,289.19	January 2023	20,800,150.21	September 2027	8,995,139.84
June 2018	39,560,379.43	February 2023	20,517,627.46	October 2027	8,855,149.11
July 2018	39,156,086.16	March 2023	20,236,959.72	November 2027	8,717,103.23
August 2018	38,754,393.42	April 2023	19,958,135.59	December 2027	8,580,976.68
September 2018	38,355,285.34	May 2023	19,681,143.73	January 2028	8,446,744.24
October 2018	37,958,746.12	June 2023	19,405,972.89	February 2028	8,314,381.04
November 2018	37,564,760.09	July 2023	19,132,611.86	March 2028	8,183,862.50
December 2018	37,173,311.66	August 2023	18,861,049.53	April 2028	8,055,164.37
January 2019	36,784,385.33	September 2023	18,591,274.84	May 2028	7,928,262.68
February 2019	36,397,965.69	October 2023	18,323,276.78	June 2028	7,803,133.81
March 2019	36,014,037.43	November 2023	18,057,044.43	July 2028	7,679,754.40
April 2019	35,632,585.34	December 2023	17,793,400.74	August 2028	7,558,101.42
May 2019	35,253,594.28	January 2024	17,533,309.24	September 2028	7,438,152.10
June 2019	34,877,049.22	February 2024	17,276,724.11	October 2028	7,319,883.98
July 2019	34,502,935.21	March 2024	17,023,600.08	November 2028	7,203,274.90
August 2019	34,131,237.38	April 2024	16,773,892.43	December 2028	7,088,302.95
September 2019	33,761,940.98	May 2024	16,527,557.04	January 2029	6,974,946.52
October 2019	33,395,031.31	June 2024	16,284,550.32	February 2029	6,863,184.27
November 2019	33,030,493.80	July 2024	16,044,829.25	March 2029	6,752,995.14
December 2019	32,668,313.93	August 2024	15,808,351.33	April 2029	6,644,358.33
January 2020	32,308,477.29	September 2024	15,575,074.61	May 2029	6,537,253.30
February 2020	31,950,969.54	October 2024	15,344,957.66	June 2029	6,431,659.79
March 2020	31,595,776.44	November 2024	15,117,959.58	July 2029	6,327,557.78
April 2020	31,242,883.83	December 2024	14,894,039.98	August 2029	6,224,927.52
May 2020	30,892,277.64	January 2025	14,673,158.98	September 2029	6,123,749.52
June 2020	30,543,943.88	February 2025	14,455,277.20	October 2029	6,024,004.50
July 2020	30,197,868.64	March 2025	14,240,355.77	November 2029	5,925,673.47
August 2020	29,854,038.09	April 2025	14,028,356.30	December 2029	5,828,737.66
September 2020	29,512,438.50	May 2025	13,819,240.88	January 2030	5,733,178.55
October 2020	29,173,056.22	June 2025	13,612,972.09	February 2030	5,638,977.85
November 2020	28,835,877.65	July 2025	13,409,512.97	March 2030	5,546,117.51
December 2020	28,500,889.32	August 2025	13,208,827.04	April 2030	5,454,579.70
January 2021	28,168,077.82	September 2025	13,010,878.27	May 2030	5,364,346.84
February 2021	27,837,429.79	October 2025	12,815,631.09	June 2030	5,275,401.55

Aggregate Group I (Continued)

Distribution Date	Planned Balance
July 2030	$ 5,187,726.68
August 2030	5,101,305.32
September 2030	5,016,120.76
October 2030	4,932,156.49
November 2030	4,849,396.24
December 2030	4,767,823.93
January 2031	4,687,423.70
February 2031	4,608,179.87
March 2031	4,530,077.00
April 2031	4,453,099.82
May 2031	4,377,233.25
June 2031	4,302,462.42
July 2031	4,228,772.66
August 2031	4,156,149.46
September 2031	4,084,578.52
October 2031	4,014,045.73
November 2031	3,944,537.13
December 2031	3,876,038.96
January 2032	3,808,537.64
February 2032	3,742,019.77
March 2032	3,676,472.11
April 2032	3,611,881.58
May 2032	3,548,235.30
June 2032	3,485,520.53
July 2032	3,423,724.71
August 2032	3,362,835.43
September 2032	3,302,840.45
October 2032	3,243,727.69
November 2032	3,185,485.22
December 2032	3,128,101.25
January 2033	3,071,564.18
February 2033	3,015,862.52
March 2033	2,960,984.95
April 2033	2,906,920.31
May 2033	2,853,657.54
June 2033	2,801,185.78
July 2033	2,749,494.26
August 2033	2,698,572.38
September 2033	2,648,409.66
October 2033	2,598,995.78
November 2033	2,550,320.54
December 2033	2,502,373.85
January 2034	2,455,145.80
February 2034	2,408,626.56
March 2034	2,362,806.46
April 2034	2,317,675.94
May 2034	2,273,225.57
June 2034	2,229,446.05
July 2034	2,186,328.18
August 2034	2,143,862.90
September 2034	2,102,041.27
October 2034	2,060,854.44
November 2034	2,020,293.70
December 2034	$ 1,980,350.45
January 2035	1,941,016.20
February 2035	1,902,282.56
March 2035	1,864,141.27
April 2035	1,826,584.16
May 2035	1,789,603.18
June 2035	1,753,190.37
July 2035	1,717,337.89
August 2035	1,682,038.00
September 2035	1,647,283.04
October 2035	1,613,065.49
November 2035	1,579,377.90
December 2035	1,546,212.91
January 2036	1,513,563.28
February 2036	1,481,421.86
March 2036	1,449,781.58
April 2036	1,418,635.47
May 2036	1,387,976.66
June 2036	1,357,798.37
July 2036	1,328,093.89
August 2036	1,298,856.62
September 2036	1,270,080.03
October 2036	1,241,757.69
November 2036	1,213,883.24
December 2036	1,186,450.43
January 2037	1,159,453.05
February 2037	1,132,885.02
March 2037	1,106,740.30
April 2037	1,081,012.95
May 2037	1,055,697.12
June 2037	1,030,787.00
July 2037	1,006,276.89
August 2037	982,161.15
September 2037	958,434.22
October 2037	935,090.62
November 2037	912,124.93
December 2037	889,531.80
January 2038	867,305.96
February 2038	845,442.22
March 2038	823,935.43
April 2038	802,780.54
May 2038	781,972.54
June 2038	761,506.50
July 2038	741,377.55
August 2038	721,580.91
September 2038	702,111.81
October 2038	682,965.61
November 2038	664,137.67
December 2038	645,623.45
January 2039	627,418.46
February 2039	609,518.26
March 2039	591,918.50
April 2039	574,614.85
May 2039	$ 557,603.06
June 2039	540,878.93
July 2039	524,438.32
August 2039	508,277.15
September 2039	492,391.37
October 2039	476,777.02
November 2039	461,430.16
December 2039	446,346.93
January 2040	431,523.50
February 2040	416,956.11
March 2040	402,641.04
April 2040	388,574.62
May 2040	374,753.23
June 2040	361,173.30
July 2040	347,831.30
August 2040	334,723.77
September 2040	321,847.28
October 2040	309,198.44
November 2040	296,773.92
December 2040	284,570.42
January 2041	272,584.70
February 2041	260,813.56
March 2041	249,253.84
April 2041	237,902.41
May 2041	226,756.22
June 2041	215,812.21
July 2041	205,067.41
August 2041	194,518.85
September 2041	184,163.64
October 2041	173,998.89
November 2041	164,021.78
December 2041	154,229.51
January 2042	144,619.32
February 2042	135,188.50
March 2042	125,934.36
April 2042	116,854.26
May 2042	107,945.60
June 2042	99,205.79
July 2042	90,632.29
August 2042	82,222.62
September 2042	73,974.29
October 2042	65,884.87
November 2042	57,951.97
December 2042	50,173.20
January 2043	42,546.23
February 2043	35,068.77
March 2043	27,738.53
April 2043	20,553.27
May 2043	13,510.79
June 2043	6,608.90
July 2043 and thereafter	0.00

Aggregate Group II Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$4,596,000.00	September 2018	$2,127,406.59	November 2020	$ 670,029.50
August 2016	4,482,404.04	October 2018	2,054,560.19	December 2020	630,305.82
September 2016	4,366,507.78	November 2018	1,983,188.70	January 2021	591,656.93
October 2016	4,252,580.84	December 2018	1,913,274.75	February 2021	554,069.45
November 2016	4,140,601.05	January 2019	1,844,801.15	March 2021	517,530.09
December 2016	4,030,546.46	February 2019	1,777,750.86	April 2021	482,025.71
January 2017	3,922,395.32	March 2019	1,712,107.02	May 2021	447,543.29
February 2017	3,816,126.11	April 2019	1,647,852.92	June 2021	414,069.98
March 2017	3,711,717.49	May 2019	1,584,972.03	July 2021	381,593.00
April 2017	3,609,148.34	June 2019	1,523,447.97	August 2021	350,099.74
May 2017	3,508,397.75	July 2019	1,463,264.54	September 2021	319,577.72
June 2017	3,409,445.00	August 2019	1,404,405.70	October 2021	290,014.55
July 2017	3,312,269.57	September 2019	1,346,855.52	November 2021	261,398.01
August 2017	3,216,851.16	October 2019	1,290,598.31	December 2021	233,715.96
September 2017	3,123,169.65	November 2019	1,235,618.44	January 2022	206,956.43
October 2017	3,031,205.10	December 2019	1,181,900.52	February 2022	181,107.53
November 2017	2,940,937.80	January 2020	1,129,429.26	March 2022	156,157.51
December 2017	2,852,348.18	February 2020	1,078,189.54	April 2022	132,094.74
January 2018	2,765,416.92	March 2020	1,028,166.40	May 2022	108,907.69
February 2018	2,680,124.84	April 2020	979,345.00	June 2022	86,584.98
March 2018	2,596,452.96	May 2020	931,710.67	July 2022	65,115.31
April 2018	2,514,382.52	June 2020	885,248.87	August 2022	44,487.53
May 2018	2,433,894.88	July 2020	839,945.23	September 2022	24,690.58
June 2018	2,354,971.62	August 2020	795,785.51	October 2022	5,713.51
July 2018	2,277,594.51	September 2020	752,755.59	November 2022 and thereafter	0.00
August 2018	2,201,745.47	October 2020	710,841.52		

Aggregate Group III Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$110,972,000.00	October 2018	$ 92,194,690.76	January 2021	$ 66,048,586.95
August 2016	110,595,359.77	November 2018	91,188,192.92	February 2021	65,141,828.97
September 2016	110,192,722.10	December 2018	90,162,717.61	March 2021	64,239,287.27
October 2016	109,764,186.29	January 2019	89,142,146.58	April 2021	63,340,937.15
November 2016	109,309,864.94	February 2019	88,126,451.69	May 2021	62,446,754.03
December 2016	108,829,883.97	March 2019	87,115,604.91	June 2021	61,556,713.42
January 2017	108,324,382.49	April 2019	86,109,578.38	July 2021	60,670,791.00
February 2017	107,793,512.79	May 2019	85,108,344.36	August 2021	59,788,962.54
March 2017	107,237,440.21	June 2019	84,111,875.25	September 2021	58,911,203.92
April 2017	106,656,343.06	July 2019	83,120,143.60	October 2021	58,037,491.19
May 2017	106,050,412.55	August 2019	82,133,122.08	November 2021	57,167,800.46
June 2017	105,419,852.59	September 2019	81,150,783.51	December 2021	56,302,108.00
July 2017	104,764,879.75	October 2019	80,173,100.85	January 2022	55,440,390.18
August 2017	104,085,723.06	November 2019	79,200,047.18	February 2022	54,582,623.49
September 2017	103,382,623.88	December 2019	78,231,595.73	March 2022	53,728,784.54
October 2017	102,655,835.73	January 2020	77,267,719.87	April 2022	52,878,850.06
November 2017	101,905,624.14	February 2020	76,308,393.06	May 2022	52,032,796.89
December 2017	101,132,266.43	March 2020	75,353,588.96	June 2022	51,190,601.97
January 2018	100,336,051.55	April 2020	74,403,281.30	July 2022	50,352,242.40
February 2018	99,517,279.86	May 2020	73,457,443.98	August 2022	49,517,695.34
March 2018	98,676,262.91	June 2020	72,516,051.02	September 2022	48,686,938.09
April 2018	97,813,323.22	July 2020	71,579,076.56	October 2022	47,859,948.07
May 2018	96,928,794.06	August 2020	70,646,494.89	November 2022	47,036,702.80
June 2018	96,023,019.19	September 2020	69,718,280.41	December 2022	46,217,179.91
July 2018	95,096,352.61	October 2020	68,794,407.64	January 2023	45,401,357.14
August 2018	94,149,158.30	November 2020	67,874,851.27	February 2023	44,589,212.35
September 2018	93,181,809.98	December 2020	66,959,586.07	March 2023	43,780,723.51

Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
April 2023	$ 42,975,868.68	March 2028	$ 13,834,395.71	February 2033	$ 4,138,950.37
May 2023	42,175,803.75	April 2028	13,564,184.83	March 2033	4,051,363.16
June 2023	41,390,123.53	May 2028	13,298,980.09	April 2033	3,965,473.73
July 2023	40,618,575.37	June 2028	13,038,691.75	May 2033	3,881,250.78
August 2023	39,860,910.96	July 2028	12,783,231.67	June 2033	3,798,663.56
September 2023	39,116,886.27	August 2028	12,532,513.24	July 2033	3,717,681.85
October 2023	38,386,261.51	September 2028	12,286,451.37	August 2033	3,638,276.01
November 2023	37,668,801.03	October 2028	12,044,962.47	September 2033	3,560,416.90
December 2023	36,964,273.25	November 2028	11,807,964.40	October 2033	3,484,075.90
January 2024	36,272,450.61	December 2028	11,575,376.50	November 2033	3,409,224.93
February 2024	35,593,109.46	January 2029	11,347,119.47	December 2033	3,335,836.39
March 2024	34,926,030.05	February 2029	11,123,115.45	January 2034	3,263,883.18
April 2024	34,270,996.41	March 2029	10,903,287.93	February 2034	3,193,338.68
May 2024	33,627,796.34	April 2029	10,687,561.74	March 2034	3,124,176.77
June 2024	32,996,221.27	May 2029	10,475,863.03	April 2034	3,056,371.76
July 2024	32,376,066.29	June 2029	10,268,119.27	May 2034	2,989,898.46
August 2024	31,767,130.01	July 2029	10,064,259.18	June 2034	2,924,732.11
September 2024	31,169,214.54	August 2029	9,864,212.75	July 2034	2,860,848.40
October 2024	30,582,125.41	September 2029	9,667,911.19	August 2034	2,798,223.45
November 2024	30,005,671.53	October 2029	9,475,286.93	September 2034	2,736,833.84
December 2024	29,439,665.13	November 2029	9,286,273.58	October 2034	2,676,656.52
January 2025	28,883,921.68	December 2029	9,100,805.94	November 2034	2,617,668.89
February 2025	28,338,259.87	January 2030	8,918,819.94	December 2034	2,559,848.76
March 2025	27,802,501.52	February 2030	8,740,252.64	January 2035	2,503,174.32
April 2025	27,276,471.55	March 2030	8,565,042.22	February 2035	2,447,624.17
May 2025	26,759,997.92	April 2030	8,393,127.94	March 2035	2,393,177.27
June 2025	26,252,911.57	May 2030	8,224,450.13	April 2035	2,339,812.99
July 2025	25,755,046.39	June 2030	8,058,950.20	May 2035	2,287,511.06
August 2025	25,266,239.14	July 2030	7,896,570.55	June 2035	2,236,251.57
September 2025	24,786,329.43	August 2030	7,737,254.64	July 2035	2,186,014.97
October 2025	24,315,159.64	September 2030	7,580,946.89	August 2035	2,136,782.07
November 2025	23,852,574.91	October 2030	7,427,592.73	September 2035	2,088,534.03
December 2025	23,398,423.07	November 2030	7,277,138.55	October 2035	2,041,252.34
January 2026	22,952,554.57	December 2030	7,129,531.68	November 2035	1,994,918.82
February 2026	22,514,822.51	January 2031	6,984,720.38	December 2035	1,949,515.65
March 2026	22,085,082.49	February 2031	6,842,653.83	January 2036	1,905,025.29
April 2026	21,663,192.67	March 2031	6,703,282.12	February 2036	1,861,430.55
May 2026	21,249,013.66	April 2031	6,566,556.21	March 2036	1,818,714.54
June 2026	20,842,408.49	May 2031	6,432,427.92	April 2036	1,776,860.67
July 2026	20,443,242.59	June 2031	6,300,849.96	May 2036	1,735,852.67
August 2026	20,051,383.72	July 2031	6,171,775.82	June 2036	1,695,674.53
September 2026	19,666,701.97	August 2031	6,045,159.88	July 2036	1,656,310.58
October 2026	19,289,069.66	September 2031	5,920,957.28	August 2036	1,617,745.39
November 2026	18,918,361.36	October 2031	5,799,123.97	September 2036	1,579,963.83
December 2026	18,554,453.82	November 2031	5,679,616.69	October 2036	1,542,951.04
January 2027	18,197,225.93	December 2031	5,562,392.95	November 2036	1,506,692.45
February 2027	17,846,558.73	January 2032	5,447,411.00	December 2036	1,471,173.72
March 2027	17,502,335.29	February 2032	5,334,629.83	January 2037	1,436,380.80
April 2027	17,164,440.74	March 2032	5,224,009.18	February 2037	1,402,299.89
May 2027	16,832,762.22	April 2032	5,115,509.49	March 2037	1,368,917.43
June 2027	16,507,188.85	May 2032	5,009,091.91	April 2037	1,336,220.11
July 2027	16,187,611.66	June 2032	4,904,718.26	May 2037	1,304,194.88
August 2027	15,873,923.60	July 2032	4,802,351.08	June 2037	1,272,828.90
September 2027	15,566,019.50	August 2032	4,701,953.55	July 2037	1,242,109.60
October 2027	15,263,796.02	September 2032	4,603,489.49	August 2037	1,212,024.60
November 2027	14,967,151.62	October 2032	4,506,923.41	September 2037	1,182,561.78
December 2027	14,675,986.54	November 2032	4,412,220.41	October 2037	1,153,709.22
January 2028	14,390,202.78	December 2032	4,319,346.24	November 2037	1,125,455.23
February 2028	14,109,704.04	January 2033	4,228,267.24	December 2037	1,097,788.33

Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
January 2038	$ 1,070,697.25	November 2040	$ 423,929.51	September 2043	$ 123,241.89
February 2038	1,044,170.93	December 2040	411,280.31	October 2043	117,600.74
March 2038	1,018,198.51	January 2041	398,914.04	November 2043	112,100.04
April 2038	992,769.32	February 2041	386,825.08	December 2043	106,736.86
May 2038	967,872.91	March 2041	375,007.86	January 2044	101,508.31
June 2038	943,498.99	April 2041	363,456.98	February 2044	96,411.57
July 2038	919,637.49	May 2041	352,167.09	March 2044	91,443.86
August 2038	896,278.50	June 2041	341,132.96	April 2044	86,602.47
September 2038	873,412.32	July 2041	330,349.47	May 2044	81,884.72
October 2038	851,029.40	August 2041	319,811.59	June 2044	77,288.01
November 2038	829,120.38	September 2041	309,514.36	July 2044	72,809.76
December 2038	807,676.07	October 2041	299,452.95	August 2044	68,447.48
January 2039	786,687.46	November 2041	289,622.59	September 2044	64,198.68
February 2039	766,145.69	December 2041	280,018.63	October 2044	60,060.95
March 2039	746,042.07	January 2042	270,636.49	November 2044	56,031.92
April 2039	726,368.07	February 2042	261,471.67	December 2044	52,109.28
May 2039	707,115.32	March 2042	252,519.77	January 2045	48,290.72
June 2039	688,275.61	April 2042	243,776.47	February 2045	44,574.04
July 2039	669,840.86	May 2042	235,237.52	March 2045	40,957.02
August 2039	651,803.17	June 2042	226,898.77	April 2045	37,437.53
September 2039	634,154.77	July 2042	218,756.13	May 2045	34,013.45
October 2039	616,888.03	August 2042	210,805.61	June 2045	30,682.73
November 2039	599,995.47	September 2042	203,043.26	July 2045	27,443.33
December 2039	583,469.75	October 2042	195,465.25	August 2045	24,293.28
January 2040	567,303.66	November 2042	188,067.80	September 2045	21,230.63
February 2040	551,490.12	December 2042	180,847.18	October 2045	18,253.46
March 2040	536,022.20	January 2043	173,799.77	November 2045	15,359.92
April 2040	520,893.07	February 2043	166,922.01	December 2045	12,548.17
May 2040	506,096.07	March 2043	160,210.38	January 2046	9,816.41
June 2040	491,624.62	April 2043	153,661.46	February 2046	7,162.87
July 2040	477,472.28	May 2043	147,271.88	March 2046	4,585.84
August 2040	463,632.75	June 2043	141,038.34	April 2046	2,083.63
September 2040	450,099.81	July 2043	134,957.61	May 2046 and	
October 2040	436,867.39	August 2043	129,026.49	thereafter	0.00

Aggregate Group IV Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$52,697,000.00	February 2018	$46,444,724.72	September 2019	$38,377,292.75
August 2016	52,475,341.46	March 2018	46,006,835.53	October 2019	37,978,775.40
September 2016	52,240,981.11	April 2018	45,559,447.17	November 2019	37,582,818.50
October 2016	51,994,025.51	May 2018	45,114,917.27	December 2019	37,189,406.43
November 2016	51,734,588.78	June 2018	44,673,228.42	January 2020	36,798,523.64
December 2016	51,462,792.44	July 2018	44,234,363.31	February 2020	36,410,154.70
January 2017	51,178,765.35	August 2018	43,798,304.72	March 2020	36,024,284.25
February 2017	50,882,643.63	September 2018	43,365,035.56	April 2020	35,640,897.03
March 2017	50,574,570.53	October 2018	42,934,538.83	May 2020	35,259,977.89
April 2017	50,254,696.33	November 2018	42,506,797.61	June 2020	34,881,511.75
May 2017	49,923,178.22	December 2018	42,081,795.12	July 2020	34,505,483.62
June 2017	49,580,180.18	January 2019	41,659,514.65	August 2020	34,131,878.60
July 2017	49,225,872.85	February 2019	41,239,939.60	September 2020	33,760,681.90
August 2017	48,860,433.37	March 2019	40,823,053.49	October 2020	33,391,878.79
September 2017	48,484,045.27	April 2019	40,408,839.90	November 2020	33,025,454.65
October 2017	48,096,898.28	May 2019	39,997,282.54	December 2020	32,661,394.94
November 2017	47,699,188.19	June 2019	39,588,365.20	January 2021	32,299,685.20
December 2017	47,291,116.70	July 2019	39,182,071.78	February 2021	31,940,311.07
January 2018	46,872,891.22	August 2019	38,778,386.27	March 2021	31,583,258.26

Aggregate Group IV (Continued)

Distribution Date	Planned Balance
April 2021	$31,228,512.59
May 2021	30,876,059.95
June 2021	30,525,886.30
July 2021	30,177,977.72
August 2021	29,832,320.33
September 2021	29,488,900.38
October 2021	29,147,704.16
November 2021	28,808,718.08
December 2021	28,471,928.60
January 2022	28,137,322.27
February 2022	27,804,885.74
March 2022	27,474,605.72
April 2022	27,146,469.00
May 2022	26,820,462.46
June 2022	26,496,573.05
July 2022	26,174,787.80
August 2022	25,855,093.82
September 2022	25,537,478.31
October 2022	25,221,928.51
November 2022	24,908,431.78
December 2022	24,596,975.53
January 2023	24,287,547.25
February 2023	23,980,134.52
March 2023	23,674,724.96
April 2023	23,371,306.29
May 2023	23,069,866.32
June 2023	22,770,392.90
July 2023	22,472,873.96
August 2023	22,177,297.51
September 2023	21,883,651.65
October 2023	21,591,924.51
November 2023	21,302,104.32
December 2023	21,014,179.38
January 2024	20,728,138.05
February 2024	20,443,968.76
March 2024	20,161,660.03
April 2024	19,881,200.41
May 2024	19,602,578.57
June 2024	19,325,783.19
July 2024	19,050,803.08
August 2024	18,777,627.06
September 2024	18,507,130.97
October 2024	18,240,255.62
November 2024	17,976,954.46
December 2024	17,717,181.49
January 2025	17,460,891.31
February 2025	17,208,039.10
March 2025	16,958,580.58
April 2025	16,712,472.04
May 2025	16,469,670.32
June 2025	16,230,132.80
July 2025	15,993,817.40
August 2025	15,760,682.55
September 2025	15,530,687.22
October 2025	15,303,790.91
November 2025	15,079,953.60
December 2025	14,859,135.79
January 2026	14,641,298.48
February 2026	14,426,403.14
March 2026	$14,214,411.76
April 2026	14,005,286.78
May 2026	13,798,991.12
June 2026	13,595,488.18
July 2026	13,394,741.80
August 2026	13,196,716.30
September 2026	13,001,376.43
October 2026	12,808,687.39
November 2026	12,618,614.83
December 2026	12,431,124.81
January 2027	12,246,183.85
February 2027	12,063,758.86
March 2027	11,883,817.19
April 2027	11,706,326.60
May 2027	11,531,255.25
June 2027	11,358,571.70
July 2027	11,188,244.91
August 2027	11,020,244.25
September 2027	10,854,539.45
October 2027	10,691,100.63
November 2027	10,529,898.31
December 2027	10,370,903.35
January 2028	10,214,086.99
February 2028	10,059,420.86
March 2028	9,906,876.91
April 2028	9,756,427.47
May 2028	9,608,045.21
June 2028	9,461,703.15
July 2028	9,317,374.64
August 2028	9,175,033.40
September 2028	9,034,653.45
October 2028	8,896,209.16
November 2028	8,759,675.20
December 2028	8,625,026.59
January 2029	8,492,238.66
February 2029	8,361,287.03
March 2029	8,232,147.66
April 2029	8,104,796.80
May 2029	7,979,211.01
June 2029	7,855,367.13
July 2029	7,733,242.32
August 2029	7,612,814.00
September 2029	7,494,059.91
October 2029	7,376,958.05
November 2029	7,261,486.71
December 2029	7,147,624.45
January 2030	7,035,350.10
February 2030	6,924,642.77
March 2030	6,815,481.84
April 2030	6,707,846.93
May 2030	6,601,717.94
June 2030	6,497,075.02
July 2030	6,393,898.57
August 2030	6,292,169.24
September 2030	6,191,867.94
October 2030	6,092,975.81
November 2030	5,995,474.22
December 2030	5,899,344.80
January 2031	5,804,569.41
February 2031	$ 5,711,130.14
March 2031	5,619,009.29
April 2031	5,528,189.41
May 2031	5,438,653.27
June 2031	5,350,383.85
July 2031	5,263,364.36
August 2031	5,177,578.21
September 2031	5,093,009.03
October 2031	5,009,640.67
November 2031	4,927,457.16
December 2031	4,846,442.77
January 2032	4,766,581.94
February 2032	4,687,859.32
March 2032	4,610,259.76
April 2032	4,533,768.31
May 2032	4,458,370.19
June 2032	4,384,050.84
July 2032	4,310,795.86
August 2032	4,238,591.05
September 2032	4,167,422.39
October 2032	4,097,276.03
November 2032	4,028,138.32
December 2032	3,959,995.75
January 2033	3,892,835.02
February 2033	3,826,642.98
March 2033	3,761,406.66
April 2033	3,697,113.25
May 2033	3,633,750.10
June 2033	3,571,304.74
July 2033	3,509,764.85
August 2033	3,449,118.26
September 2033	3,389,352.96
October 2033	3,330,457.12
November 2033	3,272,419.03
December 2033	3,215,227.15
January 2034	3,158,870.08
February 2034	3,103,336.56
March 2034	3,048,615.51
April 2034	2,994,695.94
May 2034	2,941,567.05
June 2034	2,889,218.16
July 2034	2,837,638.72
August 2034	2,786,818.32
September 2034	2,736,746.70
October 2034	2,687,413.72
November 2034	2,638,809.37
December 2034	2,590,923.77
January 2035	2,543,747.18
February 2035	2,497,269.97
March 2035	2,451,482.64
April 2035	2,406,375.82
May 2035	2,361,940.26
June 2035	2,318,166.82
July 2035	2,275,046.48
August 2035	2,232,570.36
September 2035	2,190,729.66
October 2035	2,149,515.73
November 2035	2,108,920.00
December 2035	2,068,934.02

Aggregate Group IV (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
January 2036	$ 2,029,549.48	March 2039	$ 906,279.33	May 2042	$ 298,299.33
February 2036	1,990,758.13	April 2039	884,878.87	June 2042	287,045.36
March 2036	1,952,551.87	May 2039	863,822.36	July 2042	275,989.95
April 2036	1,914,922.67	June 2039	843,104.95	August 2042	265,130.19
May 2036	1,877,862.63	July 2039	822,721.85	September 2042	254,463.21
June 2036	1,841,363.95	August 2039	802,668.35	October 2042	243,986.19
July 2036	1,805,418.92	September 2039	782,939.78	November 2042	233,696.32
August 2036	1,770,019.94	October 2039	763,531.55	December 2042	223,590.87
September 2036	1,735,159.50	November 2039	744,439.12	January 2043	213,667.09
October 2036	1,700,830.20	December 2039	725,658.01	February 2043	203,922.33
November 2036	1,667,024.73	January 2040	707,183.80	March 2043	194,353.92
December 2036	1,633,735.87	February 2040	689,012.14	April 2043	184,959.27
January 2037	1,600,956.51	March 2040	671,138.72	May 2043	175,735.80
February 2037	1,568,679.61	April 2040	653,559.31	June 2043	166,680.96
March 2037	1,536,898.25	May 2040	636,269.70	July 2043	157,792.27
April 2037	1,505,605.58	June 2040	619,265.78	August 2043	149,067.24
May 2037	1,474,794.85	July 2040	602,543.47	September 2043	140,503.44
June 2037	1,444,459.39	August 2040	586,098.74	October 2043	132,098.46
July 2037	1,414,592.61	September 2040	569,927.62	November 2043	123,849.95
August 2037	1,385,188.04	October 2040	554,026.21	December 2043	115,755.55
September 2037	1,356,239.26	November 2040	538,390.63	January 2044	107,812.96
October 2037	1,327,739.95	December 2040	523,017.07	February 2044	100,019.92
November 2037	1,299,683.86	January 2041	507,901.78	March 2044	92,374.16
December 2037	1,272,064.85	February 2041	493,041.03	April 2044	84,873.48
January 2038	1,244,876.83	March 2041	478,431.18	May 2044	77,515.71
February 2038	1,218,113.80	April 2041	464,068.61	June 2044	70,298.67
March 2038	1,191,769.85	May 2041	449,949.75	July 2044	63,220.26
April 2038	1,165,839.14	June 2041	436,071.10	August 2044	56,278.37
May 2038	1,140,315.90	July 2041	422,429.17	September 2044	49,470.95
June 2038	1,115,194.44	August 2041	409,020.55	October 2044	42,795.95
July 2038	1,090,469.15	September 2041	395,841.86	November 2044	36,251.36
August 2038	1,066,134.49	October 2041	382,889.77	December 2044	29,835.20
September 2038	1,042,185.00	November 2041	370,160.99	January 2045	23,545.52
October 2038	1,018,615.27	December 2041	357,652.28	February 2045	17,380.39
November 2038	995,420.00	January 2042	345,360.44	March 2045	11,337.91
December 2038	972,593.91	February 2042	333,282.32	April 2045	5,416.20
January 2039	950,131.84	March 2042	321,414.81	May 2045 and thereafter	0.00
February 2039	928,028.66	April 2042	309,754.82		

ED Class Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$3,560,000.00	October 2017	$2,874,989.55	January 2019	$1,884,247.07
August 2016	3,531,696.75	November 2017	2,811,838.92	February 2019	1,824,827.97
September 2016	3,500,706.13	December 2017	2,746,905.03	March 2019	1,766,518.01
October 2016	3,467,065.62	January 2018	2,680,270.80	April 2019	1,709,304.85
November 2016	3,430,816.22	February 2018	2,612,021.35	May 2019	1,653,176.25
December 2016	3,392,002.44	March 2018	2,542,243.93	June 2019	1,598,120.07
January 2017	3,350,672.25	April 2018	2,471,027.73	July 2019	1,544,124.31
February 2017	3,306,876.98	May 2018	2,401,050.79	August 2019	1,491,177.05
March 2017	3,260,671.27	June 2018	2,332,299.55	September 2019	1,439,266.52
April 2017	3,212,113.01	July 2018	2,264,760.55	October 2019	1,388,381.04
May 2017	3,161,263.27	August 2018	2,198,420.51	November 2019	1,338,509.03
June 2017	3,108,186.18	September 2018	2,133,266.22	December 2019	1,289,639.02
July 2017	3,052,948.86	October 2018	2,069,284.60	January 2020	1,241,759.66
August 2017	2,995,621.33	November 2018	2,006,462.75	February 2020	1,194,859.70
September 2017	2,936,276.39	December 2018	1,944,787.80	March 2020	1,148,928.01

ED Class (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
April 2020	$1,103,953.54	June 2021	$ 568,878.38	August 2022	$ 191,597.26
May 2020	1,059,925.35	July 2021	537,005.93	September 2022	170,019.43
June 2020	1,016,832.61	August 2021	505,927.61	October 2022	149,112.11
July 2020	974,664.58	September 2021	475,633.98	November 2022	128,867.05
August 2020	933,410.66	October 2021	446,115.78	December 2022	109,276.15
September 2020	893,060.29	November 2021	417,363.77	January 2023	90,331.34
October 2020	853,603.06	December 2021	389,368.83	February 2023	72,024.66
November 2020	815,028.62	January 2022	362,121.94	March 2023	54,348.22
December 2020	777,326.75	February 2022	335,614.12	April 2023	37,294.21
January 2021	740,487.30	March 2022	309,836.51	May 2023	20,854.85
February 2021	704,500.25	April 2022	284,780.33	June 2023	5,022.51
March 2021	669,355.64	May 2022	260,436.89	July 2023 and thereafter	0.00
April 2021	635,043.61	June 2022	236,797.57		
May 2021	601,554.41	July 2022	213,853.84		

Aggregate Group V Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$57,204,000.00	December 2019	$37,219,058.08	May 2023	$21,958,545.09
August 2016	56,650,418.37	January 2020	36,795,477.91	June 2023	21,635,910.98
September 2016	56,100,412.94	February 2020	36,374,676.42	July 2023	21,315,432.86
October 2016	55,553,961.82	March 2020	35,956,636.53	August 2023	20,997,097.39
November 2016	55,011,043.26	April 2020	35,541,341.23	September 2023	20,682,139.70
December 2016	54,471,635.63	May 2020	35,128,773.66	October 2023	20,371,488.19
January 2017	53,935,717.44	June 2020	34,718,917.00	November 2023	20,065,086.78
February 2017	53,403,267.31	July 2020	34,311,754.59	December 2023	19,762,880.08
March 2017	52,874,264.01	August 2020	33,907,269.83	January 2024	19,464,813.43
April 2017	52,348,686.43	September 2020	33,505,446.24	February 2024	19,170,832.84
May 2017	51,826,513.59	October 2020	33,106,267.43	March 2024	18,880,885.01
June 2017	51,307,724.62	November 2020	32,709,717.11	April 2024	18,594,917.33
July 2017	50,792,298.80	December 2020	32,315,779.10	May 2024	18,312,877.84
August 2017	50,280,215.51	January 2021	31,924,437.29	June 2024	18,034,715.25
September 2017	49,771,454.27	February 2021	31,535,675.70	July 2024	17,760,378.89
October 2017	49,265,994.73	March 2021	31,149,478.43	August 2024	17,489,818.78
November 2017	48,763,816.63	April 2021	30,765,829.67	September 2024	17,222,985.55
December 2017	48,264,899.87	May 2021	30,384,713.71	October 2024	16,959,830.44
January 2018	47,769,224.45	June 2021	30,006,114.94	November 2024	16,700,305.34
February 2018	47,276,770.49	July 2021	29,630,017.85	December 2024	16,444,362.74
March 2018	46,787,518.24	August 2021	29,256,406.99	January 2025	16,191,955.71
April 2018	46,301,448.05	September 2021	28,885,267.04	February 2025	15,943,037.96
May 2018	45,818,540.41	October 2021	28,516,582.77	March 2025	15,697,563.75
June 2018	45,338,775.92	November 2021	28,150,339.01	April 2025	15,455,487.93
July 2018	44,862,135.28	December 2021	27,786,520.71	May 2025	15,216,765.95
August 2018	44,388,599.34	January 2022	27,425,112.91	June 2025	14,981,353.78
September 2018	43,918,149.02	February 2022	27,066,100.72	July 2025	14,749,208.00
October 2018	43,450,765.41	March 2022	26,709,469.36	August 2025	14,520,285.70
November 2018	42,986,429.66	April 2022	26,355,204.14	September 2025	14,294,544.54
December 2018	42,525,123.07	May 2022	26,003,290.43	October 2025	14,071,942.71
January 2019	42,066,827.03	June 2022	25,653,713.72	November 2025	13,852,438.94
February 2019	41,611,523.05	July 2022	25,306,459.57	December 2025	13,635,992.47
March 2019	41,159,192.77	August 2022	24,961,513.64	January 2026	13,422,563.09
April 2019	40,709,817.90	September 2022	24,618,861.67	February 2026	13,212,111.06
May 2019	40,263,380.31	October 2022	24,278,489.48	March 2026	13,004,597.17
June 2019	39,819,861.92	November 2022	23,940,382.98	April 2026	12,799,982.72
July 2019	39,379,244.82	December 2022	23,604,528.16	May 2026	12,598,229.48
August 2019	38,941,511.16	January 2023	23,270,911.11	June 2026	12,399,299.72
September 2019	38,506,643.22	February 2023	22,939,517.99	July 2026	12,203,156.20
October 2019	38,074,623.38	March 2023	22,610,335.04	August 2026	12,009,762.13
November 2019	37,645,434.14	April 2023	22,283,348.61	September 2026	11,819,081.22

Aggregate Group V (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
October 2026	$11,631,077.61	October 2031	$ 4,131,515.17	October 2036	$ 1,092,123.80
November 2026	11,445,715.93	November 2031	4,054,257.18	November 2036	1,062,279.50
December 2026	11,262,961.24	December 2031	3,978,157.43	December 2036	1,032,933.01
January 2027	11,082,779.05	January 2032	3,903,200.09	January 2037	1,004,077.20
February 2027	10,905,135.32	February 2032	3,829,369.54	February 2037	975,705.01
March 2027	10,729,996.44	March 2032	3,756,650.35	March 2037	947,809.50
April 2027	10,557,329.23	April 2032	3,685,027.30	April 2037	920,383.80
May 2027	10,387,100.93	May 2032	3,614,485.37	May 2037	893,421.16
June 2027	10,219,279.20	June 2032	3,545,009.74	June 2037	866,914.89
July 2027	10,053,832.12	July 2032	3,476,585.76	July 2037	840,858.41
August 2027	9,890,728.17	August 2032	3,409,199.01	August 2037	815,245.22
September 2027	9,729,936.25	September 2032	3,342,835.21	September 2037	790,068.91
October 2027	9,571,425.64	October 2032	3,277,480.31	October 2037	765,323.15
November 2027	9,415,166.02	November 2032	3,213,120.43	November 2037	741,001.71
December 2027	9,261,127.46	December 2032	3,149,741.85	December 2037	717,098.43
January 2028	9,109,280.41	January 2033	3,087,331.06	January 2038	693,607.23
February 2028	8,959,595.70	February 2033	3,025,874.71	February 2038	670,522.13
March 2028	8,812,044.54	March 2033	2,965,359.62	March 2038	647,837.21
April 2028	8,666,598.50	April 2033	2,905,772.81	April 2038	625,546.64
May 2028	8,523,229.52	May 2033	2,847,101.44	May 2038	603,644.67
June 2028	8,381,909.91	June 2033	2,789,332.85	June 2038	582,125.62
July 2028	8,242,612.31	July 2033	2,732,454.54	July 2038	560,983.90
August 2028	8,105,309.74	August 2033	2,676,454.19	August 2038	540,213.99
September 2028	7,969,975.54	September 2033	2,621,319.62	September 2038	519,810.42
October 2028	7,836,583.42	October 2033	2,567,038.82	October 2038	499,767.84
November 2028	7,705,107.40	November 2033	2,513,599.95	November 2038	480,080.93
December 2028	7,575,521.86	December 2033	2,460,991.31	December 2038	460,744.47
January 2029	7,447,801.49	January 2034	2,409,201.35	January 2039	441,753.30
February 2029	7,321,921.32	February 2034	2,358,218.69	February 2039	423,102.32
March 2029	7,197,856.69	March 2034	2,308,032.08	March 2039	404,786.52
April 2029	7,075,583.26	April 2034	2,258,630.43	April 2039	386,800.95
May 2029	6,955,077.01	May 2034	2,210,002.79	May 2039	369,140.71
June 2029	6,836,314.22	June 2034	2,162,138.36	June 2039	351,800.99
July 2029	6,719,271.48	July 2034	2,115,026.49	July 2039	334,777.05
August 2029	6,603,925.69	August 2034	2,068,656.64	August 2039	318,064.17
September 2029	6,490,254.04	September 2034	2,023,018.44	September 2039	301,657.75
October 2029	6,378,234.00	October 2034	1,978,101.65	October 2039	285,553.23
November 2029	6,267,843.36	November 2034	1,933,896.14	November 2039	269,746.09
December 2029	6,159,060.18	December 2034	1,890,391.96	December 2039	254,231.90
January 2030	6,051,862.80	January 2035	1,847,579.26	January 2040	239,006.29
February 2030	5,946,229.85	February 2035	1,805,448.31	February 2040	224,064.93
March 2030	5,842,140.22	March 2035	1,763,989.54	March 2040	209,403.57
April 2030	5,739,573.10	April 2035	1,723,193.49	April 2040	195,018.00
May 2030	5,638,507.92	May 2035	1,683,050.82	May 2040	180,904.09
June 2030	5,538,924.39	June 2035	1,643,552.32	June 2040	167,057.74
July 2030	5,440,802.49	July 2035	1,604,688.91	July 2040	153,474.92
August 2030	5,344,122.45	August 2035	1,566,451.62	August 2040	140,151.66
September 2030	5,248,864.74	September 2035	1,528,831.60	September 2040	127,084.03
October 2030	5,155,010.12	October 2035	1,491,820.11	October 2040	114,268.17
November 2030	5,062,539.56	November 2035	1,455,408.55	November 2040	101,700.27
December 2030	4,971,434.31	December 2035	1,419,588.41	December 2040	89,376.56
January 2031	4,881,675.84	January 2036	1,384,351.30	January 2041	77,293.33
February 2031	4,793,245.86	February 2036	1,349,688.94	February 2041	65,446.92
March 2031	4,706,126.35	March 2036	1,315,593.18	March 2041	53,833.73
April 2031	4,620,299.48	April 2036	1,282,055.95	April 2041	42,450.19
May 2031	4,535,747.67	May 2036	1,249,069.30	May 2041	31,292.79
June 2031	4,452,453.58	June 2036	1,216,625.38	June 2041	20,358.08
July 2031	4,370,400.08	July 2036	1,184,716.46	July 2041	9,642.63
August 2031	4,289,570.26	August 2036	1,153,334.90	August 2041 and thereafter	0.00
September 2031	4,209,947.45	September 2036	1,122,473.16		

MD Class Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$4,309,000.00	September 2018	$1,975,118.26	November 2020	$ 614,598.89
August 2016	4,197,458.14	October 2018	1,906,669.82	December 2020	577,966.05
September 2016	4,087,818.24	November 2018	1,839,635.64	January 2021	542,367.70
October 2016	3,980,059.22	December 2018	1,773,999.24	February 2021	507,791.07
November 2016	3,874,160.21	January 2019	1,709,744.36	March 2021	474,223.50
December 2016	3,770,100.55	February 2019	1,646,854.86	April 2021	441,652.49
January 2017	3,667,859.74	March 2019	1,585,314.75	May 2021	410,065.65
February 2017	3,567,417.52	April 2019	1,525,108.23	June 2021	379,450.70
March 2017	3,468,753.77	May 2019	1,466,219.61	July 2021	349,795.47
April 2017	3,371,848.60	June 2019	1,408,633.39	August 2021	321,087.97
May 2017	3,276,682.27	July 2019	1,352,334.17	September 2021	293,316.27
June 2017	3,183,235.28	August 2019	1,297,306.76	October 2021	266,468.55
July 2017	3,091,488.25	September 2019	1,243,536.07	November 2021	240,533.17
August 2017	3,001,422.04	October 2019	1,191,007.17	December 2021	215,498.55
September 2017	2,913,017.65	November 2019	1,139,705.27	January 2022	191,353.24
October 2017	2,826,256.28	December 2019	1,089,615.74	February 2022	168,085.91
November 2017	2,741,119.32	January 2020	1,040,724.08	March 2022	145,685.34
December 2017	2,657,588.30	February 2020	993,015.92	April 2022	124,140.40
January 2018	2,575,644.95	March 2020	946,477.04	May 2022	103,440.13
February 2018	2,495,271.18	April 2020	901,093.38	June 2022	83,573.61
March 2018	2,416,449.06	May 2020	856,850.95	July 2022	64,530.07
April 2018	2,339,160.83	June 2020	813,735.99	August 2022	46,298.83
May 2018	2,263,388.90	July 2020	771,734.80	September 2022	28,869.32
June 2018	2,189,115.84	August 2020	730,833.83	October 2022	12,231.08
July 2018	2,116,324.42	September 2020	691,019.69	November 2022 and thereafter	0.00
August 2018	2,044,997.53	October 2020	652,279.09		

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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$471,751,017

FannieMae®

Guaranteed REMIC Pass-Through Certificates Fannie Mae REMIC Trust 2016-54

PROSPECTUS SUPPLEMENT

MORGAN STANLEY

July 25, 2016