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

$666,731,728

FannieMae®

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2016-72

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own Fannie Mae MBS.

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

Class	*Group*	*Original Class Balance*	*Principal Type(1)*	*Interest Rate*	*Interest Type(1)*	*CUSIP Number*	*Final Distribution Date*
PA	1	$175,771,633	PAC/AD	3.0%	FIX	3136ATH64	July 2046
PZ(2) ..	1	1,475,530	PAC/AD	3.0	FIX/Z	3136ATH72	October 2046
ZP(2) ..	1	22,752,837	SUP	3.0	FIX/Z	3136ATH80	October 2046
AP	2	60,000,000	PAC/AD	3.0	FIX	3136ATH98	July 2044
AZ	2	4,088,964	PAC/AD	3.0	FIX/Z	3136ATJ21	October 2046
Z(2) ...	2	17,123,609	SUP	3.0	FIX/Z	3136ATJ39	October 2046
CP	3	125,000,000	PAC/AD	3.0	FIX	3136ATJ47	October 2046
EZ(2) ..	3	31,141,196	SUP	3.0	FIX/Z	3136ATJ54	October 2046
CA	3	109,785,480	PAC/AD	3.0	FIX	3136ATJ62	June 2044
ZC	3	8,176,059	PAC/AD	3.0	FIX/Z	3136ATJ70	October 2046
ZE(2) ..	3	18,111,644	SUP	3.0	FIX/Z	3136ATJ88	October 2046
FA	3	48,702,395	PT	(3)	FLT	3136ATJ96	October 2046
SA	3	48,702,395(4)	NTL	(3)	INV/IO	3136ATK29	October 2046
DA	4	35,377,540	SEQ	2.5	FIX	3136ATK37	April 2043
DV(2) ..	4	2,590,665	SEQ/AD	2.5	FIX	3136ATK45	January 2030
DZ(2) ..	4	6,634,176	SEQ	2.5	FIX/Z	3136ATK52	October 2046
R		0	NPR	0	NPR	3136ATK60	October 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 balance. This class is an interest only class. See page S-5 for a description of how its notional principal balance is calculated.

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 UZ, ZG, CZ and DB 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 September 30, 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.

Goldman, Sachs & Co.

The date of this Prospectus Supplement is September 26, 2016

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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:

Goldman, Sachs & Co.
Global Operations
Mortgage-Backed Securities
200 West Street
16th Floor
New York, New York 10282
(telephone 212-902-8433).

SUMMARY

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

* Includes the Subgroup 3a MBS and the Subgroup 3b 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	$200,000,000	3.00%	3.25% to 5.50%	241 to 360
Group 2 MBS	$ 81,212,573	3.00%	3.25% to 5.50%	241 to 360
Group 3 MBS				
Subgroup 3a	$182,164,728	3.50%	3.75% to 6.00%	241 to 360
Subgroup 3b	$158,752,046	3.50%	3.75% to 6.00%	241 to 360
Group 4 MBS	$ 44,602,381	2.50%	2.75% to 5.00%	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	$200,000,000	360	358	1	3.81%
Group 2 MBS	$ 81,212,573	360	358	1	3.81%
Group 3 MBS					
Subgroup 3a	$182,164,728	360	355	4	4.00%
Subgroup 3b	$158,752,046	360	355	4	4.00%
Group 4 MBS	$ 44,602,381	360	308	41	3.15%

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 September 30, 2016.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

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)
FA	1.013%	6.50%	0.50%	LIBOR + 50 basis points
SA	5.487%	6.00%	0.00%	6% − LIBOR

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

Notional Class

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

Class	
SA	100% of the FA Class

Distributions of Principal

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

Weighted Average Lives (years)*

	PSA Prepayment Assumption									
Group 1 Classes	**0%**	**100%**	**120%**	**200%**	**250%**	**280%**	**300%**	**500%**	**700%**	**1000%**
PA	15.6	7.8	7.1	5.6	5.6	5.6	5.6	3.9	3.0	2.3
PZ	26.0	22.4	22.4	22.4	22.4	22.4	22.4	15.4	11.1	7.4
ZP	28.1	22.6	21.4	15.8	9.3	5.0	2.5	1.2	0.9	0.6
UZ	28.0	22.7	21.5	16.4	10.6	6.6	4.6	2.4	1.7	1.1

	PSA Prepayment Assumption									
Group 2 Classes	**0%**	**100%**	**120%**	**200%**	**250%**	**280%**	**300%**	**500%**	**700%**	**1000%**
AP	12.1	5.8	5.5	5.5	5.5	5.5	5.3	3.7	2.9	2.3
AZ	22.0	17.2	17.2	17.2	17.2	17.2	16.5	10.9	7.9	5.4
Z	26.5	19.5	18.3	10.0	5.1	2.8	2.5	1.5	1.1	0.9

	PSA Prepayment Assumption									
Group 3 Classes	**0%**	**100%**	**110%**	**150%**	**185%**	**250%**	**300%**	**500%**	**700%**	**900%**
CP	14.0	7.1	6.9	6.9	6.9	6.9	6.1	4.1	3.1	2.5
EZ	26.8	19.4	18.9	14.9	9.8	2.7	2.0	1.2	0.9	0.7
CA	14.1	6.5	6.2	5.4	5.4	5.4	4.8	3.3	2.6	2.1
ZC	24.6	17.7	17.7	17.7	17.7	17.7	15.7	10.3	7.4	5.7
ZE	27.8	21.5	20.7	17.7	13.1	2.5	1.7	1.0	0.7	0.6
FA and SA	19.3	10.5	10.1	8.5	7.5	6.1	5.3	3.5	2.7	2.2
CZ	27.3	20.7	20.2	16.8	11.0	2.6	1.9	1.1	0.8	0.7

	PSA Prepayment Assumption							
Group 4 Classes	**0%**	**100%**	**150%**	**200%**	**300%**	**400%**	**500%**	**700%**
DA	16.1	6.1	4.7	3.8	2.6	2.0	1.6	1.1
DV	7.0	7.0	6.9	6.5	5.4	4.5	3.8	2.7
DZ	28.3	19.5	17.0	14.8	11.4	8.9	7.2	4.9
DB	28.3	19.5	16.9	14.5	10.8	8.3	6.6	4.5

	PSA Prepayment Assumption									
Group 1/ Group 2 Class†	**0%**	**100%**	**120%**	**200%**	**250%**	**280%**	**300%**	**500%**	**700%**	**1000%**
ZG	27.7	22.3	21.2	14.5	7.5	4.1	2.5	1.3	1.0	0.7

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

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

DESCRIPTION OF THE CERTIFICATES

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

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the "Trust") pursuant to a trust agreement dated as of May 1, 2010 and a supplement thereto dated as of September 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
Inverse Floating Rate Class	$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 1 MBS and 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 1 MBS and 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 PZ, ZP, AZ, Z, EZ, ZC, ZE, DZ, UZ, ZG and CZ Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement or on Schedule 1. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on each Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under "—Distributions of Principal" below.

Distributions of Principal

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

- *Group 1*

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

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

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

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

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

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

- *Group 2*

The AZ Accrual Amount to AP, until retired, and thereafter to AZ.	**Accretion Directed Class and Accrual Class**
The Z Accrual Amount to Aggregate Group II 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 II to its Planned Balance.	**PAC Group**
2. To Z until retired.	**Support Class**

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

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

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

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

- *Group 3*

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

The ZC Accrual Amount to CA until retired, and thereafter to ZC. **Accretion Directed Class and Accrual Class**

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

14.2857139720% of the Subgroup 3a Cash Flow Distribution Amount and 14.2857138358% of the Subgroup 3b Cash Flow Distribution Amount to FA until retired. **Pass-Through Class**

The remaining Subgroup 3a Cash Flow Distribution Amount in the following priority:

1. To CP to its Planned Balance. **PAC Class**
2. To EZ until retired. **Support Class**
3. To CP until retired. **PAC Class**

The remaining Subgroup 3b Cash Flow Distribution Amount in the following priority:

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

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

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

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

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

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

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

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

- *Group 4*

The DZ Accrual Amount to DV, until retired, and thereafter to DZ. — **Accretion Directed Class and Accrual Class**

The Group 4 Cash Flow Distribution Amount to DA, DV and DZ, in that order, until retired. — **Sequential Pay Classes**

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

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

Structuring Assumptions

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

- the Mortgage Loans underlying the MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under "Summary—Group 1, Group 2, Group 3 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 September 30, 2016; and
- each Distribution Date occurs on the 25th day of a month.

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the 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 Class	Structuring Ranges	Initial Effective Ranges
Aggregate Group I Planned Balances	Between 200% and 300% PSA	Between 200% and 300% PSA
Aggregate Group II Planned Balances	Between 120% and 280% PSA	Between 120% and 280% PSA
CP Class Planned Balances	Between 110% and 250% PSA	Between 110% and 250% PSA
Aggregate Group III Planned Balances	Between 150% and 250% PSA	Between 150% and 250% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	PA and PZ
Aggregate Group II	AP and AZ
Aggregate Group III	CA and ZC

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 CP Class to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.

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

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

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

Yield Table for the Inverse Floating Rate Class

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

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

- converting the monthly rates to corporate bond equivalent rates.

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

We cannot assure you that

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

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

In addition, 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 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 yield on the SA Class will be sensitive to the rate of principal payments (including prepayments) of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the table below, it is possible that investors in the SA Class 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 table has been prepared on the basis of the Pricing Assumptions and the assumptions that

- the interest rate for the SA Class for the initial Interest Accrual Period is the rate 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 price of that Class (expressed as a percentage of original principal balance) is as follows:

Class	Price*
SA	23.00%

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

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

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

	PSA Prepayment Assumption									
LIBOR	50%	100%	110%	150%	185%	250%	300%	500%	700%	900%
0.2565%	21.0%	18.3%	17.8%	15.6%	13.7%	10.0%	7.2%	(4.4)%	(16.6)%	(29.4)%
0.5130%	19.7%	17.0%	16.5%	14.3%	12.4%	8.7%	5.9%	(5.8)%	(18.0)%	(30.9)%
2.5130%	9.9%	7.1%	6.5%	4.3%	2.3%	(1.5)%	(4.4)%	(16.5)%	(29.3)%	(43.1)%
4.5130%	(1.4)%	(4.2)%	(4.7)%	(7.0)%	(9.0)%	(12.8)%	(15.8)%	(28.3)%	(41.7)%	(56.5)%
6.0000%	*	*	*	*	*	*	*	*	*	*

Weighted Average Lives of the Certificates

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

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

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

See “—Distributions of Principal” above.

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

Decrement Tables

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

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

Mortgage Loans Backing Trust Assets Specified Below	Original and Remaining Terms to Maturity	Interest Rates
Group 1 MBS	360 months	5.50%
Group 2 MBS	360 months	5.50%
Group 3 MBS	360 months	6.00%
Group 4 MBS	360 months	5.00%

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

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

Percent of Original Principal Balances Outstanding

	PA Class										PZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
Date	0%	100%	120%	200%	250%	280%	300%	500%	700%	1000%	0%	100%	120%	200%	250%	280%	300%	500%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2017	98	96	95	94	94	94	94	94	94	94	103	103	103	103	103	103	103	103	103	103
September 2018	96	89	88	83	83	83	83	81	70	55	106	106	106	106	106	106	106	106	106	106
September 2019	94	81	78	70	70	70	70	56	40	22	109	109	109	109	109	109	109	109	109	109
September 2020	92	72	69	57	57	57	57	38	22	8	113	113	113	113	113	113	113	113	113	113
September 2021	89	65	61	47	47	47	47	25	12	3	116	116	116	116	116	116	116	116	116	116
September 2022	87	58	53	37	37	37	37	17	6	*	120	120	120	120	120	120	120	120	120	120
September 2023	84	51	46	30	30	30	30	11	3	0	123	123	123	123	123	123	123	123	123	63
September 2024	81	44	39	23	23	23	23	7	1	0	127	127	127	127	127	127	127	127	127	25
September 2025	78	38	33	18	18	18	18	5	*	0	131	131	131	131	131	131	131	131	131	10
September 2026	75	33	27	14	14	14	14	3	0	0	135	135	135	135	135	135	135	135	90	4
September 2027	72	27	22	11	11	11	11	1	0	0	139	139	139	139	139	139	139	139	50	1
September 2028	69	22	17	8	8	8	8	1	0	0	143	143	143	143	143	143	143	143	28	1
September 2029	65	18	12	6	6	6	6	0	0	0	148	148	148	148	148	148	148	140	16	*
September 2030	61	13	8	5	5	5	5	0	0	0	152	152	152	152	152	152	152	94	9	*
September 2031	57	9	4	3	3	3	3	0	0	0	157	157	157	157	157	157	157	63	5	*
September 2032	53	5	2	2	2	2	2	0	0	0	162	162	162	162	162	162	162	42	3	*
September 2033	49	1	1	1	1	1	1	0	0	0	166	166	166	166	166	166	166	28	1	*
September 2034	44	1	1	1	1	1	1	0	0	0	171	171	171	171	171	171	171	18	1	*
September 2035	40	*	*	*	*	*	*	0	0	0	177	177	177	177	177	177	177	12	*	*
September 2036	34	0	0	0	0	0	0	0	0	0	182	149	149	149	149	149	149	8	*	*
September 2037	29	0	0	0	0	0	0	0	0	0	188	111	111	111	111	111	111	5	*	*
September 2038	23	0	0	0	0	0	0	0	0	0	193	82	82	82	82	82	82	3	*	*
September 2039	18	0	0	0	0	0	0	0	0	0	199	60	60	60	60	60	60	2	*	*
September 2040	11	0	0	0	0	0	0	0	0	0	205	43	43	43	43	43	43	1	*	*
September 2041	5	0	0	0	0	0	0	0	0	0	212	30	30	30	30	30	30	1	*	*
September 2042	0	0	0	0	0	0	0	0	0	0	20	20	20	20	20	20	20	*	*	0
September 2043	0	0	0	0	0	0	0	0	0	0	12	12	12	12	12	12	12	*	*	0
September 2044	0	0	0	0	0	0	0	0	0	0	7	7	7	7	7	7	7	*	*	0
September 2045	0	0	0	0	0	0	0	0	0	0	2	2	2	2	2	2	2	*	*	0
September 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)**	15.6	7.8	7.1	5.6	5.6	5.6	5.6	3.9	3.0	2.3	26.0	22.4	22.4	22.4	22.4	22.4	22.4	15.4	11.1	7.4

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

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

Date	ZP Class PSA Prepayment Assumption										UZ Class PSA Prepayment Assumption									
	0%	100%	120%	200%	250%	280%	300%	500%	700%	1000%	0%	100%	120%	200%	250%	280%	300%	500%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2017	103	103	103	103	97	93	90	64	37	0	103	103	103	103	97	93	91	66	41	6
September 2018	106	106	106	106	84	71	63	0	0	0	106	106	106	106	86	73	65	6	6	6
September 2019	109	109	109	109	70	46	31	0	0	0	109	109	109	109	72	50	36	7	7	7
September 2020	113	113	113	113	60	31	12	0	0	0	113	113	113	113	64	36	18	7	7	7
September 2021	116	116	116	116	56	23	2	0	0	0	116	116	116	116	60	29	9	7	7	7
September 2022	120	120	120	120	56	21	0	0	0	0	120	120	120	120	60	27	7	7	7	7
September 2023	123	123	123	120	55	21	0	0	0	0	123	123	123	120	59	27	8	8	8	4
September 2024	127	127	127	116	52	20	0	0	0	0	127	127	127	117	57	26	8	8	8	2
September 2025	131	131	131	110	48	18	0	0	0	0	131	131	131	111	53	25	8	8	8	1
September 2026	135	135	135	103	44	16	0	0	0	0	135	135	135	105	50	23	8	8	5	*
September 2027	139	139	139	94	40	14	0	0	0	0	139	139	139	97	46	22	8	8	3	*
September 2028	143	143	143	85	35	13	0	0	0	0	143	143	143	89	42	21	9	9	2	*
September 2029	148	148	148	76	31	11	0	0	0	0	148	148	148	81	38	19	9	9	1	*
September 2030	152	152	152	68	27	9	0	0	0	0	152	152	152	73	34	18	9	6	1	*
September 2031	157	157	157	59	23	8	0	0	0	0	157	157	157	65	31	17	10	4	*	*
September 2032	162	162	147	52	20	7	0	0	0	0	162	162	148	58	28	16	10	3	*	*
September 2033	166	166	131	44	17	6	0	0	0	0	166	166	134	52	26	15	10	2	*	*
September 2034	171	149	117	38	14	5	0	0	0	0	171	150	120	46	23	15	10	1	*	*
September 2035	177	132	103	32	11	4	0	0	0	0	177	135	107	41	21	14	11	1	*	*
September 2036	182	116	89	27	9	3	0	0	0	0	182	118	93	34	18	12	9	*	*	*
September 2037	188	101	77	22	7	2	0	0	0	0	188	102	79	27	14	9	7	*	*	*
September 2038	193	86	65	18	6	2	0	0	0	0	193	86	66	22	11	7	5	*	*	*
September 2039	199	73	54	14	5	1	0	0	0	0	199	72	54	17	8	5	4	*	*	0
September 2040	205	60	44	11	4	1	0	0	0	0	205	59	44	13	6	4	3	*	*	0
September 2041	212	48	35	8	3	1	0	0	0	0	212	47	34	10	4	3	2	*	*	0
September 2042	213	36	26	6	2	1	0	0	0	0	202	35	26	7	3	2	1	*	*	0
September 2043	164	26	18	4	1	*	0	0	0	0	155	25	18	5	2	1	1	*	*	0
September 2044	113	16	11	2	1	*	0	0	0	0	106	16	11	3	1	1	*	*	*	0
September 2045	58	7	5	1	*	*	0	0	0	0	55	7	5	1	*	*	*	*	*	0
September 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)**	28.1	22.6	21.4	15.8	9.3	5.0	2.5	1.2	0.9	0.6	28.0	22.7	21.5	16.4	10.6	6.6	4.6	2.4	1.7	1.1

Date	AP Class PSA Prepayment Assumption										AZ Class PSA Prepayment Assumption									
	0%	100%	120%	200%	250%	280%	300%	500%	700%	1000%	0%	100%	120%	200%	250%	280%	300%	500%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2017	97	94	94	94	94	94	94	94	94	94	103	103	103	103	103	103	103	103	103	103
September 2018	94	86	84	84	84	84	84	84	77	60	106	106	106	106	106	106	106	106	106	106
September 2019	91	75	72	72	72	72	72	60	41	20	109	109	109	109	109	109	109	109	109	109
September 2020	88	65	61	61	61	61	61	38	20	3	113	113	113	113	113	113	113	113	113	113
September 2021	84	55	50	50	50	50	49	24	8	0	116	116	116	116	116	116	116	116	116	61
September 2022	80	46	40	40	40	40	37	13	1	0	120	120	120	120	120	120	120	120	120	24
September 2023	77	37	31	31	31	31	28	6	0	0	123	123	123	123	123	123	123	123	74	9
September 2024	73	29	23	23	23	23	20	1	0	0	127	127	127	127	127	127	127	127	42	4
September 2025	68	21	17	17	17	17	14	0	0	0	131	131	131	131	131	131	131	99	23	1
September 2026	64	13	12	12	12	12	9	0	0	0	135	135	135	135	135	135	135	67	13	1
September 2027	59	7	7	7	7	7	5	0	0	0	139	139	139	139	139	139	139	45	7	*
September 2028	55	4	4	4	4	4	2	0	0	0	143	143	143	143	143	143	143	31	4	*
September 2029	50	1	1	1	1	1	0	0	0	0	148	148	148	148	148	148	132	21	2	*
September 2030	44	0	0	0	0	0	0	0	0	0	152	125	125	125	125	125	104	14	1	*
September 2031	39	0	0	0	0	0	0	0	0	0	157	99	99	99	99	99	81	9	1	*
September 2032	33	0	0	0	0	0	0	0	0	0	162	78	78	78	78	78	63	6	*	*
September 2033	27	0	0	0	0	0	0	0	0	0	166	61	61	61	61	61	49	4	*	*
September 2034	20	0	0	0	0	0	0	0	0	0	171	48	48	48	48	48	38	3	*	*
September 2035	14	0	0	0	0	0	0	0	0	0	177	37	37	37	37	37	29	2	*	*
September 2036	6	0	0	0	0	0	0	0	0	0	182	29	29	29	29	29	22	1	*	*
September 2037	0	0	0	0	0	0	0	0	0	0	173	22	22	22	22	22	16	1	*	*
September 2038	0	0	0	0	0	0	0	0	0	0	65	16	16	16	16	16	12	*	*	*
September 2039	0	0	0	0	0	0	0	0	0	0	12	12	12	12	12	12	9	*	*	*
September 2040	0	0	0	0	0	0	0	0	0	0	9	9	9	9	9	9	6	*	*	0
September 2041	0	0	0	0	0	0	0	0	0	0	6	6	6	6	6	6	4	*	*	0
September 2042	0	0	0	0	0	0	0	0	0	0	4	4	4	4	4	4	3	*	*	0
September 2043	0	0	0	0	0	0	0	0	0	0	3	3	3	3	3	3	2	*	*	0
September 2044	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	1	*	*	0
September 2045	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	*	*	*	0
September 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)**	12.1	5.8	5.5	5.5	5.5	5.5	5.3	3.7	2.9	2.3	22.0	17.2	17.2	17.2	17.2	17.2	16.5	10.9	7.9	5.4

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

Date	Z Class — PSA Prepayment Assumption										CP Class — PSA Prepayment Assumption									
	0%	100%	120%	200%	250%	280%	300%	500%	700%	1000%	0%	100%	110%	150%	185%	250%	300%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2017	103	103	103	97	94	92	90	76	62	40	98	94	94	94	94	94	94	94	94	94
September 2018	106	106	106	87	75	68	64	18	0	0	95	86	85	85	85	85	85	83	70	58
September 2019	109	109	109	73	52	39	31	0	0	0	93	76	75	75	75	75	75	57	40	26
September 2020	113	113	113	63	35	19	9	0	0	0	90	67	65	65	65	65	63	39	23	12
September 2021	116	116	116	57	25	7	0	0	0	0	87	59	56	56	56	56	50	27	13	5
September 2022	120	120	120	54	20	1	0	0	0	0	84	50	48	48	48	48	40	18	7	2
September 2023	123	123	123	53	18	*	0	0	0	0	81	43	40	40	40	40	32	12	4	1
September 2024	127	127	124	52	18	*	0	0	0	0	78	35	33	33	33	33	26	8	2	*
September 2025	131	131	122	50	16	*	0	0	0	0	75	29	27	27	27	27	20	6	1	*
September 2026	135	135	118	47	15	*	0	0	0	0	71	22	22	22	22	22	16	4	1	*
September 2027	139	136	113	43	14	*	0	0	0	0	67	18	18	18	18	18	13	3	*	*
September 2028	143	129	106	39	12	*	0	0	0	0	63	15	15	15	15	15	10	2	*	*
September 2029	148	121	99	35	11	*	0	0	0	0	59	12	12	12	12	12	8	1	*	*
September 2030	152	113	91	31	9	*	0	0	0	0	54	10	10	10	10	10	6	1	*	*
September 2031	157	104	83	28	8	*	0	0	0	0	50	8	8	8	8	8	5	1	*	*
September 2032	162	95	76	24	7	*	0	0	0	0	45	7	7	7	7	7	4	*	*	*
September 2033	166	87	68	21	6	*	0	0	0	0	40	5	5	5	5	5	3	*	*	*
September 2034	171	78	60	18	5	*	0	0	0	0	34	4	4	4	4	4	2	*	*	*
September 2035	177	69	53	15	4	*	0	0	0	0	28	3	3	3	3	3	2	*	*	*
September 2036	182	61	46	13	3	*	0	0	0	0	22	3	3	3	3	3	1	*	*	*
September 2037	188	53	40	11	3	*	0	0	0	0	16	2	2	2	2	2	1	*	*	*
September 2038	193	46	34	9	2	*	0	0	0	0	9	2	2	2	2	2	1	*	*	*
September 2039	185	38	28	7	2	*	0	0	0	0	2	1	1	1	1	1	1	*	*	*
September 2040	163	32	23	5	1	*	0	0	0	0	1	1	1	1	1	1	*	*	*	0
September 2041	140	25	18	4	1	*	0	0	0	0	1	1	1	1	1	1	*	*	*	0
September 2042	115	19	14	3	1	*	0	0	0	0	*	*	*	*	*	*	*	*	*	0
September 2043	89	14	10	2	*	*	0	0	0	0	*	*	*	*	*	*	*	*	*	0
September 2044	61	9	6	1	*	*	0	0	0	0	*	*	*	*	*	*	*	*	*	0
September 2045	31	4	3	*	*	*	0	0	0	0	*	*	*	*	*	*	*	*	0	0
September 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)**	26.5	19.5	18.3	10.0	5.1	2.8	2.5	1.5	1.1	0.9	14.0	7.1	6.9	6.9	6.9	6.9	6.1	4.1	3.1	2.5

Date	EZ Class — PSA Prepayment Assumption										CA Class — PSA Prepayment Assumption									
	0%	100%	110%	150%	185%	250%	300%	500%	700%	900%	0%	100%	110%	150%	185%	250%	300%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2017	103	103	103	99	95	89	83	62	41	20	98	94	94	93	93	93	93	93	93	91
September 2018	106	106	106	94	83	64	49	0	0	0	95	86	85	82	82	82	82	75	62	49
September 2019	109	109	109	88	70	37	13	0	0	0	93	77	75	70	70	70	70	49	31	18
September 2020	113	113	113	84	60	19	0	0	0	0	90	68	66	59	59	59	54	30	14	3
September 2021	116	116	116	82	54	8	0	0	0	0	88	59	57	48	48	48	41	18	4	0
September 2022	120	120	120	81	51	2	0	0	0	0	85	51	48	39	39	39	31	9	0	0
September 2023	123	123	123	82	50	*	0	0	0	0	82	43	41	30	30	30	23	3	0	0
September 2024	127	127	125	82	49	*	0	0	0	0	78	36	33	23	23	23	16	0	0	0
September 2025	131	131	124	80	47	*	0	0	0	0	75	29	26	17	17	17	10	0	0	0
September 2026	135	134	121	77	45	*	0	0	0	0	71	23	20	12	12	12	6	0	0	0
September 2027	139	129	117	73	42	*	0	0	0	0	68	17	14	8	8	8	2	0	0	0
September 2028	143	123	111	68	39	*	0	0	0	0	64	11	8	4	4	4	0	0	0	0
September 2029	148	117	104	63	35	*	0	0	0	0	60	6	3	1	1	1	0	0	0	0
September 2030	152	109	97	58	32	*	0	0	0	0	55	*	0	0	0	0	0	0	0	0
September 2031	157	101	90	52	28	*	0	0	0	0	51	0	0	0	0	0	0	0	0	0
September 2032	162	93	82	47	25	*	0	0	0	0	46	0	0	0	0	0	0	0	0	0
September 2033	166	85	74	42	22	*	0	0	0	0	41	0	0	0	0	0	0	0	0	0
September 2034	171	76	67	37	19	*	0	0	0	0	35	0	0	0	0	0	0	0	0	0
September 2035	177	68	59	32	16	*	0	0	0	0	29	0	0	0	0	0	0	0	0	0
September 2036	182	60	52	28	14	*	0	0	0	0	23	0	0	0	0	0	0	0	0	0
September 2037	188	53	45	24	12	*	0	0	0	0	17	0	0	0	0	0	0	0	0	0
September 2038	193	45	39	20	10	*	0	0	0	0	10	0	0	0	0	0	0	0	0	0
September 2039	199	38	32	16	8	*	0	0	0	0	3	0	0	0	0	0	0	0	0	0
September 2040	178	31	26	13	6	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	153	25	21	10	5	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	126	19	16	7	3	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2043	98	13	11	5	2	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2044	67	8	6	3	1	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2045	35	3	2	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 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)**	26.8	19.4	18.9	14.9	9.8	2.7	2.0	1.2	0.9	0.7	14.1	6.5	6.2	5.4	5.4	5.4	4.8	3.3	2.6	2.1

* 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.

Date	ZC Class — PSA Prepayment Assumption										ZE Class — PSA Prepayment Assumption									
	0%	100%	110%	150%	185%	250%	300%	500%	700%	900%	0%	100%	110%	150%	185%	250%	300%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2017	103	103	103	103	103	103	103	103	103	103	103	103	103	103	98	87	80	48	17	0
September 2018	106	106	106	106	106	106	106	106	106	106	106	106	106	106	90	61	39	0	0	0
September 2019	109	109	109	109	109	109	109	109	109	109	109	109	109	109	82	33	0	0	0	0
September 2020	113	113	113	113	113	113	113	113	113	113	113	113	113	113	77	15	0	0	0	0
September 2021	116	116	116	116	116	116	116	116	116	70	116	116	116	116	74	5	0	0	0	0
September 2022	120	120	120	120	120	120	120	120	97	31	120	120	120	120	74	*	0	0	0	0
September 2023	123	123	123	123	123	123	123	123	55	14	123	123	123	123	75	*	0	0	0	0
September 2024	127	127	127	127	127	127	127	113	31	6	127	127	127	123	74	*	0	0	0	0
September 2025	131	131	131	131	131	131	131	77	17	3	131	131	131	120	71	*	0	0	0	0
September 2026	135	135	135	135	135	135	135	52	10	1	135	135	135	115	67	*	0	0	0	0
September 2027	139	139	139	139	139	139	139	35	5	1	139	139	139	109	63	*	0	0	0	0
September 2028	143	143	143	143	143	143	135	24	3	*	143	143	143	102	58	*	0	0	0	0
September 2029	148	148	148	148	148	148	106	16	2	*	148	148	148	94	53	*	0	0	0	0
September 2030	152	152	133	133	133	133	83	11	1	*	152	152	145	86	48	*	0	0	0	0
September 2031	157	108	108	108	108	108	65	7	1	*	157	151	134	78	43	*	0	0	0	0
September 2032	162	87	87	87	87	87	51	5	*	*	162	139	123	70	38	*	0	0	0	0
September 2033	166	70	70	70	70	70	39	3	*	*	166	127	111	63	33	*	0	0	0	0
September 2034	171	56	56	56	56	56	30	2	*	*	171	114	100	55	29	*	0	0	0	0
September 2035	177	44	44	44	44	44	23	1	*	*	177	102	89	48	25	*	0	0	0	0
September 2036	182	34	34	34	34	34	17	1	*	*	182	90	78	41	21	*	0	0	0	0
September 2037	188	27	27	27	27	27	13	1	*	*	188	79	68	35	18	*	0	0	0	0
September 2038	193	20	20	20	20	20	10	*	*	*	193	68	58	30	14	*	0	0	0	0
September 2039	199	15	15	15	15	15	7	*	*	*	199	57	49	24	12	*	0	0	0	0
September 2040	147	11	11	11	11	11	5	*	*	*	205	47	40	19	9	*	0	0	0	0
September 2041	48	8	8	8	8	8	3	*	*	*	212	37	31	15	7	*	0	0	0	0
September 2042	5	5	5	5	5	5	2	*	*	*	189	28	24	11	5	*	0	0	0	0
September 2043	3	3	3	3	3	3	1	*	*	0	147	20	16	8	3	*	0	0	0	0
September 2044	2	2	2	2	2	2	1	*	*	0	101	12	10	4	2	*	0	0	0	0
September 2045	1	1	1	1	1	1	*	*	*	0	52	4	3	2	1	*	0	0	0	0
September 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)**	24.6	17.7	17.7	17.7	17.7	17.7	15.7	10.3	7.4	5.7	27.8	21.5	20.7	17.7	13.1	2.5	1.7	1.0	0.7	0.6

Date	FA and SA† Classes — PSA Prepayment Assumption										CZ Class — PSA Prepayment Assumption									
	0%	100%	110%	150%	185%	250%	300%	500%	700%	900%	0%	100%	110%	150%	185%	250%	300%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2017	99	96	96	95	94	93	92	88	84	79	103	103	103	100	96	88	82	57	32	13
September 2018	97	90	89	87	85	81	78	67	56	46	106	106	106	98	86	63	45	0	0	0
September 2019	96	83	82	78	74	67	63	46	32	21	109	109	109	96	74	36	9	0	0	0
September 2020	95	76	75	69	64	56	50	31	18	9	113	113	113	95	66	18	0	0	0	0
September 2021	93	70	68	61	56	47	40	21	10	4	116	116	116	94	62	7	0	0	0	0
September 2022	91	64	62	55	48	39	32	15	6	2	120	120	120	95	59	1	0	0	0	0
September 2023	90	59	57	48	42	32	26	10	3	1	123	123	123	97	59	*	0	0	0	0
September 2024	88	54	51	43	36	26	21	7	2	*	127	127	126	97	58	*	0	0	0	0
September 2025	86	49	47	38	31	22	16	5	1	*	131	131	127	95	56	*	0	0	0	0
September 2026	84	45	42	33	27	18	13	3	1	*	135	134	126	91	53	*	0	0	0	0
September 2027	81	40	38	29	23	15	10	2	*	*	139	133	125	86	50	*	0	0	0	0
September 2028	79	37	34	26	20	12	8	1	*	*	143	131	123	80	46	*	0	0	0	0
September 2029	77	33	31	22	17	10	6	1	*	*	148	128	120	74	42	*	0	0	0	0
September 2030	74	30	27	19	14	8	5	1	*	*	152	125	115	68	38	*	0	0	0	0
September 2031	71	27	24	17	12	6	4	*	*	*	157	120	106	62	34	*	0	0	0	0
September 2032	68	24	22	15	10	5	3	*	*	*	162	110	97	55	30	*	0	0	0	0
September 2033	65	21	19	13	9	4	2	*	*	*	166	100	88	49	26	*	0	0	0	0
September 2034	61	19	17	11	7	3	2	*	*	*	171	90	79	44	23	*	0	0	0	0
September 2035	58	16	14	9	6	3	1	*	*	*	177	81	70	38	20	*	0	0	0	0
September 2036	54	14	12	8	5	2	1	*	*	*	182	71	62	33	17	*	0	0	0	0
September 2037	50	12	11	6	4	2	1	*	*	*	188	62	54	28	14	*	0	0	0	0
September 2038	46	10	9	5	3	1	1	*	*	*	193	53	46	23	11	*	0	0	0	0
September 2039	41	9	7	4	2	1	*	*	*	*	199	45	38	19	9	*	0	0	0	0
September 2040	36	7	6	3	2	1	*	*	*	0	188	37	31	15	7	*	0	0	0	0
September 2041	31	5	5	2	1	*	*	*	*	0	175	29	25	12	6	*	0	0	0	0
September 2042	26	4	3	2	1	*	*	*	*	0	150	22	19	9	4	*	0	0	0	0
September 2043	20	3	2	1	1	*	*	*	*	0	116	15	13	6	3	*	0	0	0	0
September 2044	14	2	1	1	*	*	*	*	*	0	80	9	8	3	2	*	0	0	0	0
September 2045	7	1	*	*	*	*	*	*	0	0	41	3	3	1	1	*	0	0	0	0
September 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)**	19.3	10.5	10.1	8.5	7.5	6.1	5.3	3.5	2.7	2.2	27.3	20.7	20.2	16.8	11.0	2.6	1.9	1.1	0.8	0.7

* 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.

Date	DA Class								DV Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	150%	200%	300%	400%	500%	700%	0%	100%	150%	200%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2017	98	89	86	82	75	67	60	45	94	94	94	94	94	94	94	94
September 2018	96	80	73	66	54	43	32	14	87	87	87	87	87	87	87	87
September 2019	94	70	61	53	38	25	14	0	80	80	80	80	80	80	80	33
September 2020	92	62	51	41	25	11	1	0	73	73	73	73	73	73	73	0
September 2021	90	54	42	31	14	2	0	0	66	66	66	66	66	66	0	0
September 2022	87	46	34	23	6	0	0	0	59	59	59	59	59	0	0	0
September 2023	85	39	26	15	0	0	0	0	51	51	51	51	39	0	0	0
September 2024	82	33	20	9	0	0	0	0	43	43	43	43	0	0	0	0
September 2025	79	27	14	3	0	0	0	0	35	35	35	35	0	0	0	0
September 2026	76	22	8	0	0	0	0	0	27	27	27	8	0	0	0	0
September 2027	73	17	4	0	0	0	0	0	19	19	19	0	0	0	0	0
September 2028	70	12	0	0	0	0	0	0	11	11	5	0	0	0	0	0
September 2029	67	7	0	0	0	0	0	0	2	2	0	0	0	0	0	0
September 2030	63	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	60	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	56	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	51	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	47	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	43	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036	38	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037	33	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	27	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040	16	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.1	6.1	4.7	3.8	2.6	2.0	1.6	1.1	7.0	7.0	6.9	6.5	5.4	4.5	3.8	2.7

Date	DZ Class								DB Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	150%	200%	300%	400%	500%	700%	0%	100%	150%	200%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2017	103	103	103	103	103	103	103	103	100	100	100	100	100	100	100	100
September 2018	105	105	105	105	105	105	105	105	100	100	100	100	100	100	100	100
September 2019	108	108	108	108	108	108	108	108	100	100	100	100	100	100	100	87
September 2020	111	111	111	111	111	111	111	68	100	100	100	100	100	100	100	49
September 2021	113	113	113	113	113	113	98	38	100	100	100	100	100	100	70	27
September 2022	116	116	116	116	116	108	66	21	100	100	100	100	100	78	47	15
September 2023	119	119	119	119	119	79	44	12	100	100	100	100	97	57	32	9
September 2024	122	122	122	122	106	58	30	7	100	100	100	100	76	41	21	5
September 2025	125	125	125	125	83	42	20	4	100	100	100	100	60	30	14	3
September 2026	128	128	128	128	65	30	13	2	100	100	100	95	47	22	10	1
September 2027	132	132	132	110	51	22	9	1	100	100	100	79	36	16	6	1
September 2028	135	135	135	91	39	16	6	1	100	100	98	66	28	11	4	*
September 2029	138	138	117	76	30	11	4	*	100	100	84	54	22	8	3	*
September 2030	139	139	100	62	23	8	3	*	100	100	72	45	17	6	2	*
September 2031	139	137	84	51	18	6	2	*	100	98	60	37	13	4	1	*
September 2032	139	118	70	41	13	4	1	*	100	85	51	30	10	3	1	*
September 2033	139	101	58	33	10	3	1	*	100	73	42	24	7	2	*	*
September 2034	139	85	48	26	7	2	*	*	100	61	34	19	5	1	*	*
September 2035	139	71	38	20	5	1	*	*	100	51	28	15	4	1	*	*
September 2036	139	57	30	15	4	1	*	*	100	41	22	11	3	1	*	*
September 2037	139	45	23	11	3	1	*	*	100	32	16	8	2	*	*	*
September 2038	139	34	17	8	2	*	*	*	100	24	12	6	1	*	*	*
September 2039	139	24	11	5	1	*	*	*	100	17	8	4	1	*	*	*
September 2040	139	14	6	3	1	*	*	*	100	10	5	2	*	*	*	*
September 2041	139	5	2	1	*	*	*	*	100	4	2	1	*	*	*	*
September 2042	139	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
September 2043	120	0	0	0	0	0	0	0	87	0	0	0	0	0	0	0
September 2044	82	0	0	0	0	0	0	0	59	0	0	0	0	0	0	0
September 2045	42	0	0	0	0	0	0	0	30	0	0	0	0	0	0	0
September 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.3	19.5	17.0	14.8	11.4	8.9	7.2	4.9	28.3	19.5	16.9	14.5	10.8	8.3	6.6	4.5

* 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.

ZG Class

Date	PSA Prepayment Assumption									
	0%	100%	120%	200%	250%	280%	300%	500%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2017	103	103	103	101	95	92	90	69	48	17
September 2018	106	106	106	98	80	70	63	8	0	0
September 2019	109	109	109	94	62	43	31	0	0	0
September 2020	113	113	113	92	50	26	10	0	0	0
September 2021	116	116	116	91	43	16	1	0	0	0
September 2022	120	120	120	91	40	13	0	0	0	0
September 2023	123	123	123	91	39	12	0	0	0	0
September 2024	127	127	126	89	37	11	0	0	0	0
September 2025	131	131	127	84	35	10	0	0	0	0
September 2026	135	135	128	79	32	9	0	0	0	0
September 2027	139	138	128	72	29	8	0	0	0	0
September 2028	143	137	127	65	25	7	0	0	0	0
September 2029	148	136	127	59	22	6	0	0	0	0
September 2030	152	135	126	52	19	5	0	0	0	0
September 2031	157	134	125	46	17	5	0	0	0	0
September 2032	162	133	116	40	14	4	0	0	0	0
September 2033	166	132	104	34	12	3	0	0	0	0
September 2034	171	118	92	29	10	3	0	0	0	0
September 2035	177	105	81	25	8	2	0	0	0	0
September 2036	182	93	71	21	7	2	0	0	0	0
September 2037	188	80	61	17	5	1	0	0	0	0
September 2038	193	69	52	14	4	1	0	0	0	0
September 2039	193	58	43	11	3	1	0	0	0	0
September 2040	187	48	35	9	3	1	0	0	0	0
September 2041	181	38	28	7	2	*	0	0	0	0
September 2042	171	29	21	5	1	*	0	0	0	0
September 2043	132	21	15	3	1	*	0	0	0	0
September 2044	90	13	9	2	1	*	0	0	0	0
September 2045	46	6	4	1	*	*	0	0	0	0
September 2046	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.7	22.3	21.2	14.5	7.5	4.1	2.5	1.3	1.0	0.7

* 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.

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

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

Group	Prepayment Assumption
1	250% PSA
2	250% PSA
3	185% PSA
4	150% PSA

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

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

The RCR Classes will be created, sold and administered pursuant to an arrangement that will be classified as a grantor trust under subpart E, part I of subchapter J of the Code. The Regular

Certificates that are exchanged for RCR Certificates set forth in Schedule 1 (including any exchanges effective on the Settlement Date) will be the assets of the trust, and the RCR Certificates will represent an ownership interest of the underlying Regular Certificates. For a general discussion of the federal income tax treatment of beneficial owners of Regular Certificates, see "Material Federal Income Tax Consequences" in the REMIC Prospectus.

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

Tax Audit Procedures

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

Foreign Investors

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

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to Goldman, Sachs & Co. (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								
ZP	$22,752,837	UZ	$24,228,367	SUP	3.0%	FIX/Z	3136ATK86	October 2046
PZ	1,475,530							
Recombination 2								
ZP	22,752,837	ZG(3)	39,876,446	SUP	3.0	FIX/Z	3136ATK94	October 2046
Z	17,123,609							
Recombination 3								
ZE	18,111,644	CZ	49,252,840	SUP	3.0	FIX/Z	3136ATL28	October 2046
EZ	31,141,196							
Recombination 4								
DV	2,590,665	DB(4)	9,224,841	SEQ	2.5	FIX	3136ATL36	October 2046
DZ	6,634,176							

(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) The ZG Class is an RCR Class formed by a combination of the ZP Class in Group 1 and the Z Class in Group 2.

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

Principal Balance Schedules

Aggregate Group I Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$177,247,163.00	May 2021	$ 89,736,670.62	January 2026	$ 31,578,856.53
October 2016	176,755,810.12	June 2021	88,216,215.80	February 2026	30,977,413.64
November 2016	176,196,816.87	July 2021	86,712,706.77	March 2026	30,386,944.13
December 2016	175,570,417.45	August 2021	85,225,949.23	April 2026	29,807,253.30
January 2017	174,876,914.96	September 2021	83,755,751.01	May 2026	29,238,149.83
February 2017	174,116,681.36	October 2021	82,301,922.06	June 2026	28,679,445.73
March 2017	173,290,157.31	November 2021	80,864,274.45	July 2026	28,130,956.30
April 2017	172,397,851.86	December 2021	79,442,622.31	August 2026	27,592,500.05
May 2017	171,440,342.08	January 2022	78,036,781.84	September 2026	27,063,898.63
June 2017	170,418,272.55	February 2022	76,646,571.27	October 2026	26,544,976.84
July 2017	169,332,354.71	March 2022	75,271,810.83	November 2026	26,035,562.49
August 2017	168,183,366.12	April 2022	73,912,322.74	December 2026	25,535,486.43
September 2017	166,972,149.61	May 2022	72,567,931.19	January 2027	25,044,582.43
October 2017	165,699,612.27	June 2022	71,238,462.34	February 2027	24,562,687.19
November 2017	164,366,724.38	July 2022	69,923,744.22	March 2027	24,089,640.22
December 2017	162,974,518.20	August 2022	68,630,493.00	April 2027	23,625,283.87
January 2018	161,524,086.66	September 2022	67,360,397.02	May 2027	23,169,463.23
February 2018	160,016,581.90	October 2022	66,113,050.70	June 2027	22,722,026.07
March 2018	158,453,213.79	November 2022	64,888,055.42	July 2027	22,282,822.86
April 2018	156,835,248.25	December 2022	63,685,019.47	August 2027	21,851,706.65
May 2018	155,164,005.53	January 2023	62,503,557.89	September 2027	21,428,533.07
June 2018	153,440,858.40	February 2023	61,343,292.34	October 2027	21,013,160.29
July 2018	151,667,230.16	March 2023	60,203,851.04	November 2027	20,605,448.92
August 2018	149,844,592.69	April 2023	59,084,868.62	December 2027	20,205,262.06
September 2018	147,974,464.30	May 2023	57,985,986.01	January 2028	19,812,465.15
October 2018	146,058,407.54	June 2023	56,906,850.34	February 2028	19,426,926.02
November 2018	144,098,026.97	July 2023	55,847,114.85	March 2028	19,048,514.81
December 2018	142,094,966.77	August 2023	54,806,438.77	April 2028	18,677,103.93
January 2019	140,050,908.36	September 2023	53,784,487.21	May 2028	18,312,568.02
February 2019	137,967,567.93	October 2023	52,780,931.06	June 2028	17,954,783.91
March 2019	135,907,589.86	November 2023	51,795,446.93	July 2028	17,603,630.61
April 2019	133,870,709.05	December 2023	50,827,716.99	August 2028	17,258,989.24
May 2019	131,856,663.33	January 2024	49,877,428.92	September 2028	16,920,742.99
June 2019	129,865,193.41	February 2024	48,944,275.82	October 2028	16,588,777.12
July 2019	127,896,042.85	March 2024	48,027,956.06	November 2028	16,262,978.89
August 2019	125,948,958.04	April 2024	47,128,173.28	December 2028	15,943,237.54
September 2019	124,023,688.18	May 2024	46,244,636.21	January 2029	15,629,444.27
October 2019	122,119,985.20	June 2024	45,377,058.64	February 2029	15,321,492.16
November 2019	120,237,603.80	July 2024	44,525,159.31	March 2029	15,019,276.19
December 2019	118,376,301.36	August 2024	43,688,661.85	April 2029	14,722,693.18
January 2020	116,535,837.95	September 2024	42,867,294.65	May 2029	14,431,641.76
February 2020	114,715,976.28	October 2024	42,060,790.83	June 2029	14,146,022.35
March 2020	112,916,481.67	November 2024	41,268,888.13	July 2029	13,865,737.11
April 2020	111,137,122.04	December 2024	40,491,328.83	August 2029	13,590,689.92
May 2020	109,377,667.86	January 2025	39,727,859.68	September 2029	13,320,786.37
June 2020	107,637,892.14	February 2025	38,978,231.84	October 2029	13,055,933.69
July 2020	105,917,570.39	March 2025	38,242,200.76	November 2029	12,796,040.76
August 2020	104,216,480.60	April 2025	37,519,526.15	December 2029	12,541,018.04
September 2020	102,534,403.21	May 2025	36,809,971.88	January 2030	12,290,777.60
October 2020	100,871,121.08	June 2025	36,113,305.95	February 2030	12,045,233.04
November 2020	99,226,419.46	July 2025	35,429,300.35	March 2030	11,804,299.47
December 2020	97,600,085.99	August 2025	34,757,731.04	April 2030	11,567,893.53
January 2021	95,991,910.65	September 2025	34,098,377.89	May 2030	11,335,933.30
February 2021	94,401,685.72	October 2025	33,451,024.58	June 2030	11,108,338.33
March 2021	92,829,205.79	November 2025	32,815,458.55	July 2030	10,885,029.56
April 2021	91,274,267.73	December 2025	32,191,470.95	August 2030	10,665,929.36

Aggregate Group I (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
September 2030	$ 10,450,961.44	August 2035	$ 2,958,758.27	July 2040	$ 669,670.21
October 2030	10,240,050.88	September 2035	2,892,280.36	August 2040	650,529.54
November 2030	10,033,124.07	October 2035	2,827,131.14	September 2040	631,811.13
December 2030	9,830,108.71	November 2035	2,763,285.64	October 2040	613,506.60
January 2031	9,630,933.76	December 2035	2,700,719.38	November 2040	595,607.74
February 2031	9,435,529.47	January 2036	2,639,408.27	December 2040	578,106.52
March 2031	9,243,827.29	February 2036	2,579,328.71	January 2041	560,995.02
April 2031	9,055,759.91	March 2036	2,520,457.48	February 2041	544,265.48
May 2031	8,871,261.19	April 2036	2,462,771.80	March 2041	527,910.31
June 2031	8,690,266.17	May 2036	2,406,249.32	April 2041	511,922.02
July 2031	8,512,711.05	June 2036	2,350,868.07	May 2041	496,293.29
August 2031	8,338,533.14	July 2036	2,296,606.49	June 2041	481,016.94
September 2031	8,167,670.88	August 2036	2,243,443.41	July 2041	466,085.90
October 2031	8,000,063.80	September 2036	2,191,358.04	August 2041	451,493.26
November 2031	7,835,652.50	October 2036	2,140,329.98	September 2041	437,232.23
December 2031	7,674,378.62	November 2036	2,090,339.18	October 2041	423,296.13
January 2032	7,516,184.85	December 2036	2,041,365.98	November 2041	409,678.43
February 2032	7,361,014.90	January 2037	1,993,391.05	December 2041	396,372.72
March 2032	7,208,813.47	February 2037	1,946,395.45	January 2042	383,372.71
April 2032	7,059,526.26	March 2037	1,900,360.54	February 2042	370,672.21
May 2032	6,913,099.91	April 2037	1,855,268.05	March 2042	358,265.17
June 2032	6,769,482.03	May 2037	1,811,100.03	April 2042	346,145.64
July 2032	6,628,621.15	June 2037	1,767,838.88	May 2042	334,307.80
August 2032	6,490,466.72	July 2037	1,725,467.28	June 2042	322,745.92
September 2032	6,354,969.10	August 2037	1,683,968.26	July 2042	311,454.39
October 2032	6,222,079.52	September 2037	1,643,325.15	August 2042	300,427.70
November 2032	6,091,750.07	October 2037	1,603,521.59	September 2042	289,660.46
December 2032	5,963,933.72	November 2037	1,564,541.50	October 2042	279,147.36
January 2033	5,838,584.26	December 2037	1,526,369.12	November 2042	268,883.21
February 2033	5,715,656.31	January 2038	1,488,988.96	December 2042	258,862.90
March 2033	5,595,105.31	February 2038	1,452,385.83	January 2043	249,081.44
April 2033	5,476,887.46	March 2038	1,416,544.79	February 2043	239,533.92
May 2033	5,360,959.79	April 2038	1,381,451.21	March 2043	230,215.52
June 2033	5,247,280.06	May 2038	1,347,090.71	April 2043	221,121.53
July 2033	5,135,806.81	June 2038	1,313,449.16	May 2043	212,247.31
August 2033	5,026,499.30	July 2038	1,280,512.72	June 2043	203,588.32
September 2033	4,919,317.52	August 2038	1,248,267.79	July 2043	195,140.10
October 2033	4,814,222.21	September 2038	1,216,701.01	August 2043	186,898.29
November 2033	4,711,174.76	October 2038	1,185,799.27	September 2043	178,858.60
December 2033	4,610,137.29	November 2038	1,155,549.72	October 2043	171,016.82
January 2034	4,511,072.59	December 2038	1,125,939.73	November 2043	163,368.84
February 2034	4,413,944.11	January 2039	1,096,956.90	December 2043	155,910.61
March 2034	4,318,715.95	February 2039	1,068,589.07	January 2044	148,638.15
April 2034	4,225,352.86	March 2039	1,040,824.30	February 2044	141,547.59
May 2034	4,133,820.24	April 2039	1,013,650.86	March 2044	134,635.11
June 2034	4,044,084.09	May 2039	987,057.25	April 2044	127,896.96
July 2034	3,956,111.02	June 2039	961,032.18	May 2044	121,329.48
August 2034	3,869,868.24	July 2039	935,564.58	June 2044	114,929.07
September 2034	3,785,323.57	August 2039	910,643.55	July 2044	108,692.20
October 2034	3,702,445.38	September 2039	886,258.43	August 2044	102,615.41
November 2034	3,621,202.62	October 2039	862,398.73	September 2044	96,695.31
December 2034	3,541,564.81	November 2039	839,054.18	October 2044	90,928.58
January 2035	3,463,502.01	December 2039	816,214.67	November 2044	85,311.94
February 2035	3,386,984.80	January 2040	793,870.31	December 2044	79,842.20
March 2035	3,311,984.33	February 2040	772,011.37	January 2045	74,516.22
April 2035	3,238,472.23	March 2040	750,628.31	February 2045	69,330.93
May 2035	3,166,420.67	April 2040	729,711.77	March 2045	64,283.31
June 2035	3,095,802.31	May 2040	709,252.56	April 2045	59,370.41
July 2035	3,026,590.29	June 2040	689,241.66	May 2045	54,589.33

Aggregate Group I (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
June 2045	$ 49,937.21	November 2045	$ 28,515.60	April 2046	$ 9,922.80
July 2045	45,411.29	December 2045	24,580.69	May 2046	6,517.00
August 2045	41,008.81	January 2046	20,756.35	June 2046	3,210.13
September 2045	36,727.12	February 2046	17,040.17	July 2046 and thereafter	0.00
October 2045	32,563.57	March 2046	13,429.76		

Aggregate Group II Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$64,088,964.00	September 2020	$41,189,882.41	September 2024	$19,212,370.62
October 2016	63,891,484.30	October 2020	40,651,915.43	October 2024	18,873,745.86
November 2016	63,677,344.35	November 2020	40,117,216.25	November 2024	18,540,832.32
December 2016	63,446,607.24	December 2020	39,585,762.46	December 2024	18,213,536.34
January 2017	63,199,346.31	January 2021	39,057,531.80	January 2025	17,891,765.79
February 2017	62,935,645.12	February 2021	38,532,502.16	February 2025	17,575,430.01
March 2017	62,655,597.36	March 2021	38,010,651.55	March 2025	17,264,439.82
April 2017	62,359,306.87	April 2021	37,491,958.12	April 2025	16,958,707.44
May 2017	62,046,887.50	May 2021	36,976,400.16	May 2025	16,658,146.54
June 2017	61,718,463.12	June 2021	36,463,956.10	June 2025	16,362,672.15
July 2017	61,374,167.44	July 2021	35,954,604.50	July 2025	16,072,200.68
August 2017	61,014,143.99	August 2021	35,448,324.05	August 2025	15,786,649.90
September 2017	60,638,545.99	September 2021	34,945,093.58	September 2025	15,505,938.89
October 2017	60,247,536.23	October 2021	34,444,892.05	October 2025	15,229,988.03
November 2017	59,841,286.92	November 2021	33,947,698.54	November 2025	14,958,719.00
December 2017	59,419,979.61	December 2021	33,453,492.27	December 2025	14,692,054.72
January 2018	58,983,805.00	January 2022	32,962,252.59	January 2026	14,429,919.38
February 2018	58,532,962.81	February 2022	32,473,958.99	February 2026	14,172,238.38
March 2018	58,067,661.57	March 2022	31,988,591.06	March 2026	13,918,938.31
April 2018	57,588,118.52	April 2022	31,506,128.54	April 2026	13,669,946.97
May 2018	57,094,559.35	May 2022	31,026,551.28	May 2026	13,425,193.31
June 2018	56,587,218.05	June 2022	30,549,839.28	June 2026	13,184,607.43
July 2018	56,066,336.73	July 2022	30,075,972.63	July 2026	12,948,120.56
August 2018	55,532,165.32	August 2022	29,604,931.57	August 2026	12,715,665.04
September 2018	54,984,961.46	September 2022	29,136,696.45	September 2026	12,487,174.31
October 2018	54,424,990.21	October 2022	28,671,247.76	October 2026	12,262,582.88
November 2018	53,852,523.83	November 2022	28,208,566.08	November 2026	12,041,826.31
December 2018	53,267,841.52	December 2022	27,748,632.15	December 2026	11,824,841.22
January 2019	52,671,229.22	January 2023	27,291,426.79	January 2027	11,611,565.24
February 2019	52,062,979.31	February 2023	26,836,930.98	February 2027	11,401,937.02
March 2019	51,458,475.92	March 2023	26,385,125.77	March 2027	11,195,896.20
April 2019	50,857,693.68	April 2023	25,935,992.38	April 2027	10,993,383.38
May 2019	50,260,607.34	May 2023	25,489,512.11	May 2027	10,794,340.15
June 2019	49,667,191.85	June 2023	25,045,666.38	June 2027	10,598,709.03
July 2019	49,077,422.28	July 2023	24,609,034.39	July 2027	10,406,433.48
August 2019	48,491,273.87	August 2023	24,179,716.46	August 2027	10,217,457.86
September 2019	47,908,722.03	September 2023	23,757,593.23	September 2027	10,031,727.44
October 2019	47,329,742.29	October 2023	23,342,547.22	October 2027	9,849,188.38
November 2019	46,754,310.37	November 2023	22,934,462.85	November 2027	9,669,787.73
December 2019	46,182,402.11	December 2023	22,533,226.41	December 2027	9,493,473.35
January 2020	45,613,993.53	January 2024	22,138,725.98	January 2028	9,320,194.01
February 2020	45,049,060.76	February 2024	21,750,851.47	February 2028	9,149,899.25
March 2020	44,487,580.12	March 2024	21,369,494.53	March 2028	8,982,539.47
April 2020	43,929,528.06	April 2024	20,994,548.56	April 2028	8,818,065.87
May 2020	43,374,881.17	May 2024	20,625,908.67	May 2028	8,656,430.42
June 2020	42,823,616.20	June 2024	20,263,471.67	June 2028	8,497,585.89
July 2020	42,275,710.04	July 2024	19,907,136.00	July 2028	8,341,485.82
August 2020	41,731,139.72	August 2024	19,556,801.75	August 2028	8,188,084.49

Aggregate Group II (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
September 2028	$ 8,037,336.94	August 2033	$ 2,564,365.02	July 2038	$ 701,647.98
October 2028	7,889,198.92	September 2033	2,512,724.42	August 2038	684,808.15
November 2028	7,743,626.93	October 2033	2,462,021.96	September 2038	668,298.98
December 2028	7,600,578.14	November 2033	2,412,241.54	October 2038	652,114.54
January 2029	7,460,010.46	December 2033	2,363,367.30	November 2038	636,249.01
February 2029	7,321,882.44	January 2034	2,315,383.66	December 2038	620,696.64
March 2029	7,186,153.35	February 2034	2,268,275.30	January 2039	605,451.82
April 2029	7,052,783.08	March 2034	2,222,027.15	February 2039	590,509.01
May 2029	6,921,732.22	April 2034	2,176,624.38	March 2039	575,862.76
June 2029	6,792,961.95	May 2034	2,132,052.43	April 2039	561,507.72
July 2029	6,666,434.13	June 2034	2,088,296.95	May 2039	547,438.65
August 2029	6,542,111.22	July 2034	2,045,343.87	June 2039	533,650.37
September 2029	6,419,956.28	August 2034	2,003,179.32	July 2039	520,137.81
October 2029	6,299,933.01	September 2034	1,961,789.67	August 2039	506,895.97
November 2029	6,182,005.66	October 2034	1,921,161.52	September 2039	493,919.95
December 2029	6,066,139.10	November 2034	1,881,281.70	October 2039	481,204.93
January 2030	5,952,298.75	December 2034	1,842,137.24	November 2039	468,746.17
February 2030	5,840,450.60	January 2035	1,803,715.42	December 2039	456,539.01
March 2030	5,730,561.21	February 2035	1,766,003.69	January 2040	444,578.87
April 2030	5,622,597.66	March 2035	1,728,989.74	February 2040	432,861.26
May 2030	5,516,527.59	April 2035	1,692,661.46	March 2040	421,381.76
June 2030	5,412,319.17	May 2035	1,657,006.93	April 2040	410,136.01
July 2030	5,309,941.08	June 2035	1,622,014.44	May 2040	399,119.76
August 2030	5,209,362.51	July 2035	1,587,672.47	June 2040	388,328.79
September 2030	5,110,553.16	August 2035	1,553,969.71	July 2040	377,759.00
October 2030	5,013,483.24	September 2035	1,520,895.02	August 2040	367,406.32
November 2030	4,918,123.43	October 2035	1,488,437.44	September 2040	357,266.77
December 2030	4,824,444.88	November 2035	1,456,586.22	October 2040	347,336.44
January 2031	4,732,419.25	December 2035	1,425,330.76	November 2040	337,611.48
February 2031	4,642,018.64	January 2036	1,394,660.68	December 2040	328,088.11
March 2031	4,553,215.60	February 2036	1,364,565.72	January 2041	318,762.61
April 2031	4,465,983.15	March 2036	1,335,035.83	February 2041	309,631.35
May 2031	4,380,294.73	April 2036	1,306,061.13	March 2041	300,690.71
June 2031	4,296,124.26	May 2036	1,277,631.87	April 2041	291,937.20
July 2031	4,213,446.03	June 2036	1,249,738.51	May 2041	283,367.33
August 2031	4,132,234.79	July 2036	1,222,371.64	June 2041	274,977.71
September 2031	4,052,465.70	August 2036	1,195,522.02	July 2041	266,764.99
October 2031	3,974,114.33	September 2036	1,169,180.56	August 2041	258,725.88
November 2031	3,897,156.63	October 2036	1,143,338.32	September 2041	250,857.17
December 2031	3,821,568.97	November 2036	1,117,986.52	October 2041	243,155.66
January 2032	3,747,328.11	December 2036	1,093,116.52	November 2041	235,618.25
February 2032	3,674,411.17	January 2037	1,068,719.84	December 2041	228,241.87
March 2032	3,602,795.66	February 2037	1,044,788.13	January 2042	221,023.51
April 2032	3,532,459.47	March 2037	1,021,313.17	February 2042	213,960.22
May 2032	3,463,380.84	April 2037	998,286.91	March 2042	207,049.09
June 2032	3,395,538.38	May 2037	975,701.40	April 2042	200,287.26
July 2032	3,328,911.04	June 2037	953,548.86	May 2042	193,671.94
August 2032	3,263,478.13	July 2037	931,821.61	June 2042	187,200.35
September 2032	3,199,219.28	August 2037	910,512.12	July 2042	180,869.81
October 2032	3,136,114.49	September 2037	889,612.98	August 2042	174,677.64
November 2032	3,074,144.07	October 2037	869,116.90	September 2042	168,621.23
December 2032	3,013,288.64	November 2037	849,016.74	October 2042	162,698.02
January 2033	2,953,529.18	December 2037	829,305.44	November 2042	156,905.48
February 2033	2,894,846.94	January 2038	809,976.09	December 2042	151,241.14
March 2033	2,837,223.52	February 2038	791,021.89	January 2043	145,702.56
April 2033	2,780,640.80	March 2038	772,436.14	February 2043	140,287.35
May 2033	2,725,080.96	April 2038	754,212.29	March 2043	134,993.16
June 2033	2,670,526.49	May 2038	736,343.86	April 2043	129,817.69
July 2033	2,616,960.16	June 2038	718,824.50	May 2043	124,758.66

Aggregate Group II (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
June 2043	$ 119,813.85	July 2044	$ 64,980.79	August 2045	$ 24,905.14
July 2043	114,981.07	August 2044	61,422.09	September 2045	22,331.74
August 2043	110,258.17	September 2044	57,948.59	October 2045	19,824.00
September 2043	105,643.04	October 2044	54,558.59	November 2045	17,380.60
October 2043	101,133.62	November 2044	51,250.47	December 2045	15,000.24
November 2043	96,727.85	December 2044	48,022.62	January 2046	12,681.66
December 2043	92,423.75	January 2045	44,873.44	February 2046	10,423.60
January 2044	88,219.34	February 2045	41,801.39	March 2046	8,224.84
February 2044	84,112.69	March 2045	38,804.94	April 2046	6,084.18
March 2044	80,101.92	April 2045	35,882.58	May 2046	4,000.43
April 2044	76,185.15	May 2045	33,032.86	June 2046	1,972.44
May 2044	72,360.57	June 2045	30,254.32	July 2046 and thereafter	0.00
June 2044	68,626.37	July 2045	27,545.55		

CP Class Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$125,000,000.00	January 2020	$ 89,628,950.54	May 2023	$ 53,173,321.83
October 2016	124,548,086.20	February 2020	88,617,233.74	June 2023	52,358,908.79
November 2016	124,066,932.88	March 2020	87,611,077.53	July 2023	51,548,815.83
December 2016	123,556,698.72	April 2020	86,610,447.37	August 2023	50,743,015.37
January 2017	123,017,558.92	May 2020	85,615,308.92	September 2023	49,947,086.54
February 2017	122,449,705.09	June 2020	84,625,628.02	October 2023	49,163,016.40
March 2017	121,853,345.12	July 2020	83,641,370.70	November 2023	48,390,633.71
April 2017	121,228,703.08	August 2020	82,662,503.19	December 2023	47,629,769.67
May 2017	120,576,019.06	September 2020	81,688,991.91	January 2024	46,880,257.85
June 2017	119,895,548.99	October 2020	80,720,803.48	February 2024	46,141,934.19
July 2017	119,187,564.49	November 2020	79,757,904.68	March 2024	45,414,636.96
August 2017	118,452,352.63	December 2020	78,800,262.50	April 2024	44,698,206.70
September 2017	117,690,215.79	January 2021	77,847,844.11	May 2024	43,992,486.22
October 2017	116,901,471.38	February 2021	76,900,616.86	June 2024	43,297,320.55
November 2017	116,086,451.62	March 2021	75,958,548.28	July 2024	42,612,556.92
December 2017	115,245,503.27	April 2021	75,021,606.09	August 2024	41,938,044.73
January 2018	114,378,987.41	May 2021	74,089,758.21	September 2024	41,273,635.49
February 2018	113,487,279.12	June 2021	73,162,972.69	October 2024	40,619,182.85
March 2018	112,570,767.16	July 2021	72,241,217.81	November 2024	39,974,542.52
April 2018	111,629,853.75	August 2021	71,324,462.01	December 2024	39,339,572.24
May 2018	110,664,954.15	September 2021	70,412,673.89	January 2025	38,714,131.78
June 2018	109,676,496.40	October 2021	69,505,822.26	February 2025	38,098,082.92
July 2018	108,664,920.94	November 2021	68,603,876.07	March 2025	37,491,289.37
August 2018	107,630,680.25	December 2021	67,706,804.48	April 2025	36,893,616.79
September 2018	106,574,238.49	January 2022	66,814,576.79	May 2025	36,304,932.75
October 2018	105,496,071.14	February 2022	65,927,162.49	June 2025	35,725,106.68
November 2018	104,396,664.56	March 2022	65,044,531.24	July 2025	35,154,009.89
December 2018	103,303,360.84	April 2022	64,166,652.87	August 2025	34,591,515.51
January 2019	102,216,122.37	May 2022	63,293,497.38	September 2025	34,037,498.46
February 2019	101,134,911.77	June 2022	62,425,034.93	October 2025	33,491,835.46
March 2019	100,059,691.87	July 2022	61,561,235.85	November 2025	32,954,404.96
April 2019	98,990,425.69	August 2022	60,702,070.65	December 2025	32,425,087.15
May 2019	97,927,076.48	September 2022	59,847,509.99	January 2026	31,903,763.92
June 2019	96,869,607.68	October 2022	58,997,524.71	February 2026	31,390,318.86
July 2019	95,817,982.96	November 2022	58,152,085.78	March 2026	30,884,637.17
August 2019	94,772,166.18	December 2022	57,311,164.37	April 2026	30,386,605.73
September 2019	93,732,121.39	January 2023	56,474,731.80	May 2026	29,896,113.01
October 2019	92,697,812.86	February 2023	55,642,759.55	June 2026	29,413,049.07
November 2019	91,669,205.06	March 2023	54,815,219.24	July 2026	28,937,305.54
December 2019	90,646,262.67	April 2023	53,992,082.68	August 2026	28,468,775.58

CP Class (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
September 2026	$ 28,007,353.88	August 2031	$ 10,292,164.34	July 2036	$ 3,367,757.55
October 2026	27,552,936.64	September 2031	10,111,207.32	August 2036	3,299,189.29
November 2026	27,105,421.53	October 2031	9,933,116.54	September 2036	3,231,779.86
December 2026	26,664,707.68	November 2031	9,757,849.06	October 2036	3,165,511.26
January 2027	26,230,695.65	December 2031	9,585,362.56	November 2036	3,100,365.79
February 2027	25,803,287.45	January 2032	9,415,615.31	December 2036	3,036,325.97
March 2027	25,382,386.44	February 2032	9,248,566.23	January 2037	2,973,374.60
April 2027	24,967,897.40	March 2032	9,084,174.78	February 2037	2,911,494.73
May 2027	24,559,726.45	April 2032	8,922,401.06	March 2037	2,850,669.66
June 2027	24,157,781.05	May 2032	8,763,205.72	April 2037	2,790,882.94
July 2027	23,761,970.00	June 2032	8,606,549.98	May 2037	2,732,118.38
August 2027	23,372,203.37	July 2032	8,452,395.65	June 2037	2,674,360.00
September 2027	22,988,392.53	August 2032	8,300,705.05	July 2037	2,617,592.07
October 2027	22,610,450.14	September 2032	8,151,441.10	August 2037	2,561,799.11
November 2027	22,238,290.08	October 2032	8,004,567.21	September 2037	2,506,965.85
December 2027	21,871,827.47	November 2032	7,860,047.36	October 2037	2,453,077.25
January 2028	21,510,978.64	December 2032	7,717,846.03	November 2037	2,400,118.51
February 2028	21,155,661.11	January 2033	7,577,928.23	December 2037	2,348,075.03
March 2028	20,805,793.62	February 2033	7,440,259.48	January 2038	2,296,932.43
April 2028	20,461,296.01	March 2033	7,304,805.79	February 2038	2,246,676.57
May 2028	20,122,089.33	April 2033	7,171,533.67	March 2038	2,197,293.48
June 2028	19,788,095.71	May 2033	7,040,410.12	April 2038	2,148,769.43
July 2028	19,459,238.43	June 2033	6,911,402.63	May 2038	2,101,090.89
August 2028	19,135,441.86	July 2033	6,784,479.16	June 2038	2,054,244.52
September 2028	18,816,631.43	August 2033	6,659,608.11	July 2038	2,008,217.19
October 2028	18,502,733.68	September 2033	6,536,758.39	August 2038	1,962,995.96
November 2028	18,193,676.18	October 2033	6,415,899.32	September 2038	1,918,568.08
December 2028	17,889,387.52	November 2033	6,297,000.69	October 2038	1,874,921.01
January 2029	17,589,797.36	December 2033	6,180,032.73	November 2038	1,832,042.39
February 2029	17,294,836.34	January 2034	6,064,966.10	December 2038	1,789,920.02
March 2029	17,004,436.09	February 2034	5,951,771.89	January 2039	1,748,541.91
April 2029	16,718,529.24	March 2034	5,840,421.61	February 2039	1,707,896.25
May 2029	16,437,049.38	April 2034	5,730,887.20	March 2039	1,667,971.39
June 2029	16,159,931.05	May 2034	5,623,141.00	April 2039	1,628,755.88
July 2029	15,887,109.73	June 2034	5,517,155.75	May 2039	1,590,238.41
August 2029	15,618,521.85	July 2034	5,412,904.60	June 2039	1,552,407.87
September 2029	15,354,104.71	August 2034	5,310,361.08	July 2039	1,515,253.30
October 2029	15,093,796.56	September 2034	5,209,499.13	August 2039	1,478,763.90
November 2029	14,837,536.50	October 2034	5,110,293.05	September 2039	1,442,929.06
December 2029	14,585,264.53	November 2034	5,012,717.53	October 2039	1,407,738.29
January 2030	14,336,921.50	December 2034	4,916,747.62	November 2039	1,373,181.30
February 2030	14,092,449.11	January 2035	4,822,358.76	December 2039	1,339,247.91
March 2030	13,851,789.93	February 2035	4,729,526.71	January 2040	1,305,928.14
April 2030	13,614,887.31	March 2035	4,638,227.62	February 2040	1,273,212.13
May 2030	13,381,685.44	April 2035	4,548,437.99	March 2040	1,241,090.17
June 2030	13,152,129.33	May 2035	4,460,134.64	April 2040	1,209,552.72
July 2030	12,926,164.76	June 2035	4,373,294.76	May 2040	1,178,590.36
August 2030	12,703,738.30	July 2035	4,287,895.85	June 2040	1,148,193.82
September 2030	12,484,797.28	August 2035	4,203,915.77	July 2040	1,118,353.96
October 2030	12,269,289.81	September 2035	4,121,332.67	August 2040	1,089,061.81
November 2030	12,057,164.74	October 2035	4,040,125.06	September 2040	1,060,308.51
December 2030	11,848,371.65	November 2035	3,960,271.73	October 2040	1,032,085.33
January 2031	11,642,860.86	December 2035	3,881,751.82	November 2040	1,004,383.69
February 2031	11,440,583.40	January 2036	3,804,544.74	December 2040	977,195.14
March 2031	11,241,491.01	February 2036	3,728,630.23	January 2041	950,511.33
April 2031	11,045,536.13	March 2036	3,653,988.32	February 2041	924,324.07
May 2031	10,852,671.88	April 2036	3,580,599.34	March 2041	898,625.28
June 2031	10,662,852.08	May 2036	3,508,443.90	April 2041	873,407.00
July 2031	10,476,031.19	June 2036	3,437,502.91	May 2041	848,661.41

CP Class (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
June 2041	$ 824,380.78	February 2043	$ 425,515.94	October 2044	$ 158,853.40
July 2041	800,557.53	March 2043	409,411.26	November 2044	148,254.08
August 2041	777,184.16	April 2043	393,628.71	December 2044	137,883.35
September 2041	754,253.31	May 2043	378,162.90	January 2045	127,737.25
October 2041	731,757.72	June 2043	363,008.51	February 2045	117,811.92
November 2041	709,690.26	July 2043	348,160.29	March 2045	108,103.50
December 2041	688,043.89	August 2043	333,613.08	April 2045	98,608.25
January 2042	666,811.67	September 2043	319,361.82	May 2045	89,322.46
February 2042	645,986.80	October 2043	305,401.49	June 2045	80,242.47
March 2042	625,562.55	November 2043	291,727.18	July 2045	71,364.69
April 2042	605,532.30	December 2043	278,334.04	August 2045	62,685.60
May 2042	585,889.55	January 2044	265,217.30	September 2045	54,201.71
June 2042	566,627.89	February 2044	252,372.27	October 2045	45,909.60
July 2042	547,741.00	March 2044	239,794.31	November 2045	37,805.90
August 2042	529,222.65	April 2044	227,478.89	December 2045	29,887.30
September 2042	511,066.75	May 2044	215,421.51	January 2046	22,150.53
October 2042	493,267.24	June 2044	203,617.77	February 2046	14,592.38
November 2042	475,818.21	July 2044	192,063.33	March 2046	7,209.69
December 2042	458,713.80	August 2044	180,753.92	April 2046 and thereafter	0.00
January 2043	441,948.27	September 2044	169,685.32		

Aggregate Group III Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$117,961,539.00	June 2019	$ 88,965,023.28	March 2022	$ 57,391,462.71
October 2016	117,544,437.79	July 2019	87,878,305.41	April 2022	56,560,460.99
November 2016	117,092,880.50	August 2019	86,800,433.06	May 2022	55,736,141.81
December 2016	116,607,070.62	September 2019	85,731,331.87	June 2022	54,918,448.16
January 2017	116,087,238.15	October 2019	84,670,928.10	July 2022	54,107,323.53
February 2017	115,533,639.45	November 2019	83,619,148.61	August 2022	53,302,711.85
March 2017	114,946,557.06	December 2019	82,575,920.82	September 2022	52,504,557.48
April 2017	114,326,299.42	January 2020	81,541,172.75	October 2022	51,712,805.24
May 2017	113,673,200.69	February 2020	80,514,832.99	November 2022	50,927,400.41
June 2017	112,987,620.40	March 2020	79,496,830.70	December 2022	50,148,288.69
July 2017	112,269,943.16	April 2020	78,487,095.63	January 2023	49,375,416.22
August 2017	111,520,578.26	May 2020	77,485,558.06	February 2023	48,608,729.57
September 2017	110,739,959.32	June 2020	76,492,148.85	March 2023	47,849,834.34
October 2017	109,928,543.84	July 2020	75,506,799.41	April 2023	47,102,215.02
November 2017	109,086,812.75	August 2020	74,529,441.71	May 2023	46,365,709.08
December 2017	108,215,269.91	September 2020	73,560,008.24	June 2023	45,640,156.30
January 2018	107,314,441.63	October 2020	72,598,432.06	July 2023	44,925,398.70
February 2018	106,384,876.06	November 2020	71,644,646.76	August 2023	44,221,280.54
March 2018	105,427,142.69	December 2020	70,698,586.44	September 2023	43,527,648.29
April 2018	104,441,831.67	January 2021	69,760,185.76	October 2023	42,844,350.59
May 2018	103,429,553.22	February 2021	68,829,379.89	November 2023	42,171,238.22
June 2018	102,390,936.96	March 2021	67,906,104.52	December 2023	41,508,164.06
July 2018	101,326,631.22	April 2021	66,990,295.85	January 2024	40,854,983.08
August 2018	100,237,302.34	May 2021	66,081,890.60	February 2024	40,211,552.31
September 2018	99,123,633.93	June 2021	65,180,826.01	March 2024	39,577,730.80
October 2018	97,986,326.11	July 2021	64,287,039.80	April 2024	38,953,379.58
November 2018	96,826,094.74	August 2021	63,400,470.21	May 2024	38,338,361.67
December 2018	95,675,325.66	September 2021	62,521,055.95	June 2024	37,732,542.02
January 2019	94,533,939.57	October 2021	61,648,736.26	July 2024	37,135,787.48
February 2019	93,401,857.83	November 2021	60,783,450.82	August 2024	36,547,966.82
March 2019	92,279,002.41	December 2021	59,925,139.84	September 2024	35,968,950.64
April 2019	91,165,295.93	January 2022	59,073,743.99	October 2024	35,398,611.38
May 2019	90,060,661.61	February 2022	58,229,204.41	November 2024	34,836,823.30

Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
December 2024	$ 34,283,462.44	November 2029	$ 12,930,545.47	October 2034	$ 4,453,493.86
January 2025	33,738,406.58	December 2029	12,710,696.70	November 2034	4,368,459.21
February 2025	33,201,535.26	January 2030	12,494,271.90	December 2034	4,284,823.81
March 2025	32,672,729.72	February 2030	12,281,220.28	January 2035	4,202,566.25
April 2025	32,151,872.88	March 2030	12,071,491.76	February 2035	4,121,665.43
May 2025	31,638,849.32	April 2030	11,865,037.00	March 2035	4,042,100.53
June 2025	31,133,545.27	May 2030	11,661,807.36	April 2035	3,963,851.09
July 2025	30,635,848.57	June 2030	11,461,754.89	May 2035	3,886,896.92
August 2025	30,145,648.66	July 2030	11,264,832.37	June 2035	3,811,218.11
September 2025	29,662,836.53	August 2030	11,070,993.22	July 2035	3,736,795.08
October 2025	29,187,304.75	September 2030	10,880,191.55	August 2035	3,663,608.52
November 2025	28,718,947.38	October 2030	10,692,382.13	September 2035	3,591,639.40
December 2025	28,257,660.03	November 2030	10,507,520.39	October 2035	3,520,868.97
January 2026	27,803,339.76	December 2030	10,325,562.38	November 2035	3,451,278.78
February 2026	27,355,885.11	January 2031	10,146,464.82	December 2035	3,382,850.62
March 2026	26,915,196.05	February 2031	9,970,185.02	January 2036	3,315,566.56
April 2026	26,481,173.99	March 2031	9,796,680.94	February 2036	3,249,408.95
May 2026	26,053,721.74	April 2031	9,625,911.12	March 2036	3,184,360.38
June 2026	25,632,743.49	May 2031	9,457,834.71	April 2036	3,120,403.70
July 2026	25,218,144.79	June 2031	9,292,411.45	May 2036	3,057,522.02
August 2026	24,809,832.53	July 2031	9,129,601.68	June 2036	2,995,698.71
September 2026	24,407,714.96	August 2031	8,969,366.28	July 2036	2,934,917.35
October 2026	24,011,701.60	September 2031	8,811,666.71	August 2036	2,875,161.81
November 2026	23,621,703.27	October 2031	8,656,465.02	September 2036	2,816,416.16
December 2026	23,237,632.07	November 2031	8,503,723.75	October 2036	2,758,664.72
January 2027	22,859,401.34	December 2031	8,353,406.04	November 2036	2,701,892.06
February 2027	22,486,925.68	January 2032	8,205,475.52	December 2036	2,646,082.94
March 2027	22,120,120.89	February 2032	8,059,896.38	January 2037	2,591,222.38
April 2027	21,758,903.96	March 2032	7,916,633.31	February 2037	2,537,295.61
May 2027	21,403,193.09	April 2032	7,775,651.52	March 2037	2,484,288.07
June 2027	21,052,907.64	May 2032	7,636,916.73	April 2037	2,432,185.43
July 2027	20,707,968.11	June 2032	7,500,395.13	May 2037	2,380,973.56
August 2027	20,368,296.15	July 2032	7,366,053.45	June 2037	2,330,638.57
September 2027	20,033,814.52	August 2032	7,233,858.86	July 2037	2,281,166.73
October 2027	19,704,447.10	September 2032	7,103,779.02	August 2037	2,232,544.54
November 2027	19,380,118.82	October 2032	6,975,782.06	September 2037	2,184,758.71
December 2027	19,060,755.74	November 2032	6,849,836.59	October 2037	2,137,796.14
January 2028	18,746,284.92	December 2032	6,725,911.66	November 2037	2,091,643.91
February 2028	18,436,634.51	January 2033	6,603,976.77	December 2037	2,046,289.30
March 2028	18,131,733.65	February 2033	6,484,001.86	January 2038	2,001,719.80
April 2028	17,831,512.53	March 2033	6,365,957.32	February 2038	1,957,923.05
May 2028	17,535,902.31	April 2033	6,249,813.98	March 2038	1,914,886.92
June 2028	17,244,835.15	May 2033	6,135,543.06	April 2038	1,872,599.41
July 2028	16,958,244.18	June 2033	6,023,116.23	May 2038	1,831,048.75
August 2028	16,676,063.49	July 2033	5,912,505.56	June 2038	1,790,223.30
September 2028	16,398,228.10	August 2033	5,803,683.54	July 2038	1,750,111.62
October 2028	16,124,673.99	September 2033	5,696,623.05	August 2038	1,710,702.43
November 2028	15,855,338.03	October 2033	5,591,297.36	September 2038	1,671,984.64
December 2028	15,590,158.01	November 2033	5,487,680.16	October 2038	1,633,947.30
January 2029	15,329,072.61	December 2033	5,385,745.48	November 2038	1,596,579.64
February 2029	15,072,021.39	January 2034	5,285,467.76	December 2038	1,559,871.04
March 2029	14,818,944.77	February 2034	5,186,821.81	January 2039	1,523,811.05
April 2029	14,569,784.03	March 2034	5,089,782.80	February 2039	1,488,389.36
May 2029	14,324,481.31	April 2034	4,994,326.28	March 2039	1,453,595.84
June 2029	14,082,979.55	May 2034	4,900,428.14	April 2039	1,419,420.49
July 2029	13,845,222.54	June 2034	4,808,064.62	May 2039	1,385,853.47
August 2029	13,611,154.85	July 2034	4,717,212.32	June 2039	1,352,885.09
September 2029	13,380,721.87	August 2034	4,627,848.19	July 2039	1,320,505.80
October 2029	13,153,869.77	September 2034	4,539,949.50	August 2039	1,288,706.20

Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
September 2039	$ 1,257,477.02	December 2041	$ 599,613.30	March 2044	$ 208,974.90
October 2039	1,226,809.14	January 2042	581,109.95	April 2044	198,242.31
November 2039	1,196,693.57	February 2042	562,961.59	May 2044	187,734.61
December 2039	1,167,121.47	March 2042	545,162.36	June 2044	177,447.94
January 2040	1,138,084.11	April 2042	527,706.50	July 2044	167,378.53
February 2040	1,109,572.92	May 2042	510,588.33	August 2044	157,522.66
March 2040	1,081,579.43	June 2042	493,802.27	September 2044	147,876.65
April 2040	1,054,095.32	July 2042	477,342.81	October 2044	138,436.90
May 2040	1,027,112.39	August 2042	461,204.53	November 2044	129,199.86
June 2040	1,000,622.56	September 2042	445,382.11	December 2044	120,162.02
July 2040	974,617.87	October 2042	429,870.28	January 2045	111,319.95
August 2040	949,090.48	November 2042	414,663.88	February 2045	102,670.27
September 2040	924,032.69	December 2042	399,757.81	March 2045	94,209.63
October 2040	899,436.89	January 2043	385,147.06	April 2045	85,934.75
November 2040	875,295.60	February 2043	370,826.70	May 2045	77,842.41
December 2040	851,601.45	March 2043	356,791.86	June 2045	69,929.42
January 2041	828,347.17	April 2043	343,037.77	July 2045	62,192.66
February 2041	805,525.62	May 2043	329,559.70	August 2045	54,629.05
March 2041	783,129.76	June 2043	316,353.02	September 2045	47,235.55
April 2041	761,152.66	July 2043	303,413.16	October 2045	40,009.18
May 2041	739,587.49	August 2043	290,735.64	November 2045	32,947.01
June 2041	718,427.53	September 2043	278,316.01	December 2045	26,046.14
July 2041	697,666.15	October 2043	266,149.93	January 2046	19,303.74
August 2041	677,296.83	November 2043	254,233.11	February 2046	12,716.99
September 2041	657,313.17	December 2043	242,561.32	March 2046	6,283.16
October 2041	637,708.82	January 2044	231,130.41	April 2046 and thereafter	0.00
November 2041	618,477.58	February 2044	219,936.28		

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Goldman, Sachs & Co.

September 26, 2016