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

$274,039,871

FannieMae®

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2016-77

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
FT	1	$23,365,799	PT	(2)	FLT	3136ATT38	October 2046
ST	1	23,365,799(3)	NTL	(2)	INV/IO	3136ATT46	October 2046
PA(4)	1	46,367,839	PAC	2.5%	FIX	3136ATT95	April 2044
PL	1	9,497,027	PAC	2.5	FIX	3136ATT53	October 2046
CD	1	3,208,000	PAC	2.5	FIX	3136ATT61	October 2046
CA	1	11,018,273	SUP/AD	2.5	FIX	3136ATT79	October 2046
CZ	1	6,259	SUP	2.5	FIX/Z	3136ATT87	October 2046
FA	2	48,876,567	PT	(2)	FLT	3136ATU28	October 2046
SA	2	48,876,567(3)	NTL	(2)	INV/IO	3136ATU36	October 2046
BA(4)	2	56,363,656	PAC	2.5	FIX	3136ATU85	January 2045
BL	2	8,422,156	PAC	2.5	FIX	3136ATU44	October 2046
ED	2	3,635,000	PAC	2.5	FIX	3136ATU51	October 2046
EA	2	13,033,293	SUP/AD	2.5	FIX	3136ATU69	October 2046
EZ	2	6,840	SUP	2.5	FIX/Z	3136ATU77	October 2046

(Table continued on next page)

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The PC, PI, BC, BI, DB and DI 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.

Mizuho Securities USA Inc.

The date of this Prospectus Supplement is September 26, 2016

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
DF	3	$25,119,581	PT	(2)	FLT	3136ATU93	October 2046
DS	3	25,119,581(3)	NTL	(2)	INV/IO	3136ATV27	October 2046
DA(4)	3	16,911,068	PAC	2.5%	FIX	3136ATV76	October 2044
DL	3	2,984,306	PAC	2.5	FIX	3136ATV35	October 2046
LD	3	2,379,000	PAC	2.5	FIX	3136ATV43	October 2046
LA	3	2,841,021	SUP/AD	2.5	FIX	3136ATV50	October 2046
LZ	3	4,186	SUP	2.5	FIX/Z	3136ATV68	October 2046
R		0	NPR	0	NPR	3136ATV84	October 2046

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

(2) Based on LIBOR.

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

(4) Exchangeable classes.

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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:

Mizuho Securities USA Inc.
320 Park Avenue
12th Floor
New York, NY 10022
(telephone 201-626-1288).

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

Group 1, Group 2 and Group 3

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	$ 93,463,197	3.50%	3.75% to 6.00%	241 to 360
Group 2 MBS	$130,337,512	4.00%	4.25% to 6.50%	241 to 360
Group 3 MBS	$ 50,239,162	4.50%	4.75% to 7.00%	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	$ 93,463,197	360	358	2	3.966%
Group 2 MBS	$130,337,512	360	356	1	4.412%
Group 3 MBS	$ 50,239,162	360	354	4	4.837%

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)
FT	1.025%	6.50%	0.50%	LIBOR + 50 basis points
ST	5.475%	6.00%	0.00%	6% − LIBOR
FA	1.027%	6.50%	0.50%	LIBOR + 50 basis points
SA	5.473%	6.00%	0.00%	6% − LIBOR
DF	1.017%	6.50%	0.50%	LIBOR + 50 basis points
DS	5.483%	6.00%	0.00%	6% − LIBOR

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

Notional Classes

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

Class	
ST	100% of the FT Class
SA	100% of the FA Class
DS	100% of the DF Class
PI	14.2857142857% of the PA Class
BI	12.5% of the BA Class
DI	11.111107826% of the DA 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%**	**115%**	**138%**	**185%**	**225%**	**300%**	**600%**	**900%**
FT and ST	19.3	10.6	10.0	9.1	7.6	6.7	5.4	3.2	2.3
PA, PC and PI	15.1	6.0	5.6	5.6	5.6	5.6	4.7	2.9	2.2
PL	25.8	17.3	17.3	17.3	17.3	17.3	14.0	7.5	5.0
CD	27.3	15.4	12.3	3.2	3.2	3.2	2.6	1.5	1.2
CA	28.9	22.9	21.4	18.3	9.1	3.2	1.8	1.0	0.7
CZ	30.0	29.8	29.8	29.8	29.8	8.4	3.2	1.6	1.2

	PSA Prepayment Assumption								
Group 2 Classes	**0%**	**100%**	**115%**	**140%**	**185%**	**225%**	**300%**	**700%**	**1000%**
FA and SA	19.6	10.8	10.1	9.1	7.7	6.8	5.5	2.9	2.2
BA, BC and BI	16.0	6.5	6.1	6.1	6.1	6.1	5.1	2.8	2.2
BL	26.2	18.6	18.6	18.6	18.6	18.6	15.2	7.0	4.8
ED	27.4	15.5	12.4	2.9	2.9	2.9	2.6	1.5	1.2
EA	28.9	22.9	21.4	17.9	9.2	3.4	2.0	0.9	0.7
EZ	30.0	29.7	29.7	29.7	29.6	8.5	3.2	1.5	1.2

	PSA Prepayment Assumption								
Group 3 Classes	**0%**	**100%**	**115%**	**165%**	**195%**	**225%**	**300%**	**700%**	**1000%**
DF and DS	19.9	10.7	10.0	8.2	7.3	6.6	5.4	2.7	2.0
DA, DB and DI	16.1	6.2	5.8	5.8	5.8	5.8	4.8	2.5	1.9
DL	26.2	17.9	17.9	17.9	17.9	17.9	14.5	6.5	4.4
LD	27.8	17.1	14.5	2.9	2.9	2.9	2.3	1.2	0.9
LA	29.3	24.6	23.4	16.8	9.3	3.2	1.5	0.6	0.5
LZ	30.0	29.5	29.5	29.4	29.3	8.3	2.6	1.1	0.7

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

DESCRIPTION OF THE CERTIFICATES

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

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the "Trust") pursuant to a trust agreement dated as of May 1, 2010 and a supplement thereto dated as of 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 three groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the "Group 1 MBS," "Group 2 MBS" and "Group 3 MBS," and together, the "MBS").

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

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

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

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

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

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

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

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

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

The MBS

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

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

Distributions of Interest

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

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

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

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

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

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

Distributions of Principal

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

- *Group 1*

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

Accretion Directed Class and Accrual Class

The Group 1 Cash Flow Distribution Amount as follows:

— 24.9999997325% to FT until retired.

Pass-Through Class

— 75.0000002675% as follows:

first, to Aggregate Group I to its Planned Balance;

second, to CD to its Planned Balance;

PAC Group and Class

third, to CA and CZ, in that order, until retired;

Support Classes

fourth, to CD until retired; and

fifth, to Aggregate Group I to zero, and

PAC Class and Group

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

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

"Aggregate Group I" consists of the PA and PL Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I to PA and PL, 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 EZ Accrual Amount to EA until retired, and thereafter to EZ.

Accretion Directed Class and Accrual Class

The Group 2 Cash Flow Distribution Amount as follows:

— 37.5% to FA until retired, and

Pass-Through Class

— 62.5% as follows:

first, to Aggregate Group II to its Planned Balance;

second, to ED to its Planned Balance;

PAC Group and Class

third, to EA and EZ, in that order, until retired;

Support Classes

fourth, to ED until retired; and

fifth, to Aggregate Group II to zero.

PAC Class and Group

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

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

"Aggregate Group II" consists of the BA and BL Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II to BA and BL, 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 LZ Accrual Amount to LA until retired, and thereafter to LZ.	**Accretion Directed Class and Accrual Class**
The Group 3 Cash Flow Distribution Amount as follows:	
— 50% to DF until retired, and	**Pass-Through Class**
— 50% as follows:	
first, to Aggregate Group III to its Planned Balance; *second*, to LD to its Planned Balance;	**PAC Group and Class**
third, to LA and LZ, in that order, until retired;	**Support Classes**
fourth, to LD until retired; and *fifth*, to Aggregate Group III to zero.	**PAC Class and Group**

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

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

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

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 and Group 3—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 Classes	Structuring Ranges	Initial Effective Ranges
Aggregate Group I Planned Balances	Between 115% and 225% PSA	Between 115% and 225% PSA
CD Class Planned Balances	Between 138% and 225% PSA	Between 138% and 231% PSA
Aggregate Group II Planned Balances	Between 115% and 225% PSA	Between 115% and 225% PSA
ED Class Planned Balances	Between 140% and 225% PSA	Between 140% and 244% PSA
Aggregate Group III Planned Balances	Between 115% and 225% PSA	Between 115% and 225% PSA
LD Class Planned Balances	Between 165% and 225% PSA	Between 165% and 235% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	PA and PL
Aggregate Group II	BA and BL
Aggregate Group III	DA and DL

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 applicable Aggregate Groups and Classes to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.

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

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

Yield Tables

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

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

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

We cannot assure you that

- the pre-tax yields on the applicable Certificates will correspond to any of the pre-tax yields shown here, or
- the aggregate purchase prices of the applicable Certificates will be as assumed.

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

- the Mortgage Loans will prepay at a constant PSA rate until maturity,
- all of the Mortgage Loans will prepay at the same rate, or
- the level of the Index will remain constant.

The Inverse Floating Rate Classes. **The yields on the Inverse Floating Rate Classes will be sensitive in varying degrees to the rate of principal payments (including prepayments) of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the related Mortgage Loans is likely**

to vary, and may vary considerably, from pool to pool. As illustrated in the tables below, it is possible that investors in the Inverse Floating Rate Classes would lose money on their initial investments under certain Index and prepayment scenarios.

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

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

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

Class	Price*
ST	22.5000%
SA	21.8125%
DS	22.6250%

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

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

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	115%	138%	185%	225%	300%	600%	900%
0.2625%	21.7%	19.1%	18.4%	17.2%	14.7%	12.6%	8.5%	(8.2)%	(25.9)%
0.5250%	20.4%	17.8%	17.0%	15.8%	13.3%	11.2%	7.1%	(9.7)%	(27.5)%
2.5250%	10.3%	7.6%	6.8%	5.5%	2.9%	0.7%	(3.5)%	(21.3)%	(40.6)%
4.5250%	(1.1)%	(3.9)%	(4.7)%	(6.0)%	(8.7)%	(11.0)%	(15.3)%	(34.0)%	(55.2)%
6.0000%	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	115%	140%	185%	225%	300%	700%	1000%
0.2635%	22.8%	20.3%	19.5%	18.3%	16.0%	13.9%	10.0%	(11.8)%	(28.9)%
0.5270%	21.5%	18.9%	18.2%	16.9%	14.6%	12.5%	8.5%	(13.4)%	(30.8)%
2.5270%	11.0%	8.4%	7.6%	6.2%	3.8%	1.6%	(2.6)%	(26.0)%	(45.1)%
4.5270%	(0.7)%	(3.4)%	(4.3)%	(5.6)%	(8.2)%	(10.4)%	(14.8)%	(39.9)%	(61.5)%
6.0000%	*	*	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption								
LIBOR	50%	100%	115%	165%	195%	225%	300%	700%	1000%
0.2585%	21.7%	19.0%	18.2%	15.5%	13.8%	12.2%	8.0%	(15.8)%	(35.3)%
0.5170%	20.5%	17.7%	16.9%	14.2%	12.5%	10.8%	6.6%	(17.3)%	(36.9)%
2.5170%	10.4%	7.6%	6.8%	4.0%	2.3%	0.5%	(3.8)%	(28.8)%	(49.8)%
4.5170%	(1.0)%	(3.8)%	(4.6)%	(7.5)%	(9.2)%	(11.0)%	(15.4)%	(41.4)%	(64.3)%
6.0000%	*	*	*	*	*	*	*	*	*

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

Class	% PSA
PI	278%
BI	267%
DI	236%

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

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

Class	Price*
PI	17.125%
BI	21.750%
DI	25.000%

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

Sensitivity of the PI Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	115%	138%	185%	225%	300%	600%	900%
Pre-Tax Yields to Maturity	11.3%	5.2%	3.3%	3.3%	3.3%	3.3%	(1.6)%	(26.3)%	(49.0)%

Sensitivity of the BI Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	115%	140%	185%	225%	300%	700%	1000%
Pre-Tax Yields to Maturity	9.8%	4.0%	2.4%	2.4%	2.4%	2.4%	(2.3)%	(33.2)%	(53.7)%

Sensitivity of the DI Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	115%	165%	195%	225%	300%	700%	1000%
Pre-Tax Yields to Maturity	8.9%	2.5%	0.6%	0.6%	0.6%	0.6%	(4.8)%	(40.5)%	(64.7)%

Weighted Average Lives of the Certificates

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

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

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

See "—Distributions of Principal" above.

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

Decrement Tables

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

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

Mortgage Loans Backing Trust Assets Specified Below	Original and Remaining Terms to Maturity	Interest Rates
Group 1 MBS	360 months	6.00%
Group 2 MBS	360 months	6.50%
Group 3 MBS	360 months	7.00%

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

	FT and ST† Classes								
	PSA Prepayment Assumption								
Date	**0%**	**100%**	**115%**	**138%**	**185%**	**225%**	**300%**	**600%**	**900%**
Initial Percent	100	100	100	100	100	100	100	100	100
September 2017	99	97	96	96	95	94	93	88	83
September 2018	97	91	90	89	86	84	80	65	51
September 2019	96	84	82	80	75	71	65	41	23
September 2020	95	77	75	72	65	60	52	26	11
September 2021	93	71	68	64	57	51	42	16	5
September 2022	91	65	62	58	49	43	33	10	2
September 2023	90	59	56	51	43	36	27	6	1
September 2024	88	54	51	46	37	31	21	4	*
September 2025	86	50	46	41	32	26	17	2	*
September 2026	84	45	41	36	27	22	13	2	*
September 2027	81	41	37	32	24	18	11	1	*
September 2028	79	37	33	28	20	15	8	1	*
September 2029	77	34	30	25	17	12	7	*	*
September 2030	74	30	27	22	15	10	5	*	*
September 2031	71	27	24	19	12	9	4	*	*
September 2032	68	24	21	17	11	7	3	*	*
September 2033	65	21	18	15	9	6	2	*	*
September 2034	61	19	16	12	7	5	2	*	*
September 2035	58	17	14	11	6	4	1	*	*
September 2036	54	14	12	9	5	3	1	*	*
September 2037	50	12	10	8	4	2	1	*	*
September 2038	46	11	9	6	3	2	1	*	*
September 2039	41	9	7	5	3	1	*	*	*
September 2040	36	7	6	4	2	1	*	*	0
September 2041	31	6	5	3	2	1	*	*	0
September 2042	26	4	3	2	1	1	*	*	0
September 2043	20	3	2	2	1	*	*	*	0
September 2044	14	2	1	1	*	*	*	*	0
September 2045	7	1	1	*	*	*	*	*	0
September 2046	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.3	10.6	10.0	9.1	7.6	6.7	5.4	3.2	2.3

	PA, PC and PI† Classes								
	PSA Prepayment Assumption								
Date	**0%**	**100%**	**115%**	**138%**	**185%**	**225%**	**300%**	**600%**	**900%**
Initial Percent	100	100	100	100	100	100	100	100	100
September 2017	98	95	94	94	94	94	94	94	94
September 2018	96	86	85	85	85	85	85	78	57
September 2019	94	75	73	73	73	73	73	42	15
September 2020	92	65	62	62	62	62	58	19	0
September 2021	89	56	52	52	52	52	42	4	0
September 2022	87	47	42	42	42	42	30	0	0
September 2023	84	39	34	34	34	34	20	0	0
September 2024	82	31	26	26	26	26	12	0	0
September 2025	79	24	18	18	18	18	5	0	0
September 2026	75	17	12	12	12	12	0	0	0
September 2027	72	11	7	7	7	7	0	0	0
September 2028	68	5	2	2	2	2	0	0	0
September 2029	65	0	0	0	0	0	0	0	0
September 2030	61	0	0	0	0	0	0	0	0
September 2031	56	0	0	0	0	0	0	0	0
September 2032	52	0	0	0	0	0	0	0	0
September 2033	47	0	0	0	0	0	0	0	0
September 2034	42	0	0	0	0	0	0	0	0
September 2035	36	0	0	0	0	0	0	0	0
September 2036	30	0	0	0	0	0	0	0	0
September 2037	24	0	0	0	0	0	0	0	0
September 2038	18	0	0	0	0	0	0	0	0
September 2039	11	0	0	0	0	0	0	0	0
September 2040	4	0	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0
September 2043	0	0	0	0	0	0	0	0	0
September 2044	0	0	0	0	0	0	0	0	0
September 2045	0	0	0	0	0	0	0	0	0
September 2046	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.1	6.0	5.6	5.6	5.6	5.6	4.7	2.9	2.2

	PL Class								
	PSA Prepayment Assumption								
Date	**0%**	**100%**	**115%**	**138%**	**185%**	**225%**	**300%**	**600%**	**900%**
Initial Percent	100	100	100	100	100	100	100	100	100
September 2017	100	100	100	100	100	100	100	100	100
September 2018	100	100	100	100	100	100	100	100	100
September 2019	100	100	100	100	100	100	100	100	100
September 2020	100	100	100	100	100	100	100	100	78
September 2021	100	100	100	100	100	100	100	100	35
September 2022	100	100	100	100	100	100	100	74	16
September 2023	100	100	100	100	100	100	100	46	7
September 2024	100	100	100	100	100	100	100	29	3
September 2025	100	100	100	100	100	100	100	18	1
September 2026	100	100	100	100	100	100	99	11	1
September 2027	100	100	100	100	100	100	78	7	*
September 2028	100	100	100	100	100	100	62	4	*
September 2029	100	98	92	92	92	92	49	3	*
September 2030	100	76	76	76	76	76	38	2	*
September 2031	100	63	63	63	63	63	30	1	*
September 2032	100	52	52	52	52	52	23	1	*
September 2033	100	42	42	42	42	42	18	*	*
September 2034	100	34	34	34	34	34	14	*	*
September 2035	100	28	28	28	28	28	11	*	*
September 2036	100	22	22	22	22	22	8	*	*
September 2037	100	17	17	17	17	17	6	*	*
September 2038	100	14	14	14	14	14	4	*	*
September 2039	100	11	11	11	11	11	3	*	*
September 2040	100	8	8	8	8	8	2	*	*
September 2041	79	6	6	6	6	6	2	*	*
September 2042	39	4	4	4	4	4	1	*	0
September 2043	3	3	3	3	3	3	1	*	0
September 2044	2	2	2	2	2	2	*	*	0
September 2045	1	1	1	1	1	1	*	*	0
September 2046	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	25.8	17.3	17.3	17.3	17.3	17.3	14.0	7.5	5.0

	CD Class								
	PSA Prepayment Assumption								
Date	**0%**	**100%**	**115%**	**138%**	**185%**	**225%**	**300%**	**600%**	**900%**
Initial Percent	100	100	100	100	100	100	100	100	100
September 2017	100	100	100	92	92	92	92	92	92
September 2018	100	100	100	73	73	73	73	0	0
September 2019	100	100	100	49	49	49	49	0	0
September 2020	100	100	100	30	30	30	0	0	0
September 2021	100	100	100	15	15	15	0	0	0
September 2022	100	100	100	4	4	4	0	0	0
September 2023	100	100	100	0	0	0	0	0	0
September 2024	100	100	100	0	0	0	0	0	0
September 2025	100	100	99	0	0	0	0	0	0
September 2026	100	100	91	0	0	0	0	0	0
September 2027	100	100	78	0	0	0	0	0	0
September 2028	100	100	59	0	0	0	0	0	0
September 2029	100	100	37	0	0	0	0	0	0
September 2030	100	90	13	0	0	0	0	0	0
September 2031	100	62	0	0	0	0	0	0	0
September 2032	100	31	0	0	0	0	0	0	0
September 2033	100	*	0	0	0	0	0	0	0
September 2034	100	0	0	0	0	0	0	0	0
September 2035	100	0	0	0	0	0	0	0	0
September 2036	100	0	0	0	0	0	0	0	0
September 2037	100	0	0	0	0	0	0	0	0
September 2038	100	0	0	0	0	0	0	0	0
September 2039	100	0	0	0	0	0	0	0	0
September 2040	100	0	0	0	0	0	0	0	0
September 2041	100	0	0	0	0	0	0	0	0
September 2042	100	0	0	0	0	0	0	0	0
September 2043	79	0	0	0	0	0	0	0	0
September 2044	0	0	0	0	0	0	0	0	0
September 2045	0	0	0	0	0	0	0	0	0
September 2046	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.3	15.4	12.3	3.2	3.2	3.2	2.6	1.5	1.2

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

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

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

Date	CA Class PSA Prepayment Assumption									CZ Class PSA Prepayment Assumption								
	0%	100%	115%	138%	185%	225%	300%	600%	900%	0%	100%	115%	138%	185%	225%	300%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2017	100	100	100	100	95	91	83	50	18	103	103	103	103	103	103	103	103	103
September 2018	100	100	100	100	84	70	45	0	0	105	105	105	105	105	105	105	0	0
September 2019	100	100	100	100	71	46	3	0	0	108	108	108	108	108	108	108	0	0
September 2020	100	100	100	100	60	29	0	0	0	111	111	111	111	111	111	0	0	0
September 2021	100	100	100	100	53	16	0	0	0	113	113	113	113	113	113	0	0	0
September 2022	100	100	100	100	48	9	0	0	0	116	116	116	116	116	116	0	0	0
September 2023	100	100	100	99	44	3	0	0	0	119	119	119	119	119	119	0	0	0
September 2024	100	100	100	97	41	*	0	0	0	122	122	122	122	122	122	0	0	0
September 2025	100	100	100	96	39	0	0	0	0	125	125	125	125	125	*	0	0	0
September 2026	100	100	100	94	38	0	0	0	0	128	128	128	128	128	*	0	0	0
September 2027	100	100	100	90	36	0	0	0	0	132	132	132	132	132	*	0	0	0
September 2028	100	100	100	85	33	0	0	0	0	135	135	135	135	135	*	0	0	0
September 2029	100	100	100	80	30	0	0	0	0	138	138	138	138	138	*	0	0	0
September 2030	100	100	100	74	28	0	0	0	0	142	142	142	142	142	*	0	0	0
September 2031	100	100	96	68	25	0	0	0	0	145	145	145	145	145	*	0	0	0
September 2032	100	100	89	62	22	0	0	0	0	149	149	149	149	149	*	0	0	0
September 2033	100	100	81	56	20	0	0	0	0	153	153	153	153	153	*	0	0	0
September 2034	100	91	73	50	17	0	0	0	0	157	157	157	157	157	*	0	0	0
September 2035	100	82	65	44	15	0	0	0	0	161	161	161	161	161	*	0	0	0
September 2036	100	73	57	39	13	0	0	0	0	165	165	165	165	165	*	0	0	0
September 2037	100	64	50	33	11	0	0	0	0	169	169	169	169	169	*	0	0	0
September 2038	100	55	43	28	9	0	0	0	0	173	173	173	173	173	*	0	0	0
September 2039	100	47	36	24	7	0	0	0	0	178	178	178	178	178	*	0	0	0
September 2040	100	39	30	19	6	0	0	0	0	182	182	182	182	182	*	0	0	0
September 2041	100	31	24	15	4	0	0	0	0	187	187	187	187	187	*	0	0	0
September 2042	100	24	18	11	3	0	0	0	0	191	191	191	191	191	*	0	0	0
September 2043	100	17	13	8	2	0	0	0	0	196	196	196	196	196	*	0	0	0
September 2044	85	11	8	5	1	0	0	0	0	201	201	201	201	201	*	0	0	0
September 2045	44	5	3	2	*	0	0	0	0	206	206	206	206	206	*	0	0	0
September 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.9	22.9	21.4	18.3	9.1	3.2	1.8	1.0	0.7	30.0	29.8	29.8	29.8	29.8	8.4	3.2	1.6	1.2

Date	FA and SA† Classes PSA Prepayment Assumption									BA, BC and BI† Classes PSA Prepayment Assumption								
	0%	100%	115%	140%	185%	225%	300%	700%	1000%	0%	100%	115%	140%	185%	225%	300%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2017	99	97	97	96	96	95	94	88	83	98	95	95	95	95	95	95	95	95
September 2018	98	91	91	89	87	85	81	63	50	97	88	86	86	86	86	86	76	57
September 2019	96	84	83	81	76	73	66	36	20	95	78	75	75	75	75	75	38	14
September 2020	95	78	76	72	66	61	53	21	8	93	68	65	65	65	65	62	15	0
September 2021	94	72	69	65	58	52	42	12	3	91	59	55	55	55	55	46	2	0
September 2022	92	66	63	58	50	44	34	7	1	89	50	46	46	46	46	34	0	0
September 2023	90	60	57	52	44	37	27	4	*	86	43	38	38	38	38	24	0	0
September 2024	89	55	52	46	38	31	22	2	*	84	35	30	30	30	30	16	0	0
September 2025	87	50	47	41	33	26	17	1	*	81	28	23	23	23	23	10	0	0
September 2026	85	46	42	37	28	22	14	1	*	78	22	17	17	17	17	5	0	0
September 2027	83	42	38	32	24	18	11	*	*	75	16	12	12	12	12	1	0	0
September 2028	80	38	34	29	21	15	9	*	*	72	10	7	7	7	7	0	0	0
September 2029	78	34	31	25	18	13	7	*	*	68	5	4	4	4	4	0	0	0
September 2030	75	31	27	22	15	11	5	*	*	64	*	*	*	*	*	0	0	0
September 2031	73	28	24	19	13	9	4	*	*	60	0	0	0	0	0	0	0	0
September 2032	70	25	21	17	11	7	3	*	*	56	0	0	0	0	0	0	0	0
September 2033	66	22	19	15	9	6	3	*	*	52	0	0	0	0	0	0	0	0
September 2034	63	19	17	13	8	5	2	*	*	47	0	0	0	0	0	0	0	0
September 2035	59	17	14	11	6	4	1	*	*	41	0	0	0	0	0	0	0	0
September 2036	56	15	12	9	5	3	1	*	*	36	0	0	0	0	0	0	0	0
September 2037	52	13	11	8	4	2	1	*	0	30	0	0	0	0	0	0	0	0
September 2038	47	11	9	6	3	2	1	*	0	24	0	0	0	0	0	0	0	0
September 2039	43	9	7	5	3	1	*	*	0	17	0	0	0	0	0	0	0	0
September 2040	38	7	6	4	2	1	*	*	0	10	0	0	0	0	0	0	0	0
September 2041	32	6	5	3	2	1	*	*	0	2	0	0	0	0	0	0	0	0
September 2042	27	4	3	2	1	1	*	*	0	0	0	0	0	0	0	0	0	0
September 2043	21	3	2	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0
September 2044	14	2	1	1	*	*	*	*	0	0	0	0	0	0	0	0	0	0
September 2045	7	1	1	*	*	*	*	*	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
Weighted Average Life (years)**	19.6	10.8	10.1	9.1	7.7	6.8	5.5	2.9	2.2	16.0	6.5	6.1	6.1	6.1	6.1	5.1	2.8	2.2

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

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

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

Date	BL Class PSA Prepayment Assumption 0%	100%	115%	140%	185%	225%	300%	700%	1000%	ED Class PSA Prepayment Assumption 0%	100%	115%	140%	185%	225%	300%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2017	100	100	100	100	100	100	100	100	100	100	100	100	92	92	92	92	92	92
September 2018	100	100	100	100	100	100	100	100	100	100	100	100	72	72	72	72	0	0
September 2019	100	100	100	100	100	100	100	100	100	100	100	100	45	45	45	45	0	0
September 2020	100	100	100	100	100	100	100	100	77	100	100	100	24	24	24	0	0	0
September 2021	100	100	100	100	100	100	100	100	30	100	100	100	7	7	7	0	0	0
September 2022	100	100	100	100	100	100	100	64	12	100	100	100	0	0	0	0	0	0
September 2023	100	100	100	100	100	100	100	36	5	100	100	100	0	0	0	0	0	0
September 2024	100	100	100	100	100	100	100	21	2	100	100	100	0	0	0	0	0	0
September 2025	100	100	100	100	100	100	100	12	1	100	100	99	0	0	0	0	0	0
September 2026	100	100	100	100	100	100	100	7	*	100	100	93	0	0	0	0	0	0
September 2027	100	100	100	100	100	100	100	4	*	100	100	79	0	0	0	0	0	0
September 2028	100	100	100	100	100	100	84	2	*	100	100	61	0	0	0	0	0	0
September 2029	100	100	100	100	100	100	66	1	*	100	100	39	0	0	0	0	0	0
September 2030	100	100	100	100	100	100	52	1	*	100	95	14	0	0	0	0	0	0
September 2031	100	85	85	85	85	85	41	*	*	100	65	0	0	0	0	0	0	0
September 2032	100	70	70	70	70	70	32	*	*	100	34	0	0	0	0	0	0	0
September 2033	100	57	57	57	57	57	25	*	*	100	2	0	0	0	0	0	0	0
September 2034	100	46	46	46	46	46	19	*	*	100	0	0	0	0	0	0	0	0
September 2035	100	37	37	37	37	37	14	*	*	100	0	0	0	0	0	0	0	0
September 2036	100	30	30	30	30	30	11	*	*	100	0	0	0	0	0	0	0	0
September 2037	100	24	24	24	24	24	8	*	*	100	0	0	0	0	0	0	0	0
September 2038	100	18	18	18	18	18	6	*	*	100	0	0	0	0	0	0	0	0
September 2039	100	14	14	14	14	14	4	*	0	100	0	0	0	0	0	0	0	0
September 2040	100	11	11	11	11	11	3	*	0	100	0	0	0	0	0	0	0	0
September 2041	100	8	8	8	8	8	2	*	0	100	0	0	0	0	0	0	0	0
September 2042	60	5	5	5	5	5	1	*	0	100	0	0	0	0	0	0	0	0
September 2043	3	3	3	3	3	3	1	*	0	95	0	0	0	0	0	0	0	0
September 2044	2	2	2	2	2	2	*	*	0	0	0	0	0	0	0	0	0	0
September 2045	1	1	1	1	1	1	*	*	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
Weighted Average Life (years)**	26.2	18.6	18.6	18.6	18.6	18.6	15.2	7.0	4.8	27.4	15.5	12.4	2.9	2.9	2.9	2.6	1.5	1.2

Date	EA Class PSA Prepayment Assumption 0%	100%	115%	140%	185%	225%	300%	700%	1000%	EZ Class PSA Prepayment Assumption 0%	100%	115%	140%	185%	225%	300%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2017	100	100	100	100	96	92	85	48	19	103	103	103	103	103	103	103	103	103
September 2018	100	100	100	100	86	73	50	0	0	105	105	105	105	105	105	105	0	0
September 2019	100	100	100	100	73	50	8	0	0	108	108	108	108	108	108	108	0	0
September 2020	100	100	100	100	63	33	0	0	0	111	111	111	111	111	111	0	0	0
September 2021	100	100	100	100	56	20	0	0	0	113	113	113	113	113	113	0	0	0
September 2022	100	100	100	98	49	11	0	0	0	116	116	116	116	116	116	0	0	0
September 2023	100	100	100	96	44	4	0	0	0	119	119	119	119	119	119	0	0	0
September 2024	100	100	100	94	41	*	0	0	0	122	122	122	122	122	122	0	0	0
September 2025	100	100	100	93	39	0	0	0	0	125	125	125	125	125	*	0	0	0
September 2026	100	100	100	91	38	0	0	0	0	128	128	128	128	128	*	0	0	0
September 2027	100	100	100	87	35	0	0	0	0	132	132	132	132	132	*	0	0	0
September 2028	100	100	100	83	33	0	0	0	0	135	135	135	135	135	*	0	0	0
September 2029	100	100	100	77	30	0	0	0	0	138	138	138	138	138	*	0	0	0
September 2030	100	100	100	72	28	0	0	0	0	142	142	142	142	142	*	0	0	0
September 2031	100	100	97	66	25	0	0	0	0	145	145	145	145	145	*	0	0	0
September 2032	100	100	89	60	22	0	0	0	0	149	149	149	149	149	*	0	0	0
September 2033	100	100	81	54	20	0	0	0	0	153	153	153	153	153	*	0	0	0
September 2034	100	91	73	48	17	0	0	0	0	157	157	157	157	157	*	0	0	0
September 2035	100	82	65	43	15	0	0	0	0	161	161	161	161	161	*	0	0	0
September 2036	100	73	58	37	13	0	0	0	0	165	165	165	165	165	*	0	0	0
September 2037	100	64	50	32	11	0	0	0	0	169	169	169	169	169	*	0	0	0
September 2038	100	56	43	27	9	0	0	0	0	173	173	173	173	173	*	0	0	0
September 2039	100	47	36	23	7	0	0	0	0	178	178	178	178	178	*	0	0	0
September 2040	100	39	30	18	6	0	0	0	0	182	182	182	182	182	*	0	0	0
September 2041	100	31	24	15	5	0	0	0	0	187	187	187	187	187	*	0	0	0
September 2042	100	24	18	11	3	0	0	0	0	191	191	191	191	191	*	0	0	0
September 2043	100	17	13	7	2	0	0	0	0	196	196	196	196	196	*	0	0	0
September 2044	87	10	8	4	1	0	0	0	0	201	201	201	201	201	*	0	0	0
September 2045	45	4	3	2	*	0	0	0	0	206	206	206	206	206	*	0	0	0
September 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.9	22.9	21.4	17.9	9.2	3.4	2.0	0.9	0.7	30.0	29.7	29.7	29.7	29.6	8.5	3.2	1.5	1.2

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

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

Date	DF and DS† Classes PSA Prepayment Assumption 0%	100%	115%	165%	195%	225%	300%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100
September 2017	99	96	96	95	94	94	92	84	77
September 2018	98	90	90	86	85	83	78	56	42
September 2019	97	84	82	77	73	70	63	32	16
September 2020	95	77	75	68	64	60	51	18	6
September 2021	94	71	68	60	55	51	41	10	3
September 2022	93	65	62	53	48	43	33	6	1
September 2023	91	60	56	46	41	36	26	3	*
September 2024	89	55	51	41	35	31	21	2	*
September 2025	88	50	46	36	30	26	17	1	*
September 2026	86	46	42	31	26	22	13	1	*
September 2027	84	42	38	27	22	18	11	*	*
September 2028	82	38	34	24	19	15	8	*	*
September 2029	79	34	30	21	16	13	7	*	*
September 2030	77	31	27	18	14	10	5	*	*
September 2031	74	28	24	15	12	9	4	*	*
September 2032	71	25	21	13	10	7	3	*	*
September 2033	68	22	19	11	8	6	2	*	*
September 2034	65	19	17	9	7	5	2	*	*
September 2035	61	17	14	8	6	4	1	*	*
September 2036	57	15	12	7	5	3	1	*	*
September 2037	53	13	11	5	4	2	1	*	0
September 2038	49	11	9	4	3	2	1	*	0
September 2039	44	9	7	4	2	1	*	*	0
September 2040	39	7	6	3	2	1	*	*	0
September 2041	34	6	5	2	1	1	*	*	0
September 2042	28	4	3	1	1	1	*	*	0
September 2043	22	3	2	1	1	*	*	*	0
September 2044	15	2	1	1	*	*	*	*	0
September 2045	8	1	*	*	*	*	*	0	0
September 2046	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.9	10.7	10.0	8.2	7.3	6.6	5.4	2.7	2.0

Date	DA, DB and DI† Classes PSA Prepayment Assumption 0%	100%	115%	165%	195%	225%	300%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100
September 2017	98	95	94	94	94	94	94	94	94
September 2018	97	86	84	84	84	84	84	66	44
September 2019	95	76	73	73	73	73	73	30	7
September 2020	93	66	63	63	63	63	58	10	0
September 2021	91	57	53	53	53	53	43	0	0
September 2022	89	48	44	44	44	44	31	0	0
September 2023	87	40	35	35	35	35	21	0	0
September 2024	84	33	28	28	28	28	13	0	0
September 2025	82	26	20	20	20	20	7	0	0
September 2026	79	19	14	14	14	14	2	0	0
September 2027	76	13	9	9	9	9	0	0	0
September 2028	73	8	5	5	5	5	0	0	0
September 2029	69	2	1	1	1	1	0	0	0
September 2030	65	0	0	0	0	0	0	0	0
September 2031	61	0	0	0	0	0	0	0	0
September 2032	57	0	0	0	0	0	0	0	0
September 2033	52	0	0	0	0	0	0	0	0
September 2034	48	0	0	0	0	0	0	0	0
September 2035	42	0	0	0	0	0	0	0	0
September 2036	37	0	0	0	0	0	0	0	0
September 2037	30	0	0	0	0	0	0	0	0
September 2038	24	0	0	0	0	0	0	0	0
September 2039	17	0	0	0	0	0	0	0	0
September 2040	9	0	0	0	0	0	0	0	0
September 2041	1	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0
September 2043	0	0	0	0	0	0	0	0	0
September 2044	0	0	0	0	0	0	0	0	0
September 2045	0	0	0	0	0	0	0	0	0
September 2046	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.1	6.2	5.8	5.8	5.8	5.8	4.8	2.5	1.9

Date	DL Class PSA Prepayment Assumption 0%	100%	115%	165%	195%	225%	300%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100
September 2017	100	100	100	100	100	100	100	100	100
September 2018	100	100	100	100	100	100	100	100	100
September 2019	100	100	100	100	100	100	100	100	100
September 2020	100	100	100	100	100	100	100	100	54
September 2021	100	100	100	100	100	100	100	87	21
September 2022	100	100	100	100	100	100	100	50	8
September 2023	100	100	100	100	100	100	100	28	3
September 2024	100	100	100	100	100	100	100	16	1
September 2025	100	100	100	100	100	100	100	9	*
September 2026	100	100	100	100	100	100	100	5	*
September 2027	100	100	100	100	100	100	89	3	*
September 2028	100	100	100	100	100	100	70	2	*
September 2029	100	100	100	100	100	100	56	1	*
September 2030	100	88	88	88	88	88	44	*	*
September 2031	100	73	73	73	73	73	34	*	*
September 2032	100	60	60	60	60	60	27	*	*
September 2033	100	49	49	49	49	49	21	*	*
September 2034	100	40	40	40	40	40	16	*	*
September 2035	100	32	32	32	32	32	12	*	*
September 2036	100	26	26	26	26	26	9	*	*
September 2037	100	20	20	20	20	20	7	*	*
September 2038	100	16	16	16	16	16	5	*	*
September 2039	100	12	12	12	12	12	4	*	0
September 2040	100	9	9	9	9	9	3	*	0
September 2041	100	7	7	7	7	7	2	*	0
September 2042	59	5	5	5	5	5	1	*	0
September 2043	6	3	3	3	3	3	1	*	0
September 2044	2	2	2	2	2	2	*	*	0
September 2045	*	*	*	*	*	*	*	*	0
September 2046	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.2	17.9	17.9	17.9	17.9	17.9	14.5	6.5	4.4

Date	LD Class PSA Prepayment Assumption 0%	100%	115%	165%	195%	225%	300%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100
September 2017	100	100	100	89	89	89	89	89	23
September 2018	100	100	100	68	68	68	68	0	0
September 2019	100	100	100	43	43	43	22	0	0
September 2020	100	100	100	25	25	25	0	0	0
September 2021	100	100	100	10	10	10	0	0	0
September 2022	100	100	100	0	0	0	0	0	0
September 2023	100	100	100	0	0	0	0	0	0
September 2024	100	100	100	0	0	0	0	0	0
September 2025	100	100	99	0	0	0	0	0	0
September 2026	100	100	96	0	0	0	0	0	0
September 2027	100	100	89	0	0	0	0	0	0
September 2028	100	100	80	0	0	0	0	0	0
September 2029	100	100	70	0	0	0	0	0	0
September 2030	100	96	58	0	0	0	0	0	0
September 2031	100	82	45	0	0	0	0	0	0
September 2032	100	67	32	0	0	0	0	0	0
September 2033	100	52	19	0	0	0	0	0	0
September 2034	100	36	5	0	0	0	0	0	0
September 2035	100	21	0	0	0	0	0	0	0
September 2036	100	5	0	0	0	0	0	0	0
September 2037	100	0	0	0	0	0	0	0	0
September 2038	100	0	0	0	0	0	0	0	0
September 2039	100	0	0	0	0	0	0	0	0
September 2040	100	0	0	0	0	0	0	0	0
September 2041	100	0	0	0	0	0	0	0	0
September 2042	100	0	0	0	0	0	0	0	0
September 2043	100	0	0	0	0	0	0	0	0
September 2044	35	0	0	0	0	0	0	0	0
September 2045	0	0	0	0	0	0	0	0	0
September 2046	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.8	17.1	14.5	2.9	2.9	2.9	2.3	1.2	0.9

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

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

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

	LA Class									LZ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
Date	0%	100%	115%	165%	195%	225%	300%	700%	1000%	0%	100%	115%	165%	195%	225%	300%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2017	100	100	100	100	94	89	75	1	0	103	103	103	103	103	103	103	103	0
September 2018	100	100	100	100	84	68	29	0	0	105	105	105	105	105	105	105	0	0
September 2019	100	100	100	100	73	46	0	0	0	108	108	108	108	108	108	0	0	0
September 2020	100	100	100	100	64	30	0	0	0	111	111	111	111	111	111	0	0	0
September 2021	100	100	100	100	59	20	0	0	0	113	113	113	113	113	113	0	0	0
September 2022	100	100	100	100	55	13	0	0	0	116	116	116	116	116	116	0	0	0
September 2023	100	100	100	94	47	4	0	0	0	119	119	119	119	119	119	0	0	0
September 2024	100	100	100	90	42	*	0	0	0	122	122	122	122	122	122	0	0	0
September 2025	100	100	100	88	41	0	0	0	0	125	125	125	125	125	*	0	0	0
September 2026	100	100	100	85	39	0	0	0	0	128	128	128	128	128	*	0	0	0
September 2027	100	100	100	81	37	0	0	0	0	132	132	132	132	132	*	0	0	0
September 2028	100	100	100	76	34	0	0	0	0	135	135	135	135	135	*	0	0	0
September 2029	100	100	100	70	31	0	0	0	0	138	138	138	138	138	*	0	0	0
September 2030	100	100	100	65	28	0	0	0	0	142	142	142	142	142	*	0	0	0
September 2031	100	100	100	59	25	0	0	0	0	145	145	145	145	145	*	0	0	0
September 2032	100	100	100	53	23	0	0	0	0	149	149	149	149	149	*	0	0	0
September 2033	100	100	100	47	20	0	0	0	0	153	153	153	153	153	*	0	0	0
September 2034	100	100	100	42	17	0	0	0	0	157	157	157	157	157	*	0	0	0
September 2035	100	100	93	36	15	0	0	0	0	161	161	161	161	161	*	0	0	0
September 2036	100	100	82	31	13	0	0	0	0	165	165	165	165	165	*	0	0	0
September 2037	100	92	72	27	11	0	0	0	0	169	169	169	169	169	*	0	0	0
September 2038	100	79	61	22	9	0	0	0	0	173	173	173	173	173	*	0	0	0
September 2039	100	67	52	18	7	0	0	0	0	178	178	178	178	178	*	0	0	0
September 2040	100	55	42	15	6	0	0	0	0	182	182	182	182	182	*	0	0	0
September 2041	100	44	33	11	4	0	0	0	0	187	187	187	187	187	*	0	0	0
September 2042	100	33	25	8	3	0	0	0	0	191	191	191	191	191	*	0	0	0
September 2043	100	23	17	5	2	0	0	0	0	196	196	196	196	196	*	0	0	0
September 2044	100	13	10	3	1	0	0	0	0	201	201	201	201	201	*	0	0	0
September 2045	67	4	3	1	*	0	0	0	0	206	206	206	206	206	*	0	0	0
September 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.3	24.6	23.4	16.8	9.3	3.2	1.5	0.6	0.5	30.0	29.5	29.5	29.4	29.3	8.3	2.6	1.1	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 Classes will be issued with original issue discount ("OID"), and certain other Classes of REMIC Certificates may be issued with OID. If a Class is issued with OID, a beneficial owner of a Certificate of that Class generally must recognize some taxable income in advance of the receipt of the cash attributable to that income. See "Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Treatment of Original Issue Discount*" in the REMIC Prospectus. In addition, certain Classes of REMIC Certificates may be treated as having been issued at a premium. See "Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Regular Certificates Purchased at a Premium*" in the REMIC Prospectus.

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

Group	Prepayment Assumption
1	185% PSA
2	185% PSA
3	195% PSA

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

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

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

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

Tax Audit Procedures

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

Foreign Investors

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 Mizuho Securities USA Inc. (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								
PA	$46,367,839	PC	$46,367,839	PAC	2.0%	FIX	3136ATW26	April 2044
		PI	6,623,977(3)	NTL	3.5	FIX/IO	3136ATW34	April 2044
Recombination 2								
BA	56,363,656	BC	56,363,656	PAC	2.0	FIX	3136ATW42	January 2045
		BI	7,045,457(3)	NTL	4.0	FIX/IO	3136ATW59	January 2045
Recombination 3								
DA	16,911,068	DB	16,911,068	PAC	2.0	FIX	3136ATW67	October 2044
		DI	1,879,007(3)	NTL	4.5	FIX/IO	3136ATW75	October 2044

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

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

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

Principal Balance Schedules

Aggregate Group I Planned Balances

Distribution Date	Planned Balance
Initial Balance	$55,864,866.00
October 2016	55,721,909.23
November 2016	55,565,267.64
December 2016	55,395,000.19
January 2017	55,211,173.98
February 2017	55,013,864.21
March 2017	54,803,154.13
April 2017	54,579,134.97
May 2017	54,341,905.95
June 2017	54,091,574.12
July 2017	53,828,254.38
August 2017	53,552,069.34
September 2017	53,263,149.25
October 2017	52,961,631.89
November 2017	52,647,662.50
December 2017	52,321,393.62
January 2018	51,982,985.02
February 2018	51,632,603.53
March 2018	51,270,422.94
April 2018	50,896,623.85
May 2018	50,511,393.50
June 2018	50,114,925.64
July 2018	49,707,420.37
August 2018	49,289,083.95
September 2018	48,860,128.65
October 2018	48,420,772.57
November 2018	47,971,239.44
December 2018	47,511,758.42
January 2019	47,042,563.93
February 2019	46,576,428.50
March 2019	46,113,333.23
April 2019	45,653,259.35
May 2019	45,196,188.18
June 2019	44,742,101.17
July 2019	44,290,979.89
August 2019	43,842,806.00
September 2019	43,397,561.28
October 2019	42,955,227.63
November 2019	42,515,787.04
December 2019	42,079,221.63
January 2020	41,645,513.61
February 2020	41,214,645.31
March 2020	40,786,599.16
April 2020	40,361,357.69
May 2020	39,938,903.56
June 2020	39,519,219.51
July 2020	39,102,288.40
August 2020	38,688,093.17
September 2020	38,276,616.90
October 2020	37,867,842.73
November 2020	37,461,753.95
December 2020	37,058,333.91
January 2021	36,657,566.08
February 2021	36,259,434.02
March 2021	35,863,921.40
April 2021	35,471,011.99

Distribution Date	Planned Balance
May 2021	$35,080,689.64
June 2021	34,692,938.32
July 2021	34,307,742.09
August 2021	33,925,085.09
September 2021	33,544,951.58
October 2021	33,167,325.90
November 2021	32,792,192.50
December 2021	32,419,535.90
January 2022	32,049,340.74
February 2022	31,681,591.73
March 2022	31,316,273.69
April 2022	30,953,371.53
May 2022	30,592,870.23
June 2022	30,234,754.89
July 2022	29,879,010.68
August 2022	29,525,622.87
September 2022	29,174,576.83
October 2022	28,825,857.99
November 2022	28,479,451.88
December 2022	28,135,344.14
January 2023	27,793,520.46
February 2023	27,453,966.64
March 2023	27,116,668.56
April 2023	26,781,612.20
May 2023	26,448,783.59
June 2023	26,118,168.89
July 2023	25,789,754.30
August 2023	25,463,526.13
September 2023	25,139,470.77
October 2023	24,817,574.68
November 2023	24,497,824.42
December 2023	24,180,206.63
January 2024	23,864,708.01
February 2024	23,551,315.35
March 2024	23,240,015.54
April 2024	22,930,795.53
May 2024	22,623,642.35
June 2024	22,318,543.11
July 2024	22,015,485.01
August 2024	21,714,455.30
September 2024	21,415,441.34
October 2024	21,118,430.55
November 2024	20,823,410.42
December 2024	20,530,368.53
January 2025	20,239,292.54
February 2025	19,950,170.15
March 2025	19,662,989.17
April 2025	19,378,407.64
May 2025	19,097,667.87
June 2025	18,820,720.02
July 2025	18,547,514.85
August 2025	18,278,003.78
September 2025	18,012,138.82
October 2025	17,749,872.60
November 2025	17,491,158.35
December 2025	17,235,949.88

Distribution Date	Planned Balance
January 2026	$16,984,201.60
February 2026	16,735,868.50
March 2026	16,490,906.13
April 2026	16,249,270.60
May 2026	16,010,918.59
June 2026	15,775,807.33
July 2026	15,543,894.59
August 2026	15,315,138.66
September 2026	15,089,498.38
October 2026	14,866,933.11
November 2026	14,647,402.72
December 2026	14,430,867.60
January 2027	14,217,288.62
February 2027	14,006,627.18
March 2027	13,798,845.14
April 2027	13,593,904.87
May 2027	13,391,769.20
June 2027	13,192,401.45
July 2027	12,995,765.40
August 2027	12,801,825.28
September 2027	12,610,545.78
October 2027	12,421,892.06
November 2027	12,235,829.70
December 2027	12,052,324.73
January 2028	11,871,343.60
February 2028	11,692,853.21
March 2028	11,516,820.86
April 2028	11,343,214.28
May 2028	11,172,001.61
June 2028	11,003,151.40
July 2028	10,836,632.58
August 2028	10,672,414.50
September 2028	10,510,466.90
October 2028	10,350,759.90
November 2028	10,193,264.00
December 2028	10,037,950.07
January 2029	9,884,789.38
February 2029	9,733,753.53
March 2029	9,584,814.52
April 2029	9,437,944.68
May 2029	9,293,116.70
June 2029	9,150,303.63
July 2029	9,009,478.86
August 2029	8,870,616.12
September 2029	8,733,689.47
October 2029	8,598,673.31
November 2029	8,465,542.37
December 2029	8,334,271.70
January 2030	8,204,836.66
February 2030	8,077,212.95
March 2030	7,951,376.56
April 2030	7,827,303.80
May 2030	7,704,971.28
June 2030	7,584,355.90
July 2030	7,465,434.87
August 2030	7,348,185.70

Aggregate Group I (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
September 2030	$ 7,232,586.17	August 2035	$ 2,671,160.74	July 2040	$ 788,874.97
October 2030	7,118,614.36	September 2035	2,622,941.76	August 2040	769,792.55
November 2030	7,006,248.61	October 2035	2,575,443.12	September 2040	751,023.39
December 2030	6,895,467.57	November 2035	2,528,654.95	October 2040	732,562.99
January 2031	6,786,250.14	December 2035	2,482,567.48	November 2040	714,406.91
February 2031	6,678,575.50	January 2036	2,437,171.08	December 2040	696,550.78
March 2031	6,572,423.11	February 2036	2,392,456.24	January 2041	678,990.28
April 2031	6,467,772.67	March 2036	2,348,413.60	February 2041	661,721.14
May 2031	6,364,604.16	April 2036	2,305,033.89	March 2041	644,739.16
June 2031	6,262,897.80	May 2036	2,262,307.97	April 2041	628,040.20
July 2031	6,162,634.09	June 2036	2,220,226.84	May 2041	611,620.16
August 2031	6,063,793.77	July 2036	2,178,781.60	June 2041	595,475.01
September 2031	5,966,357.81	August 2036	2,137,963.46	July 2041	579,600.77
October 2031	5,870,307.45	September 2036	2,097,763.77	August 2041	563,993.50
November 2031	5,775,624.17	October 2036	2,058,173.97	September 2041	548,649.34
December 2031	5,682,289.68	November 2036	2,019,185.63	October 2041	533,564.46
January 2032	5,590,285.91	December 2036	1,980,790.42	November 2041	518,735.10
February 2032	5,499,595.07	January 2037	1,942,980.12	December 2041	504,157.53
March 2032	5,410,199.55	February 2037	1,905,746.63	January 2042	489,828.08
April 2032	5,322,082.00	March 2037	1,869,081.94	February 2042	475,743.14
May 2032	5,235,225.27	April 2037	1,832,978.17	March 2042	461,899.13
June 2032	5,149,612.46	May 2037	1,797,427.50	April 2042	448,292.53
July 2032	5,065,226.87	June 2037	1,762,422.27	May 2042	434,919.87
August 2032	4,982,052.01	July 2037	1,727,954.88	June 2042	421,777.73
September 2032	4,900,071.62	August 2037	1,694,017.84	July 2042	408,862.72
October 2032	4,819,269.64	September 2037	1,660,603.76	August 2042	396,171.50
November 2032	4,739,630.22	October 2037	1,627,705.36	September 2042	383,700.79
December 2032	4,661,137.72	November 2037	1,595,315.43	October 2042	371,447.35
January 2033	4,583,776.69	December 2037	1,563,426.89	November 2042	359,407.97
February 2033	4,507,531.89	January 2038	1,532,032.72	December 2042	347,579.50
March 2033	4,432,388.29	February 2038	1,501,126.02	January 2043	335,958.82
April 2033	4,358,331.02	March 2038	1,470,699.95	February 2043	324,542.86
May 2033	4,285,345.44	April 2038	1,440,747.80	March 2043	313,328.60
June 2033	4,213,417.08	May 2038	1,411,262.92	April 2043	302,313.05
July 2033	4,142,531.65	June 2038	1,382,238.75	May 2043	291,493.26
August 2033	4,072,675.07	July 2038	1,353,668.84	June 2043	280,866.32
September 2033	4,003,833.43	August 2038	1,325,546.79	July 2043	270,429.37
October 2033	3,935,992.99	September 2038	1,297,866.32	August 2043	260,179.58
November 2033	3,869,140.21	October 2038	1,270,621.22	September 2043	250,114.15
December 2033	3,803,261.70	November 2038	1,243,805.34	October 2043	240,230.35
January 2034	3,738,344.27	December 2038	1,217,412.65	November 2043	230,525.46
February 2034	3,674,374.89	January 2039	1,191,437.17	December 2043	220,996.79
March 2034	3,611,340.70	February 2039	1,165,873.03	January 2044	211,641.72
April 2034	3,549,229.01	March 2039	1,140,714.40	February 2044	202,457.64
May 2034	3,488,027.28	April 2039	1,115,955.56	March 2044	193,441.99
June 2034	3,427,723.15	May 2039	1,091,590.86	April 2044	184,592.23
July 2034	3,368,304.43	June 2039	1,067,614.70	May 2044	175,905.86
August 2034	3,309,759.06	July 2039	1,044,021.59	June 2044	167,380.42
September 2034	3,252,075.16	August 2039	1,020,806.08	July 2044	159,013.49
October 2034	3,195,241.00	September 2039	997,962.83	August 2044	150,802.68
November 2034	3,139,244.99	October 2039	975,486.55	September 2044	142,745.61
December 2034	3,084,075.72	November 2039	953,372.01	October 2044	134,839.96
January 2035	3,029,721.89	December 2039	931,614.06	November 2044	127,083.43
February 2035	2,976,172.38	January 2040	910,207.63	December 2044	119,473.76
March 2035	2,923,416.21	February 2040	889,147.71	January 2045	112,008.71
April 2035	2,871,442.52	March 2040	868,429.36	February 2045	104,686.09
May 2035	2,820,240.62	April 2040	848,047.68	March 2045	97,503.72
June 2035	2,769,799.95	May 2040	827,997.88	April 2045	90,459.45
July 2035	2,720,110.09	June 2040	808,275.21	May 2045	83,551.17

Aggregate Group I (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
June 2045	$ 76,776.81	November 2045	$ 44,842.77	April 2046	$ 15,960.27
July 2045	70,134.31	December 2045	38,829.73	May 2046	10,529.47
August 2045	63,621.63	January 2046	32,936.81	June 2046	5,209.73
September 2045	57,236.80	February 2046	27,162.14	July 2046 and thereafter	0.00
October 2045	50,977.82	March 2046	21,503.90		

CD Class Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$3,208,000.00	December 2018	$2,140,591.29	March 2021	$ 715,251.24
October 2016	3,199,894.19	January 2019	2,073,811.95	April 2021	676,061.48
November 2016	3,189,102.67	February 2019	2,008,211.58	May 2021	637,738.06
December 2016	3,175,637.48	March 2019	1,943,777.14	June 2021	600,270.85
January 2017	3,159,514.10	April 2019	1,880,495.69	July 2021	563,649.83
February 2017	3,140,751.51	May 2019	1,818,354.44	August 2021	527,865.09
March 2017	3,119,372.18	June 2019	1,757,340.71	September 2021	492,906.79
April 2017	3,095,402.03	July 2019	1,697,441.91	October 2021	458,765.19
May 2017	3,068,870.40	August 2019	1,638,645.60	November 2021	425,430.64
June 2017	3,039,810.03	September 2019	1,580,939.45	December 2021	392,893.60
July 2017	3,008,257.04	October 2019	1,524,311.23	January 2022	361,144.59
August 2017	2,974,250.83	November 2019	1,468,748.84	February 2022	330,174.26
September 2017	2,937,834.11	December 2019	1,414,240.28	March 2022	299,973.31
October 2017	2,899,052.79	January 2020	1,360,773.68	April 2022	270,532.56
November 2017	2,857,955.92	February 2020	1,308,337.25	May 2022	241,842.90
December 2017	2,814,595.68	March 2020	1,256,919.35	June 2022	213,895.32
January 2018	2,769,027.24	April 2020	1,206,508.43	July 2022	186,680.88
February 2018	2,721,308.74	May 2020	1,157,093.02	August 2022	160,190.74
March 2018	2,671,501.17	June 2020	1,108,661.82	September 2022	134,416.12
April 2018	2,619,668.30	July 2020	1,061,203.56	October 2022	109,348.37
May 2018	2,565,876.61	August 2020	1,014,707.16	November 2022	84,978.90
June 2018	2,510,195.18	September 2020	969,161.58	December 2022	61,299.17
July 2018	2,452,695.57	October 2020	924,555.91	January 2023	38,300.78
August 2018	2,393,451.75	November 2020	880,879.32	February 2023	15,975.38
September 2018	2,332,539.97	December 2020	838,121.12	March 2023 and thereafter	0.00
October 2018	2,270,038.65	January 2021	796,270.70		
November 2018	2,206,028.27	February 2021	755,317.54		

Aggregate Group II Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$64,785,812.00	December 2017	$61,010,928.19	March 2019	$54,056,680.62
October 2016	64,643,354.19	January 2018	60,639,066.53	April 2019	53,524,514.51
November 2016	64,484,938.10	February 2018	60,253,034.82	May 2019	52,995,765.59
December 2016	64,310,618.20	March 2018	59,853,022.87	June 2019	52,470,412.98
January 2017	64,120,458.46	April 2018	59,439,228.63	July 2019	51,948,435.91
February 2017	63,914,532.29	May 2018	59,011,858.03	August 2019	51,429,813.75
March 2017	63,692,922.52	June 2018	58,571,124.80	September 2019	50,914,526.00
April 2017	63,455,721.34	July 2018	58,117,250.32	October 2019	50,402,552.26
May 2017	63,203,030.28	August 2018	57,650,463.41	November 2019	49,893,872.26
June 2017	62,934,960.12	September 2018	57,171,000.17	December 2019	49,388,465.88
July 2017	62,651,630.81	October 2018	56,679,103.75	January 2020	48,886,313.08
August 2017	62,353,171.44	November 2018	56,175,024.16	February 2020	48,387,393.96
September 2017	62,039,720.09	December 2018	55,659,018.07	March 2020	47,891,688.74
October 2017	61,711,423.77	January 2019	55,131,348.56	April 2020	47,399,177.76
November 2017	61,368,438.30	February 2019	54,592,284.92	May 2020	46,909,841.48

Aggregate Group II (Continued)

Distribution Date	Planned Balance
June 2020	$46,423,660.46
July 2020	45,940,615.39
August 2020	45,460,687.08
September 2020	44,983,856.46
October 2020	44,510,104.54
November 2020	44,039,412.49
December 2020	43,571,761.56
January 2021	43,107,133.14
February 2021	42,645,508.70
March 2021	42,186,869.84
April 2021	41,731,198.28
May 2021	41,278,475.83
June 2021	40,828,684.42
July 2021	40,381,806.08
August 2021	39,937,822.96
September 2021	39,496,717.32
October 2021	39,058,471.50
November 2021	38,623,067.98
December 2021	38,190,489.32
January 2022	37,760,718.20
February 2022	37,333,737.39
March 2022	36,909,529.79
April 2022	36,488,078.37
May 2022	36,069,366.22
June 2022	35,653,376.53
July 2022	35,240,092.59
August 2022	34,829,497.80
September 2022	34,421,575.64
October 2022	34,016,309.70
November 2022	33,613,683.67
December 2022	33,213,681.34
January 2023	32,816,286.59
February 2023	32,421,483.41
March 2023	32,029,255.87
April 2023	31,639,588.14
May 2023	31,252,464.49
June 2023	30,867,869.29
July 2023	30,485,787.00
August 2023	30,106,202.16
September 2023	29,729,099.42
October 2023	29,354,463.51
November 2023	28,982,279.27
December 2023	28,612,531.60
January 2024	28,245,205.54
February 2024	27,880,286.16
March 2024	27,517,758.67
April 2024	27,157,608.33
May 2024	26,799,820.53
June 2024	26,444,380.72
July 2024	26,091,274.43
August 2024	25,740,487.30
September 2024	25,392,005.05
October 2024	25,045,813.48
November 2024	24,701,898.48
December 2024	24,360,246.02
January 2025	24,020,842.17
February 2025	23,683,673.05
March 2025	23,348,724.90
April 2025	23,015,984.03
May 2025	$22,685,436.82
June 2025	22,358,759.22
July 2025	22,036,459.81
August 2025	21,718,482.20
September 2025	21,404,770.70
October 2025	21,095,270.32
November 2025	20,789,926.77
December 2025	20,488,686.43
January 2026	20,191,496.36
February 2026	19,898,304.30
March 2026	19,609,058.62
April 2026	19,323,708.38
May 2026	19,042,203.23
June 2026	18,764,493.51
July 2026	18,490,530.15
August 2026	18,220,264.70
September 2026	17,953,649.33
October 2026	17,690,636.82
November 2026	17,431,180.53
December 2026	17,175,234.42
January 2027	16,922,753.03
February 2027	16,673,691.45
March 2027	16,428,005.38
April 2027	16,185,651.05
May 2027	15,946,585.24
June 2027	15,710,765.29
July 2027	15,478,149.08
August 2027	15,248,695.01
September 2027	15,022,362.01
October 2027	14,799,109.54
November 2027	14,578,897.55
December 2027	14,361,686.53
January 2028	14,147,437.43
February 2028	13,936,111.72
March 2028	13,727,671.36
April 2028	13,522,078.77
May 2028	13,319,296.87
June 2028	13,119,289.04
July 2028	12,922,019.11
August 2028	12,727,451.40
September 2028	12,535,550.64
October 2028	12,346,282.04
November 2028	12,159,611.25
December 2028	11,975,504.33
January 2029	11,793,927.80
February 2029	11,614,848.59
March 2029	11,438,234.04
April 2029	11,264,051.94
May 2029	11,092,270.44
June 2029	10,922,858.13
July 2029	10,755,783.98
August 2029	10,591,017.38
September 2029	10,428,528.08
October 2029	10,268,286.22
November 2029	10,110,262.34
December 2029	9,954,427.34
January 2030	9,800,752.47
February 2030	9,649,209.39
March 2030	9,499,770.09
April 2030	$ 9,352,406.91
May 2030	9,207,092.57
June 2030	9,063,800.12
July 2030	8,922,502.96
August 2030	8,783,174.82
September 2030	8,645,789.77
October 2030	8,510,322.21
November 2030	8,376,746.87
December 2030	8,245,038.80
January 2031	8,115,173.36
February 2031	7,987,126.25
March 2031	7,860,873.44
April 2031	7,736,391.24
May 2031	7,613,656.26
June 2031	7,492,645.39
July 2031	7,373,335.83
August 2031	7,255,705.06
September 2031	7,139,730.87
October 2031	7,025,391.30
November 2031	6,912,664.71
December 2031	6,801,529.71
January 2032	6,691,965.18
February 2032	6,583,950.29
March 2032	6,477,464.47
April 2032	6,372,487.41
May 2032	6,268,999.07
June 2032	6,166,979.64
July 2032	6,066,409.59
August 2032	5,967,269.64
September 2032	5,869,540.75
October 2032	5,773,204.12
November 2032	5,678,241.19
December 2032	5,584,633.66
January 2033	5,492,363.43
February 2033	5,401,412.67
March 2033	5,311,763.75
April 2033	5,223,399.28
May 2033	5,136,302.09
June 2033	5,050,455.24
July 2033	4,965,841.99
August 2033	4,882,445.83
September 2033	4,800,250.46
October 2033	4,719,239.78
November 2033	4,639,397.91
December 2033	4,560,709.17
January 2034	4,483,158.08
February 2034	4,406,729.37
March 2034	4,331,407.95
April 2034	4,257,178.93
May 2034	4,184,027.62
June 2034	4,111,939.52
July 2034	4,040,900.30
August 2034	3,970,895.84
September 2034	3,901,912.18
October 2034	3,833,935.55
November 2034	3,766,952.37
December 2034	3,700,949.22
January 2035	3,635,912.84
February 2035	3,571,830.18

Aggregate Group II (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
March 2035	$ 3,508,688.33	December 2038	$ 1,461,042.44	September 2042	$ 453,878.65
April 2035	3,446,474.56	January 2039	1,429,751.92	October 2042	439,018.26
May 2035	3,385,176.29	February 2039	1,398,952.43	November 2042	424,415.22
June 2035	3,324,781.12	March 2039	1,368,637.09	December 2042	410,065.79
July 2035	3,265,276.81	April 2039	1,338,799.14	January 2043	395,966.26
August 2035	3,206,651.26	May 2039	1,309,431.90	February 2043	382,112.98
September 2035	3,148,892.54	June 2039	1,280,528.77	March 2043	368,502.35
October 2035	3,091,988.89	July 2039	1,252,083.24	April 2043	355,130.82
November 2035	3,035,928.67	August 2039	1,224,088.88	May 2043	341,994.87
December 2035	2,980,700.42	September 2039	1,196,539.37	June 2043	329,091.05
January 2036	2,926,292.81	October 2039	1,169,428.45	July 2043	316,415.95
February 2036	2,872,694.67	November 2039	1,142,749.94	August 2043	303,966.21
March 2036	2,819,894.97	December 2039	1,116,497.77	September 2043	291,738.50
April 2036	2,767,882.81	January 2040	1,090,665.91	October 2043	279,729.54
May 2036	2,716,647.47	February 2040	1,065,248.44	November 2043	267,936.12
June 2036	2,666,178.32	March 2040	1,040,239.52	December 2043	256,355.04
July 2036	2,616,464.90	April 2040	1,015,633.36	January 2044	244,983.16
August 2036	2,567,496.89	May 2040	991,424.28	February 2044	233,817.38
September 2036	2,519,264.08	June 2040	967,606.65	March 2044	222,854.64
October 2036	2,471,756.41	July 2040	944,174.92	April 2044	212,091.93
November 2036	2,424,963.96	August 2040	921,123.63	May 2044	201,526.26
December 2036	2,378,876.91	September 2040	898,447.37	June 2044	191,154.71
January 2037	2,333,485.59	October 2040	876,140.82	July 2044	180,974.38
February 2037	2,288,780.46	November 2040	854,198.72	August 2044	170,982.41
March 2037	2,244,752.08	December 2040	832,615.89	September 2044	161,175.99
April 2037	2,201,391.17	January 2041	811,387.20	October 2044	151,552.34
May 2037	2,158,688.53	February 2041	790,507.61	November 2044	142,108.71
June 2037	2,116,635.12	March 2041	769,972.13	December 2044	132,842.42
July 2037	2,075,221.98	April 2041	749,775.86	January 2045	123,750.79
August 2037	2,034,440.31	May 2041	729,913.93	February 2045	114,831.18
September 2037	1,994,281.38	June 2041	710,381.57	March 2045	106,081.02
October 2037	1,954,736.60	July 2041	691,174.05	April 2045	97,497.74
November 2037	1,915,797.50	August 2041	672,286.71	May 2045	89,078.82
December 2037	1,877,455.70	September 2041	653,714.97	June 2045	80,821.77
January 2038	1,839,702.94	October 2041	635,454.28	July 2045	72,724.14
February 2038	1,802,531.07	November 2041	617,500.17	August 2045	64,783.51
March 2038	1,765,932.04	December 2041	599,848.22	September 2045	56,997.49
April 2038	1,729,897.92	January 2042	582,494.09	October 2045	49,363.73
May 2038	1,694,420.86	February 2042	565,433.48	November 2045	41,879.91
June 2038	1,659,493.14	March 2042	548,662.14	December 2045	34,543.73
July 2038	1,625,107.12	April 2042	532,175.90	January 2046	27,352.95
August 2038	1,591,255.27	May 2042	515,970.62	February 2046	20,305.32
September 2038	1,557,930.17	June 2042	500,042.25	March 2046	13,398.67
October 2038	1,525,124.47	July 2042	484,386.76	April 2046	6,630.82
November 2038	1,492,830.94	August 2042	469,000.20	May 2046 and thereafter	0.00

ED Class Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$3,635,000.00	April 2017	$3,516,473.22	November 2017	$3,238,455.39
October 2016	3,628,189.01	May 2017	3,486,240.25	December 2017	3,186,570.98
November 2016	3,617,980.55	June 2017	3,452,771.20	January 2018	3,131,822.78
December 2016	3,604,384.39	July 2017	3,416,106.70	February 2018	3,074,280.10
January 2017	3,587,414.72	August 2017	3,376,291.64	March 2018	3,014,016.00
February 2017	3,567,090.17	September 2017	3,333,375.17	April 2018	2,951,107.21
March 2017	3,543,433.83	October 2017	3,287,410.61	May 2018	2,885,634.03

ED Class (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
June 2018	$2,817,680.22	October 2019	$1,572,592.98	February 2021	$ 579,263.15
July 2018	2,747,332.85	November 2019	1,500,956.47	March 2021	527,369.77
August 2018	2,674,682.25	December 2019	1,430,661.69	April 2021	476,594.12
September 2018	2,599,821.75	January 2020	1,361,693.67	May 2021	426,923.32
October 2018	2,522,847.68	February 2020	1,294,037.52	June 2021	378,344.57
November 2018	2,443,859.16	March 2020	1,227,678.51	July 2021	330,845.21
December 2018	2,362,957.93	April 2020	1,162,602.06	August 2021	284,412.70
January 2019	2,280,248.26	May 2020	1,098,793.68	September 2021	239,034.59
February 2019	2,195,836.77	June 2020	1,036,239.08	October 2021	194,698.61
March 2019	2,112,908.62	July 2020	974,924.07	November 2021	151,392.54
April 2019	2,031,447.51	August 2020	914,834.58	December 2021	109,104.32
May 2019	1,951,437.25	September 2020	855,956.69	January 2022	67,821.98
June 2019	1,872,861.80	October 2020	798,276.63	February 2022	27,533.68
July 2019	1,795,705.32	November 2020	741,780.70	March 2022 and thereafter	0.00
August 2019	1,719,952.05	December 2020	686,455.41		
September 2019	1,645,586.42	January 2021	632,287.31		

Aggregate Group III Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$19,895,374.00	October 2019	$15,195,929.38	November 2022	$10,136,876.82
October 2016	19,839,100.13	November 2019	15,042,907.36	December 2022	10,016,098.96
November 2016	19,777,928.27	December 2019	14,890,855.66	January 2023	9,896,095.65
December 2016	19,711,882.50	January 2020	14,739,768.40	February 2023	9,776,862.16
January 2017	19,640,989.82	February 2020	14,589,639.74	March 2023	9,658,393.83
February 2017	19,565,280.11	March 2020	14,440,463.86	April 2023	9,540,685.99
March 2017	19,484,786.14	April 2020	14,292,234.98	May 2023	9,423,734.03
April 2017	19,399,543.54	May 2020	14,144,947.36	June 2023	9,307,533.33
May 2017	19,309,590.78	June 2020	13,998,595.29	July 2023	9,192,079.33
June 2017	19,214,969.13	July 2020	13,853,173.10	August 2023	9,077,367.48
July 2017	19,115,722.65	August 2020	13,708,675.14	September 2023	8,963,393.26
August 2017	19,011,898.14	September 2020	13,565,095.81	October 2023	8,850,152.19
September 2017	18,903,545.12	October 2020	13,422,429.54	November 2023	8,737,639.81
October 2017	18,790,715.79	November 2020	13,280,670.79	December 2023	8,625,851.66
November 2017	18,673,464.98	December 2020	13,139,814.04	January 2024	8,514,783.35
December 2017	18,551,850.13	January 2021	12,999,853.82	February 2024	8,404,430.49
January 2018	18,425,931.20	February 2021	12,860,784.70	March 2024	8,294,788.72
February 2018	18,295,770.67	March 2021	12,722,601.26	April 2024	8,185,853.71
March 2018	18,161,433.48	April 2021	12,585,298.13	May 2024	8,077,621.15
April 2018	18,022,986.93	May 2021	12,448,869.97	June 2024	7,970,086.77
May 2018	17,880,500.71	June 2021	12,313,311.45	July 2024	7,863,246.32
June 2018	17,734,046.75	July 2021	12,178,617.31	August 2024	7,757,095.55
July 2018	17,583,699.23	August 2021	12,044,782.28	September 2024	7,651,630.27
August 2018	17,429,534.47	September 2021	11,911,801.17	October 2024	7,546,846.31
September 2018	17,271,630.92	October 2021	11,779,668.77	November 2024	7,442,739.50
October 2018	17,110,069.01	November 2021	11,648,379.93	December 2024	7,339,305.72
November 2018	16,944,931.18	December 2021	11,517,929.53	January 2025	7,236,540.87
December 2018	16,780,837.09	January 2022	11,388,312.48	February 2025	7,134,440.86
January 2019	16,617,780.40	February 2022	11,259,523.70	March 2025	7,033,001.65
February 2019	16,455,754.85	March 2022	11,131,558.18	April 2025	6,932,564.62
March 2019	16,294,754.18	April 2022	11,004,410.90	May 2025	6,833,462.21
April 2019	16,134,772.19	May 2022	10,878,076.89	June 2025	6,735,677.36
May 2019	15,975,802.70	June 2022	10,752,551.22	July 2025	6,639,193.22
June 2019	15,817,839.58	July 2022	10,627,828.96	August 2025	6,543,993.15
July 2019	15,660,876.73	August 2022	10,503,905.23	September 2025	6,450,060.72
August 2019	15,504,908.09	September 2022	10,380,775.17	October 2025	6,357,379.72
September 2019	15,349,927.64	October 2022	10,258,433.97	November 2025	6,265,934.11

Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
December 2025	$ 6,175,708.08	November 2030	$ 2,537,925.82	October 2035	$ 940,015.05
January 2026	6,086,686.01	December 2030	2,498,219.26	November 2035	922,993.68
February 2026	5,998,852.47	January 2031	2,459,063.71	December 2035	906,222.80
March 2026	5,912,192.21	February 2031	2,420,451.97	January 2036	889,699.01
April 2026	5,826,690.22	March 2031	2,382,376.91	February 2036	873,419.00
May 2026	5,742,331.61	April 2031	2,344,831.49	March 2036	857,379.46
June 2026	5,659,101.73	May 2031	2,307,808.79	April 2036	841,577.15
July 2026	5,576,986.10	June 2031	2,271,301.93	May 2036	826,008.85
August 2026	5,495,970.40	July 2031	2,235,304.16	June 2036	810,671.41
September 2026	5,416,040.51	August 2031	2,199,808.79	July 2036	795,561.70
October 2026	5,337,182.49	September 2031	2,164,809.23	August 2036	780,676.63
November 2026	5,259,382.56	October 2031	2,130,298.95	September 2036	766,013.15
December 2026	5,182,627.12	November 2031	2,096,271.54	October 2036	751,568.27
January 2027	5,106,902.74	December 2031	2,062,720.64	November 2036	737,339.01
February 2027	5,032,196.17	January 2032	2,029,639.99	December 2036	723,322.45
March 2027	4,958,494.30	February 2032	1,997,023.38	January 2037	709,515.70
April 2027	4,885,784.20	March 2032	1,964,864.73	February 2037	695,915.90
May 2027	4,814,053.11	April 2032	1,933,157.98	March 2037	682,520.24
June 2027	4,743,288.42	May 2032	1,901,897.20	April 2037	669,325.94
July 2027	4,673,477.68	June 2032	1,871,076.49	May 2037	656,330.25
August 2027	4,604,608.59	July 2032	1,840,690.05	June 2037	643,530.46
September 2027	4,536,669.01	August 2032	1,810,732.16	July 2037	630,923.91
October 2027	4,469,646.97	September 2032	1,781,197.15	August 2037	618,507.96
November 2027	4,403,530.61	October 2032	1,752,079.44	September 2037	606,279.99
December 2027	4,338,308.26	November 2032	1,723,373.51	October 2037	594,237.45
January 2028	4,273,968.38	December 2032	1,695,073.91	November 2037	582,377.79
February 2028	4,210,499.56	January 2033	1,667,175.29	December 2037	570,698.51
March 2028	4,147,890.56	February 2033	1,639,672.32	January 2038	559,197.14
April 2028	4,086,130.27	March 2033	1,612,559.76	February 2038	547,871.23
May 2028	4,025,207.71	April 2033	1,585,832.45	March 2038	536,718.40
June 2028	3,965,112.05	May 2033	1,559,485.29	April 2038	525,736.24
July 2028	3,905,832.60	June 2033	1,533,513.22	May 2038	514,922.43
August 2028	3,847,358.78	July 2033	1,507,911.27	June 2038	504,274.64
September 2028	3,789,680.19	August 2033	1,482,674.53	July 2038	493,790.60
October 2028	3,732,786.51	September 2033	1,457,798.15	August 2038	483,468.04
November 2028	3,676,667.57	October 2033	1,433,277.35	September 2038	473,304.75
December 2028	3,621,313.35	November 2033	1,409,107.38	October 2038	463,298.51
January 2029	3,566,713.92	December 2033	1,385,283.60	November 2038	453,447.18
February 2029	3,512,859.49	January 2034	1,361,801.38	December 2038	443,748.61
March 2029	3,459,740.41	February 2034	1,338,656.19	January 2039	434,200.68
April 2029	3,407,347.12	March 2034	1,315,843.53	February 2039	424,801.31
May 2029	3,355,670.20	April 2034	1,293,358.97	March 2039	415,548.45
June 2029	3,304,700.36	May 2034	1,271,198.13	April 2039	406,440.07
July 2029	3,254,428.40	June 2034	1,249,356.71	May 2039	397,474.16
August 2029	3,204,845.25	July 2034	1,227,830.42	June 2039	388,648.75
September 2029	3,155,941.96	August 2034	1,206,615.06	July 2039	379,961.89
October 2029	3,107,709.68	September 2034	1,185,706.49	August 2039	371,411.64
November 2029	3,060,139.68	October 2034	1,165,100.58	September 2039	362,996.11
December 2029	3,013,223.35	November 2034	1,144,793.30	October 2039	354,713.43
January 2030	2,966,952.15	December 2034	1,124,780.65	November 2039	346,561.74
February 2030	2,921,317.71	January 2035	1,105,058.68	December 2039	338,539.22
March 2030	2,876,311.70	February 2035	1,085,623.49	January 2040	330,644.06
April 2030	2,831,925.95	March 2035	1,066,471.25	February 2040	322,874.49
May 2030	2,788,152.35	April 2035	1,047,598.15	March 2040	315,228.75
June 2030	2,744,982.93	May 2035	1,029,000.44	April 2040	307,705.10
July 2030	2,702,409.79	June 2035	1,010,674.44	May 2040	300,301.85
August 2030	2,660,425.15	July 2035	992,616.47	June 2040	293,017.29
September 2030	2,619,021.32	August 2035	974,822.95	July 2040	285,849.77
October 2030	2,578,190.71	September 2035	957,290.31	August 2040	278,797.65

Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
September 2040	$ 271,859.29	August 2042	$ 140,251.09	July 2044	$ 51,690.70
October 2040	265,033.11	September 2042	135,608.53	August 2044	48,612.63
November 2040	258,317.51	October 2042	131,045.49	September 2044	45,591.27
December 2040	251,710.96	November 2042	126,560.83	October 2044	42,625.78
January 2041	245,211.90	December 2042	122,153.41	November 2044	39,715.33
February 2041	238,818.81	January 2043	117,822.12	December 2044	36,859.10
March 2041	232,530.22	February 2043	113,565.86	January 2045	34,056.29
April 2041	226,344.62	March 2043	109,383.54	February 2045	31,306.10
May 2041	220,260.57	April 2043	105,274.09	March 2045	28,607.74
June 2041	214,276.64	May 2043	101,236.46	April 2045	25,960.45
July 2041	208,391.38	June 2043	97,269.60	May 2045	23,363.46
August 2041	202,603.42	July 2043	93,372.48	June 2045	20,816.02
September 2041	196,911.37	August 2043	89,544.09	July 2045	18,317.38
October 2041	191,313.85	September 2043	85,783.42	August 2045	15,866.81
November 2041	185,809.53	October 2043	82,089.49	September 2045	13,463.59
December 2041	180,397.08	November 2043	78,461.32	October 2045	11,107.01
January 2042	175,075.19	December 2043	74,897.96	November 2045	8,796.37
February 2042	169,842.56	January 2044	71,398.44	December 2045	6,530.96
March 2042	164,697.92	February 2044	67,961.84	January 2046	4,310.12
April 2042	159,640.02	March 2044	64,587.24	February 2046	2,133.15
May 2042	154,667.60	April 2044	61,273.71	March 2046 and thereafter	0.00
June 2042	149,779.44	May 2044	58,020.37		
July 2042	144,974.33	June 2044	54,826.32		

LD Class Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$2,379,000.00	October 2018	$1,556,118.24	November 2020	$ 521,572.03
October 2016	2,368,410.89	November 2018	1,504,000.78	December 2020	490,678.66
November 2016	2,355,730.63	December 2018	1,452,863.93	January 2021	460,503.52
December 2016	2,340,973.40	January 2019	1,402,695.87	February 2021	431,037.49
January 2017	2,324,156.41	February 2019	1,353,484.81	March 2021	402,271.54
February 2017	2,305,299.90	March 2019	1,305,219.15	April 2021	374,196.74
March 2017	2,284,427.08	April 2019	1,257,887.39	May 2021	346,804.22
April 2017	2,261,564.13	May 2019	1,211,478.15	June 2021	320,085.27
May 2017	2,236,740.16	June 2019	1,165,980.16	July 2021	294,031.22
June 2017	2,209,987.18	July 2019	1,121,382.29	August 2021	268,633.50
July 2017	2,181,340.07	August 2019	1,077,673.49	September 2021	243,883.64
August 2017	2,150,836.52	September 2019	1,034,842.85	October 2021	219,773.26
September 2017	2,118,516.98	October 2019	992,879.58	November 2021	196,294.07
October 2017	2,084,424.58	November 2019	951,772.98	December 2021	173,437.86
November 2017	2,048,605.12	December 2019	911,512.47	January 2022	151,196.50
December 2017	2,011,106.96	January 2020	872,087.59	February 2022	129,561.99
January 2018	1,971,980.97	February 2020	833,487.98	March 2022	108,526.35
February 2018	1,931,280.44	March 2020	795,703.38	April 2022	88,081.73
March 2018	1,889,060.99	April 2020	758,723.65	May 2022	68,220.36
April 2018	1,845,380.52	May 2020	722,538.77	June 2022	48,934.53
May 2018	1,800,299.07	June 2020	687,138.79	July 2022	30,216.65
June 2018	1,753,878.77	July 2020	652,513.88	August 2022	12,059.17
July 2018	1,706,183.70	August 2020	618,654.32	September 2022 and thereafter	0.00
August 2018	1,657,279.84	September 2020	585,550.50		
September 2018	1,607,234.89	October 2020	553,192.88		

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

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

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$274,039,871

FannieMae®

Guaranteed REMIC Pass-Through Certificates

Fannie Mae REMIC Trust 2016-77

PROSPECTUS SUPPLEMENT

Mizuho Securities USA Inc.

September 26, 2016