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

$1,084,467,849

FannieMae®

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-11

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own Fannie Mae MBS.

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
FA	1	$ 44,214,369	PT	(2)	FLT	3136AVRD3	March 2047
SA	1	44,214,369(3)	NTL	(2)	INV/IO	3136AVRE1	March 2047
FK	2	25,714,285	PT	(2)	FLT	3136AVRF8	March 2047
SK	2	25,714,285(3)	NTL	(2)	INV/IO	3136AVRG6	March 2047
KA(4) ...	2	44,206,000	PAC	3.00%	FIX	3136AVRH4	May 2044
KB	2	10,797,000	PAC	3.00	FIX	3136AVRJ0	March 2047
CB	2	3,430,000	SCH	3.00	FIX	3136AVRK7	March 2047
CA	2	5,797,715	SUP/AD	3.00	FIX	3136AVRL5	March 2047
CD	2	50,000	SUP/AD	3.00	FIX	3136AVRM3	March 2047
CZ	2	5,000	SUP	3.00	FIX/Z	3136AVRN1	March 2047

(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 KG, KI, KE, KD, KC, CU, CN, B, VM, VN, ZM, DB, PJ, PI, PH, PG, PE and PC 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 February 28, 2017.

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

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

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

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

MORGAN STANLEY

The date of this Prospectus Supplement is February 22, 2017

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
FH	3	$ 39,166,666	PT	(2)	FLT	3136AVRP6	March 2047
SH	3	39,166,666(3)	NTL	(2)	INV/IO	3136AVRQ4	March 2047
HA	3	144,489,000	PAC	3.50%	FIX	3136AVRR2	December 2045
HB	3	15,095,000	PAC	3.50	FIX	3136AVRS0	March 2047
CT(4)	3	12,334,000	PAC	3.00	FIX	3136AVRT8	February 2047
CI(4)	3	1,541,750(3)	NTL	4.00	FIX/IO	3136AVRU5	February 2047
CP	3	1,705,000	PAC	3.50	FIX	3136AVRV3	March 2047
CJ	3	7,047,000	SUP/AD	3.50	FIX	3136AVRW1	February 2047
CK	3	6,839,000	SUP/AD	3.50	FIX	3136AVRX9	February 2047
CL	3	6,839,000	SUP/AD	3.50	FIX	3136AVRY7	February 2047
CM	3	1,475,000	SUP/AD	3.50	FIX	3136AVRZ4	March 2047
ZC	3	10,334	SUP	3.50	FIX/Z	3136AVSA8	March 2047
EB	4	359,722,000	SEQ	2.75	FIX	3136AVSB6	March 2042
EI	4	29,976,833(3)	NTL	3.00	FIX/IO	3136AVSC4	March 2042
VH(4)	4	34,388,000	SEQ/AD	3.00	FIX	3136AVSD2	July 2028
VJ(4)	4	35,517,000	SEQ/AD	3.00	FIX	3136AVSE0	March 2037
ZE(4)	4	85,373,000	SEQ	3.00	FIX/Z	3136AVSF7	March 2047
DA	5	38,362,000	SEQ	2.50	FIX	3136AVSG5	July 2040
VK(4)	5	4,403,000	SEQ/AD	2.50	FIX	3136AVSH3	August 2028
VL(4)	5	4,243,000	SEQ/AD	2.50	FIX	3136AVSJ9	March 2037
DZ(4)	5	13,376,424	SEQ	2.50	FIX/Z	3136AVSK6	March 2047
D	5	25,000,000	SEQ	2.50	FIX	3136AVSL4	June 2042
VD(4)	5	1,904,000	SEQ/AD	2.50	FIX	3136AVSM2	August 2028
VG(4)	5	1,834,000	SEQ/AD	2.50	FIX	3136AVSN0	March 2037
ZD(4)	5	5,784,000	SEQ	2.50	FIX/Z	3136AVSP5	March 2047
PA(4)	6	82,231,000	PAC/AD	4.00	FIX	3136AVSQ3	March 2047
Z	6	23,116,056	SUP	4.00	FIX/Z	3136AVSR1	March 2047
R		0	NPR	0	NPR	3136AVSS9	March 2047
RL		0	NPR	0	NPR	3136AVST7	March 2047

(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-6 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:

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

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of February 1, 2017. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.

Assets Underlying Each Group of Classes

Group	Assets
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS

Group 1, Group 2, Group 3, Group 4, Group 5 and Group 6

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	$ 44,214,369	6.50%	6.75% to 9.00%	210 to 360
Group 2 MBS	$ 90,000,000	4.00%	4.25% to 6.50%	241 to 360
Group 3 MBS	$235,000,000	4.00%	4.25% to 6.50%	241 to 360
Group 4 MBS	$515,000,000	3.00%	3.25% to 5.50%	241 to 360
Group 5 MBS	$ 94,906,424	2.50%	2.75% to 5.00%	241 to 360
Group 6 MBS	$105,347,056	4.00%	4.25% to 6.50%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	Principal Balance	Original Term to Maturity (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Interest Rate
Group 1 MBS	$ 44,214,369	360	216	137	6.913%
Group 2 MBS	$ 90,000,000	360	351	5	4.480%
Group 3 MBS	$235,000,000	360	341	17	4.570%
Group 4 MBS	$515,000,000	360	356	3	3.580%
Group 5 MBS	$ 94,906,424	360	339	18	3.350%
Group 6 MBS	$105,347,056	360	357	1	4.660%

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 February 28, 2017.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

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

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

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

Class	Initial Interest Rate	Maximum Interest Rate	Minimum Interest Rate	Formula for Calculation of Interest Rate(1)
FA	1.17111%	6.50%	0.40%	LIBOR + 40 basis points
SA	5.32889%	6.10%	0.00%	6.1% − LIBOR
FK	1.22111%	6.50%	0.45%	LIBOR + 45 basis points
SK	5.27889%	6.05%	0.00%	6.05% − LIBOR
FH	1.22111%	6.50%	0.45%	LIBOR + 45 basis points
SH	5.27889%	6.05%	0.00%	6.05% − LIBOR

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

Notional Classes

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

Class	
SA	100% of the FA Class
SK	100% of the FK Class
SH	100% of the FH Class
CI	12.5% of the CT Class
EI	8.3333332407% of the EB Class
KI	25% of the KA Class
PI	43.749999392% of the PA 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%	298%	500%	700%	900%	1100%	1300%	1600%
FA and SA	21.1	7.5	4.1	2.6	1.8	1.3	0.9	0.7	0.3

	PSA Prepayment Assumption								
Group 2 Classes	0%	100%	125%	150%	155%	200%	350%	500%	700%
FK and SK	19.6	10.5	9.4	8.5	8.4	7.1	4.6	3.5	2.6
KA, KG, KE, KD, KC and KI	15.9	6.2	5.4	5.4	5.4	5.4	3.7	2.8	2.2
KB	26.7	17.8	17.4	17.4	17.4	17.4	11.4	8.2	5.9
CB	28.4	18.8	13.7	3.3	3.3	3.3	1.7	1.2	0.9
CA	29.4	24.8	22.5	18.5	16.7	2.9	1.0	0.7	0.5
CD	30.0	29.2	29.2	29.1	29.0	7.5	1.7	1.2	0.8
CZ	30.0	29.2	29.2	29.2	29.2	9.5	1.7	1.2	0.8

	PSA Prepayment Assumption								
Group 3 Classes	0%	100%	125%	150%	180%	210%	225%	500%	700%
FH and SH	19.6	10.0	8.9	8.0	7.1	6.3	6.0	2.9	2.0
HA	16.6	6.3	5.5	5.5	5.5	5.5	5.5	2.8	2.0
HB	26.8	19.0	19.0	19.0	19.0	19.0	19.0	9.6	6.6
CT, CI, CU and CN	27.8	16.7	12.3	3.9	3.9	3.9	2.8	0.8	0.6
CP	28.4	19.2	17.2	17.1	17.1	17.1	6.2	1.1	0.7
CJ, CK and CL	29.2	23.3	21.0	17.3	8.7	2.2	1.6	0.4	0.2
CM	30.0	28.1	27.8	27.4	26.2	17.9	3.8	0.7	0.5
ZC	30.0	28.4	28.4	28.4	28.4	28.3	4.1	0.7	0.5

	PSA Prepayment Assumption					
Group 4 Classes	0%	100%	152%	300%	400%	500%
EB and EI	15.2	6.3	4.9	3.1	2.5	2.2
VH	6.0	6.0	6.0	4.9	4.2	3.6
VJ	15.8	13.9	11.5	7.4	5.9	4.9
ZE	27.6	21.0	18.1	12.1	9.6	7.9
B	27.6	20.1	16.7	10.6	8.3	6.8

Group 5 Classes	PSA Prepayment Assumption					
	0%	100%	109%	200%	300%	400%
DA	13.9	4.9	4.7	3.0	2.1	1.6
VK	6.0	6.0	6.0	5.0	4.0	3.3
VL	15.9	11.9	11.4	7.9	5.7	4.5
DZ	26.9	19.0	18.4	13.8	10.4	8.1
D	15.2	5.8	5.5	3.5	2.5	1.9
VD	6.0	6.0	6.0	5.6	4.7	3.9
VG	15.9	13.8	13.4	9.4	6.8	5.3
ZD	27.7	20.3	19.8	15.1	11.4	8.9
VM	6.0	6.0	6.0	5.2	4.2	3.4
VN	15.9	12.5	12.0	8.3	6.1	4.7
ZM	27.1	19.5	19.0	14.3	10.7	8.4
DB	27.1	18.3	17.7	12.7	9.3	7.1

Group 6 Classes	PSA Prepayment Assumption									
	0%	100%	150%	180%	350%	600%	900%	1100%	1400%	2100%
PA, PJ, PH, PG, PE, PC and PI	12.6	6.4	5.6	5.6	5.6	3.8	2.8	2.4	2.0	1.4
Z	26.0	19.3	16.6	15.4	2.5	1.4	1.0	0.9	0.7	0.6

* 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 February 1, 2017 (the "Issue Date"). We will issue the Guaranteed REMIC Pass-Through Certificates (the "REMIC Certificates") pursuant to that trust agreement and supplement. We will issue the Combinable and Recombinable REMIC Certificates (the "RCR Certificates" and, together with the REMIC Certificates, the "Certificates") pursuant to a separate trust agreement dated as of May 1, 2010 and a supplement thereto dated as of the Issue Date (together with the trust agreement and supplement relating to the REMIC Certificates, the "Trust Agreement"). We will execute the Trust Agreement in our corporate capacity and as trustee (the "Trustee"). In general, the term "Classes" includes the Classes of REMIC Certificates and RCR Certificates.

The assets of the Trust will include six groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the "Group 1 MBS," "Group 2 MBS," "Group 3 MBS," "Group 4 MBS," "Group 5 MBS" and "Group 6 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 include the "Lower Tier REMIC" and "Upper Tier REMIC" as "real estate mortgage investment conduits" (each, a "REMIC") under the Internal Revenue Code of 1986, as amended (the "Code").

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

REMIC Designation	Assets	Regular Interests	Residual Interest
Lower Tier REMIC	MBS	Interests in the Lower Tier REMIC other than the RL Class (the "Lower Tier Regular Interests")	RL
Upper Tier REMIC	Lower Tier Regular Interests	All Classes of REMIC Certificates other than the R and RL Classes	R

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

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

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

The MBS

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

In addition, the pools of Mortgage Loans backing the Group 1 MBS have been designated as pools of "reperforming loans" as described further under "The Mortgage Loans—Previously Delinquent Mortgage Loans—*Reperforming Loans*" in the MBS Prospectus dated June 1, 2016. These loans are conventional, unmodified mortgage loans that became delinquent after we initially acquired them but were current as of the issue date of each related MBS. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools underlying the Group 1 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also "Risk Factors—Risks Relating to Yield and Prepayment—*Mortgage loans that became delinquent after we initially acquired them, and that in some cases may have been modified, may perform differently than do mortgage loans without a history of delinquency*" in the MBS Prospectus dated June 1, 2016.

Furthermore, the pools of mortgage loans backing the Group 4 MBS and Group 6 MBS have been designated as pools that include "jumbo-conforming" or "high balance" mortgage loans as described further under "The Mortgage Loans—Mortgage Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits" in the MBS Prospectus dated June 1, 2016. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools underlying the Group 4 MBS and Group 6 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also "Risk Factors—Risks Relating to Yield and Prepayment—"*Jumbo-conforming" mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*" in the MBS Prospectus dated June 1, 2016.

For additional information, see "Summary—Group 1, Group 2, Group 3, Group 4, Group 5 and Group 6—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 Class*es" 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, ZC, ZE, DZ, ZD, Z and ZM Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement or on Schedule 1. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on each Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under "—Distributions of Principal" below.

Distributions of Principal

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

- *Group 1*

  The Group 1 Principal Distribution Amount to FA until retired. } **Pass-Through Class**

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

- *Group 2*

  The CZ Accrual Amount to CA and CD, in that order, until retired, and thereafter to CZ. } **Accretion Directed Classes and Accrual Class**

  The Group 2 Cash Flow Distribution Amount as follows:

  — 28.5714277778% to FK until retired, and } **Pass-Through Class**

  — 71.4285722222% as follows:

  first, to Aggregate Group I to its Planned Balance; } **PAC Group**

  second, to CB to its Scheduled Balance; } **Scheduled Class**

  third, to CA, CD and CZ, in that order, until retired; } **Support Classes**

  fourth, to CB until retired; and } **Scheduled Class**

  fifth, to Aggregate Group I to zero. } **PAC Group**

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

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

"Aggregate Group I" consists of the KA and KB Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I to KA and KB, 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 3*

The ZC Accrual Amount in the following priority:

1. To CJ, CK and CL, pro rata, until retired. } **Accretion Directed Classes**
2. To CM until retired. } **Accretion Directed Classes**
3. Thereafter to ZC. } **Accrual Class**

The Group 3 Cash Flow Distribution Amount as follows:

— 16.666666383% to FH until retired, and } **Pass-Through Class**

— 83.333333617% as follows:

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

second, to Aggregate Group III to its Planned Balance; } **PAC Groups**

third, to CJ, CK and CL, pro rata, until retired; } **Support Classes**

fourth, to CM and ZC, in that order, until retired; } **Support Classes**

fifth, to Aggregate Group III to zero; and } **PAC Groups**

sixth, to Aggregate Group II to zero. } **PAC Groups**

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

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

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

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

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

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

- *Group 4*

The ZE Accrual Amount to VH and VJ, in that order, until retired, and thereafter to ZE. } **Accretion Directed Classes and Accrual Class**

The Group 4 Cash Flow Distribution Amount to EB, VH, VJ and ZE, in that order, until retired. } **Sequential Pay Classes**

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

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

- *Group 5*

The DZ Accrual Amount to VK and VL, in that order, until retired, and thereafter to DZ. } Accretion Directed Classes and Accrual Class

The ZD Accrual Amount to VD and VG, in that order, until retired, and thereafter to ZD. } Accretion Directed Classes and Accrual Class

The Group 5 Cash Flow Distribution Amount as follows:

— 63.6252230934% to DA, VK, VL and DZ, in that order, until retired, and

— 36.3747769066% to D, VD, VG and ZD, in that order, until retired. } Sequential Pay Classes

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

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

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

- *Group 6*

The Z Accrual Amount to PA to its Planned Balance, and thereafter to Z. } Accretion Directed/PAC Class and Accrual Class

The Group 6 Cash Flow Distribution Amount in the following priority:

1. To PA to its Planned Balance. } PAC Class
2. To Z until retired. } Support Class
3. To PA until retired. } PAC Class

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

The "Group 6 Cash Flow Distribution Amount" is the principal then paid on the Group 6 MBS.

Structuring Assumptions

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

- the Mortgage Loans underlying the MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under "Summary—Group 1, Group 2, Group 3, Group 4, Group 5 and Group 6—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 February 28, 2017; and
- each Distribution Date occurs on the 25th day of a month.

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the MBS will differ from the assumed characteristics shown in the Summary,

and may differ significantly. See "Risk Factors—Risks Relating to Yield and Prepayment—*Yields on and weighted average lives of the certificates are affected by actual characteristics of the mortgage loans backing the series trust assets*" in the REMIC Prospectus.

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

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

Groups and Classes	Structuring Ranges	Initial Effective Ranges
Aggregate Group I Planned Balances	Between 125% and 200% PSA	Between 125% and 200% PSA
CB Class Scheduled Balances	Between 150% and 200% PSA	Between 150% and 200% PSA
Aggregate Group II Planned Balances	Between 125% and 225% PSA	Between 125% and 225% PSA
Aggregate Group III Planned Balances	Between 150% and 210% PSA	Between 150% and 210% PSA
PA Class Planned Balances	Between 150% and 350% PSA	Between 150% and 350% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	KA and KB
Aggregate Group II	HA and HB
Aggregate Group III	CT and CP

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

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

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

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

- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Range or Effective Range, principal distributions may be insufficient to reduce the 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*
SA	14.32813%
SK	22.50000%
SH	20.82813%

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

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

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

	PSA Prepayment Assumption								
LIBOR	50%	100%	298%	500%	700%	900%	1100%	1300%	1600%
0.38556%	35.3%	31.8%	17.1%	0.9%	(16.7)%	(36.2)%	(58.5)%	(85.6)%	*
0.77111%	32.2%	28.7%	14.2%	(1.8)%	(19.2)%	(38.4)%	(60.5)%	(87.3)%	*
2.77111%	16.0%	12.7%	(1.0)%	(16.0)%	(32.2)%	(50.2)%	(70.9)%	(96.2)%	*
4.77111%	(2.6)%	(5.6)%	(18.2)%	(32.0)%	(46.9)%	(63.5)%	(83.0)%	*	*
6.10000%	*	*	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption								
LIBOR	50%	100%	125%	150%	155%	200%	350%	500%	700%
0.38556%	21.3%	18.6%	17.2%	15.8%	15.5%	13.0%	4.4%	(4.6)%	(17.1)%
0.77111%	19.4%	16.6%	15.3%	13.9%	13.6%	11.0%	2.4%	(6.7)%	(19.3)%
2.77111%	9.2%	6.4%	5.0%	3.6%	3.3%	0.7%	(8.2)%	(17.5)%	(30.6)%
4.77111%	(2.6)%	(5.4)%	(6.8)%	(8.2)%	(8.5)%	(11.2)%	(20.2)%	(29.7)%	(43.3)%
6.05000%	*	*	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption								
LIBOR	**50%**	**100%**	**125%**	**150%**	**180%**	**210%**	**225%**	**500%**	**700%**
0.38556%	23.1%	19.8%	18.2%	16.6%	14.6%	12.6%	11.6%	(7.9)%	(23.4)%
0.77111%	21.0%	17.8%	16.2%	14.5%	12.6%	10.6%	9.6%	(9.8)%	(25.3)%
2.77111%	10.2%	7.1%	5.5%	3.9%	2.0%	0.0%	(0.9)%	(19.8)%	(35.0)%
4.77111%	(2.3)%	(5.3)%	(6.8)%	(8.3)%	(10.1)%	(12.0)%	(13.0)%	(31.1)%	(45.8)%
6.05000%	*	*	*	*	*	*	*	*	*

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**
KI	255%
CI	226%
EI	183%
PI	512%

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***
KI	18.51563%
CI	11.00000%
EI	12.68750%
PI	16.76563%

* 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 KI Class to Prepayments

	PSA Prepayment Assumption								
	50%	**100%**	**125%**	**150%**	**155%**	**200%**	**350%**	**500%**	**700%**
Pre-Tax Yields to Maturity	13.2%	7.3%	4.2%	4.2%	4.2%	4.2%	(9.1)%	(24.2)%	(43.6)%

Sensitivity of the CI Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	125%	150%	180%	210%	225%	500%	700%
Pre-Tax Yields to Maturity	38.3%	38.2%	37.6%	10.8%	10.8%	10.8%	0.6%	*	*

Sensitivity of the EI Class to Prepayments

	PSA Prepayment Assumption					
	50%	100%	152%	300%	400%	500%
Pre-Tax Yields to Maturity	15.6%	10.2%	3.9%	(15.0)%	(27.3)%	(38.8)%

Sensitivity of the PI Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	150%	180%	350%	600%	900%	1100%	1400%	2100%
Pre-Tax Yields to Maturity	15.1%	10.7%	7.4%	7.4%	7.4%	(4.4)%	(20.5)%	(31.8)%	(49.1)%	(86.9)%

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 Group 2, Group 3, Group 4, Group 5 and Group 6 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	9.00%
Group 2 MBS	360 months	6.50%
Group 3 MBS	360 months	6.50%
Group 4 MBS	360 months	5.50%
Group 5 MBS	360 months	5.00%
Group 6 MBS	360 months	6.50%

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

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

Percent of Original Principal Balances Outstanding

	FA and SA† Classes									FK and SK† Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
Date	0%	100%	298%	500%	700%	900%	1100%	1300%	1600%	0%	100%	125%	150%	155%	200%	350%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	99	91	80	68	56	45	33	21	4	99	96	95	95	95	94	90	87	82
February 2019	99	83	63	46	32	20	11	5	*	98	90	88	87	86	83	74	65	54
February 2020	98	75	50	31	18	9	4	1	*	96	83	80	77	77	72	57	45	31
February 2021	97	68	40	21	10	4	1	*	*	95	76	73	69	68	62	44	31	17
February 2022	96	61	31	14	5	2	*	*	*	94	70	66	61	61	53	34	21	10
February 2023	95	55	24	9	3	1	*	*	0	92	64	59	55	54	46	26	14	6
February 2024	94	48	19	6	2	*	*	*	0	90	59	53	48	47	39	20	10	3
February 2025	92	43	14	4	1	*	*	*	0	89	54	48	43	42	34	16	7	2
February 2026	91	37	11	3	*	*	*	*	0	87	49	43	38	37	29	12	5	1
February 2027	89	32	8	2	*	*	*	*	0	85	45	39	33	32	25	9	3	1
February 2028	88	27	6	1	*	*	*	*	0	83	41	35	29	28	21	7	2	*
February 2029	86	23	4	1	*	*	*	0	0	80	37	31	26	25	18	5	1	*
February 2030	84	18	3	*	*	*	*	0	0	78	33	27	23	22	15	4	1	*
February 2031	82	14	2	*	*	*	*	0	0	75	30	24	20	19	13	3	1	*
February 2032	79	10	1	*	*	*	*	0	0	73	27	21	17	16	11	2	*	*
February 2033	77	7	1	*	*	*	0	0	0	70	24	19	15	14	9	2	*	*
February 2034	74	3	*	*	*	*	0	0	0	66	21	16	13	12	7	1	*	*
February 2035	71	0	0	0	0	0	0	0	0	63	19	14	11	10	6	1	*	*
February 2036	67	0	0	0	0	0	0	0	0	59	16	12	9	9	5	1	*	*
February 2037	64	0	0	0	0	0	0	0	0	56	14	10	8	7	4	1	*	*
February 2038	59	0	0	0	0	0	0	0	0	52	12	9	6	6	3	*	*	*
February 2039	55	0	0	0	0	0	0	0	0	47	10	7	5	5	3	*	*	*
February 2040	50	0	0	0	0	0	0	0	0	43	8	6	4	4	2	*	*	*
February 2041	45	0	0	0	0	0	0	0	0	38	7	5	3	3	1	*	*	*
February 2042	39	0	0	0	0	0	0	0	0	32	5	4	2	2	1	*	*	*
February 2043	32	0	0	0	0	0	0	0	0	27	4	3	2	2	1	*	*	*
February 2044	25	0	0	0	0	0	0	0	0	21	3	2	1	1	*	*	*	*
February 2045	18	0	0	0	0	0	0	0	0	14	1	1	1	1	*	*	*	*
February 2046	9	0	0	0	0	0	0	0	0	7	*	*	*	*	*	*	*	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	21.1	7.5	4.1	2.6	1.8	1.3	0.9	0.7	0.3	19.6	10.5	9.4	8.5	8.4	7.1	4.6	3.5	2.6

	KA, KG, KE, KD, KC and KI† Classes									KB Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
Date	0%	100%	125%	150%	155%	200%	350%	500%	700%	0%	100%	125%	150%	155%	200%	350%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	98	94	93	93	93	93	93	93	93	100	100	100	100	100	100	100	100	100
February 2019	97	85	83	83	83	83	83	70	54	100	100	100	100	100	100	100	100	100
February 2020	95	75	71	71	71	71	59	41	20	100	100	100	100	100	100	100	100	100
February 2021	93	66	60	60	60	60	40	20	1	100	100	100	100	100	100	100	100	100
February 2022	91	57	50	50	50	50	26	6	0	100	100	100	100	100	100	100	100	59
February 2023	88	48	41	41	41	41	14	0	0	100	100	100	100	100	100	100	86	33
February 2024	86	40	32	32	32	32	5	0	0	100	100	100	100	100	100	100	58	19
February 2025	84	33	25	25	25	25	0	0	0	100	100	100	100	100	100	93	40	11
February 2026	81	26	18	18	18	18	0	0	0	100	100	100	100	100	100	72	27	6
February 2027	78	20	11	11	11	11	0	0	0	100	100	100	100	100	100	55	18	3
February 2028	75	14	6	6	6	6	0	0	0	100	100	100	100	100	100	42	12	2
February 2029	71	8	1	1	1	1	0	0	0	100	100	100	100	100	100	32	8	1
February 2030	68	3	0	0	0	0	0	0	0	100	100	89	89	89	89	24	6	1
February 2031	64	0	0	0	0	0	0	0	0	100	93	75	75	75	75	18	4	*
February 2032	60	0	0	0	0	0	0	0	0	100	74	63	63	63	63	14	3	*
February 2033	56	0	0	0	0	0	0	0	0	100	57	53	53	53	53	10	2	*
February 2034	51	0	0	0	0	0	0	0	0	100	44	44	44	44	44	8	1	*
February 2035	46	0	0	0	0	0	0	0	0	100	36	36	36	36	36	6	1	*
February 2036	41	0	0	0	0	0	0	0	0	100	30	30	30	30	30	4	*	*
February 2037	36	0	0	0	0	0	0	0	0	100	24	24	24	24	24	3	*	*
February 2038	30	0	0	0	0	0	0	0	0	100	19	19	19	19	19	2	*	*
February 2039	23	0	0	0	0	0	0	0	0	100	15	15	15	15	15	2	*	*
February 2040	16	0	0	0	0	0	0	0	0	100	12	12	12	12	12	1	*	*
February 2041	9	0	0	0	0	0	0	0	0	100	9	9	9	9	9	1	*	*
February 2042	2	0	0	0	0	0	0	0	0	100	6	6	6	6	6	*	*	*
February 2043	0	0	0	0	0	0	0	0	0	73	4	4	4	4	4	*	*	*
February 2044	0	0	0	0	0	0	0	0	0	37	3	3	3	3	3	*	*	*
February 2045	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	*	*	*
February 2046	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	*	*
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.9	6.2	5.4	5.4	5.4	5.4	3.7	2.8	2.2	26.7	17.8	17.4	17.4	17.4	17.4	11.4	8.2	5.9

* 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.

	CB Class									CA Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
Date	0%	100%	125%	150%	155%	200%	350%	500%	700%	0%	100%	125%	150%	155%	200%	350%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	100	100	100	89	89	89	89	89	24	100	100	100	100	99	87	50	12	0
February 2019	100	100	100	70	70	70	6	0	0	100	100	100	100	96	64	0	0	0
February 2020	100	100	100	49	49	49	0	0	0	100	100	100	100	94	41	0	0	0
February 2021	100	100	100	32	32	32	0	0	0	100	100	100	100	92	24	0	0	0
February 2022	100	100	100	20	20	20	0	0	0	100	100	100	100	91	12	0	0	0
February 2023	100	100	100	11	11	11	0	0	0	100	100	100	100	90	5	0	0	0
February 2024	100	100	100	4	4	4	0	0	0	100	100	100	100	89	*	0	0	0
February 2025	100	100	100	1	1	1	0	0	0	100	100	100	100	89	0	0	0	0
February 2026	100	100	99	0	0	0	0	0	0	100	100	100	99	88	0	0	0	0
February 2027	100	100	95	0	0	0	0	0	0	100	100	100	97	86	0	0	0	0
February 2028	100	100	87	0	0	0	0	0	0	100	100	100	93	82	0	0	0	0
February 2029	100	100	76	0	0	0	0	0	0	100	100	100	88	78	0	0	0	0
February 2030	100	100	63	0	0	0	0	0	0	100	100	100	82	73	0	0	0	0
February 2031	100	100	48	0	0	0	0	0	0	100	100	100	76	67	0	0	0	0
February 2032	100	100	32	0	0	0	0	0	0	100	100	100	70	62	0	0	0	0
February 2033	100	100	16	0	0	0	0	0	0	100	100	100	64	56	0	0	0	0
February 2034	100	91	0	0	0	0	0	0	0	100	100	100	57	50	0	0	0	0
February 2035	100	67	0	0	0	0	0	0	0	100	100	90	51	45	0	0	0	0
February 2036	100	44	0	0	0	0	0	0	0	100	100	80	45	39	0	0	0	0
February 2037	100	20	0	0	0	0	0	0	0	100	100	70	39	34	0	0	0	0
February 2038	100	0	0	0	0	0	0	0	0	100	98	61	33	29	0	0	0	0
February 2039	100	0	0	0	0	0	0	0	0	100	84	52	28	24	0	0	0	0
February 2040	100	0	0	0	0	0	0	0	0	100	71	43	23	20	0	0	0	0
February 2041	100	0	0	0	0	0	0	0	0	100	58	35	18	16	0	0	0	0
February 2042	100	0	0	0	0	0	0	0	0	100	46	27	14	12	0	0	0	0
February 2043	100	0	0	0	0	0	0	0	0	100	34	20	10	8	0	0	0	0
February 2044	100	0	0	0	0	0	0	0	0	100	23	13	6	5	0	0	0	0
February 2045	91	0	0	0	0	0	0	0	0	100	12	6	3	2	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0	80	1	*	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.4	18.8	13.7	3.3	3.3	3.3	1.7	1.2	0.9	29.4	24.8	22.5	18.5	16.7	2.9	1.0	0.7	0.5

	CD Class									CZ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
Date	0%	100%	125%	150%	155%	200%	350%	500%	700%	0%	100%	125%	150%	155%	200%	350%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	100	100	100	100	100	100	100	100	0	103	103	103	103	103	103	103	103	0
February 2019	100	100	100	100	100	100	0	0	0	106	106	106	106	106	106	0	0	0
February 2020	100	100	100	100	100	100	0	0	0	109	109	109	109	109	109	0	0	0
February 2021	100	100	100	100	100	100	0	0	0	113	113	113	113	113	113	0	0	0
February 2022	100	100	100	100	100	100	0	0	0	116	116	116	116	116	116	0	0	0
February 2023	100	100	100	100	100	100	0	0	0	120	120	120	120	120	120	0	0	0
February 2024	100	100	100	100	100	100	0	0	0	123	123	123	123	123	123	0	0	0
February 2025	100	100	100	100	100	0	0	0	0	127	127	127	127	127	50	0	0	0
February 2026	100	100	100	100	100	0	0	0	0	131	131	131	131	131	9	0	0	0
February 2027	100	100	100	100	100	0	0	0	0	135	135	135	135	135	9	0	0	0
February 2028	100	100	100	100	100	0	0	0	0	139	139	139	139	139	9	0	0	0
February 2029	100	100	100	100	100	0	0	0	0	143	143	143	143	143	9	0	0	0
February 2030	100	100	100	100	100	0	0	0	0	148	148	148	148	148	9	0	0	0
February 2031	100	100	100	100	100	0	0	0	0	152	152	152	152	152	9	0	0	0
February 2032	100	100	100	100	100	0	0	0	0	157	157	157	157	157	9	0	0	0
February 2033	100	100	100	100	100	0	0	0	0	162	162	162	162	162	9	0	0	0
February 2034	100	100	100	100	100	0	0	0	0	166	166	166	166	166	9	0	0	0
February 2035	100	100	100	100	100	0	0	0	0	171	171	171	171	171	9	0	0	0
February 2036	100	100	100	100	100	0	0	0	0	177	177	177	177	177	9	0	0	0
February 2037	100	100	100	100	100	0	0	0	0	182	182	182	182	182	9	0	0	0
February 2038	100	100	100	100	100	0	0	0	0	188	188	188	188	188	9	0	0	0
February 2039	100	100	100	100	100	0	0	0	0	193	193	193	193	193	9	0	0	0
February 2040	100	100	100	100	100	0	0	0	0	199	199	199	199	199	9	0	0	0
February 2041	100	100	100	100	100	0	0	0	0	205	205	205	205	205	9	0	0	0
February 2042	100	100	100	100	100	0	0	0	0	212	212	212	212	212	9	0	0	0
February 2043	100	100	100	100	100	0	0	0	0	218	218	218	218	218	9	0	0	0
February 2044	100	100	100	100	100	0	0	0	0	225	225	225	225	225	9	0	0	0
February 2045	100	100	100	100	100	0	0	0	0	231	231	231	231	231	9	0	0	0
February 2046	100	100	100	61	49	0	0	0	0	238	238	238	238	238	9	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	30.0	29.2	29.2	29.1	29.0	7.5	1.7	1.2	0.8	30.0	29.2	29.2	29.2	29.2	9.5	1.7	1.2	0.8

* 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.

	FH and SH† Classes									HA Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
Date	0%	100%	125%	150%	180%	210%	225%	500%	700%	0%	100%	125%	150%	180%	210%	225%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	99	94	92	91	90	89	88	75	66	98	91	90	90	90	90	90	90	79
February 2019	98	86	84	82	79	76	75	52	37	97	82	78	78	78	78	78	59	40
February 2020	96	80	76	73	69	65	63	35	21	95	72	68	68	68	68	68	38	18
February 2021	95	73	69	65	60	56	54	24	12	93	64	58	58	58	58	58	22	6
February 2022	94	67	62	58	52	48	45	17	7	91	56	49	49	49	49	49	12	0
February 2023	92	62	56	51	46	41	38	11	4	89	48	41	41	41	41	41	5	0
February 2024	90	56	51	45	40	34	32	8	2	87	41	33	33	33	33	33	*	0
February 2025	89	52	45	40	34	29	27	5	1	85	34	26	26	26	26	26	0	0
February 2026	87	47	41	35	30	25	23	4	1	82	28	20	20	20	20	20	0	0
February 2027	85	43	37	31	26	21	19	2	*	79	22	15	15	15	15	15	0	0
February 2028	83	39	33	27	22	18	16	2	*	76	17	11	11	11	11	11	0	0
February 2029	80	35	29	24	19	15	13	1	*	73	12	7	7	7	7	7	0	0
February 2030	78	32	26	21	16	12	11	1	*	70	7	4	4	4	4	4	0	0
February 2031	75	28	23	18	14	10	9	*	*	67	3	2	2	2	2	2	0	0
February 2032	73	25	20	16	12	9	7	*	*	63	0	0	0	0	0	0	0	0
February 2033	70	22	17	13	10	7	6	*	*	59	0	0	0	0	0	0	0	0
February 2034	66	20	15	11	8	6	5	*	*	55	0	0	0	0	0	0	0	0
February 2035	63	17	13	10	7	5	4	*	*	50	0	0	0	0	0	0	0	0
February 2036	59	15	11	8	6	4	3	*	*	45	0	0	0	0	0	0	0	0
February 2037	56	13	9	7	5	3	2	*	*	40	0	0	0	0	0	0	0	0
February 2038	52	11	8	6	4	2	2	*	*	34	0	0	0	0	0	0	0	0
February 2039	47	9	6	4	3	2	1	*	*	28	0	0	0	0	0	0	0	0
February 2040	43	7	5	4	2	1	1	*	*	22	0	0	0	0	0	0	0	0
February 2041	38	6	4	3	2	1	1	*	*	15	0	0	0	0	0	0	0	0
February 2042	32	4	3	2	1	1	1	*	*	8	0	0	0	0	0	0	0	0
February 2043	27	3	2	1	1	*	*	*	*	1	0	0	0	0	0	0	0	0
February 2044	21	2	1	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0
February 2045	14	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
February 2046	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.6	10.0	8.9	8.0	7.1	6.3	6.0	2.9	2.0	16.6	6.3	5.5	5.5	5.5	5.5	5.5	2.8	2.0

	HB Class									CT, CI†, CU and CN Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
Date	0%	100%	125%	150%	180%	210%	225%	500%	700%	0%	100%	125%	150%	180%	210%	225%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	100	100	100	100	100	100	100	100	100	100	100	100	82	82	82	82	4	0
February 2019	100	100	100	100	100	100	100	100	100	100	100	100	62	62	62	62	0	0
February 2020	100	100	100	100	100	100	100	100	100	100	100	100	47	47	47	47	0	0
February 2021	100	100	100	100	100	100	100	100	100	100	100	100	35	35	35	35	0	0
February 2022	100	100	100	100	100	100	100	100	89	100	100	100	26	26	26	10	0	0
February 2023	100	100	100	100	100	100	100	100	50	100	100	100	20	20	20	0	0	0
February 2024	100	100	100	100	100	100	100	100	28	100	100	100	16	16	16	0	0	0
February 2025	100	100	100	100	100	100	100	68	16	100	100	99	14	14	14	0	0	0
February 2026	100	100	100	100	100	100	100	46	9	100	100	94	12	12	12	0	0	0
February 2027	100	100	100	100	100	100	100	31	5	100	100	85	10	10	10	0	0	0
February 2028	100	100	100	100	100	100	100	21	3	100	100	72	8	8	8	0	0	0
February 2029	100	100	100	100	100	100	100	14	2	100	100	57	5	5	5	0	0	0
February 2030	100	100	100	100	100	100	100	10	1	100	100	41	3	3	3	0	0	0
February 2031	100	100	100	100	100	100	100	6	*	100	100	23	*	*	*	0	0	0
February 2032	100	96	96	96	96	96	96	4	*	100	90	5	0	0	0	0	0	0
February 2033	100	78	78	78	78	78	78	3	*	100	66	0	0	0	0	0	0	0
February 2034	100	64	64	64	64	64	64	2	*	100	42	0	0	0	0	0	0	0
February 2035	100	51	51	51	51	51	51	1	*	100	18	0	0	0	0	0	0	0
February 2036	100	41	41	41	41	41	41	1	*	100	0	0	0	0	0	0	0	0
February 2037	100	32	32	32	32	32	32	*	*	100	0	0	0	0	0	0	0	0
February 2038	100	25	25	25	25	25	25	*	*	100	0	0	0	0	0	0	0	0
February 2039	100	19	19	19	19	19	19	*	*	100	0	0	0	0	0	0	0	0
February 2040	100	14	14	14	14	14	14	*	*	100	0	0	0	0	0	0	0	0
February 2041	100	10	10	10	10	10	10	*	*	100	0	0	0	0	0	0	0	0
February 2042	100	7	7	7	7	7	7	*	*	100	0	0	0	0	0	0	0	0
February 2043	100	4	4	4	4	4	4	*	*	100	0	0	0	0	0	0	0	0
February 2044	27	2	2	2	2	2	2	*	*	100	0	0	0	0	0	0	0	0
February 2045	1	1	1	1	1	1	1	*	*	31	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.8	19.0	19.0	19.0	19.0	19.0	19.0	9.6	6.6	27.8	16.7	12.3	3.9	3.9	3.9	2.8	0.8	0.6

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

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

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

	CP Class									CJ, CK and CL Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
Date	0%	100%	125%	150%	180%	210%	225%	500%	700%	0%	100%	125%	150%	180%	210%	225%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	100	100	100	100	100	100	100	100	0	100	100	100	100	87	74	67	0	0
February 2019	100	100	100	100	100	100	100	0	0	100	100	100	100	73	47	34	0	0
February 2020	100	100	100	100	100	100	100	0	0	100	100	100	100	63	27	10	0	0
February 2021	100	100	100	100	100	100	100	0	0	100	100	100	100	56	14	0	0	0
February 2022	100	100	100	100	100	100	100	0	0	100	100	100	100	51	5	0	0	0
February 2023	100	100	100	100	100	100	57	0	0	100	100	100	100	47	0	0	0	0
February 2024	100	100	100	100	100	100	6	0	0	100	100	100	100	46	0	0	0	0
February 2025	100	100	100	100	100	100	*	0	0	100	100	100	99	45	0	0	0	0
February 2026	100	100	100	100	100	100	*	0	0	100	100	100	97	43	0	0	0	0
February 2027	100	100	100	100	100	100	*	0	0	100	100	100	93	41	0	0	0	0
February 2028	100	100	100	100	100	100	*	0	0	100	100	100	89	39	0	0	0	0
February 2029	100	100	100	100	100	100	*	0	0	100	100	100	83	36	0	0	0	0
February 2030	100	100	100	100	100	100	*	0	0	100	100	100	77	33	0	0	0	0
February 2031	100	100	100	100	100	100	*	0	0	100	100	100	70	29	0	0	0	0
February 2032	100	100	100	82	82	82	*	0	0	100	100	100	64	26	0	0	0	0
February 2033	100	100	65	65	65	65	*	0	0	100	100	95	57	23	0	0	0	0
February 2034	100	100	49	49	49	49	*	0	0	100	100	85	51	20	0	0	0	0
February 2035	100	100	34	34	34	34	*	0	0	100	100	76	45	17	0	0	0	0
February 2036	100	62	20	20	20	20	*	0	0	100	100	66	39	14	0	0	0	0
February 2037	100	7	7	7	7	7	*	0	0	100	91	57	33	12	0	0	0	0
February 2038	100	0	0	0	0	0	*	0	0	100	78	48	27	9	0	0	0	0
February 2039	100	0	0	0	0	0	*	0	0	100	65	39	21	6	0	0	0	0
February 2040	100	0	0	0	0	0	*	0	0	100	52	31	16	3	0	0	0	0
February 2041	100	0	0	0	0	0	*	0	0	100	40	22	10	1	0	0	0	0
February 2042	100	0	0	0	0	0	*	0	0	100	28	15	6	0	0	0	0	0
February 2043	100	0	0	0	0	0	*	0	0	100	17	8	1	0	0	0	0	0
February 2044	100	0	0	0	0	0	*	0	0	100	7	1	0	0	0	0	0	0
February 2045	100	0	0	0	0	0	*	0	0	100	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0	62	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.4	19.2	17.2	17.1	17.1	17.1	6.2	1.1	0.7	29.2	23.3	21.0	17.3	8.7	2.2	1.6	0.4	0.2

	CM Class									ZC Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
Date	0%	100%	125%	150%	180%	210%	225%	500%	700%	0%	100%	125%	150%	180%	210%	225%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	100	100	100	100	100	100	100	0	0	104	104	104	104	104	104	104	0	0
February 2019	100	100	100	100	100	100	100	0	0	107	107	107	107	107	107	107	0	0
February 2020	100	100	100	100	100	100	100	0	0	111	111	111	111	111	111	111	0	0
February 2021	100	100	100	100	100	100	11	0	0	115	115	115	115	115	115	115	0	0
February 2022	100	100	100	100	100	100	0	0	0	119	119	119	119	119	119	0	0	0
February 2023	100	100	100	100	100	96	0	0	0	123	123	123	123	123	123	0	0	0
February 2024	100	100	100	100	100	68	0	0	0	128	128	128	128	128	128	0	0	0
February 2025	100	100	100	100	100	66	0	0	0	132	132	132	132	132	132	0	0	0
February 2026	100	100	100	100	100	66	0	0	0	137	137	137	137	137	137	0	0	0
February 2027	100	100	100	100	100	66	0	0	0	142	142	142	142	142	142	0	0	0
February 2028	100	100	100	100	100	66	0	0	0	147	147	147	147	147	147	0	0	0
February 2029	100	100	100	100	100	66	0	0	0	152	152	152	152	152	152	0	0	0
February 2030	100	100	100	100	100	66	0	0	0	158	158	158	158	158	158	0	0	0
February 2031	100	100	100	100	100	66	0	0	0	163	163	163	163	163	163	0	0	0
February 2032	100	100	100	100	100	66	0	0	0	169	169	169	169	169	169	0	0	0
February 2033	100	100	100	100	100	66	0	0	0	175	175	175	175	175	175	0	0	0
February 2034	100	100	100	100	100	66	0	0	0	181	181	181	181	181	181	0	0	0
February 2035	100	100	100	100	100	66	0	0	0	188	188	188	188	188	188	0	0	0
February 2036	100	100	100	100	100	66	0	0	0	194	194	194	194	194	194	0	0	0
February 2037	100	100	100	100	100	66	0	0	0	201	201	201	201	201	201	0	0	0
February 2038	100	100	100	100	100	60	0	0	0	208	208	208	208	208	208	0	0	0
February 2039	100	100	100	100	100	48	0	0	0	216	216	216	216	216	216	0	0	0
February 2040	100	100	100	100	100	38	0	0	0	223	223	223	223	223	223	0	0	0
February 2041	100	100	100	100	100	28	0	0	0	231	231	231	231	231	231	0	0	0
February 2042	100	100	100	100	81	20	0	0	0	240	240	240	240	240	240	0	0	0
February 2043	100	100	100	100	53	12	0	0	0	248	248	248	248	248	248	0	0	0
February 2044	100	100	100	66	28	6	0	0	0	257	257	257	257	257	257	0	0	0
February 2045	100	54	31	17	6	*	0	0	0	266	266	266	266	266	266	0	0	0
February 2046	100	0	0	0	0	0	0	0	0	276	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	30.0	28.1	27.8	27.4	26.2	17.9	3.8	0.7	0.5	30.0	28.4	28.4	28.4	28.4	28.3	4.1	0.7	0.5

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

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

	EB and EI† Classes						VH Class						VJ Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
Date	0%	100%	152%	300%	400%	500%	0%	100%	152%	300%	400%	500%	0%	100%	152%	300%	400%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	98	95	93	89	87	84	92	92	92	92	92	92	100	100	100	100	100	100
February 2019	96	86	82	70	62	54	85	85	85	85	85	85	100	100	100	100	100	100
February 2020	94	76	68	48	35	24	77	77	77	77	77	77	100	100	100	100	100	100
February 2021	92	66	55	30	15	3	68	68	68	68	68	68	100	100	100	100	100	100
February 2022	89	57	44	15	*	0	60	60	60	60	60	0	100	100	100	100	100	38
February 2023	87	49	34	3	0	0	51	51	51	51	0	0	100	100	100	100	36	0
February 2024	84	41	25	0	0	0	42	42	42	0	0	0	100	100	100	79	0	0
February 2025	81	33	17	0	0	0	33	33	33	0	0	0	100	100	100	0	0	0
February 2026	78	27	10	0	0	0	23	23	23	0	0	0	100	100	100	0	0	0
February 2027	75	20	4	0	0	0	13	13	13	0	0	0	100	100	100	0	0	0
February 2028	72	14	0	0	0	0	3	3	0	0	0	0	100	100	81	0	0	0
February 2029	68	9	0	0	0	0	0	0	0	0	0	0	93	93	18	0	0	0
February 2030	64	4	0	0	0	0	0	0	0	0	0	0	82	82	0	0	0	0
February 2031	60	0	0	0	0	0	0	0	0	0	0	0	72	60	0	0	0	0
February 2032	56	0	0	0	0	0	0	0	0	0	0	0	60	4	0	0	0	0
February 2033	52	0	0	0	0	0	0	0	0	0	0	0	49	0	0	0	0	0
February 2034	47	0	0	0	0	0	0	0	0	0	0	0	37	0	0	0	0	0
February 2035	42	0	0	0	0	0	0	0	0	0	0	0	25	0	0	0	0	0
February 2036	37	0	0	0	0	0	0	0	0	0	0	0	12	0	0	0	0	0
February 2037	32	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2038	26	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2039	20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.2	6.3	4.9	3.1	2.5	2.2	6.0	6.0	6.0	4.9	4.2	3.6	15.8	13.9	11.5	7.4	5.9	4.9

	ZE Class						B Class						DA Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
Date	0%	100%	152%	300%	400%	500%	0%	100%	152%	300%	400%	500%	0%	100%	109%	200%	300%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	103	103	103	103	103	103	100	100	100	100	100	100	98	89	88	81	74	66
February 2019	106	106	106	106	106	106	100	100	100	100	100	100	95	77	76	62	48	34
February 2020	109	109	109	109	109	109	100	100	100	100	100	100	93	66	64	45	27	11
February 2021	113	113	113	113	113	113	100	100	100	100	100	100	90	56	53	31	10	0
February 2022	116	116	116	116	116	116	100	100	100	100	100	73	87	46	43	18	0	0
February 2023	120	120	120	120	120	90	100	100	100	100	74	49	84	37	34	7	0	0
February 2024	123	123	123	123	100	61	100	100	100	86	55	34	81	29	25	0	0	0
February 2025	127	127	127	124	73	42	100	100	100	68	40	23	78	21	17	0	0	0
February 2026	131	131	131	99	54	28	100	100	100	54	30	16	74	13	10	0	0	0
February 2027	135	135	135	78	40	19	100	100	100	43	22	11	71	7	3	0	0	0
February 2028	139	139	139	62	29	13	100	100	95	34	16	7	67	*	0	0	0	0
February 2029	143	143	143	49	21	9	100	100	83	27	12	5	63	0	0	0	0	0
February 2030	148	148	131	38	16	6	100	100	72	21	9	3	59	0	0	0	0	0
February 2031	152	152	114	30	11	4	100	97	63	17	6	2	54	0	0	0	0	0
February 2032	157	157	99	23	8	3	100	87	54	13	4	1	49	0	0	0	0	0
February 2033	162	141	85	18	6	2	100	77	47	10	3	1	45	0	0	0	0	0
February 2034	166	125	73	14	4	1	100	69	40	8	2	1	39	0	0	0	0	0
February 2035	171	110	62	11	3	1	100	60	34	6	2	*	34	0	0	0	0	0
February 2036	177	96	52	8	2	*	100	53	29	5	1	*	28	0	0	0	0	0
February 2037	182	83	44	6	1	*	100	46	24	3	1	*	22	0	0	0	0	0
February 2038	182	71	36	5	1	*	100	39	20	3	1	*	16	0	0	0	0	0
February 2039	182	60	30	3	1	*	100	33	16	2	*	*	9	0	0	0	0	0
February 2040	182	50	24	2	*	*	100	28	13	1	*	*	2	0	0	0	0	0
February 2041	182	41	19	2	*	*	100	22	10	1	*	*	0	0	0	0	0	0
February 2042	179	32	14	1	*	*	99	18	8	1	*	*	0	0	0	0	0	0
February 2043	147	24	10	1	*	*	81	13	6	*	*	*	0	0	0	0	0	0
February 2044	113	17	7	*	*	*	62	9	4	*	*	*	0	0	0	0	0	0
February 2045	78	10	4	*	*	*	43	6	2	*	*	*	0	0	0	0	0	0
February 2046	40	4	1	*	*	*	22	2	1	*	*	*	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.6	21.0	18.1	12.1	9.6	7.9	27.6	20.1	16.7	10.6	8.3	6.8	13.9	4.9	4.7	3.0	2.1	1.6

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

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

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

	VK Class						VL Class						DZ Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
Date	0%	100%	109%	200%	300%	400%	0%	100%	109%	200%	300%	400%	0%	100%	109%	200%	300%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	92	92	92	92	92	92	100	100	100	100	100	100	103	103	103	103	103	103
February 2019	84	84	84	84	84	84	100	100	100	100	100	100	105	105	105	105	105	105
February 2020	76	76	76	76	76	76	100	100	100	100	100	100	108	108	108	108	108	108
February 2021	68	68	68	68	68	8	100	100	100	100	100	100	111	111	111	111	111	111
February 2022	60	60	60	60	27	0	100	100	100	100	100	0	113	113	113	113	113	107
February 2023	51	51	51	51	0	0	100	100	100	100	20	0	116	116	116	116	116	79
February 2024	42	42	42	20	0	0	100	100	100	100	0	0	119	119	119	119	97	58
February 2025	33	33	33	0	0	0	100	100	100	37	0	0	122	122	122	122	77	43
February 2026	23	23	23	0	0	0	100	100	100	0	0	0	125	125	125	114	61	31
February 2027	14	14	14	0	0	0	100	100	100	0	0	0	128	128	128	96	48	23
February 2028	4	4	0	0	0	0	100	100	76	0	0	0	132	132	132	81	38	17
February 2029	0	0	0	0	0	0	94	45	14	0	0	0	135	135	135	68	30	12
February 2030	0	0	0	0	0	0	83	0	0	0	0	0	138	134	124	57	23	9
February 2031	0	0	0	0	0	0	72	0	0	0	0	0	142	119	110	48	18	6
February 2032	0	0	0	0	0	0	61	0	0	0	0	0	145	106	97	40	14	5
February 2033	0	0	0	0	0	0	49	0	0	0	0	0	149	93	85	33	11	3
February 2034	0	0	0	0	0	0	37	0	0	0	0	0	153	82	74	27	8	2
February 2035	0	0	0	0	0	0	25	0	0	0	0	0	157	71	64	22	6	2
February 2036	0	0	0	0	0	0	12	0	0	0	0	0	161	61	55	18	5	1
February 2037	0	0	0	0	0	0	0	0	0	0	0	0	165	52	47	14	3	1
February 2038	0	0	0	0	0	0	0	0	0	0	0	0	165	44	39	11	3	1
February 2039	0	0	0	0	0	0	0	0	0	0	0	0	165	36	32	9	2	*
February 2040	0	0	0	0	0	0	0	0	0	0	0	0	165	29	25	6	1	*
February 2041	0	0	0	0	0	0	0	0	0	0	0	0	150	22	20	5	1	*
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	128	16	14	3	1	*
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	105	11	9	2	*	*
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	81	6	5	1	*	*
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	55	1	1	*	*	*
February 2046	0	0	0	0	0	0	0	0	0	0	0	0	28	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	6.0	6.0	6.0	5.0	4.0	3.3	15.9	11.9	11.4	7.9	5.7	4.5	26.9	19.0	18.4	13.8	10.4	8.1

	D Class						VD Class						VG Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
Date	0%	100%	109%	200%	300%	400%	0%	100%	109%	200%	300%	400%	0%	100%	109%	200%	300%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	98	90	90	84	77	70	92	92	92	92	92	92	100	100	100	100	100	100
February 2019	96	80	79	67	54	43	84	84	84	84	84	84	100	100	100	100	100	100
February 2020	94	70	68	52	36	22	76	76	76	76	76	76	100	100	100	100	100	100
February 2021	91	61	59	39	21	6	68	68	68	68	68	68	100	100	100	100	100	100
February 2022	89	53	50	28	9	0	60	60	60	60	60	0	100	100	100	100	100	89
February 2023	86	45	42	18	0	0	51	51	51	51	43	0	100	100	100	100	100	0
February 2024	83	37	34	10	0	0	42	42	42	42	0	0	100	100	100	100	30	0
February 2025	80	30	27	3	0	0	33	33	33	33	0	0	100	100	100	100	0	0
February 2026	77	24	21	0	0	0	23	23	23	0	0	0	100	100	100	79	0	0
February 2027	74	18	15	0	0	0	14	14	14	0	0	0	100	100	100	0	0	0
February 2028	71	13	10	0	0	0	4	4	4	0	0	0	100	100	100	0	0	0
February 2029	67	8	5	0	0	0	0	0	0	0	0	0	94	94	94	0	0	0
February 2030	64	3	0	0	0	0	0	0	0	0	0	0	83	83	81	0	0	0
February 2031	60	0	0	0	0	0	0	0	0	0	0	0	72	49	11	0	0	0
February 2032	56	0	0	0	0	0	0	0	0	0	0	0	61	0	0	0	0	0
February 2033	51	0	0	0	0	0	0	0	0	0	0	0	49	0	0	0	0	0
February 2034	47	0	0	0	0	0	0	0	0	0	0	0	37	0	0	0	0	0
February 2035	42	0	0	0	0	0	0	0	0	0	0	0	25	0	0	0	0	0
February 2036	37	0	0	0	0	0	0	0	0	0	0	0	12	0	0	0	0	0
February 2037	32	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2038	26	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2039	20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040	14	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.2	5.8	5.5	3.5	2.5	1.9	6.0	6.0	6.0	5.6	4.7	3.9	15.9	13.8	13.4	9.4	6.8	5.3

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

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

	ZD Class						VM Class						VN Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
Date	0%	100%	109%	200%	300%	400%	0%	100%	109%	200%	300%	400%	0%	100%	109%	200%	300%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	103	103	103	103	103	103	92	92	92	92	92	92	100	100	100	100	100	100
February 2019	105	105	105	105	105	105	84	84	84	84	84	84	100	100	100	100	100	100
February 2020	108	108	108	108	108	108	76	76	76	76	76	76	100	100	100	100	100	100
February 2021	111	111	111	111	111	111	68	68	68	68	68	26	100	100	100	100	100	100
February 2022	113	113	113	113	113	113	60	60	60	60	37	0	100	100	100	100	100	27
February 2023	116	116	116	116	116	104	51	51	51	51	13	0	100	100	100	100	44	0
February 2024	119	119	119	119	119	77	42	42	42	27	0	0	100	100	100	100	9	0
February 2025	122	122	122	122	102	57	33	33	33	10	0	0	100	100	100	56	0	0
February 2026	125	125	125	125	81	41	23	23	23	0	0	0	100	100	100	24	0	0
February 2027	128	128	128	127	64	30	14	14	14	0	0	0	100	100	100	0	0	0
February 2028	132	132	132	108	50	22	4	4	1	0	0	0	100	100	83	0	0	0
February 2029	135	135	135	90	39	16	0	0	0	0	0	0	94	59	38	0	0	0
February 2030	138	138	138	76	31	12	0	0	0	0	0	0	83	25	24	0	0	0
February 2031	142	142	142	63	24	8	0	0	0	0	0	0	72	15	3	0	0	0
February 2032	145	140	128	53	19	6	0	0	0	0	0	0	61	0	0	0	0	0
February 2033	149	123	113	44	14	4	0	0	0	0	0	0	49	0	0	0	0	0
February 2034	153	108	98	36	11	3	0	0	0	0	0	0	37	0	0	0	0	0
February 2035	157	94	85	29	8	2	0	0	0	0	0	0	25	0	0	0	0	0
February 2036	161	81	73	23	6	1	0	0	0	0	0	0	12	0	0	0	0	0
February 2037	165	69	62	19	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2038	165	58	51	15	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2039	165	48	42	11	2	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2040	165	38	34	9	2	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2041	165	30	26	6	1	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2042	165	22	19	4	1	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	139	14	12	3	*	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	107	8	7	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	73	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	37	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.7	20.3	19.8	15.1	11.4	8.9	6.0	6.0	6.0	5.2	4.2	3.4	15.9	12.5	12.0	8.3	6.1	4.7

	ZM Class						DB Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
Date	0%	100%	109%	200%	300%	400%	0%	100%	109%	200%	300%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	103	103	103	103	103	103	100	100	100	100	100	100
February 2019	105	105	105	105	105	105	100	100	100	100	100	100
February 2020	108	108	108	108	108	108	100	100	100	100	100	100
February 2021	111	111	111	111	111	111	100	100	100	100	100	92
February 2022	113	113	113	113	113	109	100	100	100	100	95	71
February 2023	116	116	116	116	116	87	100	100	100	100	82	53
February 2024	119	119	119	119	104	64	100	100	100	97	65	39
February 2025	122	122	122	122	85	47	100	100	100	87	51	28
February 2026	125	125	125	117	67	34	100	100	100	76	41	21
February 2027	128	128	128	106	53	25	100	100	100	64	32	15
February 2028	132	132	132	89	42	18	100	100	96	54	25	11
February 2029	135	135	135	75	33	13	100	93	89	46	20	8
February 2030	138	135	128	63	26	10	100	87	83	38	15	6
February 2031	142	126	120	53	20	7	100	79	73	32	12	4
February 2032	145	116	107	44	15	5	100	70	65	27	9	3
February 2033	149	102	93	36	12	4	100	62	57	22	7	2
February 2034	153	90	82	30	9	3	100	55	50	18	5	2
February 2035	157	78	71	24	7	2	100	47	43	15	4	1
February 2036	161	67	60	19	5	1	100	41	37	12	3	1
February 2037	165	57	51	16	4	1	100	35	31	9	2	1
February 2038	165	48	43	12	3	1	100	29	26	7	2	*
February 2039	165	40	35	9	2	*	100	24	21	6	1	*
February 2040	165	32	28	7	1	*	100	19	17	4	1	*
February 2041	155	25	21	5	1	*	94	15	13	3	1	*
February 2042	139	18	16	4	1	*	85	11	9	2	*	*
February 2043	115	12	10	2	*	*	70	7	6	1	*	*
February 2044	89	6	5	1	*	*	54	4	3	1	*	*
February 2045	61	1	1	*	*	*	37	1	1	*	*	*
February 2046	31	0	0	0	0	0	19	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.1	19.5	19.0	14.3	10.7	8.4	27.1	18.3	17.7	12.7	9.3	7.1

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

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

	PA, PJ, PH, PG, PE, PC and PI† Classes										Z Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
Date	0%	100%	150%	180%	350%	600%	900%	1100%	1400%	2100%	0%	100%	150%	180%	350%	600%	900%	1100%	1400%	2100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	97	95	94	94	94	94	94	94	94	84	104	104	104	102	91	73	53	39	17	0
February 2019	95	87	84	84	84	84	69	58	43	0	108	108	108	101	63	9	0	0	0	0
February 2020	92	77	70	70	70	55	32	20	8	0	113	113	113	100	31	0	0	0	0	0
February 2021	89	67	58	58	58	35	15	7	1	0	117	117	117	99	11	0	0	0	0	0
February 2022	86	58	47	47	47	22	7	2	*	0	122	122	122	101	2	0	0	0	0	0
February 2023	82	49	37	37	37	14	3	1	*	0	127	127	127	103	*	0	0	0	0	0
February 2024	79	40	28	28	28	8	1	*	*	0	132	132	128	103	*	0	0	0	0	0
February 2025	75	32	22	22	22	5	1	*	*	0	138	138	125	99	*	0	0	0	0	0
February 2026	71	25	17	17	17	3	*	*	*	0	143	143	120	94	*	0	0	0	0	0
February 2027	67	17	13	13	13	2	*	*	*	0	149	149	113	87	*	0	0	0	0	0
February 2028	62	10	10	10	10	1	*	*	*	0	155	155	105	80	*	0	0	0	0	0
February 2029	58	7	7	7	7	1	*	*	0	0	161	148	96	72	*	0	0	0	0	0
February 2030	53	6	6	6	6	*	*	*	0	0	168	138	87	65	*	0	0	0	0	0
February 2031	47	4	4	4	4	*	*	*	0	0	175	127	79	57	*	0	0	0	0	0
February 2032	42	3	3	3	3	*	*	*	0	0	182	116	70	50	*	0	0	0	0	0
February 2033	36	2	2	2	2	*	*	*	0	0	189	106	62	44	*	0	0	0	0	0
February 2034	30	2	2	2	2	*	*	*	0	0	197	95	54	38	*	0	0	0	0	0
February 2035	23	1	1	1	1	*	*	*	0	0	205	85	47	32	*	0	0	0	0	0
February 2036	16	1	1	1	1	*	*	0	0	0	214	76	41	28	*	0	0	0	0	0
February 2037	9	1	1	1	1	*	*	0	0	0	222	66	35	23	*	0	0	0	0	0
February 2038	1	1	1	1	1	*	*	0	0	0	231	58	29	19	*	0	0	0	0	0
February 2039	*	*	*	*	*	*	*	0	0	0	214	49	24	16	*	0	0	0	0	0
February 2040	*	*	*	*	*	*	*	0	0	0	193	41	20	13	*	0	0	0	0	0
February 2041	*	*	*	*	*	*	0	0	0	0	171	34	16	10	*	0	0	0	0	0
February 2042	*	*	*	*	*	*	0	0	0	0	147	27	12	7	*	0	0	0	0	0
February 2043	*	*	*	*	*	*	0	0	0	0	121	21	9	5	*	0	0	0	0	0
February 2044	*	*	*	*	*	*	0	0	0	0	94	15	6	4	*	0	0	0	0	0
February 2045	*	*	*	*	*	*	0	0	0	0	65	9	4	2	*	0	0	0	0	0
February 2046	*	*	*	*	*	*	0	0	0	0	33	4	1	1	*	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	12.6	6.4	5.6	5.6	5.6	3.8	2.8	2.4	2.0	1.4	26.0	19.3	16.6	15.4	2.5	1.4	1.0	0.9	0.7	0.6

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

Characteristics of the Residual Classes

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

consequences of holding and disposing of Certificates as well as any tax consequences arising under the laws of any state, local or foreign taxing jurisdiction.

REMIC Elections and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

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

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

Group	Prepayment Assumption
1	298% PSA
2	155% PSA
3	180% PSA
4	152% PSA
5	109% PSA
6	180% PSA

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

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

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

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

Tax Audit Procedures

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

Foreign Investors

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

PLAN OF DISTRIBUTION

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

CREDIT RISK RETENTION

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

LEGAL MATTERS

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

Schedule 1

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
KA	$44,206,000	KG	$ 44,206,000	PAC	2.00%	FIX	3136AVSU4	May 2044
		KI	11,051,500(3)	NTL	4.00	FIX/IO	3136AVSY6	May 2044
Recombination 2								
KA	44,206,000	KE	44,206,000	PAC	2.25	FIX	3136AVSV2	May 2044
		KI	8,288,625(3)	NTL	4.00	FIX/IO	3136AVSY6	May 2044
Recombination 3								
KA	44,206,000	KD	44,206,000	PAC	2.50	FIX	3136AVSW0	May 2044
		KI	5,525,750(3)	NTL	4.00	FIX/IO	3136AVSY6	May 2044
Recombination 4								
KA	44,206,000	KC	44,206,000	PAC	2.75	FIX	3136AVSX8	May 2044
		KI	2,762,875(3)	NTL	4.00	FIX/IO	3136AVSY6	May 2044
Recombination 5								
CT	12,334,000	CU	12,334,000	PAC	3.25	FIX	3136AVSZ3	February 2047
CI	770,875(3)							
Recombination 6								
CT	12,334,000	CN	12,334,000	PAC	3.50	FIX	3136AVTA7	February 2047
CI	1,541,750(3)							
Recombination 7								
ZE	85,373,000	B(4)	155,278,000	SEQ	3.00	FIX	3136AVTB5	March 2047
VH	34,388,000							
VJ	35,517,000							
Recombination 8								
VD	1,904,000	VM	6,307,000	SEQ/AD	2.50	FIX	3136AVTC3	August 2028
VK	4,403,000							
Recombination 9								
VG	1,834,000	VN	6,077,000	SEQ/AD	2.50	FIX	3136AVTD1	March 2037
VL	4,243,000							

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 10								
ZD	$ 5,784,000	ZM	$ 19,160,424	SEQ	2.50%	FIX/Z	3136AVTE9	March 2047
DZ	13,376,424							
Recombination 11								
ZD	5,784,000	DB(5)	31,544,424	SEQ	2.50	FIX	3136AVTF6	March 2047
VD	1,904,000							
VG	1,834,000							
DZ	13,376,424							
VK	4,403,000							
VL	4,243,000							
Recombination 12								
PA	82,231,000	PJ	82,231,000	PAC/AD	2.25	FIX	3136AVTG4	March 2047
		PI	35,976,062(3)	NTL	4.00	FIX/IO	3136AVTM1	March 2047
Recombination 13								
PA	82,231,000	PH	82,231,000	PAC/AD	2.50	FIX	3136AVTH2	March 2047
		PI	30,836,625(3)	NTL	4.00	FIX/IO	3136AVTM1	March 2047
Recombination 14								
PA	82,231,000	PG	82,231,000	PAC/AD	2.75	FIX	3136AVTJ8	March 2047
		PI	25,697,187(3)	NTL	4.00	FIX/IO	3136AVTM1	March 2047
Recombination 15								
PA	82,231,000	PE	82,231,000	PAC/AD	3.00	FIX	3136AVTK5	March 2047
		PI	20,557,750(3)	NTL	4.00	FIX/IO	3136AVTM1	March 2047
Recombination 16								
PA	82,231,000	PC	82,231,000	PAC/AD	3.50	FIX	3136AVTL3	March 2047
		PI	10,278,875(3)	NTL	4.00	FIX/IO	3136AVTM1	March 2047

(1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See "Description of the Certificates—General— *Authorized Denominations"* in this prospectus supplement.
(2) See "Description of the Certificates—Class Definitions and Abbreviations" in the REMIC Prospectus.
(3) Notional principal balances. These Classes are Interest Only Classes. See page S-6 for a description of how their notional principal balances are calculated.
(4) Principal payments on the REMIC Certificates in Recombination 7 from the ZE Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.
(5) Principal payments on the REMIC Certificates in Recombination 11 from the ZD Accrual Amount and the DZ Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.

Principal Balance Schedules

Aggregate Group I Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$55,003,000.00	October 2021	$34,346,616.28	June 2026	$17,579,542.13
March 2017	54,833,262.67	November 2021	33,983,251.50	July 2026	17,348,059.20
April 2017	54,649,978.83	December 2021	33,622,463.41	August 2026	17,119,341.13
May 2017	54,453,229.97	January 2022	33,264,234.70	September 2026	16,893,356.45
June 2017	54,243,106.32	February 2022	32,908,548.17	October 2026	16,670,074.07
July 2017	54,019,706.79	March 2022	32,555,386.76	November 2026	16,449,463.23
August 2017	53,783,138.92	April 2022	32,204,733.49	December 2026	16,231,493.51
September 2017	53,533,518.78	May 2022	31,856,571.52	January 2027	16,016,134.83
October 2017	53,270,970.88	June 2022	31,510,884.09	February 2027	15,803,357.44
November 2017	52,995,628.12	July 2022	31,167,654.58	March 2027	15,593,131.93
December 2017	52,707,631.61	August 2022	30,826,866.46	April 2027	15,385,429.20
January 2018	52,407,130.65	September 2022	30,488,503.32	May 2027	15,180,220.49
February 2018	52,094,282.51	October 2022	30,152,548.85	June 2027	14,977,477.33
March 2018	51,769,252.37	November 2022	29,818,986.85	July 2027	14,777,171.61
April 2018	51,432,213.15	December 2022	29,487,801.23	August 2027	14,579,275.49
May 2018	51,083,345.37	January 2023	29,158,976.00	September 2027	14,383,761.46
June 2018	50,722,836.97	February 2023	28,832,495.27	October 2027	14,190,602.30
July 2018	50,350,883.18	March 2023	28,508,343.28	November 2027	13,999,771.13
August 2018	49,967,686.32	April 2023	28,186,504.34	December 2027	13,811,241.31
September 2018	49,573,455.62	May 2023	27,866,962.89	January 2028	13,624,986.55
October 2018	49,168,407.07	June 2023	27,549,703.46	February 2028	13,440,980.82
November 2018	48,752,763.15	July 2023	27,234,710.68	March 2028	13,259,198.38
December 2018	48,326,752.68	August 2023	26,921,969.28	April 2028	13,079,613.80
January 2019	47,890,610.62	September 2023	26,611,464.11	May 2028	12,902,201.90
February 2019	47,444,577.80	October 2023	26,303,180.10	June 2028	12,726,937.81
March 2019	46,988,900.75	November 2023	25,997,102.27	July 2028	12,553,796.90
April 2019	46,536,418.90	December 2023	25,693,215.77	August 2028	12,382,754.86
May 2019	46,087,110.89	January 2024	25,391,505.82	September 2028	12,213,787.62
June 2019	45,640,955.49	February 2024	25,091,957.76	October 2028	12,046,871.37
July 2019	45,197,931.61	March 2024	24,794,557.00	November 2028	11,881,982.60
August 2019	44,758,018.31	April 2024	24,499,289.07	December 2028	11,719,098.02
September 2019	44,321,194.77	May 2024	24,206,139.59	January 2029	11,558,194.63
October 2019	43,887,440.31	June 2024	23,915,094.25	February 2029	11,399,249.67
November 2019	43,456,734.41	July 2024	23,626,138.88	March 2029	11,242,240.65
December 2019	43,029,056.64	August 2024	23,339,259.36	April 2029	11,087,145.30
January 2020	42,604,386.75	September 2024	23,054,441.70	May 2029	10,933,941.63
February 2020	42,182,704.59	October 2024	22,771,671.96	June 2029	10,782,607.88
March 2020	41,763,990.17	November 2024	22,490,936.33	July 2029	10,633,122.54
April 2020	41,348,223.59	December 2024	22,212,221.07	August 2029	10,485,464.32
May 2020	40,935,385.13	January 2025	21,935,512.54	September 2029	10,339,612.19
June 2020	40,525,455.17	February 2025	21,660,797.19	October 2029	10,195,545.34
July 2020	40,118,414.22	March 2025	21,388,061.55	November 2029	10,053,243.21
August 2020	39,714,242.92	April 2025	21,117,292.24	December 2029	9,912,685.44
September 2020	39,312,922.05	May 2025	20,848,475.98	January 2030	9,773,851.93
October 2020	38,914,432.51	June 2025	20,581,599.58	February 2030	9,636,722.77
November 2020	38,518,755.31	July 2025	20,316,649.91	March 2030	9,501,278.31
December 2020	38,125,871.60	August 2025	20,053,613.95	April 2030	9,367,499.08
January 2021	37,735,762.65	September 2025	19,792,673.36	May 2030	9,235,365.86
February 2021	37,348,409.85	October 2025	19,534,832.14	June 2030	9,104,859.64
March 2021	36,963,794.73	November 2025	19,280,055.14	July 2030	8,975,961.59
April 2021	36,581,898.91	December 2025	19,028,307.59	August 2030	8,848,653.13
May 2021	36,202,704.16	January 2026	18,779,555.12	September 2030	8,722,915.87
June 2021	35,826,192.36	February 2026	18,533,763.74	October 2030	8,598,731.62
July 2021	35,452,345.49	March 2026	18,290,899.81	November 2030	8,476,082.42
August 2021	35,081,145.68	April 2026	18,050,930.09	December 2030	8,354,950.47
September 2021	34,712,575.16	May 2026	17,813,821.70	January 2031	8,235,318.20

Aggregate Group I (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
February 2031	$ 8,117,168.22	January 2036	$ 3,240,380.99	December 2040	$ 1,004,491.14
March 2031	8,000,483.36	February 2036	3,185,659.87	January 2041	980,298.93
April 2031	7,885,246.60	March 2036	3,131,659.26	February 2041	956,456.56
May 2031	7,771,441.16	April 2036	3,078,370.56	March 2041	932,959.67
June 2031	7,659,050.40	May 2036	3,025,785.26	April 2041	909,803.95
July 2031	7,548,057.89	June 2036	2,973,894.96	May 2041	886,985.17
August 2031	7,438,447.40	July 2036	2,922,691.33	June 2041	864,499.10
September 2031	7,330,202.85	August 2036	2,872,166.15	July 2041	842,341.61
October 2031	7,223,308.36	September 2036	2,822,311.30	August 2041	820,508.59
November 2031	7,117,748.23	October 2036	2,773,118.75	September 2041	798,995.98
December 2031	7,013,506.91	November 2036	2,724,580.55	October 2041	777,799.76
January 2032	6,910,569.06	December 2036	2,676,688.84	November 2041	756,915.98
February 2032	6,808,919.48	January 2037	2,629,435.87	December 2041	736,340.72
March 2032	6,708,543.17	February 2037	2,582,813.96	January 2042	716,070.11
April 2032	6,609,425.28	March 2037	2,536,815.53	February 2042	696,100.33
May 2032	6,511,551.13	April 2037	2,491,433.07	March 2042	676,427.58
June 2032	6,414,906.21	May 2037	2,446,659.17	April 2042	657,048.14
July 2032	6,319,476.15	June 2037	2,402,486.50	May 2042	637,958.30
August 2032	6,225,246.79	July 2037	2,358,907.82	June 2042	619,154.43
September 2032	6,132,204.07	August 2037	2,315,915.95	July 2042	600,632.91
October 2032	6,040,334.14	September 2037	2,273,503.83	August 2042	582,390.17
November 2032	5,949,623.27	October 2037	2,231,664.44	September 2042	564,422.70
December 2032	5,860,057.90	November 2037	2,190,390.88	October 2042	546,727.01
January 2033	5,771,624.62	December 2037	2,149,676.29	November 2042	529,299.65
February 2033	5,684,310.17	January 2038	2,109,513.92	December 2042	512,137.24
March 2033	5,598,101.44	February 2038	2,069,897.08	January 2043	495,236.39
April 2033	5,512,985.47	March 2038	2,030,819.17	February 2043	478,593.81
May 2033	5,428,949.44	April 2038	1,992,273.64	March 2043	462,206.19
June 2033	5,345,980.69	May 2038	1,954,254.04	April 2043	446,070.30
July 2033	5,264,066.67	June 2038	1,916,753.99	May 2043	430,182.93
August 2033	5,183,195.01	July 2038	1,879,767.18	June 2043	414,540.92
September 2033	5,103,353.45	August 2038	1,843,287.36	July 2043	399,141.12
October 2033	5,024,529.88	September 2038	1,807,308.38	August 2043	383,980.45
November 2033	4,946,712.33	October 2038	1,771,824.14	September 2043	369,055.84
December 2033	4,869,888.96	November 2038	1,736,828.60	October 2043	354,364.28
January 2034	4,794,048.07	December 2038	1,702,315.82	November 2043	339,902.79
February 2034	4,719,178.08	January 2039	1,668,279.90	December 2043	325,668.40
March 2034	4,645,267.54	February 2039	1,634,715.03	January 2044	311,658.20
April 2034	4,572,305.16	March 2039	1,601,615.45	February 2044	297,869.31
May 2034	4,500,279.73	April 2039	1,568,975.48	March 2044	284,298.88
June 2034	4,429,180.21	May 2039	1,536,789.49	April 2044	270,944.10
July 2034	4,358,995.65	June 2039	1,505,051.93	May 2044	257,802.19
August 2034	4,289,715.25	July 2039	1,473,757.30	June 2044	244,870.39
September 2034	4,221,328.32	August 2039	1,442,900.18	July 2044	232,146.00
October 2034	4,153,824.29	September 2039	1,412,475.19	August 2044	219,626.33
November 2034	4,087,192.71	October 2039	1,382,477.04	September 2044	207,308.72
December 2034	4,021,423.26	November 2039	1,352,900.47	October 2044	195,190.57
January 2035	3,956,505.71	December 2039	1,323,740.32	November 2044	183,269.27
February 2035	3,892,429.99	January 2040	1,294,991.44	December 2044	171,542.27
March 2035	3,829,186.09	February 2040	1,266,648.78	January 2045	160,007.04
April 2035	3,766,764.16	March 2040	1,238,707.34	February 2045	148,661.09
May 2035	3,705,154.43	April 2040	1,211,162.16	March 2045	137,501.94
June 2035	3,644,347.25	May 2040	1,184,008.36	April 2045	126,527.16
July 2035	3,584,333.10	June 2040	1,157,241.09	May 2045	115,734.33
August 2035	3,525,102.54	July 2040	1,130,855.59	June 2045	105,121.08
September 2035	3,466,646.25	August 2040	1,104,847.13	July 2045	94,685.05
October 2035	3,408,955.01	September 2040	1,079,211.04	August 2045	84,423.92
November 2035	3,352,019.70	October 2040	1,053,942.71	September 2045	74,335.39
December 2035	3,295,831.33	November 2040	1,029,037.58	October 2045	64,417.19

Aggregate Group I (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
November 2045	$ 54,667.08	February 2046	$ 26,403.24	May 2046 and thereafter	$ 0.00
December 2045	45,082.84	March 2046	17,303.58		
January 2046	35,662.28	April 2046	8,361.19		

CB Class Scheduled Balances

Distribution Date	Scheduled Balance	Distribution Date	Scheduled Balance	Distribution Date	Scheduled Balance
Initial Balance	$3,430,000.00	December 2019	$1,774,309.28	October 2022	$ 453,276.57
March 2017	3,413,704.15	January 2020	1,719,341.87	November 2022	429,236.64
April 2017	3,394,745.33	February 2020	1,665,484.19	December 2022	405,917.52
May 2017	3,373,146.25	March 2020	1,612,722.73	January 2023	383,309.72
June 2017	3,348,933.37	April 2020	1,561,044.17	February 2023	361,403.87
July 2017	3,322,136.96	May 2020	1,510,435.28	March 2023	340,190.66
August 2017	3,292,790.95	June 2020	1,460,882.97	April 2023	319,660.91
September 2017	3,260,933.02	July 2020	1,412,374.32	May 2023	299,805.52
October 2017	3,226,604.46	August 2020	1,364,896.51	June 2023	280,615.49
November 2017	3,189,850.14	September 2020	1,318,436.84	July 2023	262,081.91
December 2017	3,150,718.51	October 2020	1,272,982.76	August 2023	244,195.99
January 2018	3,109,261.41	November 2020	1,228,521.86	September 2023	226,948.99
February 2018	3,065,534.12	December 2020	1,185,041.83	October 2023	210,332.29
March 2018	3,019,595.23	January 2021	1,142,530.50	November 2023	194,337.36
April 2018	2,971,506.53	February 2021	1,100,975.83	December 2023	178,955.75
May 2018	2,921,332.96	March 2021	1,060,365.86	January 2024	164,179.12
June 2018	2,869,142.50	April 2021	1,020,688.82	February 2024	149,999.17
July 2018	2,815,006.07	May 2021	981,933.02	March 2024	136,407.76
August 2018	2,758,997.40	June 2021	944,086.88	April 2024	123,396.77
September 2018	2,701,192.97	July 2021	907,138.98	May 2024	110,958.20
October 2018	2,641,671.79	August 2021	871,077.98	June 2024	99,084.14
November 2018	2,580,515.41	September 2021	835,892.66	July 2024	87,766.74
December 2018	2,517,807.69	October 2021	801,571.95	August 2024	76,998.27
January 2019	2,453,634.68	November 2021	768,104.85	September 2024	66,771.03
February 2019	2,388,084.55	December 2021	735,480.51	October 2024	57,077.46
March 2019	2,321,247.35	January 2022	703,688.15	November 2024	47,910.04
April 2019	2,255,662.51	February 2022	672,717.16	December 2024	39,261.34
May 2019	2,191,315.12	March 2022	642,556.98	January 2025	31,124.03
June 2019	2,128,190.39	April 2022	613,197.20	February 2025	23,490.83
July 2019	2,066,273.71	May 2022	584,627.50	March 2025	16,354.56
August 2019	2,005,550.58	June 2022	556,837.67	April 2025	10,145.31
September 2019	1,946,006.69	July 2022	529,817.61	May 2025	5,264.10
October 2019	1,887,627.86	August 2022	503,557.32	June 2025	1,686.97
November 2019	1,830,400.01	September 2022	478,046.90	July 2025 and thereafter	0.00

Aggregate Group II Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$159,584,000.00	November 2017	$148,985,697.18	August 2018	$136,296,560.59
March 2017	158,554,231.00	December 2017	147,633,100.83	September 2018	134,908,703.21
April 2017	157,486,092.25	January 2018	146,248,086.78	October 2018	133,530,561.42
May 2017	156,380,155.19	February 2018	144,831,419.61	November 2018	132,162,070.35
June 2017	155,237,015.02	March 2018	143,383,882.12	December 2018	130,803,165.54
July 2017	154,057,290.23	April 2018	141,946,458.57	January 2019	129,453,782.97
August 2017	152,841,622.01	May 2018	140,519,081.46	February 2019	128,113,859.03
September 2017	151,590,673.69	June 2018	139,101,683.76	March 2019	126,783,330.52
October 2017	150,305,130.15	July 2018	137,694,198.86	April 2019	125,462,134.67

Aggregate Group II (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
May 2019	$124,150,209.12	April 2024	$ 61,122,483.42	March 2029	$ 25,374,479.97
June 2019	122,847,491.91	May 2024	60,266,738.25	April 2029	24,983,370.61
July 2019	121,553,921.49	June 2024	59,417,140.89	May 2029	24,597,671.44
August 2019	120,269,436.72	July 2024	58,573,649.89	June 2029	24,217,311.59
September 2019	118,993,976.85	August 2024	57,736,224.09	July 2029	23,842,221.09
October 2019	117,727,481.53	September 2024	56,906,557.51	August 2029	23,472,330.87
November 2019	116,469,890.82	October 2024	56,087,980.28	September 2029	23,107,572.73
December 2019	115,221,145.16	November 2024	55,280,349.93	October 2029	22,747,879.33
January 2020	113,981,185.37	December 2024	54,483,525.75	November 2029	22,393,184.21
February 2020	112,749,952.70	January 2025	53,697,368.84	December 2029	22,043,421.73
March 2020	111,527,388.73	February 2025	52,921,742.02	January 2030	21,698,527.10
April 2020	110,313,435.47	March 2025	52,156,509.82	February 2030	21,358,436.33
May 2020	109,108,035.29	April 2025	51,401,538.48	March 2030	21,023,086.28
June 2020	107,911,130.93	May 2025	50,656,695.95	April 2030	20,692,414.58
July 2020	106,722,665.52	June 2025	49,921,851.80	May 2030	20,366,359.68
August 2020	105,542,582.57	July 2025	49,196,877.25	June 2030	20,044,860.79
September 2020	104,370,825.93	August 2025	48,481,645.14	July 2030	19,727,857.92
October 2020	103,207,339.85	September 2025	47,776,029.92	August 2030	19,415,291.82
November 2020	102,052,068.94	October 2025	47,079,907.60	September 2030	19,107,104.01
December 2020	100,904,958.16	November 2025	46,393,155.76	October 2030	18,803,236.76
January 2021	99,765,952.84	December 2025	45,715,653.52	November 2030	18,503,633.04
February 2021	98,634,998.67	January 2026	45,047,281.51	December 2030	18,208,236.60
March 2021	97,512,041.69	February 2026	44,387,921.88	January 2031	17,916,991.87
April 2021	96,397,028.31	March 2026	43,737,458.26	February 2031	17,629,844.01
May 2021	95,289,905.28	April 2026	43,095,775.72	March 2031	17,346,738.85
June 2021	94,190,619.69	May 2026	42,462,760.80	April 2031	17,067,622.95
July 2021	93,099,118.99	June 2026	41,838,301.47	May 2031	16,792,443.52
August 2021	92,015,350.99	July 2026	41,222,287.10	June 2031	16,521,148.47
September 2021	90,939,263.80	August 2026	40,614,608.47	July 2031	16,253,686.36
October 2021	89,870,805.93	September 2026	40,015,157.71	August 2031	15,990,006.40
November 2021	88,809,926.17	October 2026	39,423,828.33	September 2031	15,730,058.48
December 2021	87,756,573.67	November 2026	38,840,515.18	October 2031	15,473,793.09
January 2022	86,710,697.94	December 2026	38,265,114.44	November 2031	15,221,161.39
February 2022	85,672,248.78	January 2027	37,697,523.57	December 2031	14,972,115.14
March 2022	84,641,176.34	February 2027	37,137,641.37	January 2032	14,726,606.73
April 2022	83,617,431.09	March 2027	36,585,367.88	February 2032	14,484,589.16
May 2022	82,600,963.84	April 2027	36,040,604.41	March 2032	14,246,016.01
June 2022	81,591,725.71	May 2027	35,503,253.52	April 2032	14,010,841.49
July 2022	80,589,668.15	June 2027	34,973,219.01	May 2032	13,779,020.36
August 2022	79,594,742.92	July 2027	34,450,405.88	June 2032	13,550,508.00
September 2022	78,606,902.09	August 2027	33,934,720.33	July 2032	13,325,260.32
October 2022	77,626,098.08	September 2027	33,426,069.75	August 2032	13,103,233.83
November 2022	76,652,283.58	October 2027	32,924,362.70	September 2032	12,884,385.57
December 2022	75,685,411.61	November 2027	32,429,508.89	October 2032	12,668,673.15
January 2023	74,725,435.51	December 2027	31,941,419.19	November 2032	12,456,054.73
February 2023	73,772,308.91	January 2028	31,460,005.57	December 2032	12,246,488.97
March 2023	72,825,985.75	February 2028	30,985,181.13	January 2033	12,039,935.11
April 2023	71,886,420.28	March 2028	30,516,860.07	February 2033	11,836,352.88
May 2023	70,953,567.03	April 2028	30,054,957.66	March 2033	11,635,702.53
June 2023	70,027,380.86	May 2028	29,599,390.27	April 2033	11,437,944.84
July 2023	69,107,816.90	June 2028	29,150,075.29	May 2033	11,243,041.08
August 2023	68,194,830.58	July 2028	28,706,931.20	June 2033	11,050,953.02
September 2023	67,288,377.64	August 2028	28,269,877.48	July 2033	10,861,642.91
October 2023	66,388,414.10	September 2028	27,838,834.64	August 2033	10,675,073.51
November 2023	65,494,896.25	October 2028	27,413,724.19	September 2033	10,491,208.05
December 2023	64,607,780.71	November 2028	26,994,468.66	October 2033	10,310,010.22
January 2024	63,727,024.35	December 2028	26,580,991.53	November 2033	10,131,444.20
February 2024	62,852,584.34	January 2029	26,173,217.26	December 2033	9,955,474.61
March 2024	61,984,418.12	February 2029	25,771,071.29	January 2034	9,782,066.54

Aggregate Group II (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
February 2034	$ 9,611,185.52	December 2037	$ 3,970,729.32	October 2041	$ 1,224,178.54
March 2034	9,442,797.55	January 2038	3,886,870.00	November 2041	1,184,769.68
April 2034	9,276,869.02	February 2038	3,804,316.34	December 2041	1,146,037.99
May 2034	9,113,366.81	March 2038	3,723,050.21	January 2042	1,107,973.67
June 2034	8,952,258.18	April 2038	3,643,053.70	February 2042	1,070,567.02
July 2034	8,793,510.85	May 2038	3,564,309.13	March 2042	1,033,808.49
August 2034	8,637,092.93	June 2038	3,486,799.07	April 2042	997,688.65
September 2034	8,482,972.95	July 2038	3,410,506.29	May 2042	962,198.22
October 2034	8,331,119.86	August 2038	3,335,413.83	June 2042	927,328.01
November 2034	8,181,502.99	September 2038	3,261,504.92	July 2042	893,068.97
December 2034	8,034,092.09	October 2038	3,188,763.01	August 2042	859,412.18
January 2035	7,888,857.27	November 2038	3,117,171.79	September 2042	826,348.82
February 2035	7,745,769.06	December 2038	3,046,715.15	October 2042	793,870.22
March 2035	7,604,798.36	January 2039	2,977,377.19	November 2042	761,967.79
April 2035	7,465,916.43	February 2039	2,909,142.24	December 2042	730,633.08
May 2035	7,329,094.93	March 2039	2,841,994.80	January 2043	699,857.74
June 2035	7,194,305.87	April 2039	2,775,919.62	February 2043	669,633.56
July 2035	7,061,521.62	May 2039	2,710,901.61	March 2043	639,952.41
August 2035	6,930,714.92	June 2039	2,646,925.90	April 2043	610,806.28
September 2035	6,801,858.86	July 2039	2,583,977.82	May 2043	582,187.28
October 2035	6,674,926.88	August 2039	2,522,042.88	June 2043	554,087.60
November 2035	6,549,892.76	September 2039	2,461,106.80	July 2043	526,499.57
December 2035	6,426,730.62	October 2039	2,401,155.47	August 2043	499,415.61
January 2036	6,305,414.93	November 2039	2,342,174.98	September 2043	472,828.22
February 2036	6,185,920.47	December 2039	2,284,151.59	October 2043	446,730.04
March 2036	6,068,222.37	January 2040	2,227,071.77	November 2043	421,113.79
April 2036	5,952,296.07	February 2040	2,170,922.13	December 2043	395,972.29
May 2036	5,838,117.34	March 2040	2,115,689.49	January 2044	371,298.45
June 2036	5,725,662.24	April 2040	2,061,360.83	February 2044	347,085.29
July 2036	5,614,907.17	May 2040	2,007,923.31	March 2044	323,325.93
August 2036	5,505,828.83	June 2040	1,955,364.26	April 2044	300,013.56
September 2036	5,398,404.23	July 2040	1,903,671.17	May 2044	277,141.49
October 2036	5,292,610.65	August 2040	1,852,831.71	June 2044	254,703.11
November 2036	5,188,425.70	September 2040	1,802,833.70	July 2044	232,691.88
December 2036	5,085,827.26	October 2040	1,753,665.12	August 2044	211,101.39
January 2037	4,984,793.52	November 2040	1,705,314.13	September 2044	189,925.28
February 2037	4,885,302.94	December 2040	1,657,769.03	October 2044	169,157.31
March 2037	4,787,334.26	January 2041	1,611,018.29	November 2044	148,791.29
April 2037	4,690,866.51	February 2041	1,565,050.53	December 2044	128,821.14
May 2037	4,595,878.98	March 2041	1,519,854.50	January 2045	109,240.87
June 2037	4,502,351.23	April 2041	1,475,419.13	February 2045	90,044.54
July 2037	4,410,263.11	May 2041	1,431,733.48	March 2045	71,226.32
August 2037	4,319,594.71	June 2041	1,388,786.77	April 2045	52,780.46
September 2037	4,230,326.38	July 2041	1,346,568.35	May 2045	34,701.26
October 2037	4,142,438.75	August 2041	1,305,067.72	June 2045	16,983.13
November 2037	4,055,912.69	September 2041	1,264,274.52	July 2045 and thereafter	0.00

Aggregate Group III Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$14,039,000.00	August 2017	$13,014,337.13	February 2018	$11,774,913.34
March 2017	13,885,348.09	September 2017	12,821,196.49	March 2018	11,551,499.37
April 2017	13,724,554.93	October 2017	12,622,322.69	April 2018	11,332,150.30
May 2017	13,556,831.54	November 2017	12,417,980.98	May 2018	11,116,818.18
June 2017	13,382,398.88	December 2017	12,208,444.28	June 2018	10,905,455.52
July 2017	13,201,487.48	January 2018	11,993,992.74	July 2018	10,698,015.33

Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
August 2018	$10,494,451.06	July 2023	$ 3,904,341.09	June 2028	$ 2,557,188.96
September 2018	10,294,716.66	August 2023	3,863,642.31	July 2028	2,531,051.68
October 2018	10,098,766.52	September 2023	3,824,719.36	August 2028	2,504,833.03
November 2018	9,906,555.49	October 2023	3,787,547.77	September 2028	2,478,539.74
December 2018	9,718,038.89	November 2023	3,752,103.32	October 2028	2,452,178.38
January 2019	9,533,172.46	December 2023	3,718,362.02	November 2028	2,425,755.35
February 2019	9,351,912.41	January 2024	3,686,300.19	December 2028	2,399,276.95
March 2019	9,174,215.39	February 2024	3,655,894.36	January 2029	2,372,749.29
April 2019	9,000,038.48	March 2024	3,627,121.33	February 2029	2,346,178.35
May 2019	8,829,339.17	April 2024	3,599,958.14	March 2029	2,319,569.99
June 2019	8,662,075.43	May 2024	3,574,382.07	April 2029	2,292,929.90
July 2019	8,498,205.61	June 2024	3,550,370.67	May 2029	2,266,263.66
August 2019	8,337,688.49	July 2024	3,531,044.57	June 2029	2,239,576.71
September 2019	8,180,483.30	August 2024	3,516,384.48	July 2029	2,212,874.36
October 2019	8,026,549.64	September 2024	3,504,568.47	August 2029	2,186,161.79
November 2019	7,875,847.54	October 2024	3,492,139.97	September 2029	2,159,444.06
December 2019	7,728,337.44	November 2024	3,479,116.51	October 2029	2,132,726.11
January 2020	7,583,980.17	December 2024	3,465,515.31	November 2029	2,106,012.74
February 2020	7,442,736.96	January 2025	3,451,353.19	December 2029	2,079,308.64
March 2020	7,304,569.45	February 2025	3,436,646.71	January 2030	2,052,618.39
April 2020	7,169,439.64	March 2025	3,421,412.08	February 2030	2,025,946.46
May 2020	7,037,309.95	April 2025	3,405,665.24	March 2030	1,999,297.19
June 2020	6,908,143.16	May 2025	3,389,421.74	April 2030	1,972,674.83
July 2020	6,781,902.45	June 2025	3,372,696.90	May 2030	1,946,083.50
August 2020	6,658,551.35	July 2025	3,355,505.73	June 2030	1,919,527.24
September 2020	6,538,053.80	August 2025	3,337,862.93	July 2030	1,893,009.95
October 2020	6,420,374.07	September 2025	3,319,782.91	August 2030	1,866,535.45
November 2020	6,305,476.82	October 2025	3,301,279.81	September 2030	1,840,107.47
December 2020	6,193,327.06	November 2025	3,282,367.49	October 2030	1,813,729.61
January 2021	6,083,890.19	December 2025	3,263,059.53	November 2030	1,787,405.42
February 2021	5,977,131.91	January 2026	3,243,369.26	December 2030	1,761,138.29
March 2021	5,873,018.33	February 2026	3,223,309.70	January 2031	1,734,931.58
April 2021	5,771,515.87	March 2026	3,202,893.65	February 2031	1,708,788.50
May 2021	5,672,591.30	April 2026	3,182,133.65	March 2031	1,682,712.23
June 2021	5,576,211.77	May 2026	3,161,041.98	April 2031	1,656,705.82
July 2021	5,482,344.73	June 2026	3,139,630.66	May 2031	1,630,772.26
August 2021	5,390,957.96	July 2026	3,117,911.50	June 2031	1,604,914.41
September 2021	5,302,019.63	August 2026	3,095,896.02	July 2031	1,579,135.10
October 2021	5,215,498.16	September 2026	3,073,595.56	August 2031	1,553,437.05
November 2021	5,131,362.37	October 2026	3,051,021.19	September 2031	1,527,822.90
December 2021	5,049,581.36	November 2026	3,028,183.78	October 2031	1,502,295.24
January 2022	4,970,124.56	December 2026	3,005,093.93	November 2031	1,476,856.52
February 2022	4,892,961.73	January 2027	2,981,762.09	December 2031	1,451,509.19
March 2022	4,818,062.94	February 2027	2,958,198.43	January 2032	1,426,255.56
April 2022	4,745,398.56	March 2027	2,934,412.93	February 2032	1,401,097.91
May 2022	4,674,939.28	April 2027	2,910,415.39	March 2032	1,376,038.45
June 2022	4,606,656.10	May 2027	2,886,215.36	April 2032	1,351,079.28
July 2022	4,540,520.30	June 2027	2,861,822.20	May 2032	1,326,222.47
August 2022	4,476,503.49	July 2027	2,837,245.08	June 2032	1,301,470.00
September 2022	4,414,577.57	August 2027	2,812,492.98	July 2032	1,276,823.81
October 2022	4,354,714.72	September 2027	2,787,574.68	August 2032	1,252,285.74
November 2022	4,296,887.43	October 2027	2,762,498.78	September 2032	1,227,857.60
December 2022	4,241,068.47	November 2027	2,737,273.67	October 2032	1,203,541.11
January 2023	4,187,230.88	December 2027	2,711,907.58	November 2032	1,179,337.94
February 2023	4,135,348.03	January 2028	2,686,408.56	December 2032	1,155,249.72
March 2023	4,085,393.52	February 2028	2,660,784.48	January 2033	1,131,277.99
April 2023	4,037,341.25	March 2028	2,635,043.03	February 2033	1,107,424.25
May 2023	3,991,165.42	April 2028	2,609,191.75	March 2033	1,083,689.94
June 2023	3,946,840.46	May 2028	2,583,237.99	April 2033	1,060,076.44

Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
May 2033	$ 1,036,585.08	November 2034	$ 635,849.46	May 2036	$ 279,692.15
June 2033	1,013,217.14	December 2034	614,867.55	June 2036	261,252.01
July 2033	989,973.86	January 2035	594,024.65	July 2036	242,953.97
August 2033	966,856.41	February 2035	573,321.17	August 2036	224,797.92
September 2033	943,865.90	March 2035	552,757.49	September 2036	206,783.77
October 2033	921,003.42	April 2035	532,334.00	October 2036	188,911.43
November 2033	898,270.00	May 2035	512,051.01	November 2036	171,180.73
December 2033	875,666.62	June 2035	491,908.80	December 2036	153,591.53
January 2034	853,194.21	July 2035	471,907.66	January 2037	136,143.63
February 2034	830,853.69	August 2035	452,047.82	February 2037	118,836.85
March 2034	808,645.87	September 2035	432,329.48	March 2037	101,670.96
April 2034	786,571.59	October 2035	412,752.80	April 2037	84,645.72
May 2034	764,631.60	November 2035	393,317.96	May 2037	67,760.89
June 2034	742,826.62	December 2035	374,025.06	June 2037	51,016.20
July 2034	721,157.33	January 2036	354,874.20	July 2037	34,411.35
August 2034	699,624.39	February 2036	335,865.45	August 2037	17,946.04
September 2034	678,228.39	March 2036	316,998.85	September 2037	1,619.96
October 2034	656,969.90	April 2036	298,274.42	October 2037 and thereafter	0.00

PA Class Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$82,231,000.00	December 2019	$59,740,463.92	October 2022	$32,863,667.06
March 2017	81,964,352.97	January 2020	58,851,742.75	November 2022	32,167,473.82
April 2017	81,670,645.00	February 2020	57,969,541.06	December 2022	31,482,092.38
May 2017	81,349,957.62	March 2020	57,093,802.53	January 2023	30,810,976.11
June 2017	81,002,393.03	April 2020	56,224,471.25	February 2023	30,153,832.91
July 2017	80,628,073.99	May 2020	55,361,491.77	March 2023	29,510,376.63
August 2017	80,227,143.81	June 2020	54,504,809.05	April 2023	28,880,326.88
September 2017	79,799,766.29	July 2020	53,654,368.49	May 2023	28,263,408.94
October 2017	79,346,125.57	August 2020	52,810,115.92	June 2023	27,659,353.68
November 2017	78,866,426.03	September 2020	51,971,997.57	July 2023	27,067,897.40
December 2017	78,360,892.12	October 2020	51,139,960.12	August 2023	26,488,781.74
January 2018	77,829,768.20	November 2020	50,313,950.63	September 2023	25,921,753.59
February 2018	77,273,318.29	December 2020	49,493,916.60	October 2023	25,366,564.95
March 2018	76,691,825.88	January 2021	48,679,805.92	November 2023	24,822,972.84
April 2018	76,085,593.63	February 2021	47,871,566.89	December 2023	24,290,739.23
May 2018	75,454,943.12	March 2021	47,069,148.21	January 2024	23,769,630.90
June 2018	74,800,214.50	April 2021	46,272,498.99	February 2024	23,259,419.36
July 2018	74,121,766.18	May 2021	45,481,568.73	March 2024	22,759,880.75
August 2018	73,419,974.46	June 2021	44,696,307.30	April 2024	22,270,795.76
September 2018	72,695,233.15	July 2021	43,916,664.99	May 2024	21,791,949.51
October 2018	71,947,953.17	August 2021	43,142,592.46	June 2024	21,323,131.51
November 2018	71,178,562.08	September 2021	42,374,040.75	July 2024	20,864,135.51
December 2018	70,387,503.67	October 2021	41,610,961.30	August 2024	20,414,759.48
January 2019	69,575,237.49	November 2021	40,853,305.89	September 2024	19,974,805.46
February 2019	68,742,238.30	December 2021	40,101,026.71	October 2024	19,544,079.53
March 2019	67,888,995.62	January 2022	39,354,076.31	November 2024	19,122,391.69
April 2019	67,016,013.13	February 2022	38,612,407.58	December 2024	18,709,555.83
May 2019	66,123,808.19	March 2022	37,875,973.83	January 2025	18,305,389.60
June 2019	65,212,911.19	April 2022	37,144,728.67	February 2025	17,909,714.35
July 2019	64,283,865.02	May 2022	36,418,626.12	March 2025	17,522,355.07
August 2019	63,361,685.77	June 2022	35,697,620.52	April 2025	17,143,140.33
September 2019	62,446,314.39	July 2022	34,981,666.58	May 2025	16,771,902.15
October 2019	61,537,692.29	August 2022	34,270,719.37	June 2025	16,408,475.98
November 2019	60,635,761.36	September 2022	33,564,734.28	July 2025	16,052,700.63

PA Class (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
August 2025	$15,704,418.17	July 2030	$ 4,177,118.54	June 2035	$ 1,014,337.58
September 2025	15,363,473.91	August 2030	4,081,870.95	July 2035	989,080.25
October 2025	15,029,716.28	September 2030	3,988,694.87	August 2035	964,400.51
November 2025	14,702,996.82	October 2030	3,897,546.58	September 2035	940,285.78
December 2025	14,383,170.07	November 2030	3,808,383.28	October 2035	916,723.74
January 2026	14,070,093.56	December 2030	3,721,163.03	November 2035	893,702.33
February 2026	13,763,627.70	January 2031	3,635,844.77	December 2035	871,209.74
March 2026	13,463,635.76	February 2031	3,552,388.30	January 2036	849,234.42
April 2026	13,169,983.79	March 2031	3,470,754.23	February 2036	827,765.07
May 2026	12,882,540.57	April 2031	3,390,904.00	March 2036	806,790.61
June 2026	12,601,177.56	May 2031	3,312,799.85	April 2036	786,300.20
July 2026	12,325,768.84	June 2031	3,236,404.80	May 2036	766,283.25
August 2026	12,056,191.06	July 2031	3,161,682.63	June 2036	746,729.37
September 2026	11,792,323.39	August 2031	3,088,597.88	July 2036	727,628.39
October 2026	11,534,047.45	September 2031	3,017,115.82	August 2036	708,970.38
November 2026	11,281,247.31	October 2031	2,947,202.44	September 2036	690,745.60
December 2026	11,033,809.36	November 2031	2,878,824.44	October 2036	672,944.53
January 2027	10,791,622.36	December 2031	2,811,949.20	November 2036	655,557.83
February 2027	10,554,577.32	January 2032	2,746,544.81	December 2036	638,576.39
March 2027	10,322,567.46	February 2032	2,682,579.98	January 2037	621,991.27
April 2027	10,095,488.21	March 2032	2,620,024.10	February 2037	605,793.73
May 2027	9,873,237.13	April 2032	2,558,847.18	March 2037	589,975.22
June 2027	9,655,713.87	May 2032	2,499,019.87	April 2037	574,527.35
July 2027	9,442,820.13	June 2032	2,440,513.41	May 2037	559,441.95
August 2027	9,234,459.64	July 2032	2,383,299.65	June 2037	544,710.97
September 2027	9,030,538.07	August 2032	2,327,351.04	July 2037	530,326.59
October 2027	8,830,963.05	September 2032	2,272,640.57	August 2037	516,281.12
November 2027	8,635,644.08	October 2032	2,219,141.82	September 2037	502,567.03
December 2027	8,444,492.53	November 2032	2,166,828.91	October 2037	489,176.98
January 2028	8,257,421.57	December 2032	2,115,676.51	November 2037	476,103.76
February 2028	8,074,346.16	January 2033	2,065,659.80	December 2037	463,340.33
March 2028	7,895,183.00	February 2033	2,016,754.49	January 2038	450,879.80
April 2028	7,719,850.49	March 2033	1,968,936.80	February 2038	438,715.42
May 2028	7,548,268.72	April 2033	1,922,183.43	March 2038	426,840.58
June 2028	7,380,359.40	May 2033	1,876,471.60	April 2038	415,248.83
July 2028	7,216,045.87	June 2033	1,831,778.96	May 2038	403,933.85
August 2028	7,055,253.01	July 2033	1,788,083.66	June 2038	392,889.44
September 2028	6,897,907.27	August 2033	1,745,364.30	July 2038	382,109.57
October 2028	6,743,936.60	September 2033	1,703,599.92	August 2038	371,588.29
November 2028	6,593,270.43	October 2033	1,662,770.01	September 2038	361,319.83
December 2028	6,445,839.64	November 2033	1,622,854.48	October 2038	351,298.50
January 2029	6,301,576.53	December 2033	1,583,833.66	November 2038	341,518.76
February 2029	6,160,414.79	January 2034	1,545,688.30	December 2038	331,975.18
March 2029	6,022,289.47	February 2034	1,508,399.55	January 2039	322,662.45
April 2029	5,887,136.97	March 2034	1,471,948.96	February 2039	313,575.37
May 2029	5,754,894.99	April 2034	1,436,318.45	March 2039	304,708.85
June 2029	5,625,502.50	May 2034	1,401,490.33	April 2039	296,057.92
July 2029	5,498,899.74	June 2034	1,367,447.29	May 2039	287,617.70
August 2029	5,375,028.18	July 2034	1,334,172.37	June 2039	279,383.45
September 2029	5,253,830.49	August 2034	1,301,648.98	July 2039	271,350.50
October 2029	5,135,250.52	September 2034	1,269,860.86	August 2039	263,514.28
November 2029	5,019,233.29	October 2034	1,238,792.11	September 2039	255,870.34
December 2029	4,905,724.93	November 2034	1,208,427.15	October 2039	248,414.32
January 2030	4,794,672.70	December 2034	1,178,750.74	November 2039	241,141.94
February 2030	4,686,024.94	January 2035	1,149,747.95	December 2039	234,049.03
March 2030	4,579,731.06	February 2035	1,121,404.17	January 2040	227,131.50
April 2030	4,475,741.50	March 2035	1,093,705.09	February 2040	220,385.37
May 2030	4,374,007.75	April 2035	1,066,636.73	March 2040	213,806.70
June 2030	4,274,482.28	May 2035	1,040,185.36	April 2040	207,391.70

PA Class (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
May 2040	$ 201,136.60	August 2042	$ 81,031.60	November 2044	$ 23,222.25
June 2040	195,037.75	September 2042	78,023.33	December 2044	21,831.28
July 2040	189,091.57	October 2042	75,095.82	January 2045	20,481.89
August 2040	183,294.56	November 2042	72,247.14	February 2045	19,173.04
September 2040	177,643.30	December 2042	69,475.42	March 2045	17,903.74
October 2040	172,134.42	January 2043	66,778.83	April 2045	16,672.98
November 2040	166,764.66	February 2043	64,155.56	May 2045	15,479.80
December 2040	161,530.80	March 2043	61,603.87	June 2045	14,323.25
January 2041	156,429.72	April 2043	59,122.05	July 2045	13,202.41
February 2041	151,458.35	May 2043	56,708.41	August 2045	12,116.39
March 2041	146,613.67	June 2043	54,361.32	September 2045	11,064.29
April 2041	141,892.77	July 2043	52,079.18	October 2045	10,045.27
May 2041	137,292.77	August 2043	49,860.43	November 2045	9,058.48
June 2041	132,810.87	September 2043	47,703.53	December 2045	8,103.09
July 2041	128,444.32	October 2043	45,606.99	January 2046	7,178.31
August 2041	124,190.43	November 2043	43,569.34	February 2046	6,283.35
September 2041	120,046.58	December 2043	41,589.16	March 2046	5,417.45
October 2041	116,010.21	January 2044	39,665.05	April 2046	4,579.86
November 2041	112,078.79	February 2044	37,795.65	May 2046	3,769.85
December 2041	108,249.89	March 2044	35,979.62	June 2046	2,986.71
January 2042	104,521.09	April 2044	34,215.65	July 2046	2,229.74
February 2042	100,890.04	May 2044	32,502.48	August 2046	1,498.26
March 2042	97,354.46	June 2044	30,838.85	September 2046	791.60
April 2042	93,912.09	July 2044	29,223.55	October 2046	109.12
May 2042	90,560.75	August 2044	27,655.39	November 2046 and thereafter	0.00
June 2042	87,298.28	September 2044	26,133.21		
July 2042	84,122.58	October 2044	24,655.86		

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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$1,084,467,849

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Guaranteed REMIC Pass-Through Certificates Fannie Mae REMIC Trust 2017-11

PROSPECTUS SUPPLEMENT

MORGAN STANLEY

February 22, 2017