

\$757,407,132



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-16**

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 backed by first lien, single-family adjustable-rate loans, and
- Fannie Mae MBS backed by first lien, single-family fixed-rate loans.

<i>Class</i>	<i>Group</i>	<i>Original Class Balance</i>	<i>Principal Type(1)</i>	<i>Interest Rate</i>	<i>Interest Type(1)</i>	<i>CUSIP Number</i>	<i>Final Distribution Date</i>
DF	1	\$45,627,544	PT	(2)	FLT/AFC	3136AVYZ6	March 2047
DS	1	45,627,544(3)	NTL	(4)	WAC/IO	3136AVZA0	March 2047
QE(5) ...	2	39,039,000	PAC	3.0%	FIX	3136AVZB8	November 2043
UW(5) ..	2	5,321,000	PAC	3.0	FIX	3136AVZC6	July 2045
UY	2	6,126,000	PAC	3.0	FIX	3136AVZD4	March 2047
TF	2	3,019,000	TAC/AD	(6)	FLT	3136AVZE2	March 2047
TS	2	3,019,000	TAC/AD	(6)	INV	3136AVZF9	March 2047
OZ	2	1,000	TAC	3.0	FIX/Z	3136AVZG7	March 2047
UA	2	1,824,389	SUP/AD	3.0	FIX	3136AVZH5	March 2047
ZQ	2	1,000	SUP	3.0	FIX/Z	3136AVZJ1	March 2047
QF	2	23,340,155	PT	(6)	FLT	3136AVZK8	March 2047
QS	2	23,340,155(3)	NTL	(6)	INV/IO	3136AVZL6	March 2047
WE(5) ..	3	61,988,000	SEQ	3.0	FIX	3136AVZM4	January 2045
YT(5) ...	3	6,898,000	SEQ	3.0	FIX	3136AVZN2	July 2046
YW	3	3,311,748	SEQ	3.0	FIX	3136AVZP7	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 QA, QI, QB, QC, QD, QG, IQ, QH, QJ, QK, QL, WA, WI, WB, WC, WD, WG, IW, WH, WJ, WK, WL, JB, PA, CB, CG, MA and LA 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.

BNP PARIBAS

The date of this Prospectus Supplement is February 22, 2017

<i>Class</i>	<i>Group</i>	<i>Original Class Balance</i>	<i>Principal Type(1)</i>	<i>Interest Rate</i>	<i>Interest Type(1)</i>	<i>CUSIP Number</i>	<i>Final Distribution Date</i>
JA	4	\$40,050,000	SEQ	3.0%	FIX	3136AVZQ5	February 2043
JV(5) . . .	4	3,299,554	SEQ/AD	3.0	FIX	3136AVZR3	September 2026
JZ(5)	4	10,039,007	SEQ	3.0	FIX/Z	3136AVZS1	March 2047
FA	5	42,795,288	PT	(6)	FLT	3136AVZT9	March 2047
SA	5	42,795,288(3)	NTL	(6)	INV/IO	3136AVZU6	March 2047
P(5)	5	67,251,000	PAC	3.0	FIX	3136AVZV4	February 2043
PM(5) . . .	5	7,025,021	PAC	3.0	FIX	3136AVZW2	May 2044
PB	5	18,469,000	PAC	3.0	FIX	3136AVZX0	March 2047
KF	5	7,121,099	SUP/AD	(6)	FLT	3136AVZY8	March 2047
JS	5	2,100,000	SUP/AD	(6)	INV	3136AVZZ5	September 2046
SC	5	720,000	SUP/AD	(6)	INV	3136AVA25	March 2047
JT	5	180,000	SUP/AD	(6)	INV	3136AVA33	March 2047
SL	5	2,060,550	SUP/AD	(6)	INV	3136AVA41	March 2047
ST	5	2,060,550	SUP/AD	(6)	INV	3136AVA58	March 2047
KZ	5	1,000	SUP	3.0	FIX/Z	3136AVA66	March 2047
CF	6	24,279,822	PT	(6)	FLT	3136AVA74	March 2047
CS	6	24,279,822(3)	NTL	(6)	INV/IO	3136AVA82	March 2047
CA(5) . . .	6	42,091,000	SEQ	3.0	FIX	3136AVA90	July 2042
CE(5) . . .	6	4,229,000	SEQ	3.0	FIX	3136AVB24	September 2043
CV(5) . . .	6	3,159,000	SEQ/AD	3.0	FIX	3136AVB32	July 2028
VC(5) . . .	6	3,380,000	SEQ/AD	3.0	FIX	3136AVB40	June 2037
CZ(5) . . .	6	7,840,557	SEQ	3.0	FIX/Z	3136AVB57	March 2047
FM	7	42,891,746	PT	(6)	FLT	3136AVB65	March 2047
SM	7	42,891,746(3)	NTL	(6)	INV/IO	3136AVB73	March 2047
M(5)	7	71,042,000	PAC	3.0	FIX	3136AVB81	March 2044
MB(5) . . .	7	4,593,000	PAC	3.0	FIX	3136AVB99	January 2045
ML	7	14,123,000	PAC	3.0	FIX	3136AVC23	March 2047
NA	7	8,268,000	SCH/AD	3.0	FIX	3136AVC31	March 2047
NZ	7	2,000	SCH	3.0	FIX/Z	3136AVC49	March 2047
FN	7	4,600,684	SUP	(6)	FLT	3136AVC56	March 2047
SN	7	4,600,684	SUP	(6)	INV	3136AVC64	March 2047
L(5)	8	47,885,000	PAC	3.0	FIX	3136AVC72	August 2044
LM(5) . . .	8	2,021,000	PAC	3.0	FIX	3136AVC80	February 2045
LB	8	9,245,000	PAC	3.0	FIX	3136AVC98	March 2047
LF	8	4,601,281	SUP	(6)	FLT	3136AVD22	March 2047
LS	8	4,601,281	SUP	(6)	INV	3136AVD30	March 2047
FG	8	51,265,172	PT	(6)	FLT	3136AVD48	March 2047
SG	8	51,265,172(3)	NTL	(6)	INV/IO	3136AVD55	March 2047
R		0	NPR	0	NPR	3136AVD63	March 2047

- (1) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC prospectus.
(2) Based on LIBOR and subject to the limitations described on page S-13.
(3) Notional principal balances. These classes are interest only classes. See page S-7 for a description of how their notional principal balances are calculated.

- (4) The interest rate of the DS Class is calculated as described on page S-13.
(5) Exchangeable classes.
(6) Based on LIBOR.

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AVAILABLE INFORMATION

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

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

Static Data NY Securities
BNP Paribas
525 Washington Boulevard
Jersey City, New Jersey 07310
(telephone (201) 850-5627)
StaticDataNYSecurities@americas.bnpparibas.com.

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

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS
7	Group 7 MBS
8	Group 8 MBS

Group 1 MBS

The first table in Exhibit A of this prospectus supplement lists certain assumed characteristics of the mortgage loans underlying the adjustable-rate MBS in Group 1. The assumed characteristics appearing in Exhibit A may not reflect the actual characteristics of the individual adjustable-rate mortgage loans included in the related pools. The actual characteristics of most of the related mortgage loans may differ from those specified in Exhibit A, and may differ significantly.

The second table in Exhibit A of this prospectus supplement lists the pool numbers of the adjustable-rate MBS expected to be included in the Trust.

Group 2, Group 3, Group 4, Group 5, Group 6, Group 7 and Group 8

Characteristics of the Fixed Rate MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 2 MBS	\$ 7,331,152	4.00%	4.25% to 6.50%	241 to 360
	\$ 43,167,454	4.00%	4.25% to 6.50%	241 to 360
	\$ 15,880,471	4.00%	4.25% to 6.50%	241 to 360
	\$ 10,890,618	4.00%	4.25% to 6.50%	241 to 360
	\$ 4,420,849	4.00%	4.25% to 6.50%	241 to 360
Group 3 MBS	\$ 72,197,748	3.00%	3.25% to 5.50%	241 to 360
Group 4 MBS	\$ 53,388,561	3.00%	3.25% to 5.50%	241 to 360
Group 5 MBS	\$149,783,508	4.00%	4.25% to 6.50%	241 to 360
Group 6 MBS	\$ 84,979,379	4.00%	4.25% to 6.50%	200 to 360
Group 7 MBS	\$150,121,114	4.00%	4.25% to 6.50%	241 to 360
Group 8 MBS	\$119,618,734	4.50%	4.75% to 7.00%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 2 MBS	\$ 7,331,152	360	355	4	4.442%
	\$ 43,167,454	360	333	16	4.413%
	\$ 15,880,471	360	320	34	4.430%
	\$ 10,890,618	360	291	64	4.423%
	\$ 4,420,849	360	253	105	4.839%
Group 3 MBS	\$ 72,197,748	360	359	1	3.470%
Group 4 MBS	\$ 53,388,561	360	360	0	3.780%
Group 5 MBS	\$149,783,508	360	357	2	4.464%
Group 6 MBS	\$ 84,979,379	360	346	7	4.551%
Group 7 MBS	\$150,121,114	360	350	8	4.406%
Group 8 MBS	\$119,618,734	360	357	2	4.878%

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the fixed rate 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:

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

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

During each interest accrual period, the DF and DS Classes will bear interest at the applicable annual rates described under “Description of the Certificates—Distributions of Interest—*The DF Class*” and “—*The DS Class*,” respectively, in this prospectus supplement.

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 (other than the DF Class) will bear interest at the initial interest rates listed below. During each subsequent interest accrual period, the Floating Rate and Inverse Floating Rate Classes (other than the DF Class) 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⁾
TF	1.76722%	6.00%	1.00%	LIBOR + 100 basis points
TS	4.23278%	5.00%	0.00%	5% – LIBOR
QF	1.18722%	6.50%	0.42%	LIBOR + 42 basis points
QS	5.31278%	6.08%	0.00%	6.08% – LIBOR
FA	1.22111%	6.50%	0.45%	LIBOR + 45 basis points
SA	5.27889%	6.05%	0.00%	6.05% – LIBOR
KF	1.77111%	6.00%	1.00%	LIBOR + 100 basis points
JS	4.22889%	5.00%	0.00%	5% – (0.99999986 × LIBOR)
SC	4.03611%	5.00%	0.00%	5% – (1.24999991 × LIBOR)
JT	5.00000%	5.00%	0.00%	25% – (4.99999795 × LIBOR)
SL	4.45778%	6.00%	0.00%	6% – (1.99999981 × LIBOR)
ST	4.00000%	4.00%	0.00%	10% – (1.99999959 × LIBOR)
CF	1.21722%	6.50%	0.45%	LIBOR + 45 basis points
CS	5.28278%	6.05%	0.00%	6.05% – LIBOR
FM	1.21000%	6.50%	0.45%	LIBOR + 45 basis points
SM	5.29000%	6.05%	0.00%	6.05% – LIBOR
FN	1.76000%	6.00%	1.00%	LIBOR + 100 basis points
SN	4.24000%	5.00%	0.00%	5% – LIBOR
LF	1.77111%	6.00%	1.00%	LIBOR + 100 basis points
LS	4.22889%	5.00%	0.00%	5% – LIBOR
FG	1.22111%	6.50%	0.45%	LIBOR + 45 basis points
SG	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:

<u>Class</u>	
DS	100% of the DF Class
QS	100% of the QF Class
SA	100% of the FA Class
CS	28.571427899% of the Group 6 MBS
SM	28.5714280005% of the Group 7 MBS
SG	100% of the FG Class
QI	25% of the QE Class
IQ	25% of the <i>sum</i> of the QE and UW Classes
WI	33.3333338711% of the WE Class
IW	33.3333333333% of the <i>sum</i> of the WE and YT Classes

Distributions of Principal

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

Weighted Average Lives (years)*

<u>Group 1 Classes</u>	<u>CPR Prepayment Assumption</u>							
	<u>0%</u>	<u>5%</u>	<u>10%</u>	<u>15%</u>	<u>20%</u>	<u>30%</u>	<u>50%</u>	<u>75%</u>
DF and DS	14.4	9.8	7.0	5.3	4.1	2.7	1.5	0.7

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>110%</u>	<u>120%</u>	<u>142%</u>	<u>175%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>
QE, QA, QI, QB, QC and QD	15.7	5.3	5.0	5.0	5.0	5.0	3.4	2.1	1.5
UW	25.7	13.5	13.4	13.4	13.4	13.4	8.7	5.3	3.7
UY	27.3	19.7	19.7	19.7	19.7	19.7	14.0	8.7	6.0
TF and TS	28.9	18.6	16.7	13.1	12.4	3.2	0.9	0.5	0.3
QZ	29.6	23.7	22.8	21.7	29.5	18.4	1.5	0.7	0.5
UA	29.8	25.6	25.1	24.5	1.5	0.6	0.2	0.1	0.1
ZQ	30.0	29.6	29.6	29.6	3.2	1.2	0.4	0.2	0.2
QF and QS	19.6	9.6	9.2	8.8	8.0	7.0	4.6	2.9	2.0
QG, IQ, QH, QJ, QK and QL	16.9	6.3	6.0	6.0	6.0	6.0	4.0	2.5	1.8

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>300%</u>	<u>450%</u>	<u>600%</u>	<u>800%</u>	<u>1200%</u>
WE, WA, WI, WB, WC and WD	17.3	8.3	4.1	3.1	2.5	2.1	1.6
YT	28.6	22.6	11.7	8.3	6.3	4.8	3.3
YW	29.7	27.7	18.1	13.0	9.8	7.3	4.5
WG, IW, WH, WJ, WK and WL	18.5	9.7	4.8	3.6	2.9	2.3	1.8

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>800%</u>	<u>1200%</u>
JA	15.9	7.1	4.6	3.5	2.9	1.9	1.5
JV	5.0	5.0	5.0	4.8	4.3	2.9	2.3
JZ	28.1	21.6	15.5	11.8	9.5	5.1	3.5
JB	28.1	21.6	15.5	11.6	9.1	4.9	3.3

<u>Group 5 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>130%</u>	<u>170%</u>	<u>200%</u>	<u>400%</u>	<u>700%</u>
FA and SA	19.6	10.8	9.5	8.1	7.3	4.4	2.8
P	15.1	5.8	4.9	4.9	4.9	3.2	2.2
PM	24.7	13.1	11.4	11.4	11.4	6.5	4.0
PB	26.8	18.2	17.5	17.5	17.5	10.3	6.0
KF, SL and ST	29.1	23.5	19.5	9.3	3.2	1.2	0.8
JS	28.8	21.7	16.7	4.5	2.3	1.0	0.6
SC and JT	29.8	27.7	26.0	20.5	5.5	1.8	1.1
KZ	30.0	29.7	29.7	29.7	9.9	2.0	1.2
PA	16.0	6.5	5.6	5.6	5.6	3.5	2.4

<u>Group 6 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>193%</u>	<u>300%</u>	<u>400%</u>	<u>700%</u>	
CF and CS	19.6	10.4	7.1	5.1	4.0	2.5	
CA	16.0	6.2	3.9	2.8	2.3	1.5	
CE	25.9	14.8	9.5	6.6	5.2	3.1	
CV	6.0	6.0	6.0	5.2	4.5	3.0	
VC	16.0	15.1	11.2	8.2	6.5	3.9	
CZ	28.3	22.0	17.1	12.9	10.2	6.0	
CB	28.3	21.4	15.8	11.4	8.9	5.1	
CG	16.9	7.0	4.5	3.2	2.5	1.7	

<u>Group 7 Classes</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>140%</u>	<u>145%</u>	<u>175%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>
FM and SM	19.6	10.4	8.7	8.5	7.6	6.9	5.1	3.3	2.4
M	15.6	5.8	5.8	5.8	5.8	5.4	4.0	2.7	2.0
MB	25.2	14.1	14.1	14.1	14.1	12.7	9.1	5.7	4.1
ML	26.7	19.8	19.8	19.8	19.8	18.4	13.8	8.6	6.1
NA	28.2	15.8	2.6	2.3	2.3	2.3	1.6	1.0	0.8
NZ	28.8	19.9	5.4	4.6	4.6	4.6	2.2	1.3	1.0
FN and SN	29.4	24.4	16.8	15.0	3.9	2.2	1.0	0.5	0.4
MA	16.1	6.3	6.3	6.3	6.3	5.9	4.3	2.9	2.2

<u>Group 8 Classes</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>130%</u>	<u>170%</u>	<u>200%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	
L	16.5	6.7	5.7	5.7	5.7	3.6	2.7	2.2	
LM	25.9	15.0	13.4	13.4	13.4	7.5	5.2	4.0	
LB	27.2	19.3	18.8	18.8	18.8	11.1	7.6	5.6	
LF and LS	29.1	23.6	19.6	9.3	3.3	1.2	0.9	0.7	
FG and SG	19.9	10.9	9.6	8.2	7.4	4.4	3.2	2.5	
LA	16.9	7.0	6.0	6.0	6.0	3.7	2.8	2.3	

* 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:

- one group of Fannie Mae Guaranteed Mortgage Pass-Through Certificates having variable pass-through rates (the “Group 1 MBS” or “ARM MBS”), and
- seven groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates having fixed pass-through rates (the “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS,” “Group 5 MBS,” “Group 6 MBS,” “Group 7 MBS” and “Group 8 MBS,” and together, the “Fixed Rate MBS”).

The Fixed Rate MBS and the ARM MBS are referred to collectively as the “MBS.”

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

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

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

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

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

Characteristics of Certificates. Except as specified below, we will issue the Certificates in book-entry form on the book-entry system of the U.S. Federal Reserve Banks. Entities whose

names appear on the book-entry records of a Federal Reserve Bank as having had Certificates deposited in their accounts are “Holders” or “Certificateholders.”

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

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

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

The ARM MBS

Unless otherwise specified, references in this section to percentages of the Hybrid ARM Loans are in each case measured by aggregate principal balance of the Hybrid ARM Loans at the Issue Date.

General

The Mortgage Loans underlying the ARM MBS in Group 1 (the “Hybrid ARM Loans”) will have the general characteristics described in the MBS Prospectus. In addition, we assume that the Hybrid ARM Loans will have the characteristics listed in the first table on Exhibit A to this prospectus supplement. The ARM MBS provide that principal and interest on the Hybrid ARM Loans are passed through monthly, beginning in the month after we issue the ARM MBS. The Hybrid ARM Loans generally are conventional, adjustable-rate mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. The Hybrid ARM Loans have original maturities of up to 30 years. See “Description of the Certificates,” “The Mortgage Loan Pools,” “The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus. See also the second table in Exhibit A to this prospectus supplement for the pool numbers of the ARM MBS expected to be included in the Trust.

Characteristics of the Hybrid ARM Loans

Applicable Index

After the initial fixed-rate period, the interest rate (the “ARM Rate”) for the Hybrid ARM Loans will adjust annually, based on the One-Year WSJ LIBOR Index as available generally 45 days prior to the related interest rate adjustment date. See “The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*ARM Indices*” in the MBS Prospectus for a description of the index. If the index becomes unavailable, an alternative index will be determined in accordance with the terms of the related mortgage note.

Initial Interest Only Periods

The scheduled monthly payments on 100% of the Hybrid ARM Loans represented accrued interest only for periods that may range up to 10 years following origination. Beginning with the first monthly payment following the expiration of the applicable interest only period, the related loan documents provide that the scheduled monthly payment on each of the related Hybrid ARM Loans will be increased by an amount sufficient to pay accrued interest at the then current rate

and to fully amortize the Hybrid ARM Loan by its scheduled maturity date. See “Risk Factors—Risks Relating to Yield and Prepayment—*Fixed-rate and ARM loans with long initial interest-only payment periods may be more likely to be refinanced or become delinquent than other mortgage loans*” in the MBS Prospectus dated June 1, 2016.

Initial Fixed-Rate Periods

The interest rates of the Hybrid ARM Loans were fixed for an initial period of 5 years from origination (the “Initial Fixed Rate”).

ARM Rate Changes

After the initial fixed-rate period, the ARM Rate of each Hybrid ARM Loan is set annually, subject to the caps and floors described below, to equal the *sum* of (i) the index value *plus* (ii) a specified percentage amount (the “ARM Margin”) that the lender established when the Hybrid ARM Loan was originated.

Initial ARM Rate Change Caps

For the interest rate adjustment immediately following the end of the initial fixed-rate period, the ARM Rate for each Hybrid ARM Loan generally may not deviate by more than 5 percentage points from the related Initial Fixed Rate.

Subsequent ARM Rate Change Caps

On each annual ARM Rate adjustment date thereafter, the ARM Rate for each Hybrid ARM Loan generally may not deviate by more than 2 percentage points from the related ARM Rate in effect immediately prior to that adjustment date.

Lifetime Cap and Floor

The ARM Rate for each Hybrid ARM Loan, when adjusted on its annual adjustment date, may not be greater than the maximum ARM Rate (lifetime rate cap) or less than its minimum ARM Rate (lifetime floor), as specified in the related mortgage note.

Monthly Payments

After the initial fixed-rate period, the amount of a borrower’s monthly payment is generally subject to change on each anniversary of the date specified in the related mortgage note.

Each new monthly payment amount will be calculated to equal an amount necessary to pay interest at the new ARM Rate, adjusted as described above, and, except in the case of any loan that may still be in its initial interest only payment period, to fully amortize the outstanding principal balance of the Hybrid ARM Loan on a level debt service basis over the remainder of its term.

The Fixed Rate MBS

The Fixed Rate MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the Fixed Rate 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 Mortgage Loans backing the Group 3 MBS and Group 4 MBS, are relocation Mortgage Loans made under agreements between lenders and employers that frequently relocate their employees. For additional information, see “Risk Factors—Risks Relating to Yield and Prepayment—*Pools containing relocation mortgage loans may perform differently than do otherwise comparable pools containing non-relocation mortgage loans*” and “The Mortgage Loans—Eligibility for Good Delivery into a TBA Trade—*Special Feature Mortgage Loans—Relocation Loans*” in the MBS Prospectus dated June 1, 2016.

Furthermore, the Mortgage Loans backing the Group 6 MBS have been refinanced under Fannie Mae Refi Plus and are designated as “high loan-to-value ratio” loans, with loan-to-value ratios ranging from greater than 105% up to 125% at the time of refinance. These loans are targeted at borrowers who have demonstrated an acceptable payment history on their mortgage loans but may have been unable to refinance due to a decline in home prices or the unavailability of mortgage insurance. Fannie Mae Refi Plus refinancing is available only if the new mortgage loan either reduces the monthly principal and interest payment for the borrower or provides a more stable loan product (such as movement from an adjustable-rate loan to a fixed rate loan). For more information on the Home Affordable Refinance Program, see “The Mortgage Loans—High Loan-to-Value Mortgage Loans” in the MBS Prospectus dated June 1, 2016 and on our Web site at www.fanniemae.com. See also “Risk Factors—Risks Relating to Yield and Prepayment—*Mortgage loans with loan-to-value ratios greater than 80% may have different prepayment and default characteristics than conforming mortgage loans generally*” in the MBS Prospectus dated June 1, 2016.

For additional information, see “Summary—Group 2, Group 3, Group 4, Group 5, Group 6, Group 7 and Group 8—Characteristics of the Fixed Rate MBS” in this prospectus supplement and “The Mortgage Loan Pools” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

Distributions of Interest

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

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

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

<u>Delay Classes</u>	<u>No-Delay Classes</u>
All interest-bearing Classes other than the QF, QS, FA, SA, CF, CS, FM, SM, FG and SG Classes	QF, QS, FA, SA, CF, CS, FM, SM, FG and SG Classes

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

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

The DF Class. On each Distribution Date, we will pay interest on the DF Class in an amount equal to one month's interest at an annual rate equal to the *lesser* of

- LIBOR + 42 basis points (but in no event less than 0.42%)

or

- the Weighted Average Group 1 MBS Pass-Through Rate

The "Weighted Average Group 1 MBS Pass-Through Rate" for any Distribution Date is equal to the weighted average of the pass-through rates of the Group 1 MBS for that Distribution Date (weighted on the basis of the principal balances of the Group 1 MBS after giving effect to distributions of principal made on the immediately preceding Distribution Date).

During the initial interest accrual period, the DF Class will bear interest at an annual rate of 1.19%. Our determination of the interest rate for the DF Class will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 800-2FANNIE.

The DS Class. On each Distribution Date, we will pay interest on the DS Class at an annual rate equal to the *product* of

- a fraction, expressed as a percentage, the numerator of which is the *excess*, if any, of
 - the aggregate amount of interest then paid on the Group 1 MBS

over

- the interest payable on the DF Class on that Distribution Date,

and the denominator of which is the notional principal balance of the DS Class immediately preceding that Distribution Date,

multiplied by

- 12.

During the initial interest accrual period, the DS Class is expected to bear interest at an annual rate of approximately 1.88096%. Our determination of the interest rate for the DS Class will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 800-2FANNIE.

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 DF until retired.

} Pass-Through
Class

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

- *Group 2*

The QZ Accrual amount to TF and TS, pro rata, until retired, and thereafter to QZ.

} Accretion
Directed
Classes and
Accrual Class

The ZQ Accrual Amount to UA until retired, and thereafter to ZQ.

} Accretion
Directed
Class and
Accrual Class

The Group 2 Cash Flow Distribution Amount as follows:

— 71.4285719532% as follows:

- | | |
|--|-------------------------|
| <i>first</i> , to Aggregate Group I to its Planned Balance; | } PAC Group |
| <i>second</i> , to Aggregate Group II to its Targeted Balance; | } TAC Group |
| <i>third</i> , to UA and ZQ, in that order, until retired; | } Support
Classes |
| <i>fourth</i> , to Aggregate Group II to zero; and | } TAC Group |
| <i>fifth</i> , to Aggregate Group I to zero, and | } PAC Group |
| — 28.5714280468% to QF until retired. | } Pass-Through
Class |

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

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

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

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

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

“Aggregate Group II” consists of the TF, TS and QZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II as follows:

- first*, to TF and TS, pro rata, until retired; and
- second*, to QZ until retired.

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

• *Group 3*

The Group 3 Principal Distribution Amount to WE, YT and YW, in that order, until retired, } Sequential
Pay Classes

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

• *Group 4*

The JZ Accrual Amount to JV until retired, and thereafter to JZ. } Accretion
Directed
Class and
Accrual Class

The Group 4 Cash Flow Distribution Amount to JA, JV and JZ, in that order, until retired, } Sequential
Pay Classes

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

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

- *Group 5*

The KZ Accrual Amount in the following priority:

1. — 49.9999964893% to KF until retired, and
— 50.0000035107% as follows:
 - 42.1283228715% as follows:
 - (i) to JS until retired; and
 - (ii) to SC and JT, pro rata, until retired, and
 - 57.8716771285% to SL and ST, pro rata, until retired.
2. Thereafter to KZ until retired.

Accretion
Directed
Classes

Accrual Class

The Group 5 Cash Flow Distribution Amount as follows:

- 28.5714285714% to FA until retired, and
- 71.4285714286% as follows:
 - first*, to Aggregate Group III to its Planned Balance;
 - second*, — 49.9999964893% to KF until retired, and
— 50.0000035107% as follows:
 - 42.1283228715% as follows:
 - (i) to JS until retired; and
 - (ii) to SC and JT, pro rata, until retired, and
 - 57.8716771285% to SL and ST, pro rata, until retired;
 - third*, to KZ until retired and
 - fourth*, to Aggregate Group III to zero.

Pass-Through
Class

PAC Group

Support
Classes

PAC Group

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

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

“Aggregate Group III” consists of the P, PM and PB Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III to P, PM and PB, 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 6*

The CZ Accrual Amount to CV and VC, in that order, until retired, and thereafter to CZ.

Accretion
Directed
Classes and
Accrual Class

The Group 6 Cash Flow Distribution Amount as follows:

- 28.571427899% to CF until retired, and

Pass-Through
Class

- 71.428572101% to CA, CE, CV, VC and CZ, in that order until retired. } Sequential Pay Classes

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

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

- *Group 7*

The NZ Accrual Amount to NA until retired, and thereafter to NZ. } Accretion Directed Class and Accrual Class

The Group 7 Cash Flow Distribution Amount as follows:

- 28.5714280005% to FM until retired, and } Pass-Through Class
- 71.4285719995% as follows:
 - first*, to Aggregate Group IV to its Planned Balance; } PAC Group
 - second*, to Aggregate Group V to its Scheduled Balance; } Scheduled Group
 - third*, to FN and SN, pro rata, until retired; } Support Classes
 - fourth*, to Aggregate Group V to zero; and } Scheduled Group
 - fifth*, to Aggregate Group IV to zero. } PAC Group

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

The “Group 7 Cash Flow Distribution Amount” is the principal then paid on the Group 7 MBS.

“Aggregate Group IV” consists of the M, MB and ML Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV to M, MB and ML, in that order, until retired.

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

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

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

- *Group 8*

The Group 8 Principal Distribution Amount as follows:

- 57.142856904% as follows:
 - first*, to Aggregate Group VI to its Planned Balance; } PAC Group
 - second*, to LF and LS, pro rata, until retired; } Support Classes
 - third*, to Aggregate Group VI to zero, and } PAC Group
- 42.857143096% to FG until retired. } Pass-Through Class

The “Group 8 Principal Distribution Amount” is the principal then paid on the Group 8 MBS.

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

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

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 Fixed Rate MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 2, Group 3, Group 4, Group 5, Group 6, Group 7 and Group 8—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Hybrid ARM Loans have the characteristics set forth in Exhibit A to this prospectus supplement;
- with respect to the Hybrid ARM Loans, the One-Year WSJ LIBOR Index value is and remains 1.205%;
- the Mortgage Loans prepay at the constant percentages of PSA or CPR, as applicable, 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 Fixed Rate 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 with respect to all Classes other than the Group 1 Classes is PSA. For a description of PSA, see “Yield, Maturity and Prepayment Considerations—Prepayment Models” in the REMIC Prospectus.

The prepayment model used in this prospectus supplement with respect to the Group 1 Classes is CPR. For a description of CPR, see “Yield, Maturity and Prepayment Considerations—Prepayment Models” in the REMIC Prospectus.

It is highly unlikely that prepayments will occur at any *constant* PSA or CPR rate, as applicable, or at any other *constant* rate.

Principal Balance Schedules. The Principal Balance Schedules are set forth beginning on page B-1 of this prospectus supplement. The Principal Balance Schedules were prepared based on the Pricing Assumptions and the assumption that the related Mortgage Loans prepay at a *constant* rate within the applicable “Structuring Ranges” or at the applicable “Structuring Speed” specified in the chart below. The “Effective Range” for an Aggregate Group is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Aggregate Group to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the applicable 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.

<u>Groups</u>	<u>Structuring Ranges and Speed</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 110% and 175% PSA	Between 110% and 175% PSA
Aggregate Group II Targeted Balances	120% PSA	N/A
Aggregate Group III Planned Balances	Between 130% and 200% PSA	Between 130% and 200% PSA
Aggregate Group IV Planned Balances	Between 100% and 175% PSA	Between 100% and 175% PSA
Aggregate Group V Scheduled Balances	Between 145% and 200% PSA	Between 145% and 200% PSA
Aggregate Group VI Planned Balances	Between 130% and 200% PSA	Between 130% and 200% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	QE, UW and UY
Aggregate Group II	TF, TS and QZ
Aggregate Group III	P, PM and PB
Aggregate Group IV	M, MB and ML
Aggregate Group V	NA and NZ
Aggregate Group VI	L, LM and LB

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 will conform on any Distribution Date to the balance specified in the Principal Balance Schedules or that distributions of principal of any Aggregate Group will begin or end on the Distribution Dates specified in the Principal Balance Schedules.

If you are considering the purchase of a PAC, TAC 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 to its scheduled balance in any month. As a result, the likelihood of reducing an Aggregate Group 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 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 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 having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group 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 and Additional Yield Considerations

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 applicable tables below, it is possible that investors in the QS, SA, CS, SM and SG 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:

<u>Class</u>	<u>Price*</u>
TS	96.00%
QS	22.00%
SA	22.00%
JS	95.00%
SC	93.50%
JT	92.00%
SL	96.00%
ST	94.00%
CS	23.00%
SM	22.00%
SN	97.00%
LS	94.00%
SG	22.00%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>110%</u>	<u>120%</u>	<u>142%</u>	<u>175%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>
0.38361%	4.9%	5.0%	5.0%	5.1%	5.1%	6.0%	8.9%	13.2%	17.8%
0.76722%	4.5%	4.6%	4.6%	4.7%	4.7%	5.6%	8.5%	12.8%	17.5%
2.76722%	2.5%	2.5%	2.5%	2.6%	2.6%	3.6%	6.6%	11.0%	15.8%
4.76722%	0.4%	0.5%	0.5%	0.6%	0.6%	1.5%	4.6%	9.2%	14.2%
5.00000%	0.2%	0.2%	0.2%	0.3%	0.3%	1.3%	4.4%	9.0%	14.0%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>110%</u>	<u>120%</u>	<u>142%</u>	<u>175%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>
0.38361%	21.2%	18.0%	17.3%	16.7%	15.3%	13.1%	4.7%	(9.6)%	(25.0)%
0.76722%	19.3%	16.1%	15.4%	14.8%	13.4%	11.2%	2.8%	(11.4)%	(26.8)%
2.76722%	8.9%	5.8%	5.2%	4.6%	3.2%	1.1%	(7.1)%	(20.9)%	(36.0)%
4.76722%	(3.2)%	(6.2)%	(6.8)%	(7.4)%	(8.7)%	(10.7)%	(18.6)%	(31.9)%	(46.5)%
6.08000%	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>130%</u>	<u>170%</u>	<u>200%</u>	<u>400%</u>	<u>700%</u>
0.38556%	22.2%	19.6%	18.0%	15.9%	14.4%	3.6%	(13.5)%
0.77111%	20.2%	17.6%	16.0%	13.9%	12.3%	1.4%	(15.8)%
2.77111%	9.8%	7.1%	5.5%	3.3%	1.6%	(9.8)%	(28.2)%
4.77111%	(2.1)%	(4.9)%	(6.6)%	(8.8)%	(10.5)%	(22.4)%	(41.9)%
6.05000%	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>130%</u>	<u>170%</u>	<u>200%</u>	<u>400%</u>	<u>700%</u>
0.38556%	5.0%	5.0%	5.1%	6.0%	7.0%	9.9%	12.9%
0.77111%	4.6%	4.6%	4.7%	5.6%	6.6%	9.5%	12.5%
2.77111%	2.5%	2.5%	2.6%	3.5%	4.6%	7.5%	10.6%
4.77111%	0.4%	0.5%	0.5%	1.4%	2.5%	5.6%	8.7%
5.00000%	0.2%	0.2%	0.3%	1.2%	2.3%	5.3%	8.5%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>130%</u>	<u>170%</u>	<u>200%</u>	<u>400%</u>	<u>700%</u>
0.38556%	5.0%	5.0%	5.0%	5.1%	5.9%	8.5%	10.6%
0.77111%	4.5%	4.5%	4.5%	4.6%	5.4%	8.0%	10.1%
2.77111%	1.8%	1.8%	1.9%	1.9%	2.8%	5.4%	7.6%
4.00000% and above	0.2%	0.2%	0.3%	0.3%	1.2%	3.9%	6.1%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>130%</u>	<u>170%</u>	<u>200%</u>	<u>400%</u>	<u>700%</u>
4.0% and below	5.6%	5.6%	5.6%	5.7%	6.8%	10.0%	12.7%
4.5%	2.9%	2.9%	3.0%	3.0%	4.2%	7.4%	10.1%
5.0%	0.3%	0.3%	0.3%	0.4%	1.5%	4.8%	7.6%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>130%</u>	<u>170%</u>	<u>200%</u>	<u>400%</u>	<u>700%</u>
0.38556%	5.6%	5.6%	5.6%	5.9%	6.6%	8.6%	10.4%
0.77111%	4.7%	4.8%	4.8%	5.1%	5.8%	7.8%	9.7%
2.77111%	0.6%	0.6%	0.7%	0.9%	1.8%	3.9%	5.8%
3.00000% and above	0.2%	0.2%	0.2%	0.5%	1.3%	3.4%	5.4%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>130%</u>	<u>170%</u>	<u>200%</u>	<u>400%</u>	<u>700%</u>
3.0% and below	4.4%	4.4%	4.5%	4.9%	6.1%	9.2%	12.1%
4.0%	2.3%	2.3%	2.4%	2.8%	4.0%	7.2%	10.2%
5.0%	0.2%	0.3%	0.3%	0.7%	2.0%	5.2%	8.2%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>193%</u>	<u>300%</u>	<u>400%</u>	<u>700%</u>
0.38361%	20.6%	17.7%	12.4%	6.0%	(0.1)%	(19.5)%
0.76722%	18.7%	15.9%	10.5%	4.1%	(2.0)%	(21.5)%
2.76722%	8.8%	5.9%	0.4%	(6.0)%	(12.2)%	(32.2)%
4.76722%	(2.9)%	(5.8)%	(11.2)%	(17.6)%	(23.9)%	(44.2)%
6.05000%	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>140%</u>	<u>145%</u>	<u>175%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>
0.38%	21.8%	19.0%	16.6%	16.3%	14.6%	13.1%	7.1%	(5.5)%	(19.0)%
0.76%	19.9%	17.0%	14.7%	14.4%	12.6%	11.1%	5.1%	(7.5)%	(21.0)%
2.76%	9.6%	6.7%	4.3%	4.0%	2.2%	0.7%	(5.4)%	(18.2)%	(31.9)%
4.76%	(2.4)%	(5.2)%	(7.6)%	(7.9)%	(9.6)%	(11.1)%	(17.2)%	(30.0)%	(44.0)%
6.05%	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>140%</u>	<u>145%</u>	<u>175%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>
0.38%	4.8%	4.9%	4.9%	4.9%	5.5%	6.0%	7.7%	10.3%	12.7%
0.76%	4.5%	4.5%	4.5%	4.6%	5.1%	5.6%	7.3%	10.0%	12.4%
2.76%	2.4%	2.4%	2.5%	2.5%	3.1%	3.6%	5.4%	8.1%	10.6%
4.76%	0.4%	0.4%	0.4%	0.5%	1.0%	1.6%	3.5%	6.3%	8.9%
5.00%	0.1%	0.1%	0.2%	0.2%	0.8%	1.4%	3.3%	6.1%	8.7%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>130%</u>	<u>170%</u>	<u>200%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>
0.38556%	5.1%	5.1%	5.1%	5.6%	6.7%	9.8%	11.8%	13.5%
0.77111%	4.6%	4.7%	4.7%	5.2%	6.3%	9.4%	11.4%	13.2%
2.77111%	2.5%	2.6%	2.6%	3.0%	4.2%	7.4%	9.4%	11.2%
4.77111%	0.5%	0.5%	0.6%	0.9%	2.2%	5.4%	7.5%	9.3%
5.00000%	0.2%	0.3%	0.3%	0.7%	1.9%	5.2%	7.2%	9.0%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>130%</u>	<u>170%</u>	<u>200%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>
0.38556%	22.3%	19.7%	18.2%	16.1%	14.5%	3.7%	(7.6)%	(19.3)%
0.77111%	20.4%	17.8%	16.2%	14.1%	12.5%	1.5%	(9.8)%	(21.7)%
2.77111%	10.0%	7.3%	5.6%	3.4%	1.8%	(9.7)%	(21.8)%	(34.5)%
4.77111%	(2.0)%	(4.8)%	(6.4)%	(8.7)%	(10.4)%	(22.3)%	(35.0)%	(48.9)%
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:

<u>Class</u>	<u>% PSA</u>
QI	260%
IQ	277%
WI	341%
IW	342%

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

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

<u>Class</u>	<u>Price*</u>
QI	15.00%
IQ	17.00%
WI	11.00%
IW	13.00%

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

Sensitivity of the QI Class to Prepayments

	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>110%</u>	<u>120%</u>	<u>142%</u>	<u>175%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>
Pre-Tax Yields to Maturity	17.1%	10.1%	8.6%	8.6%	8.6%	8.6%	(5.1)%	(33.9)%	(64.4)%

Sensitivity of the IQ Class to Prepayments

	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>110%</u>	<u>120%</u>	<u>142%</u>	<u>175%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>
Pre-Tax Yields to Maturity	15.3%	9.6%	8.6%	8.6%	8.6%	8.6%	(2.4)%	(25.8)%	(51.9)%

Sensitivity of the WI Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	300%	450%	600%	800%	1200%
Pre-Tax Yields to Maturity	22.0%	18.7%	3.3%	(9.1)%	(21.1)%	(36.0)%	(60.7)%

Sensitivity of the IW Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	300%	450%	600%	800%	1200%
Pre-Tax Yields to Maturity	18.1%	15.3%	2.9%	(7.5)%	(18.1)%	(32.0)%	(57.4)%

The DS Class. The yield to investors in the DS Class will be very sensitive to the rate of principal payments (including prepayments) of the Hybrid ARM Loans and to the level of LIBOR. The yield will also be sensitive to the weighted average interest rate of the Hybrid ARM Loans. The Hybrid ARM Loans can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Hybrid ARM Loans is likely to vary, and may vary considerably, from pool to pool. Under certain high prepayment or high LIBOR scenarios, in particular, it is possible that investors in the DS Class would lose money on their initial investments.

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions, and
- the priority sequences of distributions of principal of the Classes (other than the Group 1 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 or CPR rates, as applicable, 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 (other than the Group 1 Classes) under 0% PSA, however, we assumed that the Mortgage Loans have the original and remaining terms to maturity and bear interest at the annual rates specified in the table below.

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original and Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 2 MBS	360 months	6.50%
Group 3 MBS	360 months	5.50%
Group 4 MBS	360 months	5.50%
Group 5 MBS	360 months	6.50%
Group 6 MBS	360 months	6.50%
Group 7 MBS	360 months	6.50%
Group 8 MBS	360 months	7.00%

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

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 or CPR rates, as applicable, even if the weighted average remaining term to maturity and the weighted average loan age of the Mortgage Loans are identical to the weighted averages specified in the Pricing Assumptions. This is the case because pools of loans with identical weighted averages are nonetheless likely to reflect differing dispersions of the related characteristics.

Percent of Original Principal Balances Outstanding

Date	DF and DS† Classes								QE, QA, QI†, QB, QC and QD Classes								
	CPR Prepayment Assumption								PSA Prepayment Assumption								
	0%	5%	10%	15%	20%	30%	50%	75%	0%	100%	110%	120%	142%	175%	300%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	100	95	90	85	80	70	50	25	98	90	89	89	89	89	89	82	67
February 2019	100	90	81	72	64	49	25	6	97	79	77	77	77	77	72	48	27
February 2020	100	86	73	61	51	34	12	2	95	68	66	66	66	66	52	23	2
February 2021	97	79	64	51	40	23	6	*	93	59	56	56	56	56	35	7	0
February 2022	94	72	55	42	31	16	3	*	90	50	47	47	47	47	22	0	0
February 2023	90	66	48	34	24	11	1	*	88	41	38	38	38	38	12	0	0
February 2024	86	60	41	28	18	7	1	*	86	33	30	30	30	30	3	0	0
February 2025	82	54	35	22	14	5	*	*	83	26	22	22	22	22	0	0	0
February 2026	78	49	30	18	10	3	*	*	80	19	15	15	15	15	0	0	0
February 2027	74	44	26	14	8	2	*	*	77	12	9	9	9	9	0	0	0
February 2028	69	39	22	12	6	1	*	*	74	6	3	3	3	3	0	0	0
February 2029	65	35	18	9	4	1	*	*	71	*	0	0	0	0	0	0	0
February 2030	60	31	15	7	3	1	*	0	67	0	0	0	0	0	0	0	0
February 2031	55	27	13	6	2	*	*	0	63	0	0	0	0	0	0	0	0
February 2032	50	23	10	4	2	*	*	0	59	0	0	0	0	0	0	0	0
February 2033	44	20	8	3	1	*	*	0	55	0	0	0	0	0	0	0	0
February 2034	39	16	6	2	1	*	*	0	50	0	0	0	0	0	0	0	0
February 2035	33	13	5	2	1	*	*	0	45	0	0	0	0	0	0	0	0
February 2036	27	10	4	1	*	*	*	0	39	0	0	0	0	0	0	0	0
February 2037	21	8	3	1	*	*	*	0	34	0	0	0	0	0	0	0	0
February 2038	15	5	2	*	*	*	*	0	28	0	0	0	0	0	0	0	0
February 2039	8	3	1	*	*	*	0	0	21	0	0	0	0	0	0	0	0
February 2040	2	1	*	*	*	*	0	0	14	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	7	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
February 2043	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
February 2045	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
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	14.4	9.8	7.0	5.3	4.1	2.7	1.5	0.7	15.7	5.3	5.0	5.0	5.0	5.0	3.4	2.1	1.5

Date	UW Class									UY Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	110%	120%	142%	175%	300%	500%	700%	0%	100%	110%	120%	142%	175%	300%	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	100	100	100	100	100	100
February 2019	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2020	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2021	100	100	100	100	100	100	100	100	17	100	100	100	100	100	100	100	100	100
February 2022	100	100	100	100	100	100	100	65	0	100	100	100	100	100	100	100	100	65
February 2023	100	100	100	100	100	100	100	7	0	100	100	100	100	100	100	100	100	37
February 2024	100	100	100	100	100	100	100	0	0	100	100	100	100	100	100	100	72	21
February 2025	100	100	100	100	100	100	76	0	0	100	100	100	100	100	100	100	49	12
February 2026	100	100	100	100	100	100	36	0	0	100	100	100	100	100	100	100	33	6
February 2027	100	100	100	100	100	100	4	0	0	100	100	100	100	100	100	100	22	4
February 2028	100	100	100	100	100	100	0	0	0	100	100	100	100	100	100	81	15	2
February 2029	100	100	90	90	90	90	0	0	0	100	100	100	100	100	100	64	10	1
February 2030	100	64	59	59	59	59	0	0	0	100	100	100	100	100	100	50	7	1
February 2031	100	33	33	33	33	33	0	0	0	100	100	100	100	100	100	39	4	*
February 2032	100	9	9	9	9	9	0	0	0	100	100	100	100	100	100	30	3	*
February 2033	100	0	0	0	0	0	0	0	0	100	90	90	90	90	90	23	2	*
February 2034	100	0	0	0	0	0	0	0	0	100	75	75	75	75	75	17	1	*
February 2035	100	0	0	0	0	0	0	0	0	100	61	61	61	61	61	13	1	*
February 2036	100	0	0	0	0	0	0	0	0	100	50	50	50	50	50	7	1	*
February 2037	100	0	0	0	0	0	0	0	0	100	39	39	39	39	39	7	*	*
February 2038	100	0	0	0	0	0	0	0	0	100	31	31	31	31	31	5	*	*
February 2039	100	0	0	0	0	0	0	0	0	100	23	23	23	23	23	4	*	*
February 2040	100	0	0	0	0	0	0	0	0	100	17	17	17	17	17	2	*	*
February 2041	100	0	0	0	0	0	0	0	0	100	12	12	12	12	12	2	*	*
February 2042	91	0	0	0	0	0	0	0	0	100	8	8	8	8	8	1	*	*
February 2043	29	0	0	0	0	0	0	0	0	100	5	5	5	5	5	*	*	*
February 2044	0	0	0	0	0	0	0	0	0	68	2	2	2	2	2	*	*	*
February 2045	0	0	0	0	0	0	0	0	0	7	*	*	*	*	*	*	*	*
February 2046	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)**	25.7	13.5	13.4	13.4	13.4	13.4	8.7	5.3	3.7	27.3	19.7	19.7	19.7	19.7	19.7	14.0	8.7	6.0

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

Date	TF and TS Classes										QZ Class								
	PSA Prepayment Assumption										PSA Prepayment Assumption								
	0%	100%	110%	120%	142%	175%	300%	500%	700%	0%	100%	110%	120%	142%	175%	300%	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	95	95	95	43	0	0	103	103	103	103	103	103	103	0	0	
February 2019	100	100	100	91	91	71	0	0	0	106	106	106	106	106	106	0	0	0	
February 2020	100	100	100	87	87	47	0	0	0	109	109	109	109	109	109	0	0	0	
February 2021	100	100	100	84	79	29	0	0	0	113	113	113	113	113	113	0	0	0	
February 2022	100	100	100	81	72	16	0	0	0	116	116	116	116	116	116	0	0	0	
February 2023	100	100	100	79	67	7	0	0	0	120	120	120	120	120	120	0	0	0	
February 2024	100	100	100	78	63	2	0	0	0	123	123	123	123	123	123	0	0	0	
February 2025	100	100	100	77	61	*	0	0	0	127	127	127	127	127	127	0	0	0	
February 2026	100	100	99	77	60	0	0	0	0	131	131	131	131	131	61	0	0	0	
February 2027	100	100	97	74	59	0	0	0	0	135	135	135	135	135	61	0	0	0	
February 2028	100	100	93	71	56	0	0	0	0	139	139	139	139	139	61	0	0	0	
February 2029	100	100	88	66	53	0	0	0	0	143	143	143	143	143	61	0	0	0	
February 2030	100	100	81	60	50	0	0	0	0	148	148	148	148	148	61	0	0	0	
February 2031	100	95	74	54	46	0	0	0	0	152	152	152	152	152	61	0	0	0	
February 2032	100	86	66	47	42	0	0	0	0	157	157	157	157	157	61	0	0	0	
February 2033	100	76	57	40	38	0	0	0	0	162	162	162	162	162	61	0	0	0	
February 2034	100	66	49	33	34	0	0	0	0	166	166	166	166	166	61	0	0	0	
February 2035	100	56	40	26	29	0	0	0	0	171	171	171	171	171	61	0	0	0	
February 2036	100	46	31	19	25	0	0	0	0	177	177	177	177	177	61	0	0	0	
February 2037	100	35	23	11	22	0	0	0	0	182	182	182	182	182	61	0	0	0	
February 2038	100	25	14	5	18	0	0	0	0	188	188	188	188	188	61	0	0	0	
February 2039	100	15	6	0	14	0	0	0	0	193	193	193	0	193	61	0	0	0	
February 2040	100	6	0	0	11	0	0	0	0	199	199	0	0	199	61	0	0	0	
February 2041	100	0	0	0	8	0	0	0	0	205	0	0	0	205	61	0	0	0	
February 2042	100	0	0	0	6	0	0	0	0	212	0	0	0	212	61	0	0	0	
February 2043	100	0	0	0	3	0	0	0	0	218	0	0	0	218	61	0	0	0	
February 2044	100	0	0	0	1	0	0	0	0	225	0	0	0	225	61	0	0	0	
February 2045	100	0	0	0	*	0	0	0	0	231	0	0	0	231	61	0	0	0	
February 2046	40	0	0	0	*	0	0	0	0	238	0	0	0	238	61	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)**	28.9	18.6	16.7	13.1	12.4	3.2	0.9	0.5	0.3	29.6	23.7	22.8	21.7	29.5	18.4	1.5	0.7	0.5	

Date	UA Class										ZQ Class								
	PSA Prepayment Assumption										PSA Prepayment Assumption								
	0%	100%	110%	120%	142%	175%	300%	500%	700%	0%	100%	110%	120%	142%	175%	300%	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	66	16	0	0	0	103	103	103	103	103	103	0	0	0	
February 2019	100	100	100	100	33	0	0	0	0	106	106	106	106	106	0	0	0	0	
February 2020	100	100	100	100	5	0	0	0	0	109	109	109	109	109	0	0	0	0	
February 2021	100	100	100	100	0	0	0	0	0	113	113	113	113	0	0	0	0	0	
February 2022	100	100	100	100	0	0	0	0	0	116	116	116	116	0	0	0	0	0	
February 2023	100	100	100	100	0	0	0	0	0	120	120	120	120	0	0	0	0	0	
February 2024	100	100	100	100	0	0	0	0	0	123	123	123	123	0	0	0	0	0	
February 2025	100	100	100	100	0	0	0	0	0	127	127	127	127	0	0	0	0	0	
February 2026	100	100	100	100	0	0	0	0	0	131	131	131	131	0	0	0	0	0	
February 2027	100	100	100	100	0	0	0	0	0	135	135	135	135	0	0	0	0	0	
February 2028	100	100	100	100	0	0	0	0	0	139	139	139	139	0	0	0	0	0	
February 2029	100	100	100	100	0	0	0	0	0	143	143	143	143	0	0	0	0	0	
February 2030	100	100	100	100	0	0	0	0	0	148	148	148	148	0	0	0	0	0	
February 2031	100	100	100	100	0	0	0	0	0	152	152	152	152	0	0	0	0	0	
February 2032	100	100	100	100	0	0	0	0	0	157	157	157	157	0	0	0	0	0	
February 2033	100	100	100	100	0	0	0	0	0	162	162	162	162	0	0	0	0	0	
February 2034	100	100	100	100	0	0	0	0	0	166	166	166	166	0	0	0	0	0	
February 2035	100	100	100	100	0	0	0	0	0	171	171	171	171	0	0	0	0	0	
February 2036	100	100	100	100	0	0	0	0	0	177	177	177	177	0	0	0	0	0	
February 2037	100	100	100	100	0	0	0	0	0	182	182	182	182	0	0	0	0	0	
February 2038	100	100	100	100	0	0	0	0	0	188	188	188	188	0	0	0	0	0	
February 2039	100	100	100	94	0	0	0	0	0	193	193	193	193	0	0	0	0	0	
February 2040	100	100	95	74	0	0	0	0	0	199	199	199	199	0	0	0	0	0	
February 2041	100	88	70	55	0	0	0	0	0	205	205	205	205	0	0	0	0	0	
February 2042	100	62	49	38	0	0	0	0	0	212	212	212	212	0	0	0	0	0	
February 2043	100	38	30	23	0	0	0	0	0	218	218	218	218	0	0	0	0	0	
February 2044	100	17	13	10	0	0	0	0	0	225	225	225	225	0	0	0	0	0	
February 2045	100	4	3	2	0	0	0	0	0	231	231	231	231	0	0	0	0	0	
February 2046	100	1	1	1	0	0	0	0	0	238	238	238	238	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)**	29.8	25.6	25.1	24.5	1.5	0.6	0.2	0.1	0.1	30.0	29.6	29.6	29.6	3.2	1.2	0.4	0.2	0.2	

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

Date	QF and QS† Classes									QG, IQ†, QH, QJ, QK and QL Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	110%	120%	142%	175%	300%	500%	700%	0%	100%	110%	120%	142%	175%	300%	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	93	93	92	91	90	84	74	65	99	91	90	90	90	90	90	84	71
February 2019	98	86	85	84	82	79	68	51	37	97	81	80	80	80	80	75	54	35
February 2020	96	79	78	76	73	69	54	35	21	95	72	70	70	70	70	57	32	14
February 2021	95	72	71	69	65	60	43	24	12	94	64	61	61	61	61	43	18	2
February 2022	94	66	64	62	58	52	35	16	7	92	56	53	53	53	53	32	8	0
February 2023	92	61	58	56	52	46	28	11	4	90	48	45	45	45	45	22	1	0
February 2024	90	55	53	51	46	40	22	8	2	87	41	38	38	38	38	15	0	0
February 2025	89	50	48	45	41	34	17	5	1	85	34	31	31	31	31	9	0	0
February 2026	87	46	43	41	36	30	14	3	1	83	28	25	25	25	25	4	0	0
February 2027	85	41	39	36	32	26	11	2	*	80	23	20	20	20	20	*	0	0
February 2028	83	37	35	32	28	22	9	2	*	77	17	15	15	15	15	0	0	0
February 2029	80	33	31	29	24	19	7	1	*	74	12	11	11	11	11	0	0	0
February 2030	78	30	27	25	21	16	5	1	*	71	8	7	7	7	7	0	0	0
February 2031	75	26	24	22	18	13	4	*	*	68	4	4	4	4	4	0	0	0
February 2032	73	23	21	19	16	11	3	*	*	64	1	1	1	1	1	0	0	0
February 2033	70	21	19	17	13	9	2	*	*	60	0	0	0	0	0	0	0	0
February 2034	66	18	16	14	11	8	2	*	*	56	0	0	0	0	0	0	0	0
February 2035	63	15	14	12	9	6	1	*	*	51	0	0	0	0	0	0	0	0
February 2036	59	13	12	10	8	5	1	*	*	47	0	0	0	0	0	0	0	0
February 2037	56	11	10	8	6	4	1	*	*	42	0	0	0	0	0	0	0	0
February 2038	52	9	8	7	5	3	1	*	*	36	0	0	0	0	0	0	0	0
February 2039	47	7	6	5	4	2	*	*	*	31	0	0	0	0	0	0	0	0
February 2040	43	6	5	4	3	2	*	*	*	24	0	0	0	0	0	0	0	0
February 2041	38	4	3	3	2	1	*	*	*	18	0	0	0	0	0	0	0	0
February 2042	32	3	2	2	1	1	*	*	*	11	0	0	0	0	0	0	0	0
February 2043	27	2	1	1	1	*	*	*	*	4	0	0	0	0	0	0	0	0
February 2044	21	1	1	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0
February 2045	14	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0
February 2046	7	*	*	*	*	*	*	*	*	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	9.6	9.2	8.8	8.0	7.0	4.6	2.9	2.0	16.9	6.3	6.0	6.0	6.0	6.0	4.0	2.5	1.8

Date	WE, WA, WI†, WB, WC and WD Classes							YT Class							YW Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	300%	450%	600%	800%	1200%	0%	100%	300%	450%	600%	800%	1200%	0%	100%	300%	450%	600%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	98	96	93	90	87	84	77	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	97	89	78	69	61	51	31	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2020	95	81	60	46	33	19	0	100	100	100	100	100	100	100	78	100	100	100	100	100	100
February 2021	93	73	45	28	14	1	0	100	100	100	100	100	100	100	0	100	100	100	100	100	72
February 2022	91	66	32	15	3	0	0	100	100	100	100	100	100	33	0	100	100	100	100	100	20
February 2023	89	59	23	6	0	0	0	100	100	100	100	100	60	0	0	100	100	100	100	86	5
February 2024	87	52	15	0	0	0	0	100	100	100	95	19	0	0	0	100	100	100	100	43	1
February 2025	85	46	8	0	0	0	0	100	100	100	53	0	0	0	0	100	100	100	100	87	22
February 2026	82	41	3	0	0	0	0	100	100	100	24	0	0	0	0	100	100	100	100	54	11
February 2027	80	36	0	0	0	0	0	100	100	92	3	0	0	0	0	100	100	100	100	33	6
February 2028	77	31	0	0	0	0	0	100	100	63	0	0	0	0	0	100	100	100	74	21	3
February 2029	74	26	0	0	0	0	0	100	100	39	0	0	0	0	0	100	100	100	52	13	1
February 2030	71	22	0	0	0	0	0	100	100	21	0	0	0	0	0	100	100	100	36	8	1
February 2031	68	18	0	0	0	0	0	100	100	6	0	0	0	0	0	100	100	100	25	5	*
February 2032	64	14	0	0	0	0	0	100	100	0	0	0	0	0	0	100	100	88	18	3	*
February 2033	61	11	0	0	0	0	0	100	100	0	0	0	0	0	0	100	100	68	12	2	*
February 2034	57	8	0	0	0	0	0	100	100	0	0	0	0	0	0	100	100	53	8	1	*
February 2035	53	5	0	0	0	0	0	100	100	0	0	0	0	0	0	100	100	40	6	1	*
February 2036	49	2	0	0	0	0	0	100	100	0	0	0	0	0	0	100	100	31	4	*	*
February 2037	44	0	0	0	0	0	0	100	99	0	0	0	0	0	0	100	100	23	3	*	*
February 2038	40	0	0	0	0	0	0	100	78	0	0	0	0	0	0	100	100	18	2	*	*
February 2039	35	0	0	0	0	0	0	100	59	0	0	0	0	0	0	100	100	13	1	*	*
February 2040	30	0	0	0	0	0	0	100	41	0	0	0	0	0	0	100	100	9	1	*	*
February 2041	24	0	0	0	0	0	0	100	25	0	0	0	0	0	0	100	100	7	*	*	*
February 2042	18	0	0	0	0	0	0	100	10	0	0	0	0	0	0	100	100	5	*	*	*
February 2043	12	0	0	0	0	0	0	100	0	0	0	0	0	0	0	100	92	3	*	*	*
February 2044	5	0	0	0	0	0	0	100	0	0	0	0	0	0	0	100	66	2	*	*	*
February 2045	0	0	0	0	0	0	0	87	0	0	0	0	0	0	0	100	41	1	*	*	*
February 2046	0	0	0	0	0	0	0	21	0	0	0	0	0	0	0	100	19	*	*	*	*
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																					
Life (years)**	17.3	8.3	4.1	3.1	2.5	2.1	1.6	28.6	22.6	11.7	8.3	6.3	4.8	3.3	29.7	27.7	18.1	13.0	9.8	7.3	4.5

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

Date	WG, IW†, WH, WJ, WK and WL Classes							JA Class							JV Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	300%	450%	600%	800%	1200%	0%	100%	200%	300%	400%	800%	1200%	0%	100%	200%	300%	400%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	99	96	93	91	89	85	79	98	96	94	92	91	84	77	91	91	91	91	91	91	91
February 2019	97	90	80	72	65	56	38	96	89	82	76	70	47	26	81	81	81	81	81	81	81
February 2020	96	83	64	51	40	27	8	94	79	67	56	45	9	0	71	71	71	71	71	71	0
February 2021	94	76	50	35	23	11	0	92	70	53	38	25	0	0	61	61	61	61	61	0	0
February 2022	92	69	39	24	13	3	0	90	62	41	24	10	0	0	51	51	51	51	51	0	0
February 2023	90	63	30	15	6	0	0	88	54	30	12	0	0	0	40	40	40	40	24	0	0
February 2024	88	57	23	10	2	0	0	85	47	21	3	0	0	0	29	29	29	29	0	0	0
February 2025	86	52	17	5	0	0	0	82	40	13	0	0	0	0	18	18	18	0	0	0	0
February 2026	84	47	13	2	0	0	0	80	33	7	0	0	0	0	6	6	6	0	0	0	0
February 2027	82	42	9	*	0	0	0	77	27	1	0	0	0	0	0	0	0	0	0	0	0
February 2028	79	38	6	0	0	0	0	74	22	0	0	0	0	0	0	0	0	0	0	0	0
February 2029	77	34	4	0	0	0	0	70	16	0	0	0	0	0	0	0	0	0	0	0	0
February 2030	74	30	2	0	0	0	0	67	12	0	0	0	0	0	0	0	0	0	0	0	0
February 2031	71	26	1	0	0	0	0	63	7	0	0	0	0	0	0	0	0	0	0	0	0
February 2032	68	23	0	0	0	0	0	59	3	0	0	0	0	0	0	0	0	0	0	0	0
February 2033	65	20	0	0	0	0	0	55	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034	61	17	0	0	0	0	0	51	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	58	15	0	0	0	0	0	46	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	54	12	0	0	0	0	0	42	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2037	50	10	0	0	0	0	0	36	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2038	46	8	0	0	0	0	0	31	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2039	41	6	0	0	0	0	0	25	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040	37	4	0	0	0	0	0	19	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041	32	3	0	0	0	0	0	13	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042	26	1	0	0	0	0	0	6	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	21	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	15	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	2	0	0	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	0	0	0
Weighted Average																					
Life (years)**	18.5	9.7	4.8	3.6	2.9	2.3	1.8	15.9	7.1	4.6	3.5	2.9	1.9	1.5	5.0	5.0	5.0	4.8	4.3	2.9	2.3

Date	JZ Class							JB Class							FA and SA† Classes						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	200%	300%	400%	800%	1200%	0%	100%	200%	300%	400%	800%	1200%	0%	100%	130%	170%	200%	400%	700%
Initial Percent	100	100	100	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	103	100	100	100	100	100	100	100	99	97	96	96	95	92	87
February 2019	106	106	106	106	106	106	106	100	100	100	100	100	100	100	98	91	89	87	86	75	60
February 2020	109	109	109	109	109	109	71	100	100	100	100	100	100	54	96	84	81	77	74	56	35
February 2021	113	113	113	113	113	86	19	100	100	100	100	100	65	15	95	77	73	68	64	42	20
February 2022	116	116	116	116	116	44	5	100	100	100	100	100	33	4	94	71	66	60	55	31	11
February 2023	120	120	120	120	120	22	1	100	100	100	100	96	17	1	92	66	60	52	47	23	6
February 2024	123	123	123	123	94	11	*	100	100	100	100	71	8	*	90	60	54	46	41	17	4
February 2025	127	127	127	116	70	6	*	100	100	100	87	52	4	*	89	55	48	40	35	13	2
February 2026	131	131	131	92	51	3	*	100	100	100	69	39	2	*	87	50	43	35	30	9	1
February 2027	133	133	133	73	38	1	*	100	100	100	55	28	1	*	85	46	39	30	25	7	1
February 2028	133	133	115	58	28	1	*	100	100	87	44	21	1	*	83	42	34	27	22	5	*
February 2029	133	133	98	46	20	*	*	100	100	74	34	15	*	*	80	38	31	23	18	4	*
February 2030	133	133	83	36	15	*	*	100	100	62	27	11	*	*	78	34	27	20	16	3	*
February 2031	133	133	70	28	11	*	*	100	100	52	21	8	*	*	75	31	24	17	13	2	*
February 2032	133	133	58	22	8	*	*	100	100	44	17	6	*	*	73	28	21	15	11	1	*
February 2033	133	129	49	17	6	*	*	100	97	37	13	4	*	*	70	25	19	13	9	1	*
February 2034	133	115	41	13	4	*	0	100	86	31	10	3	*	0	66	22	16	11	8	1	*
February 2035	133	101	34	10	3	*	0	100	76	25	8	2	*	0	63	19	14	9	6	1	*
February 2036	133	89	28	8	2	*	0	100	67	21	6	2	*	0	59	17	12	8	5	*	*
February 2037	133	77	22	6	1	*	0	100	58	17	4	1	*	0	56	15	10	6	4	*	*
February 2038	133	66	18	4	1	*	0	100	50	14	3	1	*	0	52	13	9	5	3	*	*
February 2039	133	57	14	3	1	*	0	100	43	11	3	1	*	0	47	11	7	4	3	*	*
February 2040	133	47	11	2	*	*	0	100	36	8	2	*	*	0	43	9	6	3	2	*	*
February 2041	133	39	9	2	*	*	0	100	29	7	1	*	*	0	38	7	5	3	2	*	*
February 2042	133	31	6	1	*	*	0	100	23	5	1	*	*	0	32	6	4	2	1	*	*
February 2043	130	24	5	1	*	*	0	98	18	3	1	*	*	0	27	4	3	1	1	*	*
February 2044	100	17	3	1	*	*	0	75	13	2	*	*	*	0	21	3	2	1	1	*	*
February 2045	68	11	2	*	*	*	0	52	8	1	*	*	*	0	14	2	1	1	*	*	*
February 2046	35	5	1	*	*	0	0	26	4	1	*	*	0	0	7	1	*	*	*	*	*
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																					
Life (years)**	28.1	21.6	15.5	11.8	9.5	5.1	3.5	28.1	21.6	15.5	11.6	9.1	4.9	3.3	19.6	10.8	9.5	8.1	7.3	4.4	2.8

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

Date	P Class							PM Class							PB Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	130%	170%	200%	400%	700%	0%	100%	130%	170%	200%	400%	700%	0%	100%	130%	170%	200%	400%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	98	95	94	94	94	94	94	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	96	86	83	83	83	82	58	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2020	94	75	70	70	70	52	17	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2021	92	64	57	57	57	29	0	100	100	100	100	100	100	100	39	100	100	100	100	100	100
February 2022	90	54	46	46	46	12	0	100	100	100	100	100	100	100	0	100	100	100	100	100	65
February 2023	87	45	36	36	36	0	0	100	100	100	100	100	100	91	0	100	100	100	100	100	37
February 2024	85	37	26	26	26	0	0	100	100	100	100	100	100	0	0	100	100	100	100	100	21
February 2025	82	28	17	17	17	0	0	100	100	100	100	100	100	0	0	100	100	100	100	100	12
February 2026	79	21	10	10	10	0	0	100	100	100	100	100	100	0	0	100	100	100	100	55	7
February 2027	76	14	3	3	3	0	0	100	100	100	100	100	100	0	0	100	100	100	100	40	4
February 2028	72	7	0	0	0	0	0	100	100	67	67	67	67	0	0	100	100	100	100	30	2
February 2029	69	1	0	0	0	0	0	100	100	18	18	18	18	0	0	100	100	100	100	22	1
February 2030	65	0	0	0	0	0	0	100	55	0	0	0	0	0	0	100	100	90	90	16	1
February 2031	61	0	0	0	0	0	0	100	4	0	0	0	0	0	0	100	100	76	76	12	*
February 2032	56	0	0	0	0	0	0	100	0	0	0	0	0	0	0	100	83	64	64	8	*
February 2033	52	0	0	0	0	0	0	100	0	0	0	0	0	0	0	100	66	54	54	54	6
February 2034	47	0	0	0	0	0	0	100	0	0	0	0	0	0	0	100	50	45	45	45	4
February 2035	41	0	0	0	0	0	0	100	0	0	0	0	0	0	0	100	37	37	37	37	3
February 2036	36	0	0	0	0	0	0	100	0	0	0	0	0	0	0	100	30	30	30	30	2
February 2037	29	0	0	0	0	0	0	100	0	0	0	0	0	0	0	100	25	25	25	25	2
February 2038	23	0	0	0	0	0	0	100	0	0	0	0	0	0	0	100	20	20	20	20	1
February 2039	16	0	0	0	0	0	0	100	0	0	0	0	0	0	0	100	16	16	16	16	1
February 2040	9	0	0	0	0	0	0	100	0	0	0	0	0	0	0	100	12	12	12	12	1
February 2041	1	0	0	0	0	0	0	100	0	0	0	0	0	0	0	100	10	10	10	10	*
February 2042	0	0	0	0	0	0	0	26	0	0	0	0	0	0	0	100	7	7	7	7	*
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	77	5	5	5	5	*
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	42	3	3	3	3	*
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	5	2	2	2	2	*
February 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	*
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																					
Life (years)**	15.1	5.8	4.9	4.9	4.9	3.2	2.2	24.7	13.1	11.4	11.4	11.4	6.5	4.0	26.8	18.2	17.5	17.5	17.5	10.3	6.0

Date	KF, SL and ST Classes							JS Class							SC and JT Classes						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	130%	170%	200%	400%	700%	0%	100%	130%	170%	200%	400%	700%	0%	100%	130%	170%	200%	400%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	100	100	100	95	91	66	27	100	100	100	93	87	51	0	100	100	100	100	100	100	92
February 2019	100	100	100	84	72	0	0	100	100	100	77	59	0	0	100	100	100	100	100	0	0
February 2020	100	100	100	70	48	0	0	100	100	100	57	26	0	0	100	100	100	100	100	0	0
February 2021	100	100	100	59	30	0	0	100	100	100	42	*	0	0	100	100	100	100	100	0	0
February 2022	100	100	100	51	17	0	0	100	100	100	30	0	0	0	100	100	100	100	58	0	0
February 2023	100	100	100	46	8	0	0	100	100	100	22	0	0	0	100	100	100	100	28	0	0
February 2024	100	100	100	42	3	0	0	100	100	100	17	0	0	0	100	100	100	100	10	0	0
February 2025	100	100	100	40	*	0	0	100	100	100	14	0	0	0	100	100	100	100	2	0	0
February 2026	100	100	100	39	0	0	0	100	100	100	13	0	0	0	100	100	100	100	0	0	0
February 2027	100	100	98	38	0	0	0	100	100	98	11	0	0	0	100	100	100	100	0	0	0
February 2028	100	100	96	36	0	0	0	100	100	94	9	0	0	0	100	100	100	100	0	0	0
February 2029	100	100	92	34	0	0	0	100	100	88	6	0	0	0	100	100	100	100	0	0	0
February 2030	100	100	87	32	0	0	0	100	100	81	3	0	0	0	100	100	100	100	0	0	0
February 2031	100	100	82	30	0	0	0	100	100	74	0	0	0	0	100	100	100	98	0	0	0
February 2032	100	100	76	27	0	0	0	100	100	65	0	0	0	0	100	100	100	90	0	0	0
February 2033	100	100	70	24	0	0	0	100	100	57	0	0	0	0	100	100	100	82	0	0	0
February 2034	100	100	64	22	0	0	0	100	100	48	0	0	0	0	100	100	100	73	0	0	0
February 2035	100	98	57	20	0	0	0	100	98	39	0	0	0	0	100	100	100	65	0	0	0
February 2036	100	89	51	17	0	0	0	100	84	31	0	0	0	0	100	100	100	57	0	0	0
February 2037	100	80	45	15	0	0	0	100	71	22	0	0	0	0	100	100	100	50	0	0	0
February 2038	100	70	40	13	0	0	0	100	58	14	0	0	0	0	100	100	100	43	0	0	0
February 2039	100	61	34	11	0	0	0	100	45	6	0	0	0	0	100	100	100	36	0	0	0
February 2040	100	52	29	9	0	0	0	100	32	0	0	0	0	0	100	100	95	30	0	0	0
February 2041	100	44	24	7	0	0	0	100	19	0	0	0	0	0	100	100	79	24	0	0	0
February 2042	100	35	19	6	0	0	0	100	7	0	0	0	0	0	100	100	63	19	0	0	0
February 2043	100	27	14	4	0	0	0	100	0	0	0	0	0	0	100	90	48	14	0	0	0
February 2044	100	19	10	3	0	0	0	100	0	0	0	0	0	0	100	65	34	10	0	0	0
February 2045	100	12	6	2	0	0	0	100	0	0	0	0	0	0	100	40	20	6	0	0	0
February 2046	54	5	3	1	0	0	0	34	0	0	0	0	0	0	100	17	8	2	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	0
Weighted Average																					
Life (years)**	29.1	23.5	19.5	9.3	3.2	1.2	0.8	28.8	21.7	16.7	4.5	2.3	1.0	0.6	29.8	27.7	26.0	20.5	5.5	1.8	1.1

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

Date	KZ Class							PA Class							CF and CS† Classes					
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption					
	0%	100%	130%	170%	200%	400%	700%	0%	100%	130%	170%	200%	400%	700%	0%	100%	193%	300%	400%	700%
Initial Percent	100	100	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	103	98	95	94	94	94	94	94	99	96	93	90	88	80
February 2019	106	106	106	106	106	0	0	97	87	85	85	85	83	62	98	89	82	75	68	50
February 2020	109	109	109	109	109	0	0	95	77	73	73	73	56	25	96	82	71	60	51	29
February 2021	113	113	113	113	113	0	0	93	68	61	61	61	36	4	95	76	62	48	38	16
February 2022	116	116	116	116	116	0	0	91	59	51	51	51	20	0	94	69	54	39	28	9
February 2023	120	120	120	120	120	0	0	89	50	42	42	42	9	0	92	64	46	31	21	5
February 2024	123	123	123	123	123	0	0	86	43	33	33	33	0	0	90	58	40	25	16	3
February 2025	127	127	127	127	127	0	0	84	35	25	25	25	0	0	89	53	34	20	11	2
February 2026	131	131	131	131	8	0	0	81	28	18	18	18	0	0	87	49	29	16	8	1
February 2027	135	135	135	135	8	0	0	78	22	12	12	12	0	0	85	44	25	13	6	1
February 2028	139	139	139	139	8	0	0	75	16	6	6	6	0	0	83	40	21	10	5	*
February 2029	143	143	143	143	8	0	0	72	10	2	2	2	0	0	80	36	18	8	3	*
February 2030	148	148	148	148	8	0	0	68	5	0	0	0	0	0	78	33	16	6	2	*
February 2031	152	152	152	152	8	0	0	64	*	0	0	0	0	0	75	30	13	5	2	*
February 2032	157	157	157	157	8	0	0	60	0	0	0	0	0	0	73	26	11	4	1	*
February 2033	162	162	162	162	8	0	0	56	0	0	0	0	0	0	70	23	9	3	1	*
February 2034	166	166	166	166	8	0	0	52	0	0	0	0	0	0	66	21	8	2	1	*
February 2035	171	171	171	171	8	0	0	47	0	0	0	0	0	0	63	18	6	2	*	*
February 2036	177	177	177	177	8	0	0	42	0	0	0	0	0	0	59	16	5	1	*	*
February 2037	182	182	182	182	8	0	0	36	0	0	0	0	0	0	56	14	4	1	*	*
February 2038	188	188	188	188	8	0	0	30	0	0	0	0	0	0	52	12	3	1	*	*
February 2039	193	193	193	193	8	0	0	24	0	0	0	0	0	0	47	10	3	1	*	*
February 2040	199	199	199	199	8	0	0	17	0	0	0	0	0	0	43	8	2	*	*	*
February 2041	205	205	205	205	8	0	0	10	0	0	0	0	0	0	38	6	2	*	*	*
February 2042	212	212	212	212	8	0	0	2	0	0	0	0	0	0	32	5	1	*	*	*
February 2043	218	218	218	218	8	0	0	0	0	0	0	0	0	0	27	3	1	*	*	*
February 2044	225	225	225	225	8	0	0	0	0	0	0	0	0	0	21	2	*	*	*	*
February 2045	231	231	231	231	8	0	0	0	0	0	0	0	0	0	14	1	*	*	*	*
February 2046	238	238	238	238	8	0	0	0	0	0	0	0	0	0	7	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)**	30.0	29.7	29.7	29.7	9.9	2.0	1.2	16.0	6.5	5.6	5.6	5.6	3.5	2.4	19.6	10.4	7.1	5.1	4.0	2.5

Date	CA Class						CE Class						CV Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	193%	300%	400%	700%	0%	100%	193%	300%	400%	700%	0%	100%	193%	300%	400%	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	90	86	82	71	100	100	100	100	100	100	92	92	92	92	92	92
February 2019	97	84	75	64	55	28	100	100	100	100	100	100	85	85	85	85	85	85
February 2020	95	74	59	43	29	0	100	100	100	100	100	70	77	77	77	77	77	77
February 2021	93	65	45	26	11	0	100	100	100	100	100	0	68	68	68	68	68	0
February 2022	91	56	33	12	0	0	100	100	100	100	65	0	60	60	60	60	60	0
February 2023	89	48	22	1	0	0	100	100	100	100	0	0	51	51	51	51	0	0
February 2024	86	40	13	0	0	0	100	100	100	17	0	0	42	42	42	42	0	0
February 2025	84	33	5	0	0	0	100	100	100	0	0	0	33	33	33	0	0	0
February 2026	81	26	0	0	0	0	100	100	82	0	0	0	23	23	23	0	0	0
February 2027	78	20	0	0	0	0	100	100	21	0	0	0	13	13	13	0	0	0
February 2028	75	14	0	0	0	0	100	100	0	0	0	0	3	3	0	0	0	0
February 2029	72	8	0	0	0	0	100	100	0	0	0	0	0	0	0	0	0	0
February 2030	68	3	0	0	0	0	100	100	0	0	0	0	0	0	0	0	0	0
February 2031	64	0	0	0	0	0	100	84	0	0	0	0	0	0	0	0	0	0
February 2032	60	0	0	0	0	0	100	39	0	0	0	0	0	0	0	0	0	0
February 2033	56	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
February 2034	52	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
February 2035	47	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
February 2036	42	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
February 2037	36	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
February 2038	30	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
February 2039	24	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
February 2040	17	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
February 2041	10	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
February 2042	2	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	43	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)**	16.0	6.2	3.9	2.8	2.3	1.5	25.9	14.8	9.5	6.6	5.2	3.1	6.0	6.0	6.0	5.2	4.5	3.0

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

Date	VC Class						CZ Class						CB Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	193%	300%	400%	700%	0%	100%	193%	300%	400%	700%	0%	100%	193%	300%	400%	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	103	103	103	103	103	103	100	100	100	100	100	100
February 2019	100	100	100	100	100	100	106	106	106	106	106	106	100	100	100	100	100	100
February 2020	100	100	100	100	100	100	109	109	109	109	109	109	100	100	100	100	100	100
February 2021	100	100	100	100	100	30	113	113	113	113	113	113	100	100	100	100	100	68
February 2022	100	100	100	100	100	0	116	116	116	116	116	71	100	100	100	100	100	39
February 2023	100	100	100	100	98	0	120	120	120	120	120	40	100	100	100	100	88	22
February 2024	100	100	100	100	0	0	123	123	123	123	120	23	100	100	100	100	65	12
February 2025	100	100	100	61	0	0	127	127	127	127	89	13	100	100	100	84	48	7
February 2026	100	100	100	0	0	0	131	131	131	122	65	7	100	100	100	67	36	4
February 2027	100	100	100	0	0	0	135	135	135	97	48	4	100	100	100	53	26	2
February 2028	100	100	63	0	0	0	139	139	139	77	35	2	100	100	91	42	19	1
February 2029	93	93	0	0	0	0	143	143	141	61	26	1	100	100	77	33	14	1
February 2030	83	83	0	0	0	0	148	148	120	48	19	1	100	100	65	26	10	*
February 2031	73	73	0	0	0	0	152	152	101	37	14	*	100	100	55	20	7	*
February 2032	62	62	0	0	0	0	157	157	85	29	10	*	100	100	47	16	5	*
February 2033	51	47	0	0	0	0	162	162	71	23	7	*	100	99	39	12	4	*
February 2034	39	0	0	0	0	0	166	161	59	17	5	*	100	88	32	10	3	*
February 2035	28	0	0	0	0	0	171	141	49	13	4	*	100	77	27	7	2	*
February 2036	16	0	0	0	0	0	177	123	40	10	3	*	100	67	22	6	1	*
February 2037	3	0	0	0	0	0	182	106	33	8	2	*	100	58	18	4	1	*
February 2038	0	0	0	0	0	0	183	90	26	6	1	*	100	49	14	3	1	*
February 2039	0	0	0	0	0	0	183	76	21	4	1	*	100	41	11	2	*	*
February 2040	0	0	0	0	0	0	183	62	16	3	1	*	100	34	9	2	*	*
February 2041	0	0	0	0	0	0	183	49	12	2	*	*	100	27	6	1	*	*
February 2042	0	0	0	0	0	0	183	38	9	1	*	*	100	21	5	1	*	*
February 2043	0	0	0	0	0	0	183	27	6	1	*	*	100	15	3	*	*	*
February 2044	0	0	0	0	0	0	160	17	3	*	*	*	87	9	2	*	*	*
February 2045	0	0	0	0	0	0	110	7	1	*	*	*	60	4	1	*	*	*
February 2046	0	0	0	0	0	0	57	0	0	0	0	0	31	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)**	16.0	15.1	11.2	8.2	6.5	3.9	28.3	22.0	17.1	12.9	10.2	6.0	28.3	21.4	15.8	11.4	8.9	5.1

Date	CG Class						FM and SM† Classes								
	PSA Prepayment Assumption						PSA Prepayment Assumption								
	0%	100%	193%	300%	400%	700%	0%	100%	140%	145%	175%	200%	300%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	99	94	91	87	84	73	99	95	94	94	93	93	90	84	78
February 2019	97	86	77	67	59	35	98	89	86	85	83	81	74	61	48
February 2020	95	77	63	48	36	6	96	82	77	76	73	70	60	42	28
February 2021	94	68	50	32	19	0	95	75	69	68	64	60	48	29	16
February 2022	92	60	39	20	6	0	94	69	62	61	56	52	38	20	9
February 2023	90	52	29	10	0	0	92	64	55	54	49	45	31	13	5
February 2024	87	45	21	2	0	0	90	58	49	48	43	38	25	9	3
February 2025	85	39	14	0	0	0	89	53	44	43	37	33	20	6	2
February 2026	83	33	7	0	0	0	87	49	39	38	32	28	16	4	1
February 2027	80	27	2	0	0	0	85	44	35	34	28	24	12	3	1
February 2028	77	22	0	0	0	0	83	40	31	30	24	20	10	2	*
February 2029	74	17	0	0	0	0	80	36	27	26	21	17	8	1	*
February 2030	71	12	0	0	0	0	78	33	24	23	18	15	6	1	*
February 2031	68	8	0	0	0	0	75	29	21	20	15	12	5	1	*
February 2032	64	4	0	0	0	0	73	26	18	17	13	10	4	*	*
February 2033	60	0	0	0	0	0	70	24	16	15	11	9	3	*	*
February 2034	56	0	0	0	0	0	66	21	14	13	9	7	2	*	*
February 2035	52	0	0	0	0	0	63	18	12	11	8	6	2	*	*
February 2036	47	0	0	0	0	0	59	16	10	9	7	5	1	*	*
February 2037	42	0	0	0	0	0	56	14	8	8	5	4	1	*	*
February 2038	37	0	0	0	0	0	52	12	7	7	4	3	1	*	*
February 2039	31	0	0	0	0	0	47	10	6	5	4	2	1	*	*
February 2040	25	0	0	0	0	0	43	8	5	4	3	2	*	*	*
February 2041	18	0	0	0	0	0	38	7	4	3	2	1	*	*	*
February 2042	11	0	0	0	0	0	32	5	3	3	2	1	*	*	*
February 2043	4	0	0	0	0	0	27	4	2	2	1	1	*	*	*
February 2044	0	0	0	0	0	0	21	2	1	1	1	*	*	*	*
February 2045	0	0	0	0	0	0	14	1	1	1	*	*	*	*	*
February 2046	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
Weighted Average Life (years)**	16.9	7.0	4.5	3.2	2.5	1.7	19.6	10.4	8.7	8.5	7.6	6.9	5.1	3.3	2.4

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

Date	M Class										MB Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	140%	145%	175%	200%	300%	500%	700%		0%	100%	140%	145%	175%	200%	300%	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	93	93	93	93	93	93	93	92		100	100	100	100	100	100	100	100	100	
February 2019	97	83	83	83	83	83	83	65	47		100	100	100	100	100	100	100	100	100	
February 2020	95	73	73	73	73	73	64	37	15		100	100	100	100	100	100	100	100	100	
February 2021	93	63	63	63	63	63	46	17	0		100	100	100	100	100	100	100	100	58	
February 2022	90	54	54	54	54	52	32	3	0		100	100	100	100	100	100	100	100	0	
February 2023	88	45	45	45	45	41	20	0	0		100	100	100	100	100	100	100	100	4	
February 2024	86	37	37	37	37	32	11	0	0		100	100	100	100	100	100	100	100	0	
February 2025	83	29	29	29	29	23	3	0	0		100	100	100	100	100	100	100	100	0	
February 2026	80	22	22	22	22	16	0	0	0		100	100	100	100	100	100	57	0	0	
February 2027	77	16	16	16	16	10	0	0	0		100	100	100	100	100	100	0	0	0	
February 2028	74	10	10	10	10	4	0	0	0		100	100	100	100	100	100	0	0	0	
February 2029	70	5	5	5	5	0	0	0	0		100	100	100	100	100	94	0	0	0	
February 2030	67	1	1	1	1	0	0	0	0		100	100	100	100	100	32	0	0	0	
February 2031	63	0	0	0	0	0	0	0	0		100	51	51	51	51	0	0	0	0	
February 2032	59	0	0	0	0	0	0	0	0		100	0	0	0	0	0	0	0	0	
February 2033	54	0	0	0	0	0	0	0	0		100	0	0	0	0	0	0	0	0	
February 2034	49	0	0	0	0	0	0	0	0		100	0	0	0	0	0	0	0	0	
February 2035	44	0	0	0	0	0	0	0	0		100	0	0	0	0	0	0	0	0	
February 2036	39	0	0	0	0	0	0	0	0		100	0	0	0	0	0	0	0	0	
February 2037	33	0	0	0	0	0	0	0	0		100	0	0	0	0	0	0	0	0	
February 2038	27	0	0	0	0	0	0	0	0		100	0	0	0	0	0	0	0	0	
February 2039	20	0	0	0	0	0	0	0	0		100	0	0	0	0	0	0	0	0	
February 2040	13	0	0	0	0	0	0	0	0		100	0	0	0	0	0	0	0	0	
February 2041	6	0	0	0	0	0	0	0	0		100	0	0	0	0	0	0	0	0	
February 2042	0	0	0	0	0	0	0	0	0		66	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)**	15.6	5.8	5.8	5.8	5.8	5.4	4.0	2.7	2.0		25.2	14.1	14.1	14.1	14.1	12.7	9.1	5.7	4.1	

Date	ML Class										NA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	140%	145%	175%	200%	300%	500%	700%		0%	100%	140%	145%	175%	200%	300%	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	85	83	83	83	83	63	0	
February 2019	100	100	100	100	100	100	100	100	100		100	100	61	56	56	56	22	0	0	
February 2020	100	100	100	100	100	100	100	100	100		100	100	38	30	30	30	0	0	0	
February 2021	100	100	100	100	100	100	100	100	100		100	100	19	10	10	10	0	0	0	
February 2022	100	100	100	100	100	100	100	100	67		100	100	5	0	0	0	0	0	0	
February 2023	100	100	100	100	100	100	100	100	38		100	100	0	0	0	0	0	0	0	
February 2024	100	100	100	100	100	100	100	69	22		100	100	0	0	0	0	0	0	0	
February 2025	100	100	100	100	100	100	100	47	12		100	100	0	0	0	0	0	0	0	
February 2026	100	100	100	100	100	100	100	32	7		100	100	0	0	0	0	0	0	0	
February 2027	100	100	100	100	100	100	94	22	4		100	99	0	0	0	0	0	0	0	
February 2028	100	100	100	100	100	100	74	15	2		100	96	0	0	0	0	0	0	0	
February 2029	100	100	100	100	100	100	59	10	1		100	90	0	0	0	0	0	0	0	
February 2030	100	100	100	100	100	100	46	7	1		100	82	0	0	0	0	0	0	0	
February 2031	100	100	100	100	100	93	36	4	*		100	72	0	0	0	0	0	0	0	
February 2032	100	99	99	99	99	78	28	3	*		100	62	0	0	0	0	0	0	0	
February 2033	100	84	84	84	84	65	22	2	*		100	50	0	0	0	0	0	0	0	
February 2034	100	71	71	71	71	54	17	1	*		100	38	0	0	0	0	0	0	0	
February 2035	100	60	60	60	60	44	13	1	*		100	25	0	0	0	0	0	0	0	
February 2036	100	50	50	50	50	36	10	1	*		100	12	0	0	0	0	0	0	0	
February 2037	100	41	41	41	41	29	8	*	*		100	0	0	0	0	0	0	0	0	
February 2038	100	33	33	33	33	24	6	*	*		100	0	0	0	0	0	0	0	0	
February 2039	100	27	27	27	27	19	4	*	*		100	0	0	0	0	0	0	0	0	
February 2040	100	21	21	21	21	14	3	*	*		100	0	0	0	0	0	0	0	0	
February 2041	100	16	16	16	16	11	2	*	*		100	0	0	0	0	0	0	0	0	
February 2042	100	12	12	12	12	8	1	*	*		100	0	0	0	0	0	0	0	0	
February 2043	79	8	8	8	8	5	1	*	*		100	0	0	0	0	0	0	0	0	
February 2044	33	5	5	5	5	3	1	*	*		100	0	0	0	0	0	0	0	0	
February 2045	3	3	3	3	3	2	*	*	*		68	0	0	0	0	0	0	0	0	
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)**	26.7	19.8	19.8	19.8	19.8	18.4	13.8	8.6	6.1		28.2	15.8	2.6	2.3	2.3	2.3	1.6	1.0	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.

Date	NZ Class										FN and SN Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	140%	145%	175%	200%	300%	500%	700%		0%	100%	140%	145%	175%	200%	300%	500%	700%	
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	103	103	0		100	100	100	100	90	82	48	0	0	
February 2019	106	106	106	106	106	106	106	0	0		100	100	100	100	74	53	0	0	0	
February 2020	109	109	109	109	109	109	0	0	0		100	100	100	100	60	27	0	0	0	
February 2021	113	113	113	113	113	113	0	0	0		100	100	100	100	49	8	0	0	0	
February 2022	116	116	116	0	0	0	0	0	0		100	100	100	94	36	0	0	0	0	
February 2023	120	120	0	0	0	0	0	0	0		100	100	95	83	20	0	0	0	0	
February 2024	123	123	0	0	0	0	0	0	0		100	100	87	76	9	0	0	0	0	
February 2025	127	127	0	0	0	0	0	0	0		100	100	83	71	3	0	0	0	0	
February 2026	131	131	0	0	0	0	0	0	0		100	100	80	68	*	0	0	0	0	
February 2027	135	135	0	0	0	0	0	0	0		100	100	79	66	*	0	0	0	0	
February 2028	139	139	0	0	0	0	0	0	0		100	100	76	64	*	0	0	0	0	
February 2029	143	143	0	0	0	0	0	0	0		100	100	73	61	*	0	0	0	0	
February 2030	148	148	0	0	0	0	0	0	0		100	100	69	58	*	0	0	0	0	
February 2031	152	152	0	0	0	0	0	0	0		100	100	65	54	*	0	0	0	0	
February 2032	157	157	0	0	0	0	0	0	0		100	100	60	50	*	0	0	0	0	
February 2033	162	162	0	0	0	0	0	0	0		100	100	55	46	*	0	0	0	0	
February 2034	166	166	0	0	0	0	0	0	0		100	100	50	42	*	0	0	0	0	
February 2035	171	171	0	0	0	0	0	0	0		100	100	45	38	*	0	0	0	0	
February 2036	177	177	0	0	0	0	0	0	0		100	100	40	33	*	0	0	0	0	
February 2037	182	0	0	0	0	0	0	0	0		100	99	35	29	*	0	0	0	0	
February 2038	188	0	0	0	0	0	0	0	0		100	87	31	25	*	0	0	0	0	
February 2039	193	0	0	0	0	0	0	0	0		100	75	26	22	*	0	0	0	0	
February 2040	199	0	0	0	0	0	0	0	0		100	64	22	18	*	0	0	0	0	
February 2041	205	0	0	0	0	0	0	0	0		100	53	18	15	*	0	0	0	0	
February 2042	212	0	0	0	0	0	0	0	0		100	42	14	11	*	0	0	0	0	
February 2043	218	0	0	0	0	0	0	0	0		100	31	10	8	*	0	0	0	0	
February 2044	225	0	0	0	0	0	0	0	0		100	21	7	5	*	0	0	0	0	
February 2045	231	0	0	0	0	0	0	0	0		100	11	3	3	*	0	0	0	0	
February 2046	0	0	0	0	0	0	0	0	0		85	2	*	*	*	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)**	28.8	19.9	5.4	4.6	4.6	4.6	2.2	1.3	1.0		29.4	24.4	16.8	15.0	3.9	2.2	1.0	0.5	0.4	

Date	MA Class										L Class							
	PSA Prepayment Assumption										PSA Prepayment Assumption							
	0%	100%	140%	145%	175%	200%	300%	500%	700%	0%	100%	130%	170%	200%	400%	600%	800%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	98	94	94	94	94	94	94	94	92	99	95	95	95	95	95	95	95	95
February 2019	97	84	84	84	84	84	84	67	50	97	88	85	85	85	84	70	56	
February 2020	95	74	74	74	74	74	66	40	20	95	78	73	73	73	57	36	18	
February 2021	93	65	65	65	65	65	49	22	4	94	68	62	62	62	37	14	0	
February 2022	91	56	56	56	56	55	36	9	0	92	60	52	52	52	21	0	0	
February 2023	89	48	48	48	48	45	25	*	0	90	51	43	43	43	10	0	0	
February 2024	86	41	41	41	41	36	16	0	0	87	44	34	34	34	1	0	0	
February 2025	84	34	34	34	34	28	9	0	0	85	37	27	27	27	0	0	0	
February 2026	81	27	27	27	27	21	3	0	0	82	30	20	20	20	0	0	0	
February 2027	78	21	21	21	21	15	0	0	0	80	24	13	13	13	0	0	0	
February 2028	75	16	16	16	16	10	0	0	0	77	18	8	8	8	0	0	0	
February 2029	72	11	11	11	11	6	0	0	0	74	12	3	3	3	0	0	0	
February 2030	69	7	7	7	7	2	0	0	0	70	7	0	0	0	0	0	0	
February 2031	65	3	3	3	3	0	0	0	0	67	2	0	0	0	0	0	0	
February 2032	61	0	0	0	0	0	0	0	0	63	0	0	0	0	0	0	0	
February 2033	57	0	0	0	0	0	0	0	0	59	0	0	0	0	0	0	0	
February 2034	52	0	0	0	0	0	0	0	0	54	0	0	0	0	0	0	0	
February 2035	48	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0	
February 2036	43	0	0	0	0	0	0	0	0	45	0	0	0	0	0	0	0	
February 2037	37	0	0	0	0	0	0	0	0	39	0	0	0	0	0	0	0	
February 2038	31	0	0	0	0	0	0	0	0	33	0	0	0	0	0	0	0	
February 2039	25	0	0	0	0	0	0	0	0	27	0	0	0	0	0	0	0	
February 2040	19	0	0	0	0	0	0	0	0	20	0	0	0	0	0	0	0	
February 2041	12	0	0	0	0	0	0	0	0	13	0	0	0	0	0	0	0	
February 2042	4	0	0	0	0	0	0	0	0	5	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	
February 2044	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	
February 2046	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	
Weighted Average																		
Life (years)**	16.1	6.3	6.3	6.3	6.3	5.9	4.3	2.9	2.2	16.5	6.7	5.7	5.7	5.7	3.6	2.7	2.2	

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

Date	LM Class								LB Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	130%	170%	200%	400%	600%	800%	0%	100%	130%	170%	200%	400%	600%	800%
Initial Percent	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	100	100	100	100
February 2019	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2020	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2021	100	100	100	100	100	100	100	43	100	100	100	100	100	100	100	100
February 2022	100	100	100	100	100	100	96	0	100	100	100	100	100	100	100	56
February 2023	100	100	100	100	100	100	0	0	100	100	100	100	100	100	76	28
February 2024	100	100	100	100	100	100	0	0	100	100	100	100	100	100	47	14
February 2025	100	100	100	100	100	0	0	0	100	100	100	100	100	95	30	7
February 2026	100	100	100	100	100	0	0	0	100	100	100	100	100	70	18	4
February 2027	100	100	100	100	100	0	0	0	100	100	100	100	100	52	11	2
February 2028	100	100	100	100	100	0	0	0	100	100	100	100	100	38	7	1
February 2029	100	100	100	100	100	0	0	0	100	100	100	100	100	28	4	*
February 2030	100	100	79	79	79	0	0	0	100	100	100	100	100	21	3	*
February 2031	100	100	0	0	0	0	0	0	100	100	99	99	99	15	2	*
February 2032	100	43	0	0	0	0	0	0	100	100	83	83	83	11	1	*
February 2033	100	0	0	0	0	0	0	0	100	88	70	70	70	8	1	*
February 2034	100	0	0	0	0	0	0	0	100	67	58	58	58	6	*	*
February 2035	100	0	0	0	0	0	0	0	100	48	48	48	48	4	*	*
February 2036	100	0	0	0	0	0	0	0	100	40	40	40	40	3	*	*
February 2037	100	0	0	0	0	0	0	0	100	33	33	33	33	2	*	*
February 2038	100	0	0	0	0	0	0	0	100	26	26	26	26	1	*	*
February 2039	100	0	0	0	0	0	0	0	100	21	21	21	21	1	*	*
February 2040	100	0	0	0	0	0	0	0	100	16	16	16	16	1	*	*
February 2041	100	0	0	0	0	0	0	0	100	13	13	13	13	*	*	*
February 2042	100	0	0	0	0	0	0	0	100	9	9	9	9	*	*	*
February 2043	27	0	0	0	0	0	0	0	100	7	7	7	7	*	*	*
February 2044	0	0	0	0	0	0	0	0	60	4	4	4	4	*	*	*
February 2045	0	0	0	0	0	0	0	0	10	3	3	3	3	*	*	*
February 2046	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	25.9	15.0	13.4	13.4	13.4	7.5	5.2	4.0	27.2	19.3	18.8	18.8	18.8	11.1	7.6	5.6

Date	LF and LS Classes								FG and SG† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	130%	170%	200%	400%	600%	800%	0%	100%	130%	170%	200%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	100	100	100	95	91	66	41	15	99	97	96	96	95	92	88	85
February 2019	100	100	100	84	72	0	0	0	98	91	90	87	86	75	65	56
February 2020	100	100	100	70	49	0	0	0	97	84	81	77	74	57	42	29
February 2021	100	100	100	60	31	0	0	0	95	78	74	68	64	42	26	15
February 2022	100	100	100	52	18	0	0	0	94	72	67	60	55	31	16	8
February 2023	100	100	100	46	9	0	0	0	93	66	60	53	48	23	10	4
February 2024	100	100	100	42	3	0	0	0	91	61	54	46	41	17	6	2
February 2025	100	100	100	40	1	0	0	0	89	56	49	41	35	13	4	1
February 2026	100	100	100	39	*	0	0	0	88	51	44	35	30	10	2	1
February 2027	100	100	99	38	*	0	0	0	86	46	39	31	26	7	2	*
February 2028	100	100	96	36	*	0	0	0	84	42	35	27	22	5	1	*
February 2029	100	100	92	34	*	0	0	0	82	38	31	23	19	4	1	*
February 2030	100	100	88	32	*	0	0	0	79	35	28	20	16	3	*	*
February 2031	100	100	82	30	*	0	0	0	77	31	24	17	13	2	*	*
February 2032	100	100	77	27	*	0	0	0	74	28	22	15	11	1	*	*
February 2033	100	100	71	25	*	0	0	0	71	25	19	13	9	1	*	*
February 2034	100	100	64	22	*	0	0	0	68	23	17	11	8	1	*	*
February 2035	100	100	58	20	*	0	0	0	65	20	14	9	7	1	*	*
February 2036	100	90	52	17	*	0	0	0	61	18	12	8	5	*	*	*
February 2037	100	81	46	15	*	0	0	0	57	15	11	6	4	*	*	*
February 2038	100	72	40	13	*	0	0	0	53	13	9	5	4	*	*	*
February 2039	100	63	35	11	*	0	0	0	49	11	8	4	3	*	*	*
February 2040	100	53	29	9	*	0	0	0	44	9	6	3	2	*	*	*
February 2041	100	45	24	7	*	0	0	0	39	8	5	3	2	*	*	*
February 2042	100	36	19	6	*	0	0	0	34	6	4	2	1	*	*	*
February 2043	100	28	15	4	*	0	0	0	28	5	3	1	1	*	*	*
February 2044	100	20	10	3	*	0	0	0	22	3	2	1	1	*	*	0
February 2045	100	12	6	2	*	0	0	0	15	2	1	1	*	*	*	0
February 2046	56	5	3	1	*	0	0	0	8	1	*	*	*	*	*	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	29.1	23.6	19.6	9.3	3.3	1.2	0.9	0.7	19.9	10.9	9.6	8.2	7.4	4.4	3.2	2.5

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

Date	LA Class							
	PSA Prepayment Assumption							
	0%	100%	130%	170%	200%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100
February 2018	99	96	95	95	95	95	95	95
February 2019	97	88	86	86	86	85	71	58
February 2020	96	79	74	74	74	59	38	21
February 2021	94	70	64	64	64	39	17	2
February 2022	92	61	54	54	54	25	4	0
February 2023	90	53	45	45	45	14	0	0
February 2024	88	46	37	37	37	5	0	0
February 2025	86	39	30	30	30	0	0	0
February 2026	83	33	23	23	23	0	0	0
February 2027	81	27	17	17	17	0	0	0
February 2028	78	21	12	12	12	0	0	0
February 2029	75	16	7	7	7	0	0	0
February 2030	72	11	3	3	3	0	0	0
February 2031	68	6	0	0	0	0	0	0
February 2032	64	2	0	0	0	0	0	0
February 2033	60	0	0	0	0	0	0	0
February 2034	56	0	0	0	0	0	0	0
February 2035	52	0	0	0	0	0	0	0
February 2036	47	0	0	0	0	0	0	0
February 2037	42	0	0	0	0	0	0	0
February 2038	36	0	0	0	0	0	0	0
February 2039	30	0	0	0	0	0	0	0
February 2040	23	0	0	0	0	0	0	0
February 2041	16	0	0	0	0	0	0	0
February 2042	9	0	0	0	0	0	0	0
February 2043	1	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0
Weighted Average								
Life (years)**	16.9	7.0	6.0	6.0	6.0	3.7	2.8	2.3

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

Characteristics of the Residual Class

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Election and Special Tax Attributes

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

Notwithstanding the foregoing, the Mortgage Loans backing the Group 6 MBS have loan-to-value ratios at origination ranging from greater than 105% up to 125%. See “Description of the Certificates—The Fixed Rate MBS” in this prospectus supplement. A portion of the Group 6 Classes may not be treated as “real estate assets” within the meaning of section 856(c)(5)(B) of the Code. See “Material Federal Income Tax Consequences—Special Tax Attributes” in the MBS Prospectus dated June 1, 2016. Accordingly, special tax considerations may apply to a real estate investment trust that holds a REMIC Certificate of a Group 6 Class, and we may be obligated to provide additional information, pursuant to Regulations under section 6049 of the Code, on those Classes. See “Material Federal Income Tax Consequences—REMIC Election and Special Tax Attributes” in the REMIC Prospectus.

Taxation of Beneficial Owners of Regular Certificates

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	15% CPR
2	142% PSA
3	300% PSA
4	200% PSA
5	170% PSA
6	193% PSA
7	140% PSA
8	170% 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 QL, WL, JB, PA, CB, CG, MA and LA Classes are Classes of Combination RCR Certificates. The remaining RCR Classes are Classes of Strip RCR Certificates. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of RCR Certificates” in the REMIC Prospectus for a general discussion of the federal income tax treatment of beneficial owners of RCR Certificates.

Tax Audit Procedures

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

Foreign Investors

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 BNP Paribas Securities Corp. (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. K&L Gates LLP will provide legal representation for the Dealer.

**Assumed Characteristics of the Mortgage Loans Underlying the ARM MBS
(As of February 1, 2017)**

	Issue Date Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor† (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
\$	314,588.53	3.000	3.500	360	258	102	2.250	***	2.000	10.8060	2.250	6	12	12	18	WSJ 1-YEAR LIBOR
	768,229.21	2.896	3.500	360	257	103	2.250	***	2.000	10.4322	2.250	5	12	12	17	WSJ 1-YEAR LIBOR
	23,337,845.96	3.074	3.570	360	277	83	2.248	***	2.000	9.2162	2.248	6	12	12	37	WSJ 1-YEAR LIBOR
	21,206,881.09	3.075	3.634	360	282	78	2.285	***	2.000	8.9348	2.285	6	12	12	42	WSJ 1-YEAR LIBOR

* The “Net Mortgage Rate” of a Hybrid ARM Loan is equal to its then current interest rate *less* the sum of the related servicing fee and our guaranty fee (expressed in each case as an annual percentage).

** For a description of this Index, see “The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*ARM Indices*” in the MBS Prospectus.

*** We have assumed that all applicable initial fixed-rate periods have expired and that all initial rate adjustments have occurred.

† We have assumed that the lifetime rate floor for each Hybrid ARM Loan will never decline below the applicable ARM Margin for that loan.

**Expected ARM MBS
(As of February 1, 2017)**

The pool numbers of the adjustable-rate MBS expected to be included in the Trust are listed below:

Pool Number	Issue Date Unpaid Principal Balance
975063	\$ 314,588.53
987771	768,229.21
AL7424	23,337,845.96
AL9196	21,206,881.09

Schedule 1

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 1								
QE	\$39,039,000	QA	\$39,039,000	PAC	2.00%	FIX	3136AVD89	November 2043
		QI	9,759,750(3)	NTL	4.00	FIX/IO	3136AVD97	November 2043
Recombination 2								
QE	39,039,000	QB	39,039,000	PAC	2.25	FIX	3136AVE21	November 2043
		QI	7,319,812(3)	NTL	4.00	FIX/IO	3136AVD97	November 2043
Recombination 3								
QE	39,039,000	QC	39,039,000	PAC	2.50	FIX	3136AVE39	November 2043
		QI	4,879,875(3)	NTL	4.00	FIX/IO	3136AVD97	November 2043
Recombination 4								
QE	39,039,000	QD	39,039,000	PAC	2.75	FIX	3136AVE47	November 2043
		QI	2,439,937(3)	NTL	4.00	FIX/IO	3136AVD97	November 2043
Recombination 5								
QE	39,039,000	QG	44,360,000	PAC	2.00	FIX	3136AVE54	July 2045
UW	5,321,000	IQ	11,090,000(3)	NTL	4.00	FIX/IO	3136AVE62	July 2045
Recombination 6								
QE	39,039,000	QH	44,360,000	PAC	2.25	FIX	3136AVE70	July 2045
UW	5,321,000	IQ	8,317,500(3)	NTL	4.00	FIX/IO	3136AVE62	July 2045
Recombination 7								
QE	39,039,000	QJ	44,360,000	PAC	2.50	FIX	3136AVE88	July 2045
UW	5,321,000	IQ	5,545,000(3)	NTL	4.00	FIX/IO	3136AVE62	July 2045
Recombination 8								
QE	39,039,000	QK	44,360,000	PAC	2.75	FIX	3136AVE96	July 2045
UW	5,321,000	IQ	2,772,500(3)	NTL	4.00	FIX/IO	3136AVE62	July 2045
Recombination 9								
QE	39,039,000	QL	44,360,000	PAC	3.00	FIX	3136AVF20	July 2045
UW	5,321,000							
Recombination 10								
WE	61,988,000	WA	61,988,000	SEQ	2.00	FIX	3136AVF38	January 2045
		WI	20,662,667(3)	NTL	3.00	FIX/IO	3136AVF46	January 2045

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 11								
WE	\$61,988,000	WB	\$61,988,000	SEQ	2.25%	FIX	3136AVF53	January 2045
		WI	15,497,000(3)	NTL	3.00	FIX/IO	3136AVF46	January 2045
Recombination 12								
WE	61,988,000	WC	61,988,000	SEQ	2.50	FIX	3136AVF61	January 2045
		WI	10,331,333(3)	NTL	3.00	FIX/IO	3136AVF46	January 2045
Recombination 13								
WE	61,988,000	WD	61,988,000	SEQ	2.75	FIX	3136AVF79	January 2045
		WI	5,165,667(3)	NTL	3.00	FIX/IO	3136AVF46	January 2045
Recombination 14								
WE	61,988,000	WG	68,886,000	SEQ	2.00	FIX	3136AVF87	July 2046
YT	6,898,000	IW	22,962,000(3)	NTL	3.00	FIX/IO	3136AVF95	July 2046
Recombination 15								
WE	61,988,000	WH	68,886,000	SEQ	2.25	FIX	3136AVG29	July 2046
YT	6,898,000	IW	17,221,500(3)	NTL	3.00	FIX/IO	3136AVF95	July 2046
Recombination 16								
WE	61,988,000	WJ	68,886,000	SEQ	2.50	FIX	3136AVG37	July 2046
YT	6,898,000	IW	11,481,000(3)	NTL	3.00	FIX/IO	3136AVF95	July 2046
Recombination 17								
WE	61,988,000	WK	68,886,000	SEQ	2.75	FIX	3136AVG45	July 2046
YT	6,898,000	IW	5,740,500(3)	NTL	3.00	FIX/IO	3136AVF95	July 2046
Recombination 18								
WE	61,988,000	WL	68,886,000	SEQ	3.00	FIX	3136AVG52	July 2046
YT	6,898,000							
Recombination 19								
JV	3,299,554	JB(4)	13,338,561	SEQ	3.00	FIX	3136AVG60	March 2047
JZ	10,039,007							
Recombination 20								
P	67,251,000	PA	74,276,021	PAC	3.00	FIX	3136AVG78	May 2044
PM	7,025,021							
Recombination 21								
CV	3,159,000	CB(5)	14,379,557	SEQ	3.00	FIX	3136AVG86	March 2047
VC	3,380,000							
CZ	7,840,557							

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 22								
CA	\$42,091,000	CG	\$46,320,000	SEQ	3.00%	FIX	3136AVG94	September 2043
CE	4,229,000							
Recombination 23								
M	71,042,000	MA	75,635,000	PAC	3.00	FIX	3136AVH28	January 2045
MB	4,593,000							
Recombination 24								
L	47,885,000	LA	49,906,000	PAC	3.00	FIX	3136AVH36	February 2045
LM	2,021,000							

- (1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See “Description of the Certificates—General— *Authorized Denominations*” in this prospectus supplement.
- (2) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.
- (3) Notional principal balances. These Classes are Interest Only Classes. See page S-7 for a description of how their notional principal balances are calculated.
- (4) Principal payments on the REMIC Certificates in Recombination 19 from the JZ 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 21 from the CZ 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

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$50,486,000.00	October 2021	\$30,849,487.69	June 2026	\$16,451,699.10
March 2017	50,162,122.91	November 2021	30,543,941.80	July 2026	16,248,419.01
April 2017	49,832,908.71	December 2021	30,240,299.95	August 2026	16,047,296.16
May 2017	49,498,427.48	January 2022	29,938,550.99	September 2026	15,848,309.09
June 2017	49,158,752.88	February 2022	29,638,683.85	October 2026	15,651,436.60
July 2017	48,813,962.03	March 2022	29,340,687.52	November 2026	15,456,657.64
August 2017	48,464,135.49	April 2022	29,044,551.03	December 2026	15,263,951.41
September 2017	48,109,357.19	May 2022	28,750,263.51	January 2027	15,073,297.27
October 2017	47,749,714.34	June 2022	28,457,814.13	February 2027	14,884,674.81
November 2017	47,385,297.35	July 2022	28,167,192.12	March 2027	14,698,063.79
December 2017	47,016,199.81	August 2022	27,878,386.78	April 2027	14,513,444.18
January 2018	46,642,518.32	September 2022	27,591,387.47	May 2027	14,330,796.14
February 2018	46,264,352.50	October 2022	27,306,183.61	June 2027	14,150,100.03
March 2018	45,881,804.82	November 2022	27,022,764.68	July 2027	13,971,336.38
April 2018	45,494,980.60	December 2022	26,741,120.22	August 2027	13,794,485.92
May 2018	45,109,516.43	January 2023	26,461,239.84	September 2027	13,619,529.56
June 2018	44,725,411.18	February 2023	26,183,113.19	October 2027	13,446,448.40
July 2018	44,342,664.24	March 2023	25,906,729.99	November 2027	13,275,223.72
August 2018	43,961,275.55	April 2023	25,632,080.03	December 2027	13,105,836.98
September 2018	43,581,245.59	May 2023	25,359,153.13	January 2028	12,938,269.81
October 2018	43,202,575.35	June 2023	25,087,939.21	February 2028	12,772,504.03
November 2018	42,825,266.31	July 2023	24,818,428.20	March 2028	12,608,521.63
December 2018	42,449,320.47	August 2023	24,550,610.13	April 2028	12,446,304.78
January 2019	42,074,740.31	September 2023	24,284,475.06	May 2028	12,285,835.80
February 2019	41,701,528.77	October 2023	24,020,013.11	June 2028	12,127,097.21
March 2019	41,329,689.24	November 2023	23,757,214.48	July 2028	11,970,071.69
April 2019	40,959,225.57	December 2023	23,496,069.40	August 2028	11,814,742.06
May 2019	40,591,045.12	January 2024	23,236,568.16	September 2028	11,661,091.34
June 2019	40,225,134.58	February 2024	22,978,701.11	October 2028	11,509,102.71
July 2019	39,861,480.69	March 2024	22,722,458.67	November 2028	11,358,759.49
August 2019	39,500,070.30	April 2024	22,467,831.29	December 2028	11,210,045.18
September 2019	39,140,890.32	May 2024	22,214,809.49	January 2029	11,062,943.43
October 2019	38,783,927.75	June 2024	21,963,383.83	February 2029	10,917,438.07
November 2019	38,429,169.63	July 2024	21,713,544.95	March 2029	10,773,513.05
December 2019	38,076,603.11	August 2024	21,465,283.53	April 2029	10,631,152.50
January 2020	37,726,215.40	September 2024	21,218,590.28	May 2029	10,490,340.70
February 2020	37,377,993.78	October 2024	20,973,456.01	June 2029	10,351,062.08
March 2020	37,031,925.60	November 2024	20,729,871.54	July 2029	10,213,301.21
April 2020	36,687,998.30	December 2024	20,487,827.77	August 2029	10,077,042.83
May 2020	36,346,199.37	January 2025	20,247,315.64	September 2029	9,942,271.81
June 2020	36,006,516.39	February 2025	20,008,326.14	October 2029	9,808,973.18
July 2020	35,668,937.00	March 2025	19,770,850.33	November 2029	9,677,132.10
August 2020	35,333,448.92	April 2025	19,534,879.30	December 2029	9,546,733.88
September 2020	35,000,039.92	May 2025	19,300,404.20	January 2030	9,417,763.98
October 2020	34,668,697.87	June 2025	19,067,416.23	February 2030	9,290,208.00
November 2020	34,339,410.68	July 2025	18,836,499.75	March 2030	9,164,051.66
December 2020	34,012,166.36	August 2025	18,608,014.53	April 2030	9,039,280.85
January 2021	33,686,952.95	September 2025	18,381,936.49	May 2030	8,915,881.56
February 2021	33,363,758.61	October 2025	18,158,241.79	June 2030	8,793,839.95
March 2021	33,042,571.51	November 2025	17,936,906.84	July 2030	8,673,142.29
April 2021	32,723,379.93	December 2025	17,717,908.25	August 2030	8,553,774.99
May 2021	32,406,172.21	January 2026	17,501,222.87	September 2030	8,435,724.60
June 2021	32,090,936.74	February 2026	17,286,827.76	October 2030	8,318,977.80
July 2021	31,777,661.98	March 2026	17,074,700.22	November 2030	8,203,521.39
August 2021	31,466,336.48	April 2026	16,864,817.75	December 2030	8,089,342.29
September 2021	31,156,948.83	May 2026	16,657,158.06	January 2031	7,976,427.58

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
February 2031	\$ 7,864,764.42	January 2036	\$ 3,093,085.97	December 2040	\$ 785,782.91
March 2031	7,754,340.14	February 2036	3,037,177.66	January 2041	760,359.33
April 2031	7,645,142.16	March 2036	2,981,935.40	February 2041	735,270.66
May 2031	7,537,158.04	April 2036	2,927,352.20	March 2041	710,513.26
June 2031	7,430,375.46	May 2036	2,873,421.19	April 2041	686,083.52
July 2031	7,324,782.20	June 2036	2,820,135.52	May 2041	661,977.88
August 2031	7,220,366.18	July 2036	2,767,488.44	June 2041	641,126.77
September 2031	7,117,115.43	August 2036	2,715,473.25	July 2041	620,549.44
October 2031	7,015,018.11	September 2036	2,664,083.32	August 2041	600,242.93
November 2031	6,914,062.47	October 2036	2,613,312.09	September 2041	580,204.27
December 2031	6,814,236.89	November 2036	2,563,153.06	October 2041	560,430.56
January 2032	6,715,529.86	December 2036	2,513,599.79	November 2041	540,918.92
February 2032	6,617,929.98	January 2037	2,464,645.91	December 2041	521,666.48
March 2032	6,521,425.97	February 2037	2,416,285.12	January 2042	502,670.43
April 2032	6,426,006.65	March 2037	2,368,511.17	February 2042	483,927.95
May 2032	6,331,660.95	April 2037	2,321,317.88	March 2042	465,436.28
June 2032	6,238,377.91	May 2037	2,274,699.11	April 2042	447,192.68
July 2032	6,146,146.68	June 2037	2,228,648.82	May 2042	429,194.43
August 2032	6,054,956.51	July 2037	2,183,161.00	June 2042	411,438.85
September 2032	5,964,796.76	August 2037	2,138,229.71	July 2042	393,923.27
October 2032	5,875,656.89	September 2037	2,093,849.06	August 2042	376,645.06
November 2032	5,787,526.46	October 2037	2,050,013.23	September 2042	359,601.61
December 2032	5,700,395.14	November 2037	2,006,716.45	October 2042	342,790.34
January 2033	5,614,252.69	December 2037	1,963,953.02	November 2042	326,208.70
February 2033	5,529,088.99	January 2038	1,921,717.27	December 2042	309,854.15
March 2033	5,444,894.00	February 2038	1,880,003.62	January 2043	293,724.20
April 2033	5,361,657.77	March 2038	1,838,806.51	February 2043	277,816.37
May 2033	5,279,370.48	April 2038	1,800,025.40	March 2043	262,128.20
June 2033	5,198,022.38	May 2038	1,761,722.48	April 2043	246,657.26
July 2033	5,117,603.82	June 2038	1,723,892.66	May 2043	231,401.16
August 2033	5,038,105.25	July 2038	1,686,530.94	June 2043	216,357.50
September 2033	4,959,517.20	August 2038	1,649,632.33	July 2043	201,523.95
October 2033	4,881,830.32	September 2038	1,613,191.91	August 2043	186,898.15
November 2033	4,805,035.32	October 2038	1,577,204.81	September 2043	172,477.82
December 2033	4,729,123.01	November 2038	1,541,666.19	October 2043	158,260.66
January 2034	4,654,084.32	December 2038	1,506,571.29	November 2043	147,354.90
February 2034	4,579,910.21	January 2039	1,471,915.38	December 2043	136,601.95
March 2034	4,506,591.79	February 2039	1,437,693.75	January 2044	126,000.11
April 2034	4,434,120.22	March 2039	1,403,901.79	February 2044	115,547.70
May 2034	4,362,486.75	April 2039	1,370,534.90	March 2044	105,243.06
June 2034	4,291,682.73	May 2039	1,337,588.53	April 2044	95,084.54
July 2034	4,221,699.58	June 2039	1,305,058.19	May 2044	85,070.51
August 2034	4,152,528.82	July 2039	1,272,939.42	June 2044	75,199.37
September 2034	4,084,162.03	August 2039	1,241,227.81	July 2044	65,469.50
October 2034	4,016,590.90	September 2039	1,209,918.99	August 2044	55,879.34
November 2034	3,949,807.18	October 2039	1,179,008.64	September 2044	46,427.32
December 2034	3,883,802.72	November 2039	1,148,492.49	October 2044	37,111.88
January 2035	3,818,569.42	December 2039	1,118,366.29	November 2044	27,931.51
February 2035	3,754,099.30	January 2040	1,088,625.85	December 2044	26,432.78
March 2035	3,690,384.42	February 2040	1,059,267.02	January 2045	24,954.68
April 2035	3,627,416.94	March 2040	1,030,285.69	February 2045	23,496.98
May 2035	3,565,189.10	April 2040	1,001,677.79	March 2045	22,059.46
June 2035	3,503,693.20	May 2040	973,439.29	April 2045	20,641.90
July 2035	3,442,921.63	June 2040	945,566.19	May 2045	19,244.08
August 2035	3,382,866.85	July 2040	918,054.57	June 2045	17,865.76
September 2035	3,323,521.39	August 2040	890,900.49	July 2045	16,506.75
October 2035	3,264,877.85	September 2040	864,100.10	August 2045	15,166.82
November 2035	3,206,928.92	October 2040	837,649.56	September 2045	13,845.77
December 2035	3,149,667.36	November 2040	811,545.08	October 2045	12,543.38

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2045	\$ 11,259.45	March 2046	\$ 6,304.18	July 2046	\$ 1,628.13
December 2045	9,993.76	April 2046	5,109.49	August 2046	501.29
January 2046	8,746.12	May 2046	3,932.04	September 2046 and	
February 2046	7,516.33	June 2046	2,771.65	thereafter	0.00

Aggregate Group II Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance	\$6,039,000.00	March 2021	\$5,035,820.47	April 2025	\$4,673,438.93
March 2017	6,017,639.08	April 2021	5,022,403.98	May 2025	4,671,280.44
April 2017	5,995,914.86	May 2021	5,009,282.32	June 2025	4,669,292.81
May 2017	5,973,837.11	June 2021	4,996,452.41	July 2025	4,666,880.91
June 2017	5,951,416.23	July 2021	4,983,911.19	August 2025	4,663,674.27
July 2017	5,928,663.29	August 2021	4,971,655.61	September 2025	4,659,686.34
August 2017	5,905,589.97	September 2021	4,959,682.68	October 2025	4,654,930.40
September 2017	5,882,208.54	October 2021	4,947,989.42	November 2025	4,649,419.52
October 2017	5,858,531.90	November 2021	4,936,572.86	December 2025	4,643,166.68
November 2017	5,834,573.50	December 2021	4,925,430.06	January 2026	4,636,184.65
December 2017	5,810,347.31	January 2022	4,914,558.14	February 2026	4,628,486.06
January 2018	5,785,867.89	February 2022	4,903,954.20	March 2026	4,620,083.40
February 2018	5,761,150.25	March 2022	4,893,615.37	April 2026	4,610,988.97
March 2018	5,736,209.94	April 2022	4,883,538.84	May 2026	4,601,214.97
April 2018	5,711,062.90	May 2022	4,873,721.78	June 2026	4,590,773.39
May 2018	5,686,229.44	June 2022	4,864,161.41	July 2026	4,579,676.13
June 2018	5,661,707.58	July 2022	4,854,854.98	August 2026	4,567,934.90
July 2018	5,637,495.48	August 2022	4,845,799.74	September 2026	4,555,561.29
August 2018	5,613,591.42	September 2022	4,836,992.97	October 2026	4,542,566.72
September 2018	5,589,993.78	October 2022	4,828,431.99	November 2026	4,528,962.50
October 2018	5,566,701.04	November 2022	4,820,114.12	December 2026	4,514,759.78
November 2018	5,543,711.80	December 2022	4,812,036.73	January 2027	4,499,969.58
December 2018	5,521,024.76	January 2023	4,804,197.17	February 2027	4,484,602.76
January 2019	5,498,638.69	February 2023	4,796,592.85	March 2027	4,468,670.09
February 2019	5,476,552.50	March 2023	4,789,221.20	April 2027	4,452,182.15
March 2019	5,454,765.15	April 2023	4,782,079.66	May 2027	4,435,149.44
April 2019	5,433,275.73	May 2023	4,775,165.69	June 2027	4,417,582.27
May 2019	5,412,163.54	June 2023	4,768,476.77	July 2027	4,399,490.88
June 2019	5,391,424.80	July 2023	4,762,010.43	August 2027	4,380,885.34
July 2019	5,371,055.80	August 2023	4,755,764.18	September 2027	4,361,775.61
August 2019	5,351,052.80	September 2023	4,749,735.58	October 2027	4,342,171.52
September 2019	5,331,412.14	October 2023	4,743,922.21	November 2027	4,322,082.76
October 2019	5,312,130.14	November 2023	4,738,321.64	December 2027	4,301,518.93
November 2019	5,293,203.22	December 2023	4,732,931.50	January 2028	4,280,489.50
December 2019	5,274,627.75	January 2024	4,727,749.43	February 2028	4,259,003.78
January 2020	5,256,400.20	February 2024	4,722,773.08	March 2028	4,237,071.01
February 2020	5,238,517.02	March 2024	4,718,000.12	April 2028	4,214,700.28
March 2020	5,220,974.73	April 2024	4,713,428.25	May 2028	4,191,900.59
April 2020	5,203,769.83	May 2024	4,709,055.18	June 2028	4,168,680.79
May 2020	5,186,898.91	June 2024	4,704,878.67	July 2028	4,145,049.65
June 2020	5,170,358.53	July 2024	4,700,896.44	August 2028	4,121,015.81
July 2020	5,154,145.31	August 2024	4,697,106.28	September 2028	4,096,587.81
August 2020	5,138,255.90	September 2024	4,693,505.99	October 2028	4,071,774.05
September 2020	5,122,686.97	October 2024	4,690,093.38	November 2028	4,046,582.86
October 2020	5,107,435.21	November 2024	4,686,866.28	December 2028	4,021,022.44
November 2020	5,092,497.36	December 2024	4,683,822.55	January 2029	3,995,100.90
December 2020	5,077,870.16	January 2025	4,680,960.05	February 2029	3,968,826.19
January 2021	5,063,550.41	February 2025	4,678,276.67	March 2029	3,942,206.23
February 2021	5,049,534.89	March 2025	4,675,770.32	April 2029	3,915,248.80

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
May 2029	\$3,887,961.58	August 2032	\$2,637,993.75	November 2035	\$1,231,830.72
June 2029	3,860,352.14	September 2032	2,602,770.02	December 2035	1,195,746.50
July 2029	3,832,427.98	October 2032	2,567,456.11	January 2036	1,159,698.75
August 2029	3,804,196.46	November 2032	2,532,056.33	February 2036	1,123,689.76
September 2029	3,775,664.88	December 2032	2,496,574.87	March 2036	1,087,721.79
October 2029	3,746,840.42	January 2033	2,461,015.92	April 2036	1,051,797.09
November 2029	3,717,730.17	February 2033	2,425,383.54	May 2036	1,015,917.84
December 2029	3,688,341.14	March 2033	2,389,681.78	June 2036	980,086.22
January 2030	3,658,680.22	April 2033	2,353,914.64	July 2036	944,304.32
February 2030	3,628,754.22	May 2033	2,318,086.01	August 2036	908,574.24
March 2030	3,598,569.88	June 2033	2,282,199.75	September 2036	872,898.02
April 2030	3,568,133.80	July 2033	2,246,259.68	October 2036	837,277.67
May 2030	3,537,452.55	August 2033	2,210,269.52	November 2036	801,715.16
June 2030	3,506,532.56	September 2033	2,174,232.98	December 2036	766,212.43
July 2030	3,475,380.20	October 2033	2,138,153.68	January 2037	730,771.39
August 2030	3,444,001.77	November 2033	2,102,035.20	February 2037	695,393.90
September 2030	3,412,403.44	December 2033	2,065,881.06	March 2037	660,081.79
October 2030	3,380,591.32	January 2034	2,029,694.73	April 2037	624,836.87
November 2030	3,348,571.44	February 2034	1,993,479.63	May 2037	589,660.91
December 2030	3,316,349.75	March 2034	1,957,239.12	June 2037	554,555.64
January 2031	3,283,932.10	April 2034	1,920,976.50	July 2037	519,522.75
February 2031	3,251,324.28	May 2034	1,884,695.04	August 2037	484,563.93
March 2031	3,218,531.98	June 2034	1,848,397.95	September 2037	449,680.82
April 2031	3,185,560.83	July 2034	1,812,088.39	October 2037	414,875.01
May 2031	3,152,416.37	August 2034	1,775,769.45	November 2037	380,148.10
June 2031	3,119,104.06	September 2034	1,739,444.22	December 2037	345,501.61
July 2031	3,085,629.31	October 2034	1,703,115.69	January 2038	310,937.08
August 2031	3,051,997.42	November 2034	1,666,786.83	February 2038	276,455.98
September 2031	3,018,213.64	December 2034	1,630,460.55	March 2038	242,059.79
October 2031	2,984,283.13	January 2035	1,594,139.74	April 2038	209,944.42
November 2031	2,950,210.98	February 2035	1,557,827.20	May 2038	177,909.74
December 2031	2,916,002.22	March 2035	1,521,525.72	June 2038	145,957.09
January 2032	2,881,661.81	April 2035	1,485,238.03	July 2038	114,087.70
February 2032	2,847,194.62	May 2035	1,448,966.82	August 2038	82,302.85
March 2032	2,812,605.45	June 2035	1,412,714.74	September 2038	50,603.76
April 2032	2,777,899.06	July 2035	1,376,484.38	October 2038	18,991.62
May 2032	2,743,080.12	August 2035	1,340,278.30	November 2038 and thereafter	0.00
June 2032	2,708,153.24	September 2035	1,304,099.01		
July 2032	2,673,122.96	October 2035	1,267,949.01		

Aggregate Group III Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$92,745,021.00	April 2018	\$87,655,774.74	June 2019	\$78,460,173.71
March 2017	92,531,348.27	May 2018	87,125,889.70	July 2019	77,691,761.35
April 2017	92,294,076.27	June 2018	86,575,117.18	August 2019	76,928,968.27
May 2017	92,033,298.51	July 2018	86,003,761.08	September 2019	76,171,755.24
June 2017	91,749,124.31	August 2018	85,412,138.86	October 2019	75,420,083.29
July 2017	91,441,678.71	September 2018	84,800,581.19	November 2019	74,673,913.73
August 2017	91,111,102.49	October 2018	84,169,431.71	December 2019	73,933,208.13
September 2017	90,757,552.00	November 2018	83,519,046.69	January 2020	73,197,928.32
October 2017	90,381,199.10	December 2018	82,849,794.66	February 2020	72,468,036.39
November 2017	89,982,231.04	January 2019	82,162,056.14	March 2020	71,743,494.70
December 2017	89,560,850.30	February 2019	81,456,223.21	April 2020	71,024,265.85
January 2018	89,117,274.46	March 2019	80,732,699.19	May 2020	70,310,312.72
February 2018	88,651,736.02	April 2019	79,991,898.21	June 2020	69,601,598.42
March 2018	88,164,482.20	May 2019	79,234,244.85	July 2020	68,898,086.34

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2020	\$68,199,740.09	July 2025	\$34,960,477.95	June 2030	\$15,774,135.96
September 2020	67,506,523.55	August 2025	34,514,068.41	July 2030	15,553,138.89
October 2020	66,818,400.84	September 2025	34,071,019.08	August 2030	15,334,855.97
November 2020	66,135,336.34	October 2025	33,631,306.25	September 2030	15,119,255.85
December 2020	65,457,294.65	November 2025	33,195,514.54	October 2030	14,906,307.56
January 2021	64,784,240.63	December 2025	32,764,889.86	November 2030	14,695,980.45
February 2021	64,116,139.37	January 2026	32,339,373.66	December 2030	14,488,244.23
March 2021	63,452,956.20	February 2026	31,918,908.04	January 2031	14,283,068.94
April 2021	62,794,656.71	March 2026	31,503,435.74	February 2031	14,080,424.95
May 2021	62,141,206.71	April 2026	31,092,900.13	March 2031	13,880,282.97
June 2021	61,492,572.22	May 2026	30,687,245.20	April 2031	13,682,614.05
July 2021	60,848,719.53	June 2026	30,286,415.56	May 2031	13,487,389.52
August 2021	60,209,615.15	July 2026	29,890,356.45	June 2031	13,294,581.09
September 2021	59,575,225.81	August 2026	29,499,013.68	July 2031	13,104,160.73
October 2021	58,945,518.49	September 2026	29,112,333.71	August 2031	12,916,100.76
November 2021	58,320,460.36	October 2026	28,730,263.54	September 2031	12,730,373.81
December 2021	57,700,018.84	November 2026	28,352,750.79	October 2031	12,546,952.78
January 2022	57,084,161.59	December 2026	27,979,743.64	November 2031	12,365,810.92
February 2022	56,472,856.45	January 2027	27,611,190.87	December 2031	12,186,921.75
March 2022	55,866,071.51	February 2027	27,247,041.79	January 2032	12,010,259.10
April 2022	55,263,775.08	March 2027	26,887,246.30	February 2032	11,835,797.09
May 2022	54,665,935.67	April 2027	26,531,754.84	March 2032	11,663,510.11
June 2022	54,072,522.02	May 2027	26,180,518.42	April 2032	11,493,372.88
July 2022	53,483,503.07	June 2027	25,833,488.55	May 2032	11,325,360.37
August 2022	52,898,847.99	July 2027	25,490,617.33	June 2032	11,159,447.83
September 2022	52,318,526.16	August 2027	25,151,857.35	July 2032	10,995,610.81
October 2022	51,742,507.15	September 2027	24,817,161.74	August 2032	10,833,825.12
November 2022	51,170,760.77	October 2027	24,486,484.15	September 2032	10,674,066.84
December 2022	50,603,257.00	November 2027	24,159,778.75	October 2032	10,516,312.32
January 2023	50,039,966.07	December 2027	23,837,000.21	November 2032	10,360,538.18
February 2023	49,480,858.37	January 2028	23,518,103.70	December 2032	10,206,721.30
March 2023	48,925,904.53	February 2028	23,203,044.89	January 2033	10,054,838.82
April 2023	48,375,075.36	March 2028	22,891,779.95	February 2033	9,904,868.14
May 2023	47,828,341.88	April 2028	22,584,265.52	March 2033	9,756,786.90
June 2023	47,285,675.30	May 2028	22,280,458.74	April 2033	9,610,573.02
July 2023	46,747,047.03	June 2028	21,980,317.22	May 2033	9,466,204.63
August 2023	46,212,428.69	July 2028	21,683,799.02	June 2033	9,323,660.14
September 2023	45,681,792.08	August 2028	21,390,862.70	July 2033	9,182,918.19
October 2023	45,155,109.19	September 2028	21,101,467.25	August 2033	9,043,957.65
November 2023	44,632,352.23	October 2028	20,815,572.15	September 2033	8,906,757.65
December 2023	44,113,493.56	November 2028	20,533,137.28	October 2033	8,771,297.53
January 2024	43,598,505.76	December 2028	20,254,123.02	November 2033	8,637,556.88
February 2024	43,087,361.59	January 2029	19,978,490.16	December 2033	8,505,515.52
March 2024	42,580,034.01	February 2029	19,706,199.92	January 2034	8,375,153.48
April 2024	42,076,496.13	March 2029	19,437,213.97	February 2034	8,246,451.05
May 2024	41,576,721.28	April 2029	19,171,494.40	March 2034	8,119,388.70
June 2024	41,080,682.95	May 2029	18,909,003.72	April 2034	7,993,947.15
July 2024	40,588,354.84	June 2029	18,649,704.86	May 2034	7,870,107.33
August 2024	40,099,710.81	July 2029	18,393,561.15	June 2034	7,747,850.37
September 2024	39,614,724.89	August 2029	18,140,536.36	July 2034	7,627,157.64
October 2024	39,133,371.32	September 2029	17,890,594.62	August 2034	7,508,010.70
November 2024	38,655,624.49	October 2029	17,643,700.49	September 2034	7,390,391.32
December 2024	38,181,458.97	November 2029	17,399,818.92	October 2034	7,274,281.49
January 2025	37,710,849.52	December 2029	17,158,915.25	November 2034	7,159,663.39
February 2025	37,243,771.06	January 2030	16,920,955.19	December 2034	7,046,519.41
March 2025	36,780,198.69	February 2030	16,685,904.85	January 2035	6,934,832.12
April 2025	36,320,107.67	March 2030	16,453,730.72	February 2035	6,824,584.32
May 2025	35,863,473.44	April 2030	16,224,399.65	March 2035	6,715,758.98
June 2025	35,410,271.61	May 2030	15,997,878.87	April 2035	6,608,339.26

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2035	\$ 6,502,308.53	April 2039	\$ 2,818,375.77	March 2043	\$ 897,957.59
June 2035	6,397,650.34	May 2039	2,762,705.18	April 2043	869,818.26
July 2035	6,294,348.41	June 2039	2,707,802.95	May 2043	842,105.90
August 2035	6,192,386.68	July 2039	2,653,659.71	June 2043	814,815.09
September 2035	6,091,749.23	August 2039	2,600,266.18	July 2043	787,940.48
October 2035	5,992,420.35	September 2039	2,547,613.21	August 2043	761,476.77
November 2035	5,894,384.49	October 2039	2,495,691.74	September 2043	735,418.75
December 2035	5,797,626.31	November 2039	2,444,492.82	October 2043	709,761.26
January 2036	5,702,130.59	December 2039	2,394,007.60	November 2043	684,499.17
February 2036	5,607,882.33	January 2040	2,344,227.34	December 2043	659,627.45
March 2036	5,514,866.68	February 2040	2,295,143.38	January 2044	635,141.12
April 2036	5,423,068.96	March 2040	2,246,747.19	February 2044	611,035.25
May 2036	5,332,474.65	April 2040	2,199,030.31	March 2044	587,304.97
June 2036	5,243,069.42	May 2040	2,151,984.39	April 2044	563,945.47
July 2036	5,154,839.07	June 2040	2,105,601.19	May 2044	540,952.00
August 2036	5,067,769.59	July 2040	2,059,872.55	June 2044	518,319.85
September 2036	4,981,847.10	August 2040	2,014,790.39	July 2044	496,044.39
October 2036	4,897,057.91	September 2040	1,970,346.76	August 2044	474,121.02
November 2036	4,813,388.47	October 2040	1,926,533.77	September 2044	452,545.22
December 2036	4,730,825.37	November 2040	1,883,343.63	October 2044	431,312.50
January 2037	4,649,355.38	December 2040	1,840,768.66	November 2044	410,418.44
February 2037	4,568,965.40	January 2041	1,798,801.23	December 2044	389,858.67
March 2037	4,489,642.49	February 2041	1,757,433.84	January 2045	369,628.85
April 2037	4,411,373.86	March 2041	1,716,659.05	February 2045	349,724.72
May 2037	4,334,146.85	April 2041	1,676,469.51	March 2045	330,142.06
June 2037	4,257,948.97	May 2041	1,636,857.96	April 2045	310,876.69
July 2037	4,182,767.84	June 2041	1,597,817.23	May 2045	291,924.50
August 2037	4,108,591.25	July 2041	1,559,340.23	June 2045	273,281.41
September 2037	4,035,407.11	August 2041	1,521,419.93	July 2045	254,943.39
October 2037	3,963,203.48	September 2041	1,484,049.42	August 2045	236,906.48
November 2037	3,891,968.56	October 2041	1,447,221.84	September 2045	219,166.74
December 2037	3,821,690.66	November 2041	1,410,930.42	October 2045	201,720.30
January 2038	3,752,358.26	December 2041	1,375,168.48	November 2045	184,563.30
February 2038	3,683,959.93	January 2042	1,339,929.40	December 2045	167,691.97
March 2038	3,616,484.42	February 2042	1,305,206.64	January 2046	151,102.56
April 2038	3,549,920.56	March 2042	1,270,993.75	February 2046	134,791.37
May 2038	3,484,257.34	April 2042	1,237,284.34	March 2046	118,754.73
June 2038	3,419,483.86	May 2042	1,204,072.10	April 2046	102,989.05
July 2038	3,355,589.36	June 2042	1,171,350.80	May 2046	87,490.75
August 2038	3,292,563.19	July 2042	1,139,114.27	June 2046	72,256.29
September 2038	3,230,394.82	August 2042	1,107,356.42	July 2046	57,282.21
October 2038	3,169,073.85	September 2042	1,076,071.23	August 2046	42,565.05
November 2038	3,108,590.00	October 2042	1,045,252.75	September 2046	28,101.41
December 2038	3,048,933.10	November 2042	1,014,895.10	October 2046	13,887.93
January 2039	2,990,093.11	December 2042	984,992.47	November 2046 and thereafter	0.00
February 2039	2,932,060.08	January 2043	955,539.11		
March 2039	2,874,824.20	February 2043	926,529.36		

Aggregate Group IV Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$89,758,000.00	August 2017	\$87,613,280.95	February 2018	\$84,849,732.52
March 2017	89,444,990.85	September 2017	87,194,650.18	March 2018	84,331,809.76
April 2017	89,114,020.49	October 2017	86,758,980.01	April 2018	83,798,083.80
May 2017	88,765,219.70	November 2017	86,306,455.38	May 2018	83,248,789.17
June 2017	88,398,728.51	December 2017	85,837,269.83	June 2018	82,684,168.13
July 2017	88,014,696.16	January 2018	85,351,625.41	July 2018	82,104,470.48

Aggregate Group IV (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2018	\$81,509,953.37	July 2023	\$48,199,038.32	June 2028	\$24,682,243.15
September 2018	80,900,881.12	August 2023	47,721,806.98	July 2028	24,379,714.98
October 2018	80,277,525.02	September 2023	47,247,237.91	August 2028	24,080,390.10
November 2018	79,640,163.14	October 2023	46,775,317.12	September 2028	23,784,236.71
December 2018	78,989,080.10	November 2023	46,306,030.67	October 2028	23,491,223.30
January 2019	78,341,571.55	December 2023	45,839,364.71	November 2028	23,201,318.67
February 2019	77,697,618.79	January 2024	45,375,305.45	December 2028	22,914,491.93
March 2019	77,057,203.18	February 2024	44,913,839.17	January 2029	22,630,712.46
April 2019	76,420,306.21	March 2024	44,454,952.24	February 2029	22,349,949.95
May 2019	75,786,909.44	April 2024	43,998,631.09	March 2029	22,072,174.39
June 2019	75,156,994.53	May 2024	43,544,862.20	April 2029	21,797,356.06
July 2019	74,530,543.24	June 2024	43,093,632.14	May 2029	21,525,465.49
August 2019	73,907,537.43	July 2024	42,644,927.56	June 2029	21,256,473.54
September 2019	73,287,959.03	August 2024	42,198,735.16	July 2029	20,990,351.32
October 2019	72,671,790.10	September 2024	41,755,041.72	August 2029	20,727,070.23
November 2019	72,059,012.76	October 2024	41,313,834.07	September 2029	20,466,601.95
December 2019	71,449,609.24	November 2024	40,875,099.14	October 2029	20,208,918.43
January 2020	70,843,561.86	December 2024	40,438,823.89	November 2029	19,953,991.87
February 2020	70,240,853.02	January 2025	40,004,995.38	December 2029	19,701,794.76
March 2020	69,641,465.23	February 2025	39,573,600.72	January 2030	19,452,299.86
April 2020	69,045,381.07	March 2025	39,144,627.09	February 2030	19,205,480.18
May 2020	68,452,583.23	April 2025	38,718,061.74	March 2030	18,961,308.98
June 2020	67,863,054.47	May 2025	38,293,891.98	April 2030	18,719,759.80
July 2020	67,276,777.65	June 2025	37,872,105.19	May 2030	18,480,806.42
August 2020	66,693,735.72	July 2025	37,452,688.81	June 2030	18,244,422.88
September 2020	66,113,911.72	August 2025	37,035,630.36	July 2030	18,010,583.48
October 2020	65,537,288.77	September 2025	36,620,917.40	August 2030	17,779,262.74
November 2020	64,963,850.08	October 2025	36,208,537.58	September 2030	17,550,435.45
December 2020	64,393,578.94	November 2025	35,798,478.60	October 2030	17,324,076.63
January 2021	63,826,458.75	December 2025	35,390,728.22	November 2030	17,100,161.56
February 2021	63,262,472.96	January 2026	34,985,274.27	December 2030	16,878,665.73
March 2021	62,701,605.15	February 2026	34,582,104.65	January 2031	16,659,564.89
April 2021	62,143,838.93	March 2026	34,181,207.31	February 2031	16,442,835.02
May 2021	61,589,158.05	April 2026	33,782,570.26	March 2031	16,228,452.32
June 2021	61,037,546.31	May 2026	33,386,181.59	April 2031	16,016,393.24
July 2021	60,488,987.61	June 2026	32,992,276.18	May 2031	15,806,634.44
August 2021	59,943,465.91	July 2026	32,602,477.68	June 2031	15,599,152.80
September 2021	59,400,965.28	August 2026	32,216,745.62	July 2031	15,393,925.46
October 2021	58,861,469.86	September 2026	31,835,039.93	August 2031	15,190,929.73
November 2021	58,324,963.88	October 2026	31,457,320.88	September 2031	14,990,143.19
December 2021	57,791,431.63	November 2026	31,083,549.17	October 2031	14,791,543.60
January 2022	57,260,857.51	December 2026	30,713,685.84	November 2031	14,595,108.95
February 2022	56,733,225.98	January 2027	30,347,692.32	December 2031	14,400,817.44
March 2022	56,208,521.59	February 2027	29,985,530.41	January 2032	14,208,647.48
April 2022	55,686,728.97	March 2027	29,627,162.26	February 2032	14,018,577.70
May 2022	55,167,832.82	April 2027	29,272,550.41	March 2032	13,830,586.92
June 2022	54,651,817.93	May 2027	28,921,657.74	April 2032	13,644,654.18
July 2022	54,138,669.17	June 2027	28,574,447.48	May 2032	13,460,758.72
August 2022	53,628,371.48	July 2027	28,230,883.23	June 2032	13,278,879.96
September 2022	53,120,909.87	August 2027	27,890,928.93	July 2032	13,098,997.55
October 2022	52,616,269.46	September 2027	27,554,548.87	August 2032	12,921,091.32
November 2022	52,114,435.41	October 2027	27,221,707.66	September 2032	12,745,141.31
December 2022	51,615,392.97	November 2027	26,892,370.29	October 2032	12,571,127.73
January 2023	51,119,127.48	December 2027	26,566,502.06	November 2032	12,399,031.00
February 2023	50,625,624.34	January 2028	26,244,068.61	December 2032	12,228,831.73
March 2023	50,134,869.03	February 2028	25,925,035.89	January 2033	12,060,510.71
April 2023	49,646,847.11	March 2028	25,609,370.21	February 2033	11,894,048.93
May 2023	49,161,544.20	April 2028	25,297,038.18	March 2033	11,729,427.53
June 2023	48,678,946.01	May 2028	24,988,006.74	April 2033	11,566,627.89

Aggregate Group IV (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2033	\$11,405,631.51	September 2037	\$ 5,116,290.84	January 2042	\$ 1,714,846.25
June 2033	11,246,420.12	October 2037	5,028,614.60	February 2042	1,668,690.96
July 2033	11,088,975.60	November 2037	4,941,970.97	March 2042	1,623,129.35
August 2033	10,933,280.00	December 2037	4,856,349.19	April 2042	1,578,155.00
September 2033	10,779,315.57	January 2038	4,771,738.60	May 2042	1,533,761.58
October 2033	10,627,064.72	February 2038	4,688,128.67	June 2042	1,489,942.82
November 2033	10,476,510.03	March 2038	4,605,508.93	July 2042	1,446,692.50
December 2033	10,327,634.24	April 2038	4,523,869.07	August 2042	1,404,004.47
January 2034	10,180,420.28	May 2038	4,443,198.83	September 2042	1,361,872.64
February 2034	10,034,851.23	June 2038	4,363,488.08	October 2042	1,320,290.99
March 2034	9,890,910.34	July 2038	4,284,726.79	November 2042	1,279,253.55
April 2034	9,748,581.02	August 2038	4,206,905.01	December 2042	1,238,754.42
May 2034	9,607,846.84	September 2038	4,130,012.90	January 2043	1,198,787.74
June 2034	9,468,691.54	October 2038	4,054,040.72	February 2043	1,159,347.73
July 2034	9,331,099.00	November 2038	3,978,978.83	March 2043	1,120,428.65
August 2034	9,195,053.29	December 2038	3,904,817.67	April 2043	1,082,024.84
September 2034	9,060,538.60	January 2039	3,831,547.79	May 2043	1,044,130.68
October 2034	8,927,539.30	February 2039	3,759,159.82	June 2043	1,006,740.61
November 2034	8,796,039.89	March 2039	3,687,644.50	July 2043	969,849.12
December 2034	8,666,025.03	April 2039	3,616,992.63	August 2043	933,450.78
January 2035	8,537,479.54	May 2039	3,547,195.15	September 2043	897,540.17
February 2035	8,410,388.38	June 2039	3,478,243.04	October 2043	862,111.98
March 2035	8,284,736.66	July 2039	3,410,127.39	November 2043	827,160.91
April 2035	8,160,509.62	August 2039	3,342,839.40	December 2043	792,681.73
May 2035	8,037,692.67	September 2039	3,276,370.32	January 2044	758,669.27
June 2035	7,916,271.34	October 2039	3,210,711.50	February 2044	725,118.40
July 2035	7,796,231.32	November 2039	3,145,854.39	March 2044	692,024.03
August 2035	7,677,558.43	December 2039	3,081,790.52	April 2044	659,381.16
September 2035	7,560,238.62	January 2040	3,018,511.48	May 2044	627,184.81
October 2035	7,444,257.99	February 2040	2,956,008.97	June 2044	595,430.05
November 2035	7,329,602.77	March 2040	2,894,274.76	July 2044	564,112.02
December 2035	7,216,259.34	April 2040	2,833,300.71	August 2044	533,225.89
January 2036	7,104,214.19	May 2040	2,773,078.75	September 2044	502,766.88
February 2036	6,993,453.95	June 2040	2,713,600.91	October 2044	472,730.28
March 2036	6,883,965.40	July 2040	2,654,859.28	November 2044	443,111.40
April 2036	6,775,735.42	August 2040	2,596,846.03	December 2044	413,905.62
May 2036	6,668,751.03	September 2040	2,539,553.41	January 2045	385,108.35
June 2036	6,562,999.39	October 2040	2,482,973.75	February 2045	356,715.06
July 2036	6,458,467.76	November 2040	2,427,099.47	March 2045	328,721.24
August 2036	6,355,143.56	December 2040	2,371,923.04	April 2045	301,122.47
September 2036	6,253,014.29	January 2041	2,317,437.02	May 2045	273,914.34
October 2036	6,152,067.62	February 2041	2,263,634.03	June 2045	247,092.49
November 2036	6,052,291.30	March 2041	2,210,506.79	July 2045	220,652.62
December 2036	5,953,673.22	April 2041	2,158,048.07	August 2045	194,590.45
January 2037	5,856,201.40	May 2041	2,106,250.71	September 2045	168,901.76
February 2037	5,759,863.94	June 2041	2,055,107.65	October 2045	143,582.38
March 2037	5,664,649.10	July 2041	2,004,611.86	November 2045	118,628.16
April 2037	5,570,545.23	August 2041	1,954,756.42	December 2045	94,035.02
May 2037	5,477,540.80	September 2041	1,905,534.44	January 2046	69,798.89
June 2037	5,385,624.40	October 2041	1,856,939.14	February 2046	45,915.76
July 2037	5,294,784.71	November 2041	1,808,963.77	March 2046	22,381.66
August 2037	5,205,010.55	December 2041	1,761,601.67	April 2046 and thereafter	0.00

Aggregate Group V Scheduled Balances

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance	\$8,270,000.00	September 2018	\$5,653,875.38	April 2020	\$2,192,339.28
March 2017	8,196,229.30	October 2018	5,456,151.19	May 2020	2,040,196.64
April 2017	8,114,598.37	November 2018	5,253,915.30	June 2020	1,890,950.36
May 2017	8,025,202.94	December 2018	5,047,417.74	July 2020	1,744,568.88
June 2017	7,928,148.76	January 2019	4,844,399.22	August 2020	1,601,020.94
July 2017	7,823,551.41	February 2019	4,644,822.91	September 2020	1,460,275.57
August 2017	7,711,536.18	March 2019	4,448,652.32	October 2020	1,322,302.08
September 2017	7,592,237.94	April 2019	4,255,851.29	November 2020	1,187,070.05
October 2017	7,465,800.96	May 2019	4,066,383.98	December 2020	1,054,549.37
November 2017	7,332,378.68	June 2019	3,880,214.90	January 2021	924,710.16
December 2017	7,192,133.62	July 2019	3,697,308.83	February 2021	797,522.86
January 2018	7,045,237.06	August 2019	3,517,630.92	March 2021	672,958.13
February 2018	6,891,868.87	September 2019	3,341,146.61	April 2021	550,986.96
March 2018	6,732,217.22	October 2019	3,167,821.64	May 2021	431,580.55
April 2018	6,566,478.39	November 2019	2,997,622.09	June 2021	314,710.39
May 2018	6,394,856.43	December 2019	2,830,514.33	July 2021	200,348.23
June 2018	6,217,562.93	January 2020	2,666,465.04	August 2021	88,466.08
July 2018	6,034,816.68	February 2020	2,505,441.20	September 2021 and thereafter	0.00
August 2018	5,846,843.39	March 2020	2,347,410.08		

Aggregate Group VI Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$59,151,000.00	December 2019	\$47,324,848.85	October 2022	\$33,252,911.10
March 2017	59,021,121.84	January 2020	46,859,291.08	November 2022	32,889,685.95
April 2017	58,876,150.08	February 2020	46,397,101.55	December 2022	32,529,118.74
May 2017	58,716,139.99	March 2020	45,938,256.91	January 2023	32,171,190.98
June 2017	58,541,156.98	April 2020	45,482,733.99	February 2023	31,815,884.31
July 2017	58,351,276.49	May 2020	45,030,509.78	March 2023	31,463,180.48
August 2017	58,146,584.04	June 2020	44,581,561.40	April 2023	31,113,061.40
September 2017	57,927,175.13	July 2020	44,135,866.17	May 2023	30,765,509.05
October 2017	57,693,155.20	August 2020	43,693,401.52	June 2023	30,420,505.59
November 2017	57,444,639.55	September 2020	43,254,145.05	July 2023	30,078,033.25
December 2017	57,181,753.24	October 2020	42,818,074.54	August 2023	29,738,074.42
January 2018	56,904,631.06	November 2020	42,385,167.87	September 2023	29,400,611.60
February 2018	56,613,417.33	December 2020	41,955,403.11	October 2023	29,065,627.39
March 2018	56,308,265.87	January 2021	41,528,758.47	November 2023	28,733,104.54
April 2018	55,989,339.82	February 2021	41,105,212.31	December 2023	28,403,025.89
May 2018	55,656,811.52	March 2021	40,684,743.12	January 2024	28,075,374.42
June 2018	55,310,862.37	April 2021	40,267,329.56	February 2024	27,750,133.20
July 2018	54,951,682.66	May 2021	39,852,950.42	March 2024	27,427,285.45
August 2018	54,579,471.39	June 2021	39,441,584.65	April 2024	27,106,814.47
September 2018	54,194,436.12	July 2021	39,033,211.32	May 2024	26,788,703.70
October 2018	53,796,792.76	August 2021	38,627,809.68	June 2024	26,472,936.68
November 2018	53,386,765.37	September 2021	38,225,359.07	July 2024	26,159,497.07
December 2018	52,964,585.98	October 2021	37,825,839.02	August 2024	25,848,368.63
January 2019	52,530,494.33	November 2021	37,429,229.18	September 2024	25,539,535.24
February 2019	52,084,737.68	December 2021	37,035,509.32	October 2024	25,232,980.90
March 2019	51,627,570.54	January 2022	36,644,659.39	November 2024	24,928,689.69
April 2019	51,159,254.49	February 2022	36,256,659.43	December 2024	24,626,645.82
May 2019	50,680,057.84	March 2022	35,871,489.65	January 2025	24,326,833.62
June 2019	50,190,255.46	April 2022	35,489,130.39	February 2025	24,029,237.49
July 2019	49,703,989.20	May 2022	35,109,562.11	March 2025	23,733,841.98
August 2019	49,221,234.59	June 2022	34,732,765.41	April 2025	23,440,631.70
September 2019	48,741,967.32	July 2022	34,358,721.03	May 2025	23,149,591.41
October 2019	48,266,163.23	August 2022	33,987,409.83	June 2025	22,860,705.95
November 2019	47,793,798.35	September 2022	33,618,812.82	July 2025	22,573,960.26

Aggregate Group VI (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2025	\$22,289,339.39	July 2030	\$10,118,601.36	June 2035	\$ 4,195,467.36
September 2025	22,006,828.49	August 2030	9,977,876.64	July 2035	4,128,306.33
October 2025	21,726,412.83	September 2030	9,838,863.33	August 2035	4,062,006.20
November 2025	21,448,077.74	October 2030	9,701,541.86	September 2035	3,996,556.88
December 2025	21,172,332.75	November 2030	9,565,892.85	October 2035	3,931,948.38
January 2026	20,899,828.30	December 2030	9,431,897.16	November 2035	3,868,170.81
February 2026	20,630,527.96	January 2031	9,299,535.84	December 2035	3,805,214.41
March 2026	20,364,395.69	February 2031	9,168,790.17	January 2036	3,743,069.53
April 2026	20,101,395.86	March 2031	9,039,641.63	February 2036	3,681,726.61
May 2026	19,841,493.23	April 2031	8,912,071.90	March 2036	3,621,176.21
June 2026	19,584,652.93	May 2031	8,786,062.87	April 2036	3,561,409.00
July 2026	19,330,840.49	June 2031	8,661,596.63	May 2036	3,502,415.75
August 2026	19,080,021.81	July 2031	8,538,655.46	June 2036	3,444,187.34
September 2026	18,832,163.16	August 2031	8,417,221.86	July 2036	3,386,714.74
October 2026	18,587,231.20	September 2031	8,297,278.49	August 2036	3,329,989.02
November 2026	18,345,192.94	October 2031	8,178,808.24	September 2036	3,274,001.38
December 2026	18,106,015.75	November 2031	8,061,794.15	October 2036	3,218,743.08
January 2027	17,869,667.37	December 2031	7,946,219.49	November 2036	3,164,205.50
February 2027	17,636,115.89	January 2032	7,832,067.69	December 2036	3,110,380.13
March 2027	17,405,329.75	February 2032	7,719,322.36	January 2037	3,057,258.52
April 2027	17,177,277.73	March 2032	7,607,967.32	February 2037	3,004,832.35
May 2027	16,951,928.97	April 2032	7,497,986.53	March 2037	2,953,093.37
June 2027	16,729,252.94	May 2032	7,389,364.17	April 2037	2,902,033.44
July 2027	16,509,219.44	June 2032	7,282,084.57	May 2037	2,851,644.50
August 2027	16,291,798.62	July 2032	7,176,132.23	June 2037	2,801,918.58
September 2027	16,076,960.93	August 2032	7,071,491.85	July 2037	2,752,847.82
October 2027	15,864,677.18	September 2032	6,968,148.28	August 2037	2,704,424.43
November 2027	15,654,918.47	October 2032	6,866,086.54	September 2037	2,656,640.71
December 2027	15,447,656.24	November 2032	6,765,291.82	October 2037	2,609,489.04
January 2028	15,242,862.24	December 2032	6,665,749.47	November 2037	2,562,961.91
February 2028	15,040,508.51	January 2033	6,567,445.02	December 2037	2,517,051.88
March 2028	14,840,567.43	February 2033	6,470,364.14	January 2038	2,471,751.60
April 2028	14,643,011.67	March 2033	6,374,492.66	February 2038	2,427,053.78
May 2028	14,447,814.20	April 2033	6,279,816.60	March 2038	2,382,951.24
June 2028	14,254,948.29	May 2033	6,186,322.09	April 2038	2,339,436.88
July 2028	14,064,387.50	June 2033	6,093,995.45	May 2038	2,296,503.67
August 2028	13,876,105.69	July 2033	6,002,823.14	June 2038	2,254,144.66
September 2028	13,690,076.99	August 2033	5,912,791.76	July 2038	2,212,352.98
October 2028	13,506,275.85	September 2033	5,823,888.09	August 2038	2,171,121.84
November 2028	13,324,676.97	October 2033	5,736,099.02	September 2038	2,130,444.52
December 2028	13,145,255.34	November 2033	5,649,411.61	October 2038	2,090,314.40
January 2029	12,967,986.22	December 2033	5,563,813.07	November 2038	2,050,724.91
February 2029	12,792,845.16	January 2034	5,479,290.73	December 2038	2,011,669.56
March 2029	12,619,807.97	February 2034	5,395,832.08	January 2039	1,973,141.93
April 2029	12,448,850.72	March 2034	5,313,424.75	February 2039	1,935,135.70
May 2029	12,279,949.75	April 2034	5,232,056.49	March 2039	1,897,644.58
June 2029	12,113,081.67	May 2034	5,151,715.20	April 2039	1,860,662.38
July 2029	11,948,223.33	June 2034	5,072,388.92	May 2039	1,824,182.98
August 2029	11,785,351.85	July 2034	4,994,065.82	June 2039	1,788,200.31
September 2029	11,624,444.60	August 2034	4,916,734.20	July 2039	1,752,708.40
October 2029	11,465,479.20	September 2034	4,840,382.49	August 2039	1,717,701.31
November 2029	11,308,433.52	October 2034	4,764,999.25	September 2039	1,683,173.20
December 2029	11,153,285.66	November 2034	4,690,573.17	October 2039	1,649,118.29
January 2030	11,000,013.99	December 2034	4,617,093.07	November 2039	1,615,530.84
February 2030	10,848,597.08	January 2035	4,544,547.89	December 2039	1,582,405.22
March 2030	10,699,013.78	February 2035	4,472,926.70	January 2040	1,549,735.82
April 2030	10,551,243.15	March 2035	4,402,218.68	February 2040	1,517,517.12
May 2030	10,405,264.48	April 2035	4,332,413.14	March 2040	1,485,743.66
June 2030	10,261,057.30	May 2035	4,263,499.52	April 2040	1,454,410.04

Aggregate Group VI (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2040	\$ 1,423,510.92	August 2042	\$ 735,547.84	November 2044	\$ 273,722.22
June 2040	1,393,041.03	September 2042	714,877.41	December 2044	260,045.62
July 2040	1,362,995.13	October 2042	694,510.63	January 2045	246,584.78
August 2040	1,333,368.09	November 2042	674,443.76	February 2045	233,336.93
September 2040	1,304,154.79	December 2042	654,673.04	March 2045	220,299.37
October 2040	1,275,350.20	January 2043	635,194.81	April 2045	207,469.40
November 2040	1,246,949.33	February 2043	616,005.40	May 2045	194,844.36
December 2040	1,218,947.26	March 2043	597,101.22	June 2045	182,421.64
January 2041	1,191,339.12	April 2043	578,478.71	July 2045	170,198.63
February 2041	1,164,120.10	May 2043	560,134.35	August 2045	158,172.78
March 2041	1,137,285.44	June 2043	542,064.65	September 2045	146,341.55
April 2041	1,110,830.43	July 2043	524,266.19	October 2045	134,702.43
May 2041	1,084,750.43	August 2043	506,735.56	November 2045	123,252.95
June 2041	1,059,040.84	September 2043	489,469.41	December 2045	111,990.67
July 2041	1,033,697.12	October 2043	472,464.41	January 2046	100,913.16
August 2041	1,008,714.77	November 2043	455,717.28	February 2046	90,018.05
September 2041	984,089.35	December 2043	439,224.78	March 2046	79,302.97
October 2041	959,816.49	January 2044	422,983.70	April 2046	68,765.58
November 2041	935,891.83	February 2044	406,990.89	May 2046	58,403.59
December 2041	912,311.09	March 2044	391,243.19	June 2046	48,214.72
January 2042	889,070.04	April 2044	375,737.53	July 2046	38,196.71
February 2042	866,164.48	May 2044	360,470.83	August 2046	28,347.34
March 2042	843,590.27	June 2044	345,440.09	September 2046	18,664.42
April 2042	821,343.31	July 2044	330,642.30	October 2046	9,145.76
May 2042	799,419.57	August 2044	316,074.52	November 2046 and	
June 2042	777,815.04	September 2044	301,733.84	thereafter	0.00
July 2042	756,525.77	October 2044	287,617.35		

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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\$757,407,132



**Guaranteed REMIC
Pass-Through Certificates
Fannie Mae REMIC Trust 2017-16**

PROSPECTUS SUPPLEMENT

BNP PARIBAS

February 22, 2017