

\$419,056,483



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-59**

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own Fannie Mae MBS.

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
PE	1	\$39,266,000	PAC	3.00%	FIX	3136AXDZ5	August 2044
PG	1	10,330,000	PAC	3.00	FIX	3136AXLG8	August 2047
HD	1	2,472,000	PAC	3.00	FIX	3136AXMB8	August 2047
HA	1	8,200,000	SUP/AD	3.00	FIX	3136AXMC6	July 2047
HB	1	444,000	SUP/AD	3.00	FIX	3136AXMD4	August 2047
HZ	1	2,286	SUP	3.00	FIX/Z	3136AXME2	August 2047
FA	1	24,285,714	PT	(2)	FLT	3136AXMF9	August 2047
SA	1	24,285,714(3)	NTL	(2)	INV/IO	3136AXMG7	August 2047
MA(4) . . .	2	83,640,000	PAC/AD	3.00	FIX	3136AXMH5	November 2041
MK(4) . . .	2	35,846,000	PAC/AD	3.00	FIX	3136AXMJ1	August 2046
MI(4) . . .	2	17,069,428(3)	NTL	3.50	FIX/IO	3136AXMK8	August 2046
MU(4) . . .	2	9,688,000	PAC/AD	3.50	FIX	3136AXML6	August 2047
JZ	2	20,826,000	SUP	3.50	FIX/Z	3136AXMM4	August 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 JA, MB, MC, DC, DA and KA Classes are the RCR classes. For a more detailed description of the RCR classes, see Schedule 1 attached to this prospectus supplement and “Description of the Certificates—Combination and Recombination—RCR Certificates” in the REMIC prospectus.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be July 31, 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.

Wells Fargo Securities

July 25, 2017

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
CA	3	\$20,765,000	SCH	3.50%	FIX	3136AXMN2	January 2041
CB	3	5,000,000	SCH	3.00	FIX	3136AXMP7	January 2041
CI	3	714,285(3)	NTL	3.50	FIX/IO	3136AXMQ5	January 2041
CW	3	16,450,000	SCH	3.50	FIX	3136AXMR3	August 2047
LD	3	1,644,000	SCH	3.50	FIX	3136AXMS1	August 2047
LA	3	1,777,000	SUP/AD	3.50	FIX	3136AXMT9	August 2047
LE	3	1,000,000	SUP/AD	3.00	FIX	3136AXMU6	August 2047
LG	3	1,000,000	SUP/AD	4.00	FIX	3136AXMV4	August 2047
LZ	3	2,721	SUP	3.50	FIX/Z	3136AXMW2	August 2047
DB(4) ...	4	39,863,394	SEQ	2.75	FIX	3136AXMX0	May 2044
ID(4) ...	4	8,542,155(3)	NTL	3.50	FIX/IO	3136AXMY8	May 2044
DV	4	2,600,000	SEQ/AD	3.50	FIX	3136AXMZ5	November 2028
DW	4	2,989,000	SEQ/AD	3.50	FIX	3136AXNA9	December 2037
DZ	4	5,429,538	SEQ	3.50	FIX/Z	3136AXNB7	August 2047
KH(4) ...	5	35,348,000	SPS	2.50	FIX	3136AXNC5	March 2047
KG(4) ...	5	18,000,000	SP	2.50	FIX	3136AXND3	October 2033
KI(4) ...	5	8,891,333(3)	NTL	3.00	FIX/IO	3136AXNE1	March 2047
KV	5	589,000	SEQ/AD	3.00	FIX	3136AXNF8	September 2030
KZ	5	1,228,838	SEQ	3.00	FIX/Z	3136AXNG6	August 2047
NG	6	25,000,000	PAC/AD	2.75	FIX	3136AXNH4	August 2047
NI	6	7,812,500(3)	NTL	4.00	FIX/IO	3136AXNJ0	August 2047
NZ	6	5,369,992	SUP	4.00	FIX/Z	3136AXNK7	August 2047
R		0	NPR	0	NPR	3136AXNL5	August 2047
RL		0	NPR	0	NPR	3136AXNM3	August 2047

- (1) See “Description of the Certificates—
Class Definitions and Abbreviations”
in the REMIC prospectus.
- (2) Based on LIBOR.
- (3) Notional principal balances. These Classes are interest
only classes. See page S-6 for a description of how their
notional principal balances are calculated.
- (4) Exchangeable classes.

TABLE OF CONTENTS

	<u>Page</u>		<u>Page</u>
AVAILABLE INFORMATION	S- 3	<i>The Inverse Floating Rate Class</i> ...	S-16
SUMMARY	S- 4	WEIGHTED AVERAGE LIVES OF THE	
DESCRIPTION OF THE		CERTIFICATES	S-17
CERTIFICATES	S- 8	DECREMENT TABLES	S-17
GENERAL	S- 8	CHARACTERISTICS OF THE RESIDUAL	
<i>Structure</i>	S- 8	CLASSES	S-25
<i>Fannie Mae Guaranty</i>	S- 8	CERTAIN ADDITIONAL FEDERAL	
<i>Characteristics of Certificates</i>	S- 8	INCOME TAX CONSEQUENCES ..	S-25
<i>Authorized Denominations</i>	S- 9	REMIC ELECTIONS AND SPECIAL TAX	
THE MBS	S- 9	ATTRIBUTES	S-26
DISTRIBUTIONS OF INTEREST	S- 9	TAXATION OF BENEFICIAL OWNERS OF	
<i>General</i>	S- 9	REGULAR CERTIFICATES	S-26
<i>Delay Classes and No-Delay</i>		TAXATION OF BENEFICIAL OWNERS OF	
<i>Classes</i>	S- 10	RESIDUAL CERTIFICATES	S-26
<i>Accrual Classes</i>	S- 10	TAXATION OF BENEFICIAL OWNERS OF	
DISTRIBUTIONS OF PRINCIPAL	S- 10	RCR CERTIFICATES	S-27
STRUCTURING ASSUMPTIONS	S-12	TAX AUDIT PROCEDURES	S-27
<i>Pricing Assumptions</i>	S-12	FOREIGN INVESTORS	S-27
<i>Prepayment Assumptions</i>	S-13	ADDITIONAL ERISA	
<i>Principal Balance Schedules</i>	S-13	CONSIDERATIONS	S-28
YIELD TABLES	S-14	PLAN OF DISTRIBUTION	S-29
<i>General</i>	S-14	CREDIT RISK RETENTION	S-29
<i>The Fixed Rate Interest Only</i>		LEGAL MATTERS	S-29
<i>Classes</i>	S-15	SCHEDULE 1	A- 1
		PRINCIPAL BALANCE	
		SCHEDULES	B- 1

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:

Wells Fargo Securities, LLC
Customer Service
MAC N9303-054
608 2nd Avenue South, Suite 500
Minneapolis, Minnesota 55479
US and International Callers: (800) 645-3751, option 5
WFSCustomerService@wellsfargo.com.

SUMMARY

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

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

Characteristics of the 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 1 MBS	\$ 85,000,000	4.00%	4.25% to 6.50%	241 to 360
Group 2 MBS	\$150,000,000	3.50%	3.75% to 6.00%	241 to 360
Group 3 MBS	\$ 47,638,721	3.50%	3.75% to 6.00%	241 to 360
Group 4 MBS	\$ 50,881,932	3.50%	3.75% to 6.00%	241 to 360
Group 5 MBS	\$ 55,165,838	3.00%	3.25% to 5.50%	241 to 360
Group 6 MBS	\$ 30,369,992	4.00%	4.25% to 6.50%	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 1 MBS	\$ 85,000,000	360	352	6	4.414%
Group 2 MBS	\$150,000,000	360	359	1	4.280%
Group 3 MBS	\$ 47,638,721	360	330	27	4.053%
Group 4 MBS	\$ 50,881,932	360	359	1	4.086%
Group 5 MBS	\$ 55,165,838	360	356	4	3.899%
Group 6 MBS	\$ 30,369,992	360	356	3	4.674%

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

Settlement Date

We expect to issue the certificates on July 31, 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 and RL Classes	R and RL Classes

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

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

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
FA	1.573%	6.50%	0.35%	LIBOR + 35 basis points
SA	4.927%	6.15%	0.00%	6.15% – LIBOR

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

Notional Classes

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

Class

SA	100% of the FA Class
MI	14.2857138075% of the <i>sum</i> of MA and MK Classes
CI	14.2857% of the CB Class
ID	21.4285692784% of the DB Class
KI	16.6666660418% of the <i>sum</i> of KH and KG Classes
NI	31.25% of the NG Class

Distributions of Principal

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

Weighted Average Lives (years)*

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>145%</u>	<u>190%</u>	<u>225%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>
PE	15.3	5.7	5.0	5.0	5.0	5.0	4.2	3.4	2.5	2.0
PG	26.0	16.4	16.0	16.0	16.0	16.0	12.9	10.0	6.8	5.0
HD	27.7	16.6	11.8	3.0	3.0	3.0	2.2	1.7	1.2	1.0
HA	29.0	22.9	20.4	17.5	7.6	2.6	1.5	1.0	0.7	0.5
HB	30.0	29.0	28.7	28.4	26.4	6.8	2.6	1.8	1.2	0.9
HZ	30.0	29.3	29.3	29.3	29.3	11.6	2.7	1.8	1.2	0.9
FA and SA	19.6	10.5	9.4	8.6	7.3	6.5	5.2	4.1	2.9	2.3

Group 2 Classes	PSA Prepayment Assumption								
	0%	100%	125%	175%	225%	300%	500%	700%	900%
MA	11.2	4.7	4.1	4.1	4.1	3.6	2.6	2.1	1.9
MK	21.5	12.0	11.4	11.4	11.4	9.1	5.9	4.4	3.5
MI, MB and MC	14.3	6.9	6.3	6.3	6.3	5.2	3.6	2.8	2.4
MU	24.5	20.7	20.7	20.7	20.7	17.1	11.0	7.8	6.0
JZ	27.4	20.9	19.2	11.7	2.9	1.8	1.1	0.9	0.7
JA	15.0	7.9	7.4	7.4	7.4	6.1	4.1	3.2	2.6

Group 3 Classes	PSA Prepayment Assumption								
	0%	100%	115%	125%	150%	200%	300%	400%	600%
CA, CB and CI	13.3	4.0	4.0	4.0	4.0	3.4	2.4	1.8	1.1
CW	25.4	15.0	15.0	15.0	15.0	12.5	9.0	6.9	4.4
LD	28.6	13.7	2.5	2.5	2.5	1.5	0.8	0.5	0.3
LA, LE and LG	29.4	22.0	18.7	13.7	2.7	0.8	0.4	0.2	0.1
LZ	30.0	27.5	27.5	27.5	9.0	1.7	0.7	0.5	0.2

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>
DB, ID, DC and DA	16.8	7.5	4.8	3.7	2.6	2.1	1.8
DV	6.0	6.0	6.0	5.5	4.3	3.5	2.9
DW	16.0	15.5	11.8	9.0	6.0	4.5	3.7
DZ	28.4	22.9	17.7	13.7	9.1	6.6	5.2

<u>Group 5 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>389%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1200%</u>
KH	23.2	11.9	6.8	2.8	2.2	1.7	1.4	1.1
KG	9.6	6.0	6.0	6.1	5.2	3.9	3.2	2.5
KI and KA	18.6	9.9	6.5	3.9	3.2	2.4	2.0	1.6
KV	7.0	7.0	7.0	7.0	6.6	5.5	4.5	3.4
KZ	29.8	28.1	24.2	15.7	12.6	9.1	6.9	4.8

<u>Group 6 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>
NG and NI	13.8	6.9	6.0	6.0	6.0	4.9	3.5	2.8
NZ	26.7	20.1	17.1	12.8	2.5	1.6	1.1	0.8

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

The assets of the Trust will include six groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS,” “Group 5 MBS” and “Group 6 MBS,” and together, the “MBS”).

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

The Trust will include the “Lower Tier REMIC” and “Upper Tier REMIC” as “real estate mortgage investment conduits” (each, a “REMIC”) under the Internal Revenue Code of 1986, as amended (the “Code”).

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

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

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

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

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

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

<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 and RL Classes)	\$1,000 minimum plus whole dollar increments

The MBS

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

In addition, the pools of mortgage loans backing the Group 2 MBS and Group 6 MBS have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Mortgage Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits” in the MBS Prospectus dated June 1, 2016. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools underlying the Group 2 MBS and Group 6 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*“Jumbo-conforming” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in the MBS Prospectus dated June 1, 2016.

Furthermore, the Mortgage Loans backing the Group 4 MBS and Group 5 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.

For additional information, see “Summary—Group 1, Group 2, Group 3, Group 4, Group 5 and Group 6—Characteristics of the MBS” in this prospectus supplement and “The Mortgage Loan Pools” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

Distributions of Interest

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

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

Accrual Classes. The HZ, JZ, LZ, DZ, KZ 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.

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 HZ Accrual Amount to HA and HB, in that order, until retired, and thereafter to HZ. } Accretion Directed Classes and Accrual Class

The Group 1 Cash Flow Distribution Amount as follows:

— 71.4285717647% as follows:

- first*, to Aggregate Group I to its Planned Balance; } PAC Group and Class
- second*, to HD to its Planned Balance;
- third*, to HA, HB and HZ, in that order, until retired; } Support Classes
- fourth*, to HD until retired; and } PAC Class and Group
- fifth*, to Aggregate Group I to zero, and
- 28.5714282353% to FA until retired. } Pass-Through Class

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

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

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

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

- *Group 2*

The JZ Accrual Amount to Aggregate Group II to its Planned Balance, and thereafter to JZ. } Accretion Directed/PAC Group and Accrual Class

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

1. To Aggregate Group II to its Planned Balance. } PAC Group
2. To JZ until retired. } Support Class
3. To Aggregate Group II to zero. } PAC Group

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

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

“Aggregate Group II” consists of the MA, MK and MU Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II to MA, MK and MU, in that order, until retired.

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

- *Group 3*

The LZ Accrual Amount to LA, LE and LG, pro rata, until retired, and thereafter to LZ. } Accretion Directed Classes and Accrual Class

The Group 3 Cash Flow Distribution Amount in the following priority:

1. To Aggregate Group III to its Scheduled Balance. } Scheduled Group and Class
2. To LD to its Scheduled Balance. }
3. To LA, LE and LG, pro rata, until retired. } Support Classes
4. To LZ until retired. }
5. To LD until retired. } Scheduled Class and Group
6. To Aggregate Group III to zero. }

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

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

“Aggregate Group III” consists of the CA, CB and CW Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III as follows:

first, to CA and CB, pro rata, until retired; and

second, to CW until retired.

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

- *Group 4*

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

The Group 4 Cash Flow Distribution Amount to DB, DV, DW and DZ, in that order, until retired. } Sequential Pay Classes

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

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

- *Group 5*

The KZ Accrual Amount to KV until retired, and thereafter to KZ. } Accretion Directed Class and Accrual Class

The Group 5 Cash Flow Distribution Amount in the following priority:

1. To KH an amount equal to \$1 on each Distribution Date. } Specified Payment Support Class
2. Beginning in July 2018, to KG an amount equal to \$148,700 on each Distribution Date. } Specified Payment Class
3. To KH until retired. } Specified Payment Support Class
4. To KG until retired. } Specified Payment Class
5. To KV and KZ, in that order, until retired. } Sequential Pay Classes

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.

- *Group 6*

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

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

1. To NG to its Planned Balance. } PAC Class
2. To NZ until retired. } Support Class
3. To NG until retired. } PAC Class

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

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

Structuring Assumptions

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

- the Mortgage Loans underlying the MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 2, Group 3, Group 4, Group 5 and Group 6—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;

- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is July 31, 2017; and
- each Distribution Date occurs on the 25th day of a month.

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

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

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

<u>Groups and Classes</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 125% and 225% PSA	Between 125% and 225% PSA
HD Class Planned Balances	Between 145% and 225% PSA	Between 145% and 227% PSA
Aggregate Group II Planned Balances	Between 125% and 225% PSA	Between 125% and 225% PSA
Aggregate Group III Scheduled Balances	Between 100% and 150% PSA	Between 100% and 150% PSA
LD Class Scheduled Balances	Between 115% and 150% PSA	Between 115% and 152% PSA
NG Class Planned Balances	Between 150% and 300% PSA	Between 150% and 300% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	PE and PG
Aggregate Group II	MA, MK and MU
Aggregate Group III	CA, CB and CW

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

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

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

- We will distribute any excess of principal distributions over the amount necessary to reduce an Aggregate Group or a Class to its scheduled balance in any month. As a result, the likelihood of reducing an Aggregate Group or a Class to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.
- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Range or Effective Range, principal distributions may be insufficient to reduce the Aggregate Groups and the applicable Classes to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.
- The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. As a result, the actual Effective Ranges will likely differ from the Initial Effective Ranges specified above. For the same reason, the Aggregate Groups and the applicable Classes might not be reduced to their scheduled balances each month even if the related Mortgage Loans prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.
- The actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.
- The principal payment stability of each Aggregate Group or Class having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group or Class receiving the benefit of that support, if still outstanding, may no longer have an Effective Range, and will be much more sensitive to prepayments of the related Mortgage Loans.

Yield Tables

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

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

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

We cannot assure you that

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

In addition, it is unlikely that the Index will correspond to the levels shown here. Furthermore, because some of the Mortgage Loans are likely to have remaining terms to maturity

shorter or longer than those assumed and interest rates higher or lower than those assumed, the principal payments (or notional principal balance reductions) on the Certificates are likely to differ from those assumed. This would be the case even if all Mortgage Loans prepay at the indicated constant percentages of PSA. Moreover, it is unlikely that

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

The 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>
MI	454%
CI	236%
ID	258%
KI	464%
NI	593%

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>
MI	13.25%
CI	10.00%
ID	14.00%
KI	10.00%
NI	14.00%

* 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 MI Class to Prepayments

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>175%</u>	<u>225%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>
Pre-Tax Yields to Maturity	19.4%	15.3%	13.5%	13.5%	13.5%	9.7%	(3.0)%	(16.3)%	(29.2)%

Sensitivity of the CI Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	115%	125%	150%	200%	300%	400%	600%
Pre-Tax Yields to Maturity	22.7%	12.3%	12.3%	12.3%	12.3%	6.3%	(12.9)%	(34.9)%	(80.4)%

Sensitivity of the ID Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	200%	300%	500%	700%	900%
Pre-Tax Yields to Maturity	18.9%	14.8%	5.7%	(4.2)%	(23.5)%	(40.5)%	(55.0)%

Sensitivity of the KI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	200%	389%	500%	700%	900%	1200%
Pre-Tax Yields to Maturity	25.8%	23.0%	17.2%	5.1%	(2.5)%	(16.8)%	(31.3)%	(52.5)%

Sensitivity of the NI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	150%	200%	300%	400%	600%	800%
Pre-Tax Yields to Maturity	21.6%	17.6%	14.3%	14.3%	14.3%	10.0%	(0.4)%	(11.5)%

The Inverse Floating Rate Class. The yield on the Inverse Floating Rate Class will be sensitive to the rate of principal payments (including prepayments) of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the related Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the table below, it is possible that investors in the Inverse Floating Rate Class would lose money on their initial investments under certain Index and prepayment scenarios.

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

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

- the interest rate for the Inverse Floating Rate Class for the initial Interest Accrual Period is the rate listed in the table under “Summary—Interest Rates” in this prospectus supplement and for each following Interest Accrual Period will be based on the specified levels of the Index, and
- the aggregate purchase price of that Class (expressed as a percentage of original principal balance) is as follows:

Class	Price*
SA	21.75%

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

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

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

LIBOR	PSA Prepayment Assumption									
	50%	100%	125%	145%	190%	225%	300%	400%	600%	800%
0.6115%	21.5%	18.7%	17.3%	16.2%	13.6%	11.6%	7.2%	1.2%	(11.2)%	(24.4)%
1.2230%	18.4%	15.6%	14.2%	13.0%	10.4%	8.4%	4.0%	(2.0)%	(14.6)%	(28.0)%
3.2230%	7.8%	5.0%	3.6%	2.4%	(0.2)%	(2.3)%	(6.8)%	(12.9)%	(25.9)%	(39.8)%
5.2230%	(5.1)%	(7.9)%	(9.4)%	(10.5)%	(13.1)%	(15.2)%	(19.7)%	(25.9)%	(39.0)%	(53.7)%
6.1500%	*	*	*	*	*	*	*	*	*	*

Weighted Average Lives of the Certificates

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

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

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

See “—Distributions of Principal” above.

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

Decrement Tables

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

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

Mortgage Loans Backing Trust Assets Specified Below	Original and Remaining Terms to Maturity	Interest Rates
Group 1 MBS	360 months	6.50%
Group 2 MBS	360 months	6.00%
Group 3 MBS	360 months	6.00%
Group 4 MBS	360 months	6.00%
Group 5 MBS	360 months	5.50%
Group 6 MBS	360 months	6.50%

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

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

Percent of Original Principal Balances Outstanding

Date	PE Class										PG Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	145%	190%	225%	300%	400%	600%	800%	0%	100%	125%	145%	190%	225%	300%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	98	94	93	93	93	93	93	93	93	93	100	100	100	100	100	100	100	100	100	100
July 2019	96	84	81	81	81	81	81	81	63	46	100	100	100	100	100	100	100	100	100	100
July 2020	94	73	68	68	68	68	68	54	30	10	100	100	100	100	100	100	100	100	100	100
July 2021	92	63	57	57	57	57	50	34	9	0	100	100	100	100	100	100	100	100	100	71
July 2022	90	53	46	46	46	46	35	18	0	0	100	100	100	100	100	100	100	100	84	36
July 2023	88	44	37	37	37	37	23	7	0	0	100	100	100	100	100	100	100	100	52	18
July 2024	85	36	28	28	28	28	13	0	0	0	100	100	100	100	100	100	100	93	33	9
July 2025	82	28	19	19	19	19	5	0	0	0	100	100	100	100	100	100	100	69	20	5
July 2026	80	21	12	12	12	12	0	0	0	0	100	100	100	100	100	100	94	51	13	2
July 2027	76	14	6	6	6	6	0	0	0	0	100	100	100	100	100	100	75	37	8	1
July 2028	73	8	1	1	1	1	0	0	0	0	100	100	100	100	100	100	59	27	5	1
July 2029	70	2	0	0	0	0	0	0	0	0	100	100	85	85	85	85	47	20	3	*
July 2030	66	0	0	0	0	0	0	0	0	0	100	88	71	71	71	71	37	15	2	*
July 2031	62	0	0	0	0	0	0	0	0	0	100	68	59	59	59	59	29	11	1	*
July 2032	58	0	0	0	0	0	0	0	0	0	100	50	48	48	48	48	23	8	1	*
July 2033	53	0	0	0	0	0	0	0	0	0	100	40	40	40	40	40	18	6	*	*
July 2034	48	0	0	0	0	0	0	0	0	0	100	32	32	32	32	32	14	4	*	*
July 2035	43	0	0	0	0	0	0	0	0	0	100	26	26	26	26	26	10	3	*	*
July 2036	37	0	0	0	0	0	0	0	0	0	100	21	21	21	21	21	8	2	*	*
July 2037	31	0	0	0	0	0	0	0	0	0	100	17	17	17	17	17	6	1	*	*
July 2038	25	0	0	0	0	0	0	0	0	0	100	13	13	13	13	13	5	1	*	*
July 2039	18	0	0	0	0	0	0	0	0	0	100	10	10	10	10	10	3	1	*	*
July 2040	11	0	0	0	0	0	0	0	0	0	100	8	8	8	8	8	2	*	*	*
July 2041	4	0	0	0	0	0	0	0	0	0	100	6	6	6	6	6	2	*	*	*
July 2042	0	0	0	0	0	0	0	0	0	0	82	4	4	4	4	4	1	*	*	*
July 2043	0	0	0	0	0	0	0	0	0	0	49	3	3	3	3	3	1	*	*	*
July 2044	0	0	0	0	0	0	0	0	0	0	14	2	2	2	2	2	*	*	*	*
July 2045	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	*	*	*	0
July 2046	0	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	*	*	0
July 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)**	15.3	5.7	5.0	5.0	5.0	5.0	4.2	3.4	2.5	2.0	26.0	16.4	16.0	16.0	16.0	16.0	12.9	10.0	6.8	5.0

* 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.

Date	HD Class										HA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	145%	190%	225%	300%	400%	600%	800%	0%	100%	125%	145%	190%	225%	300%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	100	100	100	88	88	88	88	88	88	38	100	100	100	100	92	85	72	53	17	0
July 2019	100	100	100	66	66	66	66	8	0	0	100	100	100	100	77	60	24	0	0	0
July 2020	100	100	100	45	45	45	0	0	0	0	100	100	100	100	63	36	0	0	0	0
July 2021	100	100	100	27	27	27	0	0	0	0	100	100	100	100	53	19	0	0	0	0
July 2022	100	100	100	14	14	14	0	0	0	0	100	100	100	100	46	7	0	0	0	0
July 2023	100	100	100	5	5	5	0	0	0	0	100	100	100	100	41	*	0	0	0	0
July 2024	100	100	100	0	0	0	0	0	0	0	100	100	100	100	38	0	0	0	0	0
July 2025	100	100	100	0	0	0	0	0	0	0	100	100	100	98	36	0	0	0	0	0
July 2026	100	100	96	0	0	0	0	0	0	0	100	100	100	97	34	0	0	0	0	0
July 2027	100	100	86	0	0	0	0	0	0	0	100	100	100	94	33	0	0	0	0	0
July 2028	100	100	69	0	0	0	0	0	0	0	100	100	100	89	30	0	0	0	0	0
July 2029	100	100	48	0	0	0	0	0	0	0	100	100	100	84	28	0	0	0	0	0
July 2030	100	100	25	0	0	0	0	0	0	0	100	100	100	78	25	0	0	0	0	0
July 2031	100	100	0	0	0	0	0	0	0	0	100	100	100	71	22	0	0	0	0	0
July 2032	100	100	0	0	0	0	0	0	0	0	100	100	91	65	19	0	0	0	0	0
July 2033	100	71	0	0	0	0	0	0	0	0	100	100	83	58	17	0	0	0	0	0
July 2034	100	35	0	0	0	0	0	0	0	0	100	100	75	52	14	0	0	0	0	0
July 2035	100	0	0	0	0	0	0	0	0	0	100	100	66	45	11	0	0	0	0	0
July 2036	100	0	0	0	0	0	0	0	0	0	100	89	58	39	9	0	0	0	0	0
July 2037	100	0	0	0	0	0	0	0	0	0	100	78	50	33	7	0	0	0	0	0
July 2038	100	0	0	0	0	0	0	0	0	0	100	68	43	28	5	0	0	0	0	0
July 2039	100	0	0	0	0	0	0	0	0	0	100	57	35	22	3	0	0	0	0	0
July 2040	100	0	0	0	0	0	0	0	0	0	100	47	29	18	2	0	0	0	0	0
July 2041	100	0	0	0	0	0	0	0	0	0	100	38	22	13	*	0	0	0	0	0
July 2042	100	0	0	0	0	0	0	0	0	0	100	29	16	9	0	0	0	0	0	0
July 2043	100	0	0	0	0	0	0	0	0	0	100	20	10	5	0	0	0	0	0	0
July 2044	100	0	0	0	0	0	0	0	0	0	100	12	5	1	0	0	0	0	0	0
July 2045	0	0	0	0	0	0	0	0	0	0	98	4	*	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	49	0	0	0	0	0	0	0	0	0
July 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)**	27.7	16.6	11.8	3.0	3.0	3.0	2.2	1.7	1.2	1.0	29.0	22.9	20.4	17.5	7.6	2.6	1.5	1.0	0.7	0.5

Date	HB Class										HZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	145%	190%	225%	300%	400%	600%	800%	0%	100%	125%	145%	190%	225%	300%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	100	100	100	100	100	100	100	100	100	0	103	103	103	103	103	103	103	103	103	0
July 2019	100	100	100	100	100	100	100	0	0	0	106	106	106	106	106	106	106	0	0	0
July 2020	100	100	100	100	100	100	0	0	0	0	109	109	109	109	109	109	0	0	0	0
July 2021	100	100	100	100	100	100	0	0	0	0	113	113	113	113	113	113	0	0	0	0
July 2022	100	100	100	100	100	100	0	0	0	0	116	116	116	116	116	116	0	0	0	0
July 2023	100	100	100	100	100	100	0	0	0	0	120	120	120	120	120	120	0	0	0	0
July 2024	100	100	100	100	100	33	0	0	0	0	123	123	123	123	123	123	0	0	0	0
July 2025	100	100	100	100	100	0	0	0	0	0	127	127	127	127	127	66	0	0	0	0
July 2026	100	100	100	100	100	0	0	0	0	0	131	131	131	131	131	21	0	0	0	0
July 2027	100	100	100	100	100	0	0	0	0	0	135	135	135	135	135	21	0	0	0	0
July 2028	100	100	100	100	100	0	0	0	0	0	139	139	139	139	139	21	0	0	0	0
July 2029	100	100	100	100	100	0	0	0	0	0	143	143	143	143	143	21	0	0	0	0
July 2030	100	100	100	100	100	0	0	0	0	0	148	148	148	148	148	21	0	0	0	0
July 2031	100	100	100	100	100	0	0	0	0	0	152	152	152	152	152	21	0	0	0	0
July 2032	100	100	100	100	100	0	0	0	0	0	157	157	157	157	157	21	0	0	0	0
July 2033	100	100	100	100	100	0	0	0	0	0	162	162	162	162	162	21	0	0	0	0
July 2034	100	100	100	100	100	0	0	0	0	0	166	166	166	166	166	21	0	0	0	0
July 2035	100	100	100	100	100	0	0	0	0	0	171	171	171	171	171	21	0	0	0	0
July 2036	100	100	100	100	100	0	0	0	0	0	177	177	177	177	177	21	0	0	0	0
July 2037	100	100	100	100	100	0	0	0	0	0	182	182	182	182	182	21	0	0	0	0
July 2038	100	100	100	100	100	0	0	0	0	0	188	188	188	188	188	21	0	0	0	0
July 2039	100	100	100	100	100	0	0	0	0	0	193	193	193	193	193	21	0	0	0	0
July 2040	100	100	100	100	100	0	0	0	0	0	199	199	199	199	199	21	0	0	0	0
July 2041	100	100	100	100	100	0	0	0	0	0	205	205	205	205	205	21	0	0	0	0
July 2042	100	100	100	100	76	0	0	0	0	0	212	212	212	212	212	21	0	0	0	0
July 2043	100	100	100	100	54	0	0	0	0	0	218	218	218	218	218	21	0	0	0	0
July 2044	100	100	100	100	35	0	0	0	0	0	225	225	225	225	225	21	0	0	0	0
July 2045	100	100	100	68	18	0	0	0	0	0	231	231	231	231	231	21	0	0	0	0
July 2046	100	42	25	15	3	0	0	0	0	0	238	238	238	238	238	21	0	0	0	0
July 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	29.0	28.7	28.4	26.4	6.8	2.6	1.8	1.2	0.9	30.0	29.3	29.3	29.3	29.3	11.6	2.7	1.8	1.2	0.9

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

Date	FA and SA† Classes										MA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	145%	190%	225%	300%	400%	600%	800%	0%	100%	125%	175%	225%	300%	500%	700%	900%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
July 2018	99	96	95	95	94	93	91	88	83	78	97	93	93	93	93	93	93	93	93	
July 2019	98	89	88	86	83	81	76	70	58	47	94	83	80	80	80	80	74	58	42	
July 2020	96	82	80	77	72	69	61	52	36	24	90	69	65	65	65	64	35	11	0	
July 2021	95	76	72	69	63	58	49	39	23	12	87	56	50	50	50	40	7	0	0	
July 2022	94	70	65	62	54	49	39	29	14	6	83	44	36	36	36	22	0	0	0	
July 2023	92	64	59	55	47	42	32	21	9	3	79	33	24	24	24	7	0	0	0	
July 2024	90	59	53	49	41	35	25	16	6	2	75	22	12	12	12	0	0	0	0	
July 2025	89	54	48	44	35	30	20	12	3	1	70	11	2	2	2	0	0	0	0	
July 2026	87	49	43	39	30	25	16	9	2	*	65	2	0	0	0	0	0	0	0	
July 2027	85	45	39	34	26	21	13	6	1	*	60	0	0	0	0	0	0	0	0	
July 2028	83	41	34	30	22	17	10	5	1	*	55	0	0	0	0	0	0	0	0	
July 2029	80	37	31	27	19	14	8	3	1	*	50	0	0	0	0	0	0	0	0	
July 2030	78	33	27	23	16	12	6	2	*	*	44	0	0	0	0	0	0	0	0	
July 2031	75	30	24	20	14	10	5	2	*	*	37	0	0	0	0	0	0	0	0	
July 2032	73	27	21	18	12	8	4	1	*	*	31	0	0	0	0	0	0	0	0	
July 2033	70	24	19	15	10	7	3	1	*	*	24	0	0	0	0	0	0	0	0	
July 2034	66	21	16	13	8	6	2	1	*	*	17	0	0	0	0	0	0	0	0	
July 2035	63	19	14	11	7	4	2	*	*	*	9	0	0	0	0	0	0	0	0	
July 2036	59	16	12	10	6	4	1	*	*	*	1	0	0	0	0	0	0	0	0	
July 2037	56	14	10	8	5	3	1	*	*	*	0	0	0	0	0	0	0	0	0	
July 2038	52	12	9	7	4	2	1	*	*	*	0	0	0	0	0	0	0	0	0	
July 2039	47	10	7	6	3	2	1	*	*	*	0	0	0	0	0	0	0	0	0	
July 2040	43	8	6	4	2	1	*	*	*	*	0	0	0	0	0	0	0	0	0	
July 2041	38	7	5	3	2	1	*	*	*	*	0	0	0	0	0	0	0	0	0	
July 2042	32	5	4	3	1	1	*	*	*	*	0	0	0	0	0	0	0	0	0	
July 2043	27	4	3	2	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0	
July 2044	21	3	2	1	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0	
July 2045	14	1	1	1	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	
July 2046	7	*	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	
July 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																				
Life (years)**	19.6	10.5	9.4	8.6	7.3	6.5	5.2	4.1	2.9	2.3	11.2	4.7	4.1	4.1	4.1	3.6	2.6	2.1	1.9	

Date	MK Class										MI†, MB and MC Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	175%	225%	300%	500%	700%	900%		0%	100%	125%	175%	225%	300%	500%	700%	900%	
Initial Percent	100	100	100	100	100	100	100	100	100		100	100	100	100	100	100	100	100	100	
July 2018	100	100	100	100	100	100	100	100	100		98	95	95	95	95	95	95	95	95	
July 2019	100	100	100	100	100	100	100	100	100		96	88	86	86	86	86	82	70	59	
July 2020	100	100	100	100	100	100	100	100	78		93	79	75	75	75	75	54	37	23	
July 2021	100	100	100	100	100	100	100	59	20		91	69	65	65	65	58	35	18	6	
July 2022	100	100	100	100	100	100	71	22	0		88	61	56	56	56	45	21	7	0	
July 2023	100	100	100	100	100	100	40	1	0		85	53	47	47	47	35	12	*	0	
July 2024	100	100	100	100	100	87	19	0	0		82	45	38	38	38	26	6	0	0	
July 2025	100	100	100	100	100	64	4	0	0		79	38	31	31	31	19	1	0	0	
July 2026	100	100	83	83	83	45	0	0	0		76	31	25	25	25	14	0	0	0	
July 2027	100	83	65	65	65	31	0	0	0		72	25	20	20	20	9	0	0	0	
July 2028	100	62	50	50	50	19	0	0	0		69	19	15	15	15	6	0	0	0	
July 2029	100	43	37	37	37	9	0	0	0		65	13	11	11	11	3	0	0	0	
July 2030	100	27	27	27	27	1	0	0	0		61	8	8	8	8	*	0	0	0	
July 2031	100	17	17	17	17	0	0	0	0		56	5	5	5	5	0	0	0	0	
July 2032	100	10	10	10	10	0	0	0	0		52	3	3	3	3	0	0	0	0	
July 2033	100	3	3	3	3	0	0	0	0		47	1	1	1	1	0	0	0	0	
July 2034	100	0	0	0	0	0	0	0	0		42	0	0	0	0	0	0	0	0	
July 2035	100	0	0	0	0	0	0	0	0		36	0	0	0	0	0	0	0	0	
July 2036	100	0	0	0	0	0	0	0	0		31	0	0	0	0	0	0	0	0	
July 2037	82	0	0	0	0	0	0	0	0		25	0	0	0	0	0	0	0	0	
July 2038	61	0	0	0	0	0	0	0	0		18	0	0	0	0	0	0	0	0	
July 2039	39	0	0	0	0	0	0	0	0		12	0	0	0	0	0	0	0	0	
July 2040	15	0	0	0	0	0	0	0	0		4	0	0	0	0	0	0	0	0	
July 2041	0	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0	0	
July 2042	0	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0	0	
July 2043	0	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0	0	
July 2044	0	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0	0	
July 2045	0	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0	0	
July 2046	0	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0	0	
July 2047	0	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0	0	
Weighted Average																				
Life (years)**	21.5	12.0	11.4	11.4	11.4	9.1	5.9	4.4	3.5		14.3	6.9	6.3	6.3	6.3	5.2	3.6	2.8	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	MU Class									JZ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	175%	225%	300%	500%	700%	900%	0%	100%	125%	175%	225%	300%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	100	100	100	100	100	100	100	100	100	104	104	104	98	93	85	63	42	20
July 2019	100	100	100	100	100	100	100	100	100	107	107	107	89	71	44	0	0	0
July 2020	100	100	100	100	100	100	100	100	100	111	111	111	76	43	0	0	0	0
July 2021	100	100	100	100	100	100	100	100	100	115	115	115	67	23	0	0	0	0
July 2022	100	100	100	100	100	100	100	100	79	119	119	119	62	10	0	0	0	0
July 2023	100	100	100	100	100	100	100	100	35	123	123	123	59	2	0	0	0	0
July 2024	100	100	100	100	100	100	100	58	16	128	128	128	59	*	0	0	0	0
July 2025	100	100	100	100	100	100	100	33	7	132	132	131	59	*	0	0	0	0
July 2026	100	100	100	100	100	100	79	19	3	137	137	131	58	*	0	0	0	0
July 2027	100	100	100	100	100	100	53	10	1	142	142	128	56	*	0	0	0	0
July 2028	100	100	100	100	100	100	36	6	1	147	147	124	53	*	0	0	0	0
July 2029	100	100	100	100	100	100	24	3	*	152	152	118	49	*	0	0	0	0
July 2030	100	100	100	100	100	100	16	2	*	158	154	112	46	*	0	0	0	0
July 2031	100	100	100	100	100	83	11	1	*	163	146	104	42	*	0	0	0	0
July 2032	100	100	100	100	100	65	7	1	*	169	136	97	38	*	0	0	0	0
July 2033	100	100	100	100	100	51	5	*	*	175	126	89	34	*	0	0	0	0
July 2034	100	91	91	91	91	39	3	*	*	181	116	80	30	*	0	0	0	0
July 2035	100	74	74	74	74	30	2	*	*	188	106	72	27	*	0	0	0	0
July 2036	100	60	60	60	60	23	1	*	*	194	95	65	23	*	0	0	0	0
July 2037	100	48	48	48	48	18	1	*	*	201	85	57	20	*	0	0	0	0
July 2038	100	38	38	38	38	13	1	*	*	208	75	49	17	*	0	0	0	0
July 2039	100	30	30	30	30	10	*	*	*	216	65	42	14	*	0	0	0	0
July 2040	100	23	23	23	23	7	*	*	*	223	55	36	12	*	0	0	0	0
July 2041	63	17	17	17	17	5	*	*	*	231	46	29	10	*	0	0	0	0
July 2042	13	13	13	13	13	4	*	*	*	217	37	23	7	*	0	0	0	0
July 2043	9	9	9	9	9	2	*	*	*	180	29	18	6	*	0	0	0	0
July 2044	6	6	6	6	6	1	*	*	0	139	21	13	4	*	0	0	0	0
July 2045	3	3	3	3	3	1	*	*	0	96	13	8	2	*	0	0	0	0
July 2046	1	1	1	1	1	*	*	*	0	50	6	4	1	*	0	0	0	0
July 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	24.5	20.7	20.7	20.7	20.7	17.1	11.0	7.8	6.0	27.4	20.9	19.2	11.7	2.9	1.8	1.1	0.9	0.7

Date	JA Class									CA, CB and CI† Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	175%	225%	300%	500%	700%	900%	0%	100%	115%	125%	150%	200%	300%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	98	96	95	95	95	95	95	95	95	98	85	85	85	85	85	85	74	53
July 2019	96	89	87	87	87	87	83	73	62	95	72	72	72	72	72	56	39	9
July 2020	94	80	77	77	77	76	58	42	29	93	59	59	59	59	54	32	12	0
July 2021	91	72	68	68	68	61	40	24	13	90	47	47	47	47	38	13	0	0
July 2022	89	64	59	59	59	49	27	14	6	87	36	36	36	36	23	0	0	0
July 2023	86	56	51	51	51	39	19	8	3	84	26	26	26	26	11	0	0	0
July 2024	84	49	43	43	43	32	13	4	1	81	16	16	16	16	0	0	0	0
July 2025	81	43	36	36	36	25	9	2	1	77	7	7	7	7	0	0	0	0
July 2026	78	36	30	30	30	20	6	1	*	74	0	0	0	0	0	0	0	0
July 2027	74	30	26	26	26	16	4	1	*	70	0	0	0	0	0	0	0	0
July 2028	71	25	21	21	21	13	3	*	*	66	0	0	0	0	0	0	0	0
July 2029	67	19	18	18	18	10	2	*	*	61	0	0	0	0	0	0	0	0
July 2030	64	15	15	15	15	8	1	*	*	57	0	0	0	0	0	0	0	0
July 2031	60	12	12	12	12	6	1	*	*	52	0	0	0	0	0	0	0	0
July 2032	55	10	10	10	10	5	1	*	*	46	0	0	0	0	0	0	0	0
July 2033	51	8	8	8	8	4	*	*	*	41	0	0	0	0	0	0	0	0
July 2034	46	7	7	7	7	3	*	*	*	35	0	0	0	0	0	0	0	0
July 2035	41	6	6	6	6	2	*	*	*	29	0	0	0	0	0	0	0	0
July 2036	36	5	5	5	5	2	*	*	*	22	0	0	0	0	0	0	0	0
July 2037	30	4	4	4	4	1	*	*	*	15	0	0	0	0	0	0	0	0
July 2038	24	3	3	3	3	1	*	*	*	7	0	0	0	0	0	0	0	0
July 2039	18	2	2	2	2	1	*	*	*	0	0	0	0	0	0	0	0	0
July 2040	12	2	2	2	2	1	*	*	*	0	0	0	0	0	0	0	0	0
July 2041	5	1	1	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0
July 2042	1	1	1	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0
July 2043	1	1	1	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0
July 2044	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
July 2045	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
July 2046	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
July 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	15.0	7.9	7.4	7.4	7.4	6.1	4.1	3.2	2.6	13.3	4.0	4.0	4.0	4.0	3.4	2.4	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.
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	CW Class										LD Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	115%	125%	150%	200%	300%	400%	600%		0%	100%	115%	125%	150%	200%	300%	400%	600%	
Initial Percent	100	100	100	100	100	100	100	100	100		100	100	100	100	100	100	100	100	100	
July 2018	100	100	100	100	100	100	100	100	100		100	100	75	75	75	75	0	0	0	
July 2019	100	100	100	100	100	100	100	100	100		100	100	53	53	53	28	0	0	0	
July 2020	100	100	100	100	100	100	100	100	71		100	100	36	36	36	0	0	0	0	
July 2021	100	100	100	100	100	100	100	89	45		100	100	22	22	22	0	0	0	0	
July 2022	100	100	100	100	100	100	96	66	28		100	100	11	11	11	0	0	0	0	
July 2023	100	100	100	100	100	100	76	48	17		100	100	3	3	3	0	0	0	0	
July 2024	100	100	100	100	100	99	61	36	11		100	100	0	0	0	0	0	0	0	
July 2025	100	100	100	100	100	85	48	26	7		100	100	0	0	0	0	0	0	0	
July 2026	100	97	97	97	97	72	38	19	4		100	100	0	0	0	0	0	0	0	
July 2027	100	85	85	85	85	61	30	14	3		100	97	0	0	0	0	0	0	0	
July 2028	100	75	75	75	75	52	24	10	2		100	89	0	0	0	0	0	0	0	
July 2029	100	65	65	65	65	43	19	7	1		100	79	0	0	0	0	0	0	0	
July 2030	100	56	56	56	56	36	15	5	1		100	65	0	0	0	0	0	0	0	
July 2031	100	49	49	49	49	30	11	4	*		100	49	0	0	0	0	0	0	0	
July 2032	100	42	42	42	42	25	9	3	*		100	31	0	0	0	0	0	0	0	
July 2033	100	36	36	36	36	21	7	2	*		100	12	0	0	0	0	0	0	0	
July 2034	100	30	30	30	30	17	5	1	*		100	0	0	0	0	0	0	0	0	
July 2035	100	25	25	25	25	14	4	1	*		100	0	0	0	0	0	0	0	0	
July 2036	100	21	21	21	21	11	3	1	*		100	0	0	0	0	0	0	0	0	
July 2037	100	17	17	17	17	9	2	*	*		100	0	0	0	0	0	0	0	0	
July 2038	100	14	14	14	14	7	2	*	*		100	0	0	0	0	0	0	0	0	
July 2039	99	11	11	11	11	5	1	*	*		100	0	0	0	0	0	0	0	0	
July 2040	86	8	8	8	8	4	1	*	*		100	0	0	0	0	0	0	0	0	
July 2041	72	6	6	6	6	3	*	*	*		100	0	0	0	0	0	0	0	0	
July 2042	57	4	4	4	4	2	*	*	*		100	0	0	0	0	0	0	0	0	
July 2043	41	2	2	2	2	1	*	*	*		100	0	0	0	0	0	0	0	0	
July 2044	24	1	1	1	1	*	*	*	*		100	0	0	0	0	0	0	0	0	
July 2045	6	0	0	0	0	0	0	0	0		100	0	0	0	0	0	0	0	0	
July 2046	0	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0	0	
July 2047	0	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0	0	
Weighted Average																				
Life (years)**	25.4	15.0	15.0	15.0	15.0	12.5	9.0	6.9	4.4		28.6	13.7	2.5	2.5	2.5	1.5	0.8	0.5	0.3	

Date	LA, LE and LG Classes										LZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	115%	125%	150%	200%	300%	400%	600%		0%	100%	115%	125%	150%	200%	300%	400%	600%	
Initial Percent	100	100	100	100	100	100	100	100	100		100	100	100	100	100	100	100	100	100	
July 2018	100	100	100	93	74	37	0	0	0		104	104	104	104	104	104	0	0	0	
July 2019	100	100	100	87	53	0	0	0	0		107	107	107	107	107	0	0	0	0	
July 2020	100	100	100	82	37	0	0	0	0		111	111	111	111	111	0	0	0	0	
July 2021	100	100	100	78	25	0	0	0	0		115	115	115	115	115	0	0	0	0	
July 2022	100	100	100	75	15	0	0	0	0		119	119	119	119	119	0	0	0	0	
July 2023	100	100	100	73	9	0	0	0	0		123	123	123	123	123	0	0	0	0	
July 2024	100	100	99	70	4	0	0	0	0		128	128	128	128	128	0	0	0	0	
July 2025	100	100	97	68	1	0	0	0	0		132	132	132	132	132	0	0	0	0	
July 2026	100	100	96	67	0	0	0	0	0		137	137	137	137	2	0	0	0	0	
July 2027	100	100	95	66	0	0	0	0	0		142	142	142	142	2	0	0	0	0	
July 2028	100	100	92	64	0	0	0	0	0		147	147	147	147	2	0	0	0	0	
July 2029	100	100	89	61	0	0	0	0	0		152	152	152	152	2	0	0	0	0	
July 2030	100	100	84	58	0	0	0	0	0		158	158	158	158	2	0	0	0	0	
July 2031	100	100	79	54	0	0	0	0	0		163	163	163	163	2	0	0	0	0	
July 2032	100	100	74	50	0	0	0	0	0		169	169	169	169	2	0	0	0	0	
July 2033	100	100	68	46	0	0	0	0	0		175	175	175	175	2	0	0	0	0	
July 2034	100	96	62	42	0	0	0	0	0		181	181	181	181	2	0	0	0	0	
July 2035	100	87	56	37	0	0	0	0	0		188	188	188	188	2	0	0	0	0	
July 2036	100	78	49	33	0	0	0	0	0		194	194	194	194	2	0	0	0	0	
July 2037	100	68	43	29	0	0	0	0	0		201	201	201	201	2	0	0	0	0	
July 2038	100	58	37	24	0	0	0	0	0		208	208	208	208	2	0	0	0	0	
July 2039	100	49	31	20	0	0	0	0	0		216	216	216	216	2	0	0	0	0	
July 2040	100	39	25	16	0	0	0	0	0		223	223	223	223	2	0	0	0	0	
July 2041	100	30	19	12	0	0	0	0	0		231	231	231	231	2	0	0	0	0	
July 2042	100	21	13	8	0	0	0	0	0		240	240	240	240	2	0	0	0	0	
July 2043	100	12	8	5	0	0	0	0	0		248	248	248	248	2	0	0	0	0	
July 2044	100	4	2	1	0	0	0	0	0		257	257	257	257	2	0	0	0	0	
July 2045	100	0	0	0	0	0	0	0	0		266	0	0	0	0	0	0	0	0	
July 2046	88	0	0	0	0	0	0	0	0		276	0	0	0	0	0	0	0	0	
July 2047	0	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0	0	
Weighted Average																				
Life (years)**	29.4	22.0	18.7	13.7	2.7	0.8	0.4	0.2	0.1		30.0	27.5	27.5	27.5	9.0	1.7	0.7	0.5	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	DB, ID†, DC and DA Classes							DV Class							DW Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	200%	300%	500%	700%	900%	0%	100%	200%	300%	500%	700%	900%	0%	100%	200%	300%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	98	96	94	92	88	84	81	93	93	93	93	93	93	93	100	100	100	100	100	100	100
July 2019	97	89	82	76	64	52	41	85	85	85	85	85	85	85	100	100	100	100	100	100	100
July 2020	95	80	68	56	36	19	4	77	77	77	77	77	77	77	100	100	100	100	100	100	100
July 2021	93	71	54	40	16	0	0	69	69	69	69	69	69	48	0	100	100	100	100	100	0
July 2022	91	63	43	26	2	0	0	60	60	60	60	60	60	0	0	100	100	100	100	100	0
July 2023	89	56	33	16	0	0	0	51	51	51	51	51	0	0	0	100	100	100	100	48	0
July 2024	87	49	24	7	0	0	0	42	42	42	42	0	0	0	0	100	100	100	100	0	0
July 2025	84	42	17	0	0	0	0	33	33	33	32	0	0	0	0	100	100	100	100	0	0
July 2026	82	36	10	0	0	0	0	23	23	23	0	0	0	0	0	100	100	100	44	0	0
July 2027	79	31	5	0	0	0	0	13	13	13	0	0	0	0	0	100	100	100	0	0	0
July 2028	76	25	*	0	0	0	0	2	2	2	0	0	0	0	0	100	100	100	0	0	0
July 2029	73	20	0	0	0	0	0	0	0	0	0	0	0	0	0	92	92	37	0	0	0
July 2030	70	16	0	0	0	0	0	0	0	0	0	0	0	0	0	83	83	0	0	0	0
July 2031	67	11	0	0	0	0	0	0	0	0	0	0	0	0	0	72	72	0	0	0	0
July 2032	63	7	0	0	0	0	0	0	0	0	0	0	0	0	0	62	62	0	0	0	0
July 2033	59	4	0	0	0	0	0	0	0	0	0	0	0	0	0	51	51	0	0	0	0
July 2034	55	*	0	0	0	0	0	0	0	0	0	0	0	0	0	40	40	0	0	0	0
July 2035	51	0	0	0	0	0	0	0	0	0	0	0	0	0	0	28	0	0	0	0	0
July 2036	46	0	0	0	0	0	0	0	0	0	0	0	0	0	0	16	0	0	0	0	0
July 2037	41	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0	0	0	0
July 2038	36	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2039	31	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	25	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 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)**	16.8	7.5	4.8	3.7	2.6	2.1	1.8	6.0	6.0	6.0	5.5	4.3	3.5	2.9	16.0	15.5	11.8	9.0	6.0	4.5	3.7

Date	DZ Class							KH Class							
	PSA Prepayment Assumption							PSA Prepayment Assumption							
	0%	100%	200%	300%	500%	700%	900%	0%	100%	200%	389%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	104	104	104	104	104	104	104	98	94	91	85	81	75	68	58
July 2019	107	107	107	107	107	107	107	98	90	80	63	53	37	21	0
July 2020	111	111	111	111	111	111	111	98	84	67	40	26	4	0	0
July 2021	115	115	115	115	115	115	106	98	78	57	24	8	0	0	0
July 2022	119	119	119	119	119	109	47	98	74	48	13	0	0	0	0
July 2023	123	123	123	123	123	62	21	98	70	41	5	0	0	0	0
July 2024	128	128	128	128	102	35	10	98	66	36	1	0	0	0	0
July 2025	132	132	132	132	70	20	4	98	63	32	0	0	0	0	0
July 2026	137	137	137	137	47	11	2	98	61	30	0	0	0	0	0
July 2027	142	142	142	128	32	6	1	98	59	28	0	0	0	0	0
July 2028	147	147	147	102	22	4	*	98	58	27	0	0	0	0	0
July 2029	152	152	152	80	15	2	*	98	52	22	0	0	0	0	0
July 2030	158	158	146	63	10	1	*	98	46	18	0	0	0	0	0
July 2031	163	163	123	50	7	1	*	98	41	14	0	0	0	0	0
July 2032	169	169	103	39	4	*	*	98	36	11	0	0	0	0	0
July 2033	175	175	86	30	3	*	*	98	32	9	0	0	0	0	0
July 2034	181	181	72	24	2	*	*	93	28	6	0	0	0	0	0
July 2035	188	180	59	18	1	*	*	88	24	4	0	0	0	0	0
July 2036	194	158	49	14	1	*	*	82	20	3	0	0	0	0	0
July 2037	201	138	40	11	1	*	*	77	17	1	0	0	0	0	0
July 2038	203	119	32	8	*	*	*	70	14	0	0	0	0	0	0
July 2039	203	101	26	6	*	*	*	64	11	0	0	0	0	0	0
July 2040	203	85	20	4	*	*	*	57	8	0	0	0	0	0	0
July 2041	203	69	15	3	*	*	*	49	6	0	0	0	0	0	0
July 2042	203	55	11	2	*	*	*	41	3	0	0	0	0	0	0
July 2043	203	42	8	1	*	*	0	33	1	0	0	0	0	0	0
July 2044	185	30	5	1	*	*	0	24	0	0	0	0	0	0	0
July 2045	127	19	3	*	*	*	0	15	0	0	0	0	0	0	0
July 2046	65	9	1	*	*	*	0	5	0	0	0	0	0	0	0
July 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average															
Life (years)**	28.4	22.9	17.7	13.7	9.1	6.6	5.2	23.2	11.9	6.8	2.8	2.2	1.7	1.4	1.1

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

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

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

Date	KG Class								KI† and KA Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	200%	389%	500%	700%	900%	1200%	0%	100%	200%	389%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	100	99	99	99	99	99	99	99	99	96	94	90	87	83	79	72
July 2019	95	89	89	89	89	89	89	89	97	90	83	72	66	55	44	30
July 2020	91	79	79	79	79	79	54	17	96	82	71	53	44	30	18	6
July 2021	86	69	69	69	69	45	19	0	94	75	61	39	29	15	6	0
July 2022	81	60	60	60	56	21	3	0	92	69	52	28	19	7	1	0
July 2023	75	50	50	50	35	8	0	0	90	63	44	20	12	3	0	0
July 2024	69	40	40	40	20	0	0	0	88	57	37	14	7	0	0	0
July 2025	63	30	30	29	11	0	0	0	86	52	31	10	4	0	0	0
July 2026	57	20	20	19	4	0	0	0	84	47	26	6	1	0	0	0
July 2027	50	10	10	12	0	0	0	0	82	43	22	4	0	0	0	0
July 2028	43	*	*	6	0	0	0	0	80	38	18	2	0	0	0	0
July 2029	36	0	0	2	0	0	0	0	77	34	15	1	0	0	0	0
July 2030	28	0	0	0	0	0	0	0	74	31	12	0	0	0	0	0
July 2031	19	0	0	0	0	0	0	0	71	27	10	0	0	0	0	0
July 2032	10	0	0	0	0	0	0	0	68	24	7	0	0	0	0	0
July 2033	1	0	0	0	0	0	0	0	65	21	6	0	0	0	0	0
July 2034	0	0	0	0	0	0	0	0	62	18	4	0	0	0	0	0
July 2035	0	0	0	0	0	0	0	0	58	16	3	0	0	0	0	0
July 2036	0	0	0	0	0	0	0	0	55	13	2	0	0	0	0	0
July 2037	0	0	0	0	0	0	0	0	51	11	1	0	0	0	0	0
July 2038	0	0	0	0	0	0	0	0	47	9	0	0	0	0	0	0
July 2039	0	0	0	0	0	0	0	0	42	7	0	0	0	0	0	0
July 2040	0	0	0	0	0	0	0	0	37	5	0	0	0	0	0	0
July 2041	0	0	0	0	0	0	0	0	33	4	0	0	0	0	0	0
July 2042	0	0	0	0	0	0	0	0	27	2	0	0	0	0	0	0
July 2043	0	0	0	0	0	0	0	0	22	1	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	16	0	0	0	0	0	0	0
July 2045	0	0	0	0	0	0	0	0	10	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	3	0	0	0	0	0	0	0
July 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	9.6	6.0	6.0	6.1	5.2	3.9	3.2	2.5	18.6	9.9	6.5	3.9	3.2	2.4	2.0	1.6

Date	KV Class								KZ Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	200%	389%	500%	700%	900%	1200%	0%	100%	200%	389%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	94	94	94	94	94	94	94	94	103	103	103	103	103	103	103	103
July 2019	87	87	87	87	87	87	87	87	106	106	106	106	106	106	106	106
July 2020	80	80	80	80	80	80	80	80	109	109	109	109	109	109	109	109
July 2021	73	73	73	73	73	73	73	0	113	113	113	113	113	113	113	110
July 2022	66	66	66	66	66	66	66	0	116	116	116	116	116	116	116	30
July 2023	59	59	59	59	59	59	0	0	120	120	120	120	120	120	85	8
July 2024	51	51	51	51	51	49	0	0	123	123	123	123	123	123	38	2
July 2025	43	43	43	43	43	0	0	0	127	127	127	127	127	83	17	1
July 2026	35	35	35	35	35	0	0	0	131	131	131	131	131	47	8	*
July 2027	27	27	27	27	11	0	0	0	135	135	135	135	135	26	3	*
July 2028	19	19	19	19	0	0	0	0	139	139	139	139	95	15	1	*
July 2029	10	10	10	10	0	0	0	0	143	143	143	143	64	8	1	*
July 2030	1	1	1	0	0	0	0	0	148	148	148	127	43	5	*	*
July 2031	0	0	0	0	0	0	0	0	148	148	148	93	29	3	*	*
July 2032	0	0	0	0	0	0	0	0	148	148	148	68	19	1	*	*
July 2033	0	0	0	0	0	0	0	0	148	148	148	50	13	1	*	*
July 2034	0	0	0	0	0	0	0	0	148	148	148	36	8	*	*	*
July 2035	0	0	0	0	0	0	0	0	148	148	148	26	6	*	*	*
July 2036	0	0	0	0	0	0	0	0	148	148	148	18	4	*	*	0
July 2037	0	0	0	0	0	0	0	0	148	148	148	13	2	*	*	0
July 2038	0	0	0	0	0	0	0	0	148	148	144	9	1	*	*	0
July 2039	0	0	0	0	0	0	0	0	148	148	114	6	1	*	*	0
July 2040	0	0	0	0	0	0	0	0	148	148	89	4	1	*	*	0
July 2041	0	0	0	0	0	0	0	0	148	148	68	3	*	*	*	0
July 2042	0	0	0	0	0	0	0	0	148	148	50	2	*	*	*	0
July 2043	0	0	0	0	0	0	0	0	148	148	35	1	*	*	*	0
July 2044	0	0	0	0	0	0	0	0	148	129	23	1	*	*	*	0
July 2045	0	0	0	0	0	0	0	0	148	77	13	*	*	*	0	0
July 2046	0	0	0	0	0	0	0	0	148	30	5	*	*	*	0	0
July 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	7.0	7.0	7.0	7.0	6.6	5.5	4.5	3.4	29.8	28.1	24.2	15.7	12.6	9.1	6.9	4.8

* 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	NG and NI† Classes								NZ Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	150%	200%	300%	400%	600%	800%	0%	100%	150%	200%	300%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	98	95	94	94	94	94	94	94	104	104	104	99	88	77	56	34
July 2019	95	87	84	84	84	84	77	65	108	108	108	92	60	29	0	0
July 2020	93	78	71	71	71	67	49	33	113	113	113	84	30	0	0	0
July 2021	90	69	60	60	60	50	31	17	117	117	117	80	12	0	0	0
July 2022	87	60	50	50	50	37	19	9	122	122	122	78	2	0	0	0
July 2023	85	52	40	40	40	28	12	4	127	127	127	79	*	0	0	0
July 2024	81	45	32	32	32	21	7	2	132	132	129	79	*	0	0	0
July 2025	78	37	26	26	26	15	5	1	138	138	128	76	*	0	0	0
July 2026	75	30	21	21	21	11	3	1	143	143	124	72	*	0	0	0
July 2027	71	24	16	16	16	8	2	*	149	149	118	67	*	0	0	0
July 2028	67	17	13	13	13	6	1	*	155	155	110	62	*	0	0	0
July 2029	63	11	10	10	10	4	1	*	161	161	102	56	*	0	0	0
July 2030	59	8	8	8	8	3	*	*	168	156	94	50	*	0	0	0
July 2031	54	6	6	6	6	2	*	*	175	145	85	45	*	0	0	0
July 2032	49	5	5	5	5	2	*	*	182	134	76	39	*	0	0	0
July 2033	44	4	4	4	4	1	*	*	189	122	68	34	*	0	0	0
July 2034	38	3	3	3	3	1	*	*	197	111	60	29	*	0	0	0
July 2035	33	2	2	2	2	1	*	*	205	100	53	25	*	0	0	0
July 2036	26	2	2	2	2	*	*	*	214	89	46	21	*	0	0	0
July 2037	20	1	1	1	1	*	*	*	222	78	39	18	*	0	0	0
July 2038	13	1	1	1	1	*	*	*	231	68	33	15	*	0	0	0
July 2039	6	1	1	1	1	*	*	*	241	58	28	12	*	0	0	0
July 2040	1	1	1	1	1	*	*	*	238	49	23	10	*	0	0	0
July 2041	*	*	*	*	*	*	*	*	211	40	18	7	*	0	0	0
July 2042	*	*	*	*	*	*	*	*	181	32	14	6	*	0	0	0
July 2043	*	*	*	*	*	*	*	*	150	24	10	4	*	0	0	0
July 2044	*	*	*	*	*	*	*	0	116	17	7	3	*	0	0	0
July 2045	*	*	*	*	*	*	*	0	80	10	4	2	*	0	0	0
July 2046	*	*	*	*	*	*	*	0	41	4	2	1	*	0	0	0
July 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	13.8	6.9	6.0	6.0	6.0	4.9	3.5	2.8	26.7	20.1	17.1	12.8	2.5	1.6	1.1	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.

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

Characteristics of the Residual Classes

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

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

REMIC Elections and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

The Accrual Classes 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	190% PSA
2	175% PSA
3	125% PSA
4	200% PSA
5	389% PSA
6	200% PSA

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

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

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

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

Tax Audit Procedures

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

Foreign Investors

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.

ADDITIONAL ERISA CONSIDERATIONS

The following discussion supplements the discussion under “ERISA Considerations” in the REMIC Prospectus regarding important considerations for investors subject to ERISA or section 4975 of the Code. None of Fannie Mae, the Dealer or any of their respective affiliates (collectively, the “Transaction Parties”) is undertaking to provide impartial investment advice, or to give advice in a fiduciary capacity, in connection with the acquisition of Certificates by any “plan.” In addition, each beneficial owner of Certificates or any interest therein that is a plan, including any fiduciary purchasing the Certificates on behalf of a plan (“Plan Fiduciary”), will be deemed by its acquisition of the Certificates to represent that:

1. If any of the Transaction Parties has provided, or will provide, advice with respect to the acquisition of the Certificates by the plan, it has or will provide advice only to a Plan Fiduciary that is independent of the Transaction Parties giving such advice, if any, and that is one of the following:
 - a bank as defined in Section 202 of the Investment Advisers Act of 1940 (the “Advisers Act”), or a similar institution that is regulated and supervised and subject to periodic examination by a State or federal agency;
 - an insurance carrier that is qualified under the laws of more than one State to perform the services of managing, acquiring or disposing of assets of a plan;
 - an investment adviser registered under the Advisers Act or, if not registered as an investment adviser under the Advisers Act by reason of paragraph (1) of Section 203A of the Advisers Act, registered as an investment adviser under the laws of the State in which it maintains its principal office and place of business;
 - a broker-dealer registered under the Exchange Act; or
 - a fiduciary that, for so long as the plan is invested in the Certificates, will have total assets of at least \$50,000,000 under its management or control (provided that this requirement will not be satisfied if the Plan Fiduciary is either (i) the owner or a relative of the owner of an investing IRA or (ii) a participant or beneficiary or a relative of such participant or beneficiary of the plan investing in the Certificates in such capacity).
2. The Plan Fiduciary is capable of evaluating investment risks independently, both in general and with respect to particular transactions and investment strategies, including the acquisition by the plan of the Certificates.
3. The Plan Fiduciary is a “fiduciary” with respect to the plan within the meaning of section 3(21) of ERISA or section 4975 of the Code, or both, and is responsible for exercising independent judgment in evaluating the plan’s acquisition of the Certificates.
4. None of the Transaction Parties has exercised any authority to cause the plan to invest in the Certificates or to negotiate the terms of the plan’s investment in the Certificates.
5. The Plan Fiduciary has been informed by the Transaction Parties:
 - that none of the Transaction Parties is undertaking to provide impartial investment advice or to give advice in a fiduciary capacity in connection with the plan’s acquisition of the Certificates; and
 - of the existence and nature of the Transaction Parties’ financial interests in the plan’s acquisition of the Certificates.

The foregoing representations are intended to comply with the Department of Labor’s Reg. Sections 29 C.F.R. 2510.3-21(a) and (c)(1) as promulgated on April 8, 2016 (81 Fed. Reg. 20,997). If these regulations are revoked, repealed or no longer effective, these representations will be deemed to no longer be in effect.

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to Wells Fargo Securities, LLC (the “Dealer”) in exchange for the MBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

CREDIT RISK RETENTION

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

LEGAL MATTERS

Katten Muchin Rosenman LLP will provide legal representation for Fannie Mae. K&L Gates LLP will provide legal representation for the Dealer.

Schedule 1

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
MA	\$83,640,000	JA	\$129,174,000	PAC/AD	3.5%	FIX	3136AXNN1	August 2047
MK	35,846,000							
MI	17,069,428(3)							
MU	9,688,000							
Recombination 2								
MA	83,640,000	MB	119,486,000	PAC/AD	3.0	FIX	3136AXNP6	August 2046
MK	35,846,000							
Recombination 3								
MA	83,640,000	MC	119,486,000	PAC/AD	3.5	FIX	3136AXNQ4	August 2046
MK	35,846,000							
MI	17,069,428(3)							
Recombination 4								
DB	39,863,394	DC	39,863,394	SEQ	3.5	FIX	3136AXNR2	May 2044
ID	8,542,155(3)							
Recombination 5								
DB	39,863,394	DA	39,863,394	SEQ	3.0	FIX	3136AXNS0	May 2044
ID	2,847,385(3)							
Recombination 6								
KH	35,348,000	KA	53,348,000	SEQ	3.0	FIX	3136AXNT8	March 2047
KG	18,000,000							
KI	8,891,333(3)							

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

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

(3) Notional principal balances. These Classes are Interest Only Classes. See page S-6 for a description of how their notional principal balances are calculated.

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	\$49,596,000.00	June 2022	\$28,835,351.13	May 2027	\$13,005,087.53
August 2017	49,422,318.99	July 2022	28,501,057.07	June 2027	12,814,131.38
September 2017	49,235,891.95	August 2022	28,169,140.99	July 2027	12,625,760.06
October 2017	49,036,804.39	September 2022	27,839,586.90	August 2027	12,439,940.11
November 2017	48,825,150.07	October 2022	27,512,378.90	September 2027	12,256,638.44
December 2017	48,601,030.89	November 2022	27,187,501.19	October 2027	12,075,822.41
January 2018	48,364,556.82	December 2022	26,864,938.10	November 2027	11,897,459.78
February 2018	48,115,845.84	January 2023	26,544,674.04	December 2027	11,721,518.73
March 2018	47,855,023.84	February 2023	26,226,693.52	January 2028	11,547,967.82
April 2018	47,582,224.52	March 2023	25,910,981.17	February 2028	11,376,776.03
May 2018	47,297,589.27	April 2023	25,597,521.72	March 2028	11,207,912.72
June 2018	47,001,267.08	May 2023	25,286,299.98	April 2028	11,041,347.64
July 2018	46,693,414.38	June 2023	24,977,300.87	May 2028	10,877,050.92
August 2018	46,374,194.94	July 2023	24,670,509.42	June 2028	10,714,993.07
September 2018	46,043,779.72	August 2023	24,365,910.76	July 2028	10,555,144.98
October 2018	45,702,346.71	September 2023	24,063,490.09	August 2028	10,397,477.89
November 2018	45,350,080.78	October 2023	23,763,232.73	September 2028	10,241,963.42
December 2018	44,987,173.52	November 2023	23,465,124.10	October 2028	10,088,573.55
January 2019	44,613,823.05	December 2023	23,169,149.71	November 2028	9,937,280.60
February 2019	44,230,233.88	January 2024	22,875,295.16	December 2028	9,788,057.25
March 2019	43,836,616.67	February 2024	22,583,546.15	January 2029	9,640,876.53
April 2019	43,433,188.08	March 2024	22,293,888.47	February 2029	9,495,711.81
May 2019	43,020,170.55	April 2024	22,006,308.01	March 2029	9,352,536.79
June 2019	42,597,792.11	May 2024	21,720,790.76	April 2029	9,211,325.51
July 2019	42,166,286.16	June 2024	21,437,322.77	May 2029	9,072,052.33
August 2019	41,737,810.53	July 2024	21,155,890.22	June 2029	8,934,691.96
September 2019	41,312,344.95	August 2024	20,876,479.37	July 2029	8,799,219.39
October 2019	40,889,869.24	September 2024	20,599,076.55	August 2029	8,665,609.97
November 2019	40,470,363.40	October 2024	20,323,668.21	September 2029	8,533,839.34
December 2019	40,053,807.52	November 2024	20,050,240.86	October 2029	8,403,883.44
January 2020	39,640,181.84	December 2024	19,778,781.14	November 2029	8,275,718.54
February 2020	39,229,466.74	January 2025	19,509,275.72	December 2029	8,149,321.20
March 2020	38,821,642.70	February 2025	19,241,711.42	January 2030	8,024,668.26
April 2020	38,416,690.37	March 2025	18,976,075.10	February 2030	7,901,736.89
May 2020	38,014,590.48	April 2025	18,712,353.73	March 2030	7,780,504.53
June 2020	37,615,323.91	May 2025	18,450,534.35	April 2030	7,660,948.90
July 2020	37,218,871.68	June 2025	18,190,604.11	May 2030	7,543,048.01
August 2020	36,825,214.92	July 2025	17,932,550.23	June 2030	7,426,780.16
September 2020	36,434,334.86	August 2025	17,676,360.00	July 2030	7,312,123.91
October 2020	36,046,212.90	September 2025	17,422,578.25	August 2030	7,199,058.09
November 2020	35,660,830.53	October 2025	17,172,192.28	September 2030	7,087,561.83
December 2020	35,278,169.38	November 2025	16,925,158.38	October 2030	6,977,614.50
January 2021	34,898,211.18	December 2025	16,681,433.41	November 2030	6,869,195.73
February 2021	34,520,937.79	January 2026	16,440,974.76	December 2030	6,762,285.41
March 2021	34,146,331.20	February 2026	16,203,740.34	January 2031	6,656,863.71
April 2021	33,774,373.51	March 2026	15,969,688.62	February 2031	6,552,911.03
May 2021	33,405,046.93	April 2026	15,738,778.58	March 2031	6,450,408.02
June 2021	33,038,333.80	May 2026	15,510,969.70	April 2031	6,349,335.58
July 2021	32,674,216.57	June 2026	15,286,222.00	May 2031	6,249,674.87
August 2021	32,312,677.81	July 2026	15,064,495.98	June 2031	6,151,407.26
September 2021	31,953,700.18	August 2026	14,845,752.64	July 2031	6,054,514.39
October 2021	31,597,266.50	September 2026	14,629,953.48	August 2031	5,958,978.10
November 2021	31,243,359.66	October 2026	14,417,060.49	September 2031	5,864,780.49
December 2021	30,891,962.69	November 2026	14,207,036.12	October 2031	5,771,903.87
January 2022	30,543,058.71	December 2026	13,999,843.30	November 2031	5,680,330.80
February 2022	30,196,630.98	January 2027	13,795,445.43	December 2031	5,590,044.03
March 2022	29,852,662.83	February 2027	13,593,806.38	January 2032	5,501,026.56
April 2022	29,511,137.75	March 2027	13,394,890.46	February 2032	5,413,261.59
May 2022	29,172,039.29	April 2027	13,198,662.44	March 2032	5,326,732.54

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>
April 2032	\$ 5,241,423.03	March 2037	\$ 1,879,310.28	February 2042	\$ 501,178.36
May 2032	5,157,316.92	April 2037	1,843,862.94	March 2042	487,320.50
June 2032	5,074,398.25	May 2037	1,808,949.21	April 2042	473,694.73
July 2032	4,992,651.27	June 2037	1,774,561.79	May 2042	460,297.71
August 2032	4,912,060.43	July 2037	1,740,693.45	June 2042	447,126.15
September 2032	4,832,610.39	August 2037	1,707,337.08	July 2042	434,176.80
October 2032	4,754,286.00	September 2037	1,674,485.63	August 2042	421,446.45
November 2032	4,677,072.29	October 2037	1,642,132.18	September 2042	408,931.94
December 2032	4,600,954.51	November 2037	1,610,269.88	October 2042	396,630.15
January 2033	4,525,918.08	December 2037	1,578,891.96	November 2042	384,538.00
February 2033	4,451,948.61	January 2038	1,547,991.76	December 2042	372,652.46
March 2033	4,379,031.89	February 2038	1,517,562.69	January 2043	360,970.53
April 2033	4,307,153.90	March 2038	1,487,598.26	February 2043	349,489.25
May 2033	4,236,300.81	April 2038	1,458,092.05	March 2043	338,205.72
June 2033	4,166,458.94	May 2038	1,429,037.73	April 2043	327,117.04
July 2033	4,097,614.80	June 2038	1,400,429.07	May 2043	316,220.39
August 2033	4,029,755.09	July 2038	1,372,259.90	June 2043	305,512.96
September 2033	3,962,866.66	August 2038	1,344,524.13	July 2043	294,991.99
October 2033	3,896,936.53	September 2038	1,317,215.76	August 2043	284,654.77
November 2033	3,831,951.89	October 2038	1,290,328.87	September 2043	274,498.59
December 2033	3,767,900.11	November 2038	1,263,857.62	October 2043	264,520.81
January 2034	3,704,768.68	December 2038	1,237,796.23	November 2043	254,718.82
February 2034	3,642,545.31	January 2039	1,212,139.01	December 2043	245,090.03
March 2034	3,581,217.82	February 2039	1,186,880.35	January 2044	235,631.90
April 2034	3,520,774.21	March 2039	1,162,014.69	February 2044	226,341.91
May 2034	3,461,202.63	April 2039	1,137,536.57	March 2044	217,217.60
June 2034	3,402,491.38	May 2039	1,113,440.59	April 2044	208,256.51
July 2034	3,344,628.91	June 2039	1,089,721.41	May 2044	199,456.24
August 2034	3,287,603.82	July 2039	1,066,373.78	June 2044	190,814.41
September 2034	3,231,404.87	August 2039	1,043,392.51	July 2044	182,328.67
October 2034	3,176,020.95	September 2039	1,020,772.49	August 2044	173,996.72
November 2034	3,121,441.09	October 2039	998,508.65	September 2044	165,816.26
December 2034	3,067,654.47	November 2039	976,596.01	October 2044	157,785.06
January 2035	3,014,650.41	December 2039	955,029.65	November 2044	149,900.88
February 2035	2,962,418.36	January 2040	933,804.71	December 2044	142,161.54
March 2035	2,910,947.93	February 2040	912,916.41	January 2045	134,564.89
April 2035	2,860,228.83	March 2040	892,360.01	February 2045	127,108.78
May 2035	2,810,250.92	April 2040	872,130.85	March 2045	119,791.12
June 2035	2,761,004.20	May 2040	852,224.33	April 2045	112,609.83
July 2035	2,712,478.79	June 2040	832,635.89	May 2045	105,562.87
August 2035	2,664,664.93	July 2040	813,361.07	June 2045	98,648.23
September 2035	2,617,553.01	August 2040	794,395.44	July 2045	91,863.92
October 2035	2,571,133.51	September 2040	775,734.62	August 2045	85,207.96
November 2035	2,525,397.06	October 2040	757,374.32	September 2045	78,678.44
December 2035	2,480,334.41	November 2040	739,310.29	October 2045	72,273.44
January 2036	2,435,936.41	December 2040	721,538.32	November 2045	65,991.08
February 2036	2,392,194.06	January 2041	704,054.29	December 2045	59,829.50
March 2036	2,349,098.44	February 2041	686,854.12	January 2046	53,786.87
April 2036	2,306,640.78	March 2041	669,933.76	February 2046	47,861.39
May 2036	2,264,812.40	April 2041	653,289.26	March 2046	42,051.27
June 2036	2,223,604.75	May 2041	636,916.68	April 2046	36,354.77
July 2036	2,183,009.38	June 2041	620,812.15	May 2046	30,770.14
August 2036	2,143,017.94	July 2041	604,971.87	June 2046	25,295.69
September 2036	2,103,622.22	August 2041	589,392.06	July 2046	19,929.72
October 2036	2,064,814.08	September 2041	574,069.00	August 2046	14,670.58
November 2036	2,026,585.52	October 2041	558,999.03	September 2046	9,516.62
December 2036	1,988,928.62	November 2041	544,178.52	October 2046	4,466.23
January 2037	1,951,835.57	December 2041	529,603.92	November 2046 and thereafter	0.00
February 2037	1,915,298.66	January 2042	515,271.69		

HD Class 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	\$2,472,000.00	November 2019	\$1,447,864.75	March 2022	\$ 453,563.49
August 2017	2,457,603.44	December 2019	1,401,586.14	April 2022	428,378.56
September 2017	2,441,204.14	January 2020	1,356,190.04	May 2022	403,820.64
October 2017	2,422,822.01	February 2020	1,311,666.02	June 2022	379,881.88
November 2017	2,402,479.71	March 2020	1,268,003.80	July 2022	356,554.47
December 2017	2,380,202.69	April 2020	1,225,193.15	August 2022	333,830.75
January 2018	2,356,019.16	May 2020	1,183,223.97	September 2022	311,703.07
February 2018	2,329,960.02	June 2020	1,142,086.28	October 2022	290,163.89
March 2018	2,302,058.85	July 2020	1,101,770.14	November 2022	269,205.76
April 2018	2,272,351.84	August 2020	1,062,265.76	December 2022	248,821.28
May 2018	2,240,877.79	September 2020	1,023,563.44	January 2023	229,003.12
June 2018	2,207,677.99	October 2020	985,653.55	February 2023	209,744.07
July 2018	2,172,796.23	November 2020	948,526.58	March 2023	191,036.95
August 2018	2,136,278.68	December 2020	912,173.11	April 2023	172,874.65
September 2018	2,098,173.86	January 2021	876,583.80	May 2023	155,250.17
October 2018	2,058,532.56	February 2021	841,749.43	June 2023	138,156.55
November 2018	2,017,407.73	March 2021	807,660.86	July 2023	121,586.93
December 2018	1,974,854.48	April 2021	774,309.01	August 2023	105,534.47
January 2019	1,930,929.91	May 2021	741,684.94	September 2023	89,992.46
February 2019	1,885,693.08	June 2021	709,779.78	October 2023	74,954.24
March 2019	1,839,204.89	July 2021	678,584.74	November 2023	60,413.18
April 2019	1,791,528.00	August 2021	648,091.11	December 2023	46,362.77
May 2019	1,742,726.75	September 2021	618,290.32	January 2024	32,796.54
June 2019	1,692,866.99	October 2021	589,173.82	February 2024	19,708.10
July 2019	1,642,016.05	November 2021	560,733.18	March 2024	7,091.11
August 2019	1,592,101.25	December 2021	532,960.05	April 2024 and thereafter	0.00
September 2019	1,543,111.63	January 2022	505,846.17		
October 2019	1,495,036.38	February 2022	479,383.34		

Aggregate Group II 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	\$129,174,000.00	October 2019	\$109,686,732.82	January 2022	\$ 81,644,095.78
August 2017	128,844,140.08	November 2019	108,587,108.35	February 2022	80,695,006.60
September 2017	128,482,235.18	December 2019	107,465,046.28	March 2022	79,751,957.24
October 2017	128,088,393.71	January 2020	106,350,237.39	April 2022	78,814,904.99
November 2017	127,662,744.58	February 2020	105,242,631.11	May 2022	77,883,807.41
December 2017	127,205,437.21	March 2020	104,142,177.23	June 2022	76,958,622.36
January 2018	126,716,641.35	April 2020	103,048,825.84	July 2022	76,039,307.94
February 2018	126,196,547.11	May 2020	101,962,527.38	August 2022	75,125,822.54
March 2018	125,645,364.75	June 2020	100,883,232.58	September 2022	74,218,124.83
April 2018	125,063,324.59	July 2020	99,810,892.50	October 2022	73,316,173.71
May 2018	124,450,676.85	August 2020	98,745,458.54	November 2022	72,419,928.37
June 2018	123,807,691.46	September 2020	97,686,882.38	December 2022	71,529,348.28
July 2018	123,134,657.85	October 2020	96,635,116.02	January 2023	70,644,393.13
August 2018	122,431,884.75	November 2020	95,590,111.80	February 2023	69,765,022.89
September 2018	121,699,699.94	December 2020	94,551,822.33	March 2023	68,891,197.81
October 2018	120,938,449.95	January 2021	93,520,200.55	April 2023	68,022,878.35
November 2018	120,148,499.83	February 2021	92,495,199.69	May 2023	67,160,025.27
December 2018	119,330,232.81	March 2021	91,476,773.29	June 2023	66,302,599.55
January 2019	118,484,049.96	April 2021	90,464,875.20	July 2023	65,450,562.44
February 2019	117,610,369.89	May 2021	89,459,459.55	August 2023	64,603,875.43
March 2019	116,709,628.34	June 2021	88,460,480.78	September 2023	63,762,500.27
April 2019	115,782,277.81	July 2021	87,467,893.61	October 2023	62,926,398.94
May 2019	114,828,787.16	August 2021	86,481,653.07	November 2023	62,095,533.68
June 2019	113,849,641.19	September 2021	85,501,714.47	December 2023	61,269,866.96
July 2019	112,845,340.20	October 2021	84,528,033.41	January 2024	60,449,361.51
August 2019	111,816,399.52	November 2021	83,560,565.77	February 2024	59,633,980.27
September 2019	110,763,349.07	December 2021	82,599,267.75	March 2024	58,823,686.44

Aggregate Group II (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>
April 2024	\$ 58,018,443.46	May 2029	\$ 23,790,841.86	June 2034	\$ 9,012,752.85
May 2024	57,218,215.00	June 2029	23,433,095.55	July 2034	8,861,704.19
June 2024	56,422,964.95	July 2029	23,080,257.46	August 2034	8,712,833.10
July 2024	55,632,657.46	August 2029	22,732,263.44	September 2034	8,566,110.34
August 2024	54,847,256.87	September 2029	22,389,050.17	October 2034	8,421,507.05
September 2024	54,071,424.56	October 2029	22,050,555.11	November 2034	8,278,994.74
October 2024	53,305,904.95	November 2029	21,716,716.54	December 2034	8,138,545.29
November 2024	52,550,565.72	December 2029	21,387,473.51	January 2035	8,000,130.94
December 2024	51,805,276.22	January 2030	21,062,765.84	February 2035	7,863,724.28
January 2025	51,069,907.44	February 2030	20,742,534.13	March 2035	7,729,298.27
February 2025	50,344,331.99	March 2030	20,426,719.72	April 2035	7,596,826.21
March 2025	49,628,424.08	April 2030	20,115,264.72	May 2035	7,466,281.76
April 2025	48,922,059.50	May 2030	19,808,111.94	June 2035	7,337,638.89
May 2025	48,225,115.61	June 2030	19,505,204.94	July 2035	7,210,871.95
June 2025	47,537,471.29	July 2030	19,206,488.01	August 2035	7,085,955.58
July 2025	46,859,006.95	August 2030	18,911,906.13	September 2035	6,962,864.78
August 2025	46,189,604.52	September 2030	18,621,404.98	October 2035	6,841,574.86
September 2025	45,529,147.40	October 2030	18,334,930.94	November 2035	6,722,061.44
October 2025	44,877,520.46	November 2030	18,052,431.08	December 2035	6,604,300.48
November 2025	44,234,610.01	December 2030	17,773,853.13	January 2036	6,488,268.23
December 2025	43,600,303.80	January 2031	17,499,145.49	February 2036	6,373,941.26
January 2026	42,974,490.99	February 2031	17,228,257.22	March 2036	6,261,296.44
February 2026	42,357,062.14	March 2031	16,961,138.04	April 2036	6,150,310.94
March 2026	41,747,909.17	April 2031	16,697,738.29	May 2036	6,040,962.24
April 2026	41,146,925.39	May 2031	16,438,008.96	June 2036	5,933,228.09
May 2026	40,554,005.42	June 2031	16,181,901.66	July 2036	5,827,086.55
June 2026	39,969,045.24	July 2031	15,929,368.62	August 2036	5,722,515.94
July 2026	39,391,942.10	August 2031	15,680,362.67	September 2036	5,619,494.88
August 2026	38,822,594.60	September 2031	15,434,837.26	October 2036	5,518,002.28
September 2026	38,260,902.56	October 2031	15,192,746.42	November 2036	5,418,017.29
October 2026	37,706,767.10	November 2031	14,954,044.78	December 2036	5,319,519.36
November 2026	37,160,090.59	December 2031	14,718,687.54	January 2037	5,222,488.21
December 2026	36,620,776.59	January 2032	14,486,630.47	February 2037	5,126,903.80
January 2027	36,088,729.92	February 2032	14,257,829.92	March 2037	5,032,746.36
February 2027	35,563,856.59	March 2032	14,032,242.79	April 2037	4,939,996.39
March 2027	35,046,063.78	April 2032	13,809,826.52	May 2037	4,848,634.64
April 2027	34,535,259.85	May 2032	13,590,539.11	June 2037	4,758,642.10
May 2027	34,031,354.32	June 2032	13,374,339.11	July 2037	4,670,000.01
June 2027	33,534,257.86	July 2032	13,161,185.57	August 2037	4,582,689.88
July 2027	33,043,882.25	August 2032	12,951,038.08	September 2037	4,496,693.42
August 2027	32,560,140.39	September 2032	12,743,856.75	October 2037	4,411,992.62
September 2027	32,082,946.29	October 2032	12,539,602.20	November 2037	4,328,569.67
October 2027	31,612,215.04	November 2032	12,338,235.55	December 2037	4,246,407.02
November 2027	31,147,862.80	December 2032	12,139,718.43	January 2038	4,165,487.34
December 2027	30,689,806.79	January 2033	11,944,012.94	February 2038	4,085,793.52
January 2028	30,237,965.28	February 2033	11,751,081.70	March 2038	4,007,308.68
February 2028	29,792,257.58	March 2033	11,560,887.77	April 2038	3,930,016.16
March 2028	29,352,604.00	April 2033	11,373,394.72	May 2038	3,853,899.52
April 2028	28,918,925.89	May 2033	11,188,566.56	June 2038	3,778,942.53
May 2028	28,491,145.56	June 2033	11,006,367.79	July 2038	3,705,129.19
June 2028	28,069,186.33	July 2033	10,826,763.34	August 2038	3,632,443.69
July 2028	27,652,972.47	August 2033	10,649,718.61	September 2038	3,560,870.43
August 2028	27,242,429.23	September 2033	10,475,199.42	October 2038	3,490,394.03
September 2028	26,837,482.80	October 2033	10,303,172.07	November 2038	3,420,999.28
October 2028	26,438,060.29	November 2033	10,133,603.25	December 2038	3,352,671.22
November 2028	26,044,089.75	December 2033	9,966,460.11	January 2039	3,285,395.04
December 2028	25,655,500.14	January 2034	9,801,710.20	February 2039	3,219,156.14
January 2029	25,272,221.31	February 2034	9,639,321.52	March 2039	3,153,940.12
February 2029	24,894,184.01	March 2034	9,479,262.44	April 2039	3,089,732.77
March 2029	24,521,319.86	April 2034	9,321,501.77	May 2039	3,026,520.06
April 2029	24,153,561.36	May 2034	9,166,008.70	June 2039	2,964,288.13

Aggregate Group II (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>
July 2039	\$ 2,903,023.33	March 2042	\$ 1,380,169.21	November 2044	\$ 486,955.07
August 2039	2,842,712.19	April 2042	1,344,222.47	December 2044	466,359.58
September 2039	2,783,341.38	May 2042	1,308,871.84	January 2045	446,136.57
October 2039	2,724,897.79	June 2042	1,274,108.79	February 2045	426,280.51
November 2039	2,667,368.46	July 2042	1,239,924.87	March 2045	406,785.94
December 2039	2,610,740.61	August 2042	1,206,311.75	April 2045	387,647.47
January 2040	2,555,001.62	September 2042	1,173,261.22	May 2045	368,859.79
February 2040	2,500,139.04	October 2042	1,140,765.16	June 2045	350,417.67
March 2040	2,446,140.59	November 2042	1,108,815.58	July 2045	332,315.92
April 2040	2,392,994.15	December 2042	1,077,404.60	August 2045	314,549.45
May 2040	2,340,687.76	January 2043	1,046,524.42	September 2045	297,113.25
June 2040	2,289,209.60	February 2043	1,016,167.37	October 2045	280,002.33
July 2040	2,238,548.05	March 2043	986,325.88	November 2045	263,211.83
August 2040	2,188,691.60	April 2043	956,992.46	December 2045	246,736.90
September 2040	2,139,628.91	May 2043	928,159.74	January 2046	230,572.80
October 2040	2,091,348.80	June 2043	899,820.46	February 2046	214,714.83
November 2040	2,043,840.23	July 2043	871,967.43	March 2046	199,158.36
December 2040	1,997,092.30	August 2043	844,593.57	April 2046	183,898.84
January 2041	1,951,094.25	September 2043	817,691.91	May 2046	168,931.75
February 2041	1,905,835.49	October 2043	791,255.55	June 2046	154,252.65
March 2041	1,861,305.55	November 2043	765,277.70	July 2046	139,857.18
April 2041	1,817,494.10	December 2043	739,751.65	August 2046	125,741.02
May 2041	1,774,390.96	January 2044	714,670.78	September 2046	111,899.89
June 2041	1,731,986.06	February 2044	690,028.59	October 2046	98,329.61
July 2041	1,690,269.49	March 2044	665,818.62	November 2046	85,026.04
August 2041	1,649,231.46	April 2044	642,034.53	December 2046	71,985.08
September 2041	1,608,862.31	May 2044	618,670.06	January 2047	59,202.72
October 2041	1,569,152.52	June 2044	595,719.03	February 2047	46,674.98
November 2041	1,530,092.68	July 2044	573,175.34	March 2047	34,397.94
December 2041	1,491,673.52	August 2044	551,032.99	April 2047	22,367.74
January 2042	1,453,885.89	September 2044	529,286.05	May 2047	10,580.58
February 2042	1,416,720.76	October 2044	507,928.67	June 2047 and thereafter	0.00

Aggregate Group III 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	\$42,215,000.00	May 2019	\$35,524,630.26	March 2021	\$29,590,908.22
August 2017	41,908,370.58	June 2019	35,238,640.65	April 2021	29,338,338.23
September 2017	41,595,011.40	July 2019	34,954,256.30	May 2021	29,087,196.46
October 2017	41,275,062.46	August 2019	34,671,468.72	June 2021	28,837,475.31
November 2017	40,956,898.32	September 2019	34,390,269.45	July 2021	28,589,167.27
December 2017	40,640,509.55	October 2019	34,110,650.09	August 2021	28,342,264.83
January 2018	40,325,886.77	November 2019	33,832,602.28	September 2021	28,096,760.53
February 2018	40,013,020.65	December 2019	33,556,117.69	October 2021	27,852,646.96
March 2018	39,701,901.92	January 2020	33,281,188.05	November 2021	27,609,916.72
April 2018	39,392,521.34	February 2020	33,007,805.12	December 2021	27,368,562.49
May 2018	39,084,869.72	March 2020	32,735,960.71	January 2022	27,128,576.96
June 2018	38,778,937.93	April 2020	32,465,646.67	February 2022	26,889,952.85
July 2018	38,474,716.87	May 2020	32,196,854.90	March 2022	26,652,682.94
August 2018	38,172,197.50	June 2020	31,929,577.34	April 2022	26,416,760.05
September 2018	37,871,370.83	July 2020	31,663,805.95	May 2022	26,182,177.01
October 2018	37,572,227.90	August 2020	31,399,532.76	June 2022	25,948,926.71
November 2018	37,274,759.82	September 2020	31,136,749.82	July 2022	25,717,002.07
December 2018	36,978,957.73	October 2020	30,875,449.25	August 2022	25,486,396.05
January 2019	36,684,812.81	November 2020	30,615,623.18	September 2022	25,257,101.64
February 2019	36,392,316.30	December 2020	30,357,263.80	October 2022	25,029,111.88
March 2019	36,101,459.48	January 2021	30,100,363.33	November 2022	24,802,419.82
April 2019	35,812,233.68	February 2021	29,844,914.03	December 2022	24,577,018.57

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
January 2023	\$24,352,901.28	February 2028	\$12,973,970.28	March 2033	\$ 6,166,161.23
February 2023	24,130,061.11	March 2028	12,828,163.52	April 2033	6,084,242.90
March 2023	23,908,491.27	April 2028	12,683,696.27	May 2033	6,003,116.50
April 2023	23,688,185.01	May 2028	12,540,557.17	June 2033	5,922,775.18
May 2023	23,469,135.62	June 2028	12,398,734.94	July 2033	5,843,212.09
June 2023	23,251,336.39	July 2028	12,258,218.38	August 2033	5,764,420.50
July 2023	23,034,780.70	August 2028	12,118,996.40	September 2033	5,686,393.69
August 2023	22,819,461.91	September 2028	11,981,057.99	October 2033	5,609,125.01
September 2023	22,605,373.45	October 2028	11,844,392.25	November 2033	5,532,607.86
October 2023	22,392,508.77	November 2028	11,708,988.34	December 2033	5,456,835.71
November 2023	22,180,861.36	December 2028	11,574,835.52	January 2034	5,381,802.08
December 2023	21,970,424.74	January 2029	11,441,923.14	February 2034	5,307,500.52
January 2024	21,761,192.47	February 2029	11,310,240.65	March 2034	5,233,924.67
February 2024	21,553,158.13	March 2029	11,179,777.57	April 2034	5,161,068.19
March 2024	21,346,315.34	April 2029	11,050,523.50	May 2034	5,088,924.81
April 2024	21,140,657.77	May 2029	10,922,468.15	June 2034	5,017,488.31
May 2024	20,936,179.09	June 2029	10,795,601.28	July 2034	4,946,752.52
June 2024	20,732,873.03	July 2029	10,669,912.77	August 2034	4,876,711.32
July 2024	20,530,733.34	August 2029	10,545,392.56	September 2034	4,807,358.65
August 2024	20,329,753.82	September 2029	10,422,030.68	October 2034	4,738,688.48
September 2024	20,129,928.26	October 2029	10,299,817.23	November 2034	4,670,694.84
October 2024	19,931,250.54	November 2029	10,178,742.42	December 2034	4,603,371.82
November 2024	19,733,714.53	December 2029	10,058,796.51	January 2035	4,536,713.56
December 2024	19,537,314.14	January 2030	9,939,969.86	February 2035	4,470,714.22
January 2025	19,342,043.32	February 2030	9,822,252.88	March 2035	4,405,368.03
February 2025	19,147,896.05	March 2030	9,705,636.11	April 2035	4,340,669.28
March 2025	18,954,866.33	April 2030	9,590,110.11	May 2035	4,276,612.29
April 2025	18,762,948.21	May 2030	9,475,665.57	June 2035	4,213,191.42
May 2025	18,572,135.77	June 2030	9,362,293.20	July 2035	4,150,401.09
June 2025	18,382,423.09	July 2030	9,249,983.85	August 2035	4,088,235.77
July 2025	18,193,804.31	August 2030	9,138,728.39	September 2035	4,026,689.97
August 2025	18,006,273.60	September 2030	9,028,517.80	October 2035	3,965,758.24
September 2025	17,819,825.15	October 2030	8,919,343.11	November 2035	3,905,435.18
October 2025	17,634,453.18	November 2030	8,811,195.45	December 2035	3,845,715.44
November 2025	17,450,151.95	December 2030	8,704,065.99	January 2036	3,786,593.70
December 2025	17,266,915.75	January 2031	8,597,946.01	February 2036	3,728,064.71
January 2026	17,084,738.88	February 2031	8,492,826.83	March 2036	3,670,123.24
February 2026	16,903,615.68	March 2031	8,388,699.86	April 2036	3,612,764.11
March 2026	16,723,540.54	April 2031	8,285,556.57	May 2036	3,555,982.18
April 2026	16,544,507.85	May 2031	8,183,388.51	June 2036	3,499,772.37
May 2026	16,366,512.05	June 2031	8,082,187.29	July 2036	3,444,129.63
June 2026	16,189,775.25	July 2031	7,981,944.59	August 2036	3,389,048.94
July 2026	16,014,639.68	August 2031	7,882,652.17	September 2036	3,334,525.34
August 2026	15,841,091.82	September 2031	7,784,301.85	October 2036	3,280,553.90
September 2026	15,669,118.27	October 2031	7,686,885.51	November 2036	3,227,129.75
October 2026	15,498,705.75	November 2031	7,590,395.11	December 2036	3,174,248.03
November 2026	15,329,841.08	December 2031	7,494,822.66	January 2037	3,121,903.95
December 2026	15,162,511.18	January 2032	7,400,160.26	February 2037	3,070,092.74
January 2027	14,996,703.07	February 2032	7,306,400.05	March 2037	3,018,809.68
February 2027	14,832,403.91	March 2032	7,213,534.25	April 2037	2,968,050.09
March 2027	14,669,600.93	April 2032	7,121,555.14	May 2037	2,917,809.33
April 2027	14,508,281.48	May 2032	7,030,455.06	June 2037	2,868,082.78
May 2027	14,348,433.01	June 2032	6,940,226.43	July 2037	2,818,865.88
June 2027	14,190,043.08	July 2032	6,850,861.70	August 2037	2,770,154.10
July 2027	14,033,099.33	August 2032	6,762,353.42	September 2037	2,721,942.95
August 2027	13,877,589.52	September 2032	6,674,694.16	October 2037	2,674,227.99
September 2027	13,723,501.51	October 2032	6,587,876.60	November 2037	2,627,004.78
October 2027	13,570,823.26	November 2032	6,501,893.44	December 2037	2,580,268.96
November 2027	13,419,542.81	December 2032	6,416,737.46	January 2038	2,534,016.17
December 2027	13,269,648.31	January 2033	6,332,401.49	February 2038	2,488,242.12
January 2028	13,121,128.02	February 2033	6,248,878.43	March 2038	2,442,942.54

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
April 2038	\$ 2,398,113.18	August 2040	\$ 1,317,682.53	December 2042	\$ 522,305.67
May 2038	2,353,749.86	September 2040	1,284,798.72	January 2043	498,313.11
June 2038	2,309,848.40	October 2040	1,252,273.39	February 2043	474,597.48
July 2038	2,266,404.69	November 2040	1,220,103.27	March 2043	451,156.22
August 2038	2,223,414.61	December 2040	1,188,285.13	April 2043	427,986.79
September 2038	2,180,874.13	January 2041	1,156,815.78	May 2043	405,086.66
October 2038	2,138,779.20	February 2041	1,125,692.02	June 2043	382,453.33
November 2038	2,097,125.84	March 2041	1,094,910.72	July 2043	360,084.32
December 2038	2,055,910.09	April 2041	1,064,468.75	August 2043	337,977.17
January 2039	2,015,128.02	May 2041	1,034,363.01	September 2043	316,129.45
February 2039	1,974,775.75	June 2041	1,004,590.43	October 2043	294,538.73
March 2039	1,934,849.41	July 2041	975,147.98	November 2043	273,202.61
April 2039	1,895,345.17	August 2041	946,032.61	December 2043	252,118.73
May 2039	1,856,259.24	September 2041	917,241.36	January 2044	231,284.73
June 2039	1,817,587.87	October 2041	888,771.24	February 2044	210,698.26
July 2039	1,779,327.30	November 2041	860,619.32	March 2044	190,357.02
August 2039	1,741,473.86	December 2041	832,782.67	April 2044	170,258.70
September 2039	1,704,023.86	January 2042	805,258.41	May 2044	150,401.04
October 2039	1,666,973.67	February 2042	778,043.67	June 2044	130,781.77
November 2039	1,630,319.68	March 2042	751,135.59	July 2044	111,398.65
December 2039	1,594,058.32	April 2042	724,531.37	August 2044	92,249.48
January 2040	1,558,186.04	May 2042	698,228.20	September 2044	73,332.04
February 2040	1,522,699.31	June 2042	672,223.32	October 2044	54,644.16
March 2040	1,487,594.67	July 2042	646,513.97	November 2044	36,183.68
April 2040	1,452,868.63	August 2042	621,097.43	December 2044	17,948.45
May 2040	1,418,517.79	September 2042	595,971.00	January 2045 and thereafter	0.00
June 2040	1,384,538.73	October 2042	571,132.00		
July 2040	1,350,928.09	November 2042	546,577.77		

LD Class 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	\$1,644,000.00	October 2019	\$ 800,724.13	January 2022	\$ 267,455.08
August 2017	1,608,758.09	November 2019	775,866.15	February 2022	252,744.87
September 2017	1,572,676.92	December 2019	751,433.04	March 2022	238,361.34
October 2017	1,535,794.84	January 2020	727,420.74	April 2022	224,301.22
November 2017	1,499,448.97	February 2020	703,825.30	May 2022	210,561.32
December 2017	1,463,634.43	March 2020	680,642.74	June 2022	197,138.43
January 2018	1,428,346.39	April 2020	657,869.14	July 2022	184,029.37
February 2018	1,393,580.03	May 2020	635,500.59	August 2022	171,231.00
March 2018	1,359,330.58	June 2020	613,533.24	September 2022	158,740.21
April 2018	1,325,593.31	July 2020	591,963.25	October 2022	146,553.87
May 2018	1,292,363.54	August 2020	570,786.82	November 2022	134,668.95
June 2018	1,259,636.59	September 2020	550,000.18	December 2022	123,082.38
July 2018	1,227,407.85	October 2020	529,599.56	January 2023	111,791.14
August 2018	1,195,672.72	November 2020	509,581.26	February 2023	100,792.23
September 2018	1,164,426.66	December 2020	489,941.58	March 2023	90,082.68
October 2018	1,133,665.15	January 2021	470,676.88	April 2023	79,659.54
November 2018	1,103,383.70	February 2021	451,783.53	May 2023	69,519.87
December 2018	1,073,577.86	March 2021	433,257.90	June 2023	59,660.79
January 2019	1,044,243.24	April 2021	415,096.45	July 2023	50,079.39
February 2019	1,015,375.43	May 2021	397,295.61	August 2023	40,772.84
March 2019	986,970.10	June 2021	379,851.89	September 2023	31,738.29
April 2019	959,022.93	July 2021	362,761.78	October 2023	22,972.94
May 2019	931,529.66	August 2021	346,021.82	November 2023	14,473.98
June 2019	904,486.02	September 2021	329,628.58	December 2023	6,238.67
July 2019	877,887.82	October 2021	313,578.65	January 2024 and thereafter	0.00
August 2019	851,730.85	November 2021	297,868.67		
September 2019	826,011.00	December 2021	282,495.25		

NG Class 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	\$25,000,000.00	August 2022	\$12,224,806.07	September 2027	\$ 3,936,844.40
August 2017	24,912,047.51	September 2022	12,021,850.30	October 2027	3,862,100.48
September 2017	24,816,331.86	October 2022	11,820,372.69	November 2027	3,788,710.29
October 2017	24,712,888.39	November 2022	11,620,360.33	December 2027	3,716,650.02
November 2017	24,601,758.40	December 2022	11,421,800.40	January 2028	3,645,896.28
December 2017	24,482,989.11	January 2023	11,224,680.18	February 2028	3,576,426.07
January 2018	24,356,633.62	February 2023	11,028,987.05	March 2028	3,508,216.79
February 2018	24,222,750.90	March 2023	10,834,708.49	April 2028	3,441,246.22
March 2018	24,081,405.72	April 2023	10,641,832.08	May 2028	3,375,492.56
April 2018	23,932,668.62	May 2023	10,450,345.49	June 2028	3,310,934.34
May 2018	23,776,615.82	June 2023	10,260,236.48	July 2028	3,247,550.49
June 2018	23,613,329.20	July 2023	10,072,563.91	August 2028	3,185,320.30
July 2018	23,442,896.16	August 2023	9,888,213.11	September 2028	3,124,223.41
August 2018	23,265,409.59	September 2023	9,707,126.55	October 2028	3,064,239.81
September 2018	23,080,967.76	October 2023	9,529,247.66	November 2028	3,005,349.86
October 2018	22,889,674.24	November 2023	9,354,520.84	December 2028	2,947,534.23
November 2018	22,691,637.74	December 2023	9,182,891.45	January 2029	2,890,773.93
December 2018	22,486,972.09	January 2024	9,014,305.77	February 2029	2,835,050.32
January 2019	22,275,796.03	February 2024	8,848,711.01	March 2029	2,780,345.05
February 2019	22,058,233.16	March 2024	8,686,055.26	April 2029	2,726,640.13
March 2019	21,834,411.76	April 2024	8,526,287.53	May 2029	2,673,917.83
April 2019	21,604,464.67	May 2024	8,369,357.68	June 2029	2,622,160.77
May 2019	21,368,529.15	June 2024	8,215,216.42	July 2029	2,571,351.86
June 2019	21,126,746.72	July 2024	8,063,815.32	August 2029	2,521,474.28
July 2019	20,879,263.03	August 2024	7,915,106.78	September 2029	2,472,511.55
August 2019	20,626,227.66	September 2024	7,769,044.00	October 2029	2,424,447.42
September 2019	20,367,794.01	October 2024	7,625,580.98	November 2029	2,377,265.98
October 2019	20,104,119.07	November 2024	7,484,672.52	December 2029	2,330,951.54
November 2019	19,842,444.53	December 2024	7,346,274.20	January 2030	2,285,488.72
December 2019	19,582,753.41	January 2025	7,210,342.33	February 2030	2,240,862.40
January 2020	19,325,028.84	February 2025	7,076,833.99	March 2030	2,197,057.71
February 2020	19,069,254.08	March 2025	6,945,706.99	April 2030	2,154,060.06
March 2020	18,815,412.54	April 2025	6,816,919.88	May 2030	2,111,855.08
April 2020	18,563,487.75	May 2025	6,690,431.88	June 2030	2,070,428.69
May 2020	18,313,463.36	June 2025	6,566,202.95	July 2030	2,029,767.01
June 2020	18,065,323.16	July 2025	6,444,193.72	August 2030	1,989,856.45
July 2020	17,819,051.06	August 2025	6,324,365.48	September 2030	1,950,683.63
August 2020	17,574,631.11	September 2025	6,206,680.20	October 2030	1,912,235.38
September 2020	17,332,047.45	October 2025	6,091,100.51	November 2030	1,874,498.81
October 2020	17,091,284.38	November 2025	5,977,589.67	December 2030	1,837,461.22
November 2020	16,852,326.32	December 2025	5,866,111.56	January 2031	1,801,110.14
December 2020	16,615,157.78	January 2026	5,756,630.69	February 2031	1,765,433.32
January 2021	16,379,763.43	February 2026	5,649,112.19	March 2031	1,730,418.71
February 2021	16,146,128.04	March 2026	5,543,521.78	April 2031	1,696,054.48
March 2021	15,914,236.49	April 2026	5,439,825.76	May 2031	1,662,329.02
April 2021	15,684,073.80	May 2026	5,337,991.02	June 2031	1,629,230.90
May 2021	15,455,625.09	June 2026	5,237,985.01	July 2031	1,596,748.90
June 2021	15,228,875.61	July 2026	5,139,775.74	August 2031	1,564,871.99
July 2021	15,003,810.71	August 2026	5,043,331.79	September 2031	1,533,589.34
August 2021	14,780,415.87	September 2026	4,948,622.24	October 2031	1,502,890.30
September 2021	14,558,676.67	October 2026	4,855,616.75	November 2031	1,472,764.42
October 2021	14,338,578.81	November 2026	4,764,285.46	December 2031	1,443,201.42
November 2021	14,120,108.10	December 2026	4,674,599.04	January 2032	1,414,191.20
December 2021	13,903,250.46	January 2027	4,586,528.68	February 2032	1,385,723.85
January 2022	13,687,991.92	February 2027	4,500,046.04	March 2032	1,357,789.61
February 2022	13,474,318.61	March 2027	4,415,123.27	April 2032	1,330,378.91
March 2022	13,262,216.79	April 2027	4,331,733.02	May 2032	1,303,482.34
April 2022	13,051,672.81	May 2027	4,249,848.40	June 2032	1,277,090.65
May 2022	12,842,673.13	June 2027	4,169,442.98	July 2032	1,251,194.78
June 2022	12,635,204.32	July 2027	4,090,490.78	August 2032	1,225,785.78
July 2022	12,429,253.04	August 2027	4,012,966.28	September 2032	1,200,854.90

NG Class (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>
October 2032	\$ 1,176,393.52	August 2037	\$ 331,692.92	June 2042	\$ 69,810.78
November 2032	1,152,393.18	September 2037	323,990.45	July 2042	67,576.75
December 2032	1,128,845.57	October 2037	316,442.68	August 2042	65,392.98
January 2033	1,105,742.51	November 2037	309,046.71	September 2042	63,258.47
February 2033	1,083,075.99	December 2037	301,799.71	October 2042	61,172.26
March 2033	1,060,838.11	January 2038	294,698.88	November 2042	59,133.37
April 2033	1,039,021.14	February 2038	287,741.48	December 2042	57,140.87
May 2033	1,017,617.46	March 2038	280,924.82	January 2043	55,193.84
June 2033	996,619.60	April 2038	274,246.26	February 2043	53,291.36
July 2033	976,020.21	May 2038	267,703.20	March 2043	51,432.56
August 2033	955,812.08	June 2038	261,293.09	April 2043	49,616.55
September 2033	935,988.12	July 2038	255,013.44	May 2043	47,842.47
October 2033	916,541.37	August 2038	248,861.78	June 2043	46,109.50
November 2033	897,464.98	September 2038	242,835.69	July 2043	44,416.80
December 2033	878,752.23	October 2038	236,932.81	August 2043	42,763.57
January 2034	860,396.53	November 2038	231,150.82	September 2043	41,149.01
February 2034	842,391.38	December 2038	225,487.42	October 2043	39,572.33
March 2034	824,730.41	January 2039	219,940.38	November 2043	38,032.78
April 2034	807,407.37	February 2039	214,507.48	December 2043	36,529.61
May 2034	790,416.10	March 2039	209,186.57	January 2044	35,062.08
June 2034	773,750.57	April 2039	203,975.52	February 2044	33,629.46
July 2034	757,404.83	May 2039	198,872.25	March 2044	32,231.05
August 2034	741,373.07	June 2039	193,874.70	April 2044	30,866.15
September 2034	725,649.55	July 2039	188,980.87	May 2044	29,534.07
October 2034	710,228.65	August 2039	184,188.79	June 2044	28,234.16
November 2034	695,104.85	September 2039	179,496.50	July 2044	26,965.75
December 2034	680,272.71	October 2039	174,902.12	August 2044	25,728.20
January 2035	665,726.91	November 2039	170,403.77	September 2044	24,520.87
February 2035	651,462.20	December 2039	165,999.61	October 2044	23,343.15
March 2035	637,473.44	January 2040	161,687.85	November 2044	22,194.42
April 2035	623,755.58	February 2040	157,466.71	December 2044	21,074.09
May 2035	610,303.65	March 2040	153,334.46	January 2045	19,981.57
June 2035	597,112.78	April 2040	149,289.40	February 2045	18,916.29
July 2035	584,178.18	May 2040	145,329.85	March 2045	17,877.68
August 2035	571,495.14	June 2040	141,454.16	April 2045	16,865.19
September 2035	559,059.04	July 2040	137,660.72	May 2045	15,878.29
October 2035	546,865.34	August 2040	133,947.96	June 2045	14,916.42
November 2035	534,909.58	September 2040	130,314.31	July 2045	13,979.08
December 2035	523,187.39	October 2040	126,758.24	August 2045	13,065.75
January 2036	511,694.45	November 2040	123,278.27	September 2045	12,175.94
February 2036	500,426.55	December 2040	119,872.91	October 2045	11,309.13
March 2036	489,379.54	January 2041	116,540.73	November 2045	10,464.86
April 2036	478,549.34	February 2041	113,280.30	December 2045	9,642.65
May 2036	467,931.94	March 2041	110,090.24	January 2046	8,842.03
June 2036	457,523.41	April 2041	106,969.17	February 2046	8,062.55
July 2036	447,319.89	May 2041	103,915.76	March 2046	7,303.76
August 2036	437,317.59	June 2041	100,928.68	April 2046	6,565.22
September 2036	427,512.78	July 2041	98,006.66	May 2046	5,846.50
October 2036	417,901.81	August 2041	95,148.41	June 2046	5,147.18
November 2036	408,481.07	September 2041	92,352.69	July 2046	4,466.85
December 2036	399,247.03	October 2041	89,618.29	August 2046	3,805.10
January 2037	390,196.24	November 2041	86,943.99	September 2046	3,161.52
February 2037	381,325.28	December 2041	84,328.63	October 2046	2,535.74
March 2037	372,630.81	January 2042	81,771.05	November 2046	1,927.37
April 2037	364,109.55	February 2042	79,270.10	December 2046	1,336.03
May 2037	355,758.27	March 2042	76,824.69	January 2047	761.35
June 2037	347,573.80	April 2042	74,433.71	February 2047	202.98
July 2037	339,553.04	May 2042	72,096.09	March 2047 and thereafter	0.00

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.

TABLE OF CONTENTS

	<u>Page</u>
Table of Contents	S- 2
Available Information	S- 3
Summary	S- 4
Description of the Certificates	S- 8
Certain Additional Federal Income Tax Consequences	S-25
Additional ERISA Considerations	S-28
Plan of Distribution	S-29
Credit Risk Retention	S-29
Legal Matters	S-29
Schedule 1	A- 1
Principal Balance Schedules	B- 1

\$419,056,483



Guaranteed REMIC
Pass-Through Certificates
Fannie Mae REMIC Trust 2017-59

PROSPECTUS SUPPLEMENT

Wells Fargo Securities

July 25, 2017