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

$482,091,443

Fannie Mae

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-60

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.

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.

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
LB	1	$115,000,000	PAC/AD	2.75%	FIX	3136AXQS7	August 2047
LI	1	35,937,500(2)	NTL	4.00	FIX/IO	3136AXQT5	August 2047
ZL	1	24,636,540	SUP	4.00	FIX/Z	3136AXQU2	August 2047
FA	2	197,812,674	PT	(3)	FLT	3136AXQV0	August 2047
SA	2	197,812,674(2)	NTL	(3)	INV/IO	3136AXQW8	August 2047
CP(4)	3	29,876,000	PAC	3.50	FIX	3136AXQX6	January 2045
CY	3	6,238,000	PAC	3.50	FIX	3136AXQY4	August 2047
C	3	5,000,000	SUP	3.50	FIX	3136AXQZ1	August 2047
MA(4)	4	27,349,298	PAC	3.00	FIX	3136AXRA5	November 2044
MB	4	6,569,785	PAC	3.00	FIX	3136AXRB3	August 2047
MO	4	1,174,825	SUP	0.00	PO	3136AXRC1	August 2047
NF	4	4,485,695	SUP	(3)	FLT	3136AXRD9	August 2047
MS(4)	4	1,161,475	SUP	(3)	INV	3136AXRE7	August 2047
MT(4)	4	1,401,780	SUP	(3)	INV	3136AXRF4	August 2047
FM	4	16,857,142	PT	(3)	FLT	3136AXRG2	August 2047
SM	4	16,857,142(2)	NTL	(3)	INV/IO	3136AXRH0	August 2047
NA	5	10,000,000	PAC/AD	2.50	FIX	3136AXRJ6	August 2047
IN(4)	5	3,750,000(2)	NTL	4.00	FIX/IO	3136AXRK3	August 2047
NB	5	25,000,000	PAC/AD	2.75	FIX	3136AXRL1	August 2047
IO(4)	5	7,812,500(2)	NTL	4.00	FIX/IO	3136AXRM9	August 2047
ZN	5	9,528,229	SUP	4.00	FIX/Z	3136AXRN7	August 2047
R		0	NPR	0	NPR	3136AXRP2	August 2047
RL		0	NPR	0	NPR	3136AXRQ0	August 2047

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

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 CD, CI, CE, CG, CL, CM, MD, MI, ME, MG, MH, MJ, NS and NI 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 28, 2017.

Credit Suisse

The date of this Prospectus Supplement is July 24, 2017

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AVAILABLE INFORMATION

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

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

  (as applicable, the "MBS Prospectus"); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading "Incorporation by Reference" in the REMIC Prospectus.

For a description of current servicing policies generally applicable to existing Fannie Mae MBS pools, see "Yield, Maturity and Prepayment Considerations" in the MBS Prospectus dated June 1, 2016.

The MBS Prospectus is incorporated by reference in this prospectus supplement. This means that we are disclosing information in that document by referring you to it. That document is considered part of this prospectus supplement, so you should read this prospectus supplement, and any applicable supplements or amendments, together with that document.

You can obtain copies of the Disclosure Documents by writing or calling us at:

Fannie Mae
MBS Helpline
3900 Wisconsin Avenue, N.W., Area 2H-3S
Washington, D.C. 20016
(telephone 800-2FANNIE).

In addition, the Disclosure Documents, together with the class factors, are available on our corporate Web site at www.fanniemae.com.

You also can obtain copies of the REMIC Prospectus and the MBS Prospectus by writing or calling the dealer at:

Credit Suisse Securities (USA) LLC
Prospectus Department
11 Madison Avenue
New York, New York 10010-3629
(telephone 212-325-2580).

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

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

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

Characteristics of the MBS

	Approximate Principal Balance	Pass-Through Rate	Range of Weighted Average Coupons or WACs (annual percentages)	Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)
Group 1 MBS	$139,636,540	4.00%	4.25% to 6.50%	241 to 360
Group 2 MBS	$197,812,674	4.50%	4.75% to 7.00%	241 to 360
Group 3 MBS	$ 41,114,000	3.50%	3.75% to 6.00%	241 to 360
Group 4 MBS	$ 59,000,000	4.00%	4.25% to 6.50%	241 to 360
Group 5 MBS	$ 44,528,229	4.00%	4.25% to 6.50%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	Principal Balance	Original Term to Maturity (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Interest Rate
Group 1 MBS	$139,636,540	360	357	3	4.520%
Group 2 MBS	$197,812,674	360	355	4	4.953%
Group 3 MBS	$ 41,114,000	360	359	1	4.261%
Group 4 MBS	$ 59,000,000	360	351	7	4.511%
Group 5 MBS	$ 44,528,229	360	357	2	4.690%

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 28, 2017.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

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

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

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

Class	Initial Interest Rate	Maximum Interest Rate	Minimum Interest Rate	Formula for Calculation of Interest Rate(1)
FA	1.77200%	4.50000%	1.75%	LIBOR + 55 basis points
SA	2.72800%	2.75000%	0.00%	3.95% − LIBOR
NF	2.23000%	5.50000%	1.00%	LIBOR + 100 basis points
MS	7.80137%	12.55172%	0.00%	12.55172% − (3.86206797 × LIBOR)
MT	4.00000%	4.00000%	0.00%	14.39999% − (3.19999863 × LIBOR)
FM	1.58000%	6.50000%	0.35%	LIBOR + 35 basis points
SM	4.92000%	6.15000%	0.00%	6.15% − LIBOR
NS	5.72249%	7.87499%	0.00%	7.87499% − (1.74999915 × 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	
LI	31.25% of the LB Class
SA	100% of the FA Class
SM	100% of the FM Class
IN	37.5% of the NA Class
IO	31.25% of the NB Class
CI	42.8571428571% of the CP Class
MI	24.9999981718% of the MA Class
NI	37.5% of the NA Class *plus* 31.25% of the NB Class

Distributions of Principal

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

Weighted Average Lives (years)*

	PSA Prepayment Assumption							
Group 1 Classes	**0%**	**100%**	**150%**	**200%**	**300%**	**600%**	**1300%**	**2600%**
LB and LI	13.8	6.9	6.0	6.0	6.0	3.5	1.9	1.1
ZL	26.7	20.1	17.1	12.8	2.5	1.1	0.6	0.3

	PSA Prepayment Assumption				
Group 2 Classes	**0%**	**100%**	**266%**	**500%**	**900%**
FA and SA	19.9	10.8	5.9	3.5	2.2

	PSA Prepayment Assumption								
Group 3 Classes	**0%**	**100%**	**151%**	**185%**	**219%**	**400%**	**700%**	**1300%**	**2600%**
CP, CD, CE, CG, CL, CM and CI	16.0	6.9	5.4	5.4	5.4	3.7	2.5	1.7	1.1
CY	27.0	18.7	17.1	17.1	17.1	10.7	6.3	3.3	1.6
C	29.1	24.4	18.4	10.0	3.3	1.3	0.8	0.5	0.3

	PSA Prepayment Assumption						
Group 4 Classes	**0%**	**100%**	**120%**	**155%**	**225%**	**500%**	**900%**
MA, MD, ME, MG, MH, MJ and MI	15.4	5.7	5.1	5.1	5.1	2.9	1.8
MB	25.9	16.6	16.4	16.4	16.4	8.3	4.4
MO, NF, MS, MT and NS	28.7	21.3	18.9	12.3	2.8	1.0	0.6
FM and SM	19.6	10.5	9.6	8.3	6.4	3.3	2.0

	PSA Prepayment Assumption							
Group 5 Classes	**0%**	**100%**	**170%**	**205%**	**375%**	**800%**	**1400%**	**2600%**
NA, IN, NB, IO and NI	12.8	6.4	5.2	5.2	5.2	2.9	1.9	1.2
ZN	26.1	19.5	15.6	14.1	2.3	1.0	0.7	0.4

* 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 five groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the "Group 1 MBS," "Group 2 MBS," "Group 3 MBS," "Group 4 MBS" and "Group 5 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:

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

The MBS

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

In addition, the pools of mortgage loans backing the Group 1 MBS, Group 3 MBS and Group 5 MBS have been designated as pools that include "jumbo-conforming" or "high balance" mortgage loans as described further under "The Mortgage Loans—Mortgage Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits" in the MBS Prospectus dated June 1, 2016. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools underlying the Group 1 MBS, Group 3 MBS and Group 5 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also "Risk Factors—Risks Relating to Yield and Prepayment—*"Jumbo-conforming" mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*" in the MBS Prospectus dated June 1, 2016.

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

Distributions of Interest

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

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

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

Delay Classes	No-Delay Classes
All interest-bearing Classes other than the FA, SA, FM and SM Classes	FA, SA, FM and SM Classes

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

The Dealer will treat the Principal Only Class as a Delay Class, solely for the purpose of facilitating trading.

Accrual Classes. The ZL and ZN 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 ZL Accrual Amount to LB to its Planned Balance, and thereafter to ZL.	**Accretion Directed/PAC Class and Accrual Class**

The Group 1 Cash Flow Distribution Amount in the following priority:

1. To LB to its Planned Balance.	**PAC Class**
2. To ZL until retired.	**Support Class**
3. To LB until retired.	**PAC Class**

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

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

- *Group 2*

The Group 2 Principal Distribution Amount to FA until retired.	**Pass-Through Class**

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

- *Group 3*

The Group 3 Principal Distribution Amount in the following priority:

1. To Aggregate Group I to its Planned Balance.	**PAC Group**
2. To C until retired.	**Support Class**

3. To Aggregate Group I to zero. — **PAC Group**

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

"Aggregate Group I" consists of the CP and CY Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I to CP and CY, 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 4*

The Group 4 Principal Distribution Amount as follows:

— 71.4285728814% as follows:

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

second, to MO, NF, MS and MT, pro rata, until retired; and — **Support Classes**

third, to Aggregate Group II to zero, and — **PAC Group**

— 28.5714271186% to FM until retired. — **Pass-Through Class**

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

"Aggregate Group II" consists of the MA and MB Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II to MA and MB, 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 5*

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

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

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

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

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

"Aggregate Group III" consists of the NA and NB Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III to NA and NB, pro rata, until retired.

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

Structuring Assumptions

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

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

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

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

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

Class and Groups	Structuring Ranges	Initial Effective Ranges
LB Class Planned Balances	Between 150% and 300% PSA	Between 150% and 300% PSA
Aggregate Group I Planned Balances	Between 151% and 219% PSA	Between 151% and 219% PSA
Aggregate Group II Planned Balances	Between 120% and 225% PSA	Between 120% and 225% PSA
Aggregate Group III Planned Balances	Between 170% and 375% PSA	Between 170% and 375% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	CP and CY
Aggregate Group II	MA and MB
Aggregate Group III	NA and NB

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

If you are considering the purchase of a PAC 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 the LB Class or an Aggregate Group to its scheduled balance in any month. As a result, the likelihood of reducing the LB Class or an Aggregate Group to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.
- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Range or Effective Range, principal distributions may be insufficient to reduce the LB Class or the Aggregate Groups to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.
- The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. As a result, the actual Effective Ranges will likely differ from the Initial Effective Ranges specified above. For the same reason, the LB Class and the Aggregate Groups might not be reduced to their scheduled balances each month even if the related Mortgage Loans prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.
- The actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.
- The principal payment stability of an 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:**

Class	% PSA
LI	505%
IN	533%
IO	533%
CI	380%
MI	264%
NI	533%

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

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

Class	Price*
LI	16.0000%
IN	15.8750%
IO	15.8750%
CI	13.0000%
MI	18.4375%
NI	15.8750%

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

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

Sensitivity of the LI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	150%	200%	300%	600%	1300%	2600%
Pre-Tax Yields to Maturity	17.4%	13.3%	10.0%	10.0%	10.0%	(5.2)%	(47.8)%	*

Sensitivity of the IN Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	170%	205%	375%	800%	1400%	2600%
Pre-Tax Yields to Maturity	16.7%	12.3%	7.3%	7.3%	7.3%	(14.3)%	(49.6)%	*

Sensitivity of the IO Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	170%	205%	375%	800%	1400%	2600%
Pre-Tax Yields to Maturity	16.7%	12.3%	7.3%	7.3%	7.3%	(14.3)%	(49.6)%	*

Sensitivity of the CI Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	151%	185%	219%	400%	700%	1300%	2600%
Pre-Tax Yields to Maturity	20.5%	16.0%	11.1%	11.1%	11.1%	(1.5)%	(24.3)%	(60.5)%	*

Sensitivity of the MI Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	120%	155%	225%	500%	900%
Pre-Tax Yields to Maturity	12.4%	5.6%	2.7%	2.7%	2.7%	(23.2)%	(62.5)%

Sensitivity of the NI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	170%	205%	375%	800%	1400%	2600%
Pre-Tax Yields to Maturity	16.7%	12.3%	7.3%	7.3%	7.3%	(14.3)%	(49.6)%	*

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

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

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

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

Class	Price*
SA	8.5000%
MS	96.0000%
MT	94.0000%
SM	23.1875%
NS	94.90625%

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

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

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

	PSA Prepayment Assumption				
LIBOR	50%	100%	266%	500%	900%
0.6110%	29.8%	27.2%	18.3%	5.1%	(18.9)%
1.2220%	29.5%	26.9%	18.0%	4.8%	(19.2)%
2.2220%	16.3%	13.5%	4.2%	(9.6)%	(35.3)%
3.9500%	*	*	*	*	*

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

	PSA Prepayment Assumption						
LIBOR	50%	100%	120%	155%	225%	500%	900%
0.6150%	10.8%	10.8%	10.8%	11.0%	11.9%	14.3%	17.0%
1.2300%	8.3%	8.3%	8.3%	8.5%	9.4%	12.0%	14.8%
2.2300%	4.2%	4.2%	4.3%	4.4%	5.5%	8.2%	11.2%
3.2500% and above	0.2%	0.2%	0.2%	0.3%	1.5%	4.4%	7.6%

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

	PSA Prepayment Assumption						
LIBOR	50%	100%	120%	155%	225%	500%	900%
3.250% and below	4.4%	4.5%	4.5%	4.7%	6.4%	10.6%	15.3%
3.875%	2.3%	2.4%	2.4%	2.6%	4.3%	8.6%	13.4%
4.500%	0.2%	0.3%	0.3%	0.5%	2.2%	6.6%	11.5%

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

	PSA Prepayment Assumption						
LIBOR	**50%**	**100%**	**120%**	**155%**	**225%**	**500%**	**900%**
0.6150%	19.7%	16.9%	15.7%	13.7%	9.6%	(7.2)%	(34.5)%
1.2300%	16.7%	13.9%	12.7%	10.7%	6.6%	(10.4)%	(37.9)%
2.2300%	11.9%	9.0%	7.8%	5.8%	1.7%	(15.4)%	(43.4)%
4.2300%	1.3%	(1.6)%	(2.8)%	(4.8)%	(9.0)%	(26.3)%	(55.3)%
6.1500%	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption						
LIBOR	**50%**	**100%**	**120%**	**155%**	**225%**	**500%**	**900%**
0.6150%	7.3%	7.3%	7.4%	7.6%	8.9%	12.3%	16.1%
1.2300%	6.2%	6.2%	6.2%	6.4%	7.8%	11.2%	15.0%
2.2300%	4.3%	4.4%	4.4%	4.6%	6.0%	9.5%	13.4%
4.5000%	0.2%	0.2%	0.3%	0.4%	1.9%	5.6%	9.7%

The Principal Only Class. **The Principal Only Class will not bear interest. As indicated in the table below, a low rate of principal payments (including prepayments) on the related Mortgage Loans will have a negative effect on the yield to investors in the Principal Only Class.**

The information shown in the following yield table has been prepared on the basis of the Pricing Assumptions and the assumption that the aggregate purchase price of the Principal Only Class (expressed as a percentage of original principal balance) is as follows:

Class	**Price**
MO	88.3125%

Sensitivity of the MO Class to Prepayments

	PSA Prepayment Assumption						
	50%	**100%**	**120%**	**155%**	**225%**	**500%**	**900%**
Pre-Tax Yields to Maturity	0.5%	0.6%	0.7%	1.0%	4.5%	13.6%	23.8%

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions, and
- the priority sequences of distributions of principal of the Group 1, Group 3, Group 4 and Group 5 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	7.00%
Group 3 MBS	360 months	6.00%
Group 4 MBS	360 months	6.50%
Group 5 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

LB and LI† Classes — PSA Prepayment Assumption

Date	0%	100%	150%	200%	300%	600%	1300%	2600%
Initial Percent	100	100	100	100	100	100	100	100
July 2018	98	95	94	94	94	94	89	56
July 2019	95	87	83	83	83	77	38	0
July 2020	93	78	71	71	71	49	8	0
July 2021	90	69	60	60	60	30	2	0
July 2022	88	60	50	50	50	19	*	0
July 2023	85	52	40	40	40	12	*	0
July 2024	81	44	32	32	32	7	*	0
July 2025	78	37	26	26	26	5	*	0
July 2026	75	30	20	20	20	3	*	0
July 2027	71	24	16	16	16	2	*	0
July 2028	67	17	13	13	13	1	*	0
July 2029	63	11	10	10	10	1	*	0
July 2030	59	8	8	8	8	*	*	0
July 2031	54	6	6	6	6	*	0	0
July 2032	49	5	5	5	5	*	0	0
July 2033	44	4	4	4	4	*	0	0
July 2034	38	3	3	3	3	*	0	0
July 2035	33	2	2	2	2	*	0	0
July 2036	26	2	2	2	2	*	0	0
July 2037	20	1	1	1	1	*	0	0
July 2038	13	1	1	1	1	*	0	0
July 2039	6	1	1	1	1	*	0	0
July 2040	1	1	1	1	1	*	0	0
July 2041	*	*	*	*	*	*	0	0
July 2042	*	*	*	*	*	*	0	0
July 2043	*	*	*	*	*	*	0	0
July 2044	*	*	*	*	*	*	0	0
July 2045	*	*	*	*	*	*	0	0
July 2046	*	*	*	*	*	*	0	0
July 2047	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.8	6.9	6.0	6.0	6.0	3.5	1.9	1.1

ZL Class — PSA Prepayment Assumption

Date	0%	100%	150%	200%	300%	600%	1300%	2600%
Initial Percent	100	100	100	100	100	100	100	100
July 2018	104	104	104	99	88	56	0	0
July 2019	108	108	108	92	60	0	0	0
July 2020	113	113	113	84	30	0	0	0
July 2021	117	117	117	80	12	0	0	0
July 2022	122	122	122	78	2	0	0	0
July 2023	127	127	127	79	*	0	0	0
July 2024	132	132	129	79	*	0	0	0
July 2025	138	138	128	76	*	0	0	0
July 2026	143	143	124	72	*	0	0	0
July 2027	149	149	117	67	*	0	0	0
July 2028	155	155	110	62	*	0	0	0
July 2029	161	161	102	56	*	0	0	0
July 2030	168	156	93	50	*	0	0	0
July 2031	175	145	85	44	*	0	0	0
July 2032	182	133	76	39	*	0	0	0
July 2033	189	122	68	34	*	0	0	0
July 2034	197	111	60	29	*	0	0	0
July 2035	205	99	53	25	*	0	0	0
July 2036	214	88	46	21	*	0	0	0
July 2037	222	78	39	18	*	0	0	0
July 2038	231	68	33	15	*	0	0	0
July 2039	241	58	28	12	*	0	0	0
July 2040	239	49	23	10	*	0	0	0
July 2041	211	40	18	7	*	0	0	0
July 2042	182	32	14	6	*	0	0	0
July 2043	150	25	10	4	*	0	0	0
July 2044	116	17	7	3	*	0	0	0
July 2045	80	11	4	2	*	0	0	0
July 2046	41	4	2	1	*	0	0	0
July 2047	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.7	20.1	17.1	12.8	2.5	1.1	0.6	0.3

FA and SA† Classes — PSA Prepayment Assumption

Date	0%	100%	266%	500%	900%
Initial Percent	100	100	100	100	100
July 2018	99	96	93	88	80
July 2019	98	91	80	67	46
July 2020	97	84	66	46	21
July 2021	95	77	55	32	9
July 2022	94	71	45	22	4
July 2023	93	65	37	15	2
July 2024	91	60	31	10	1
July 2025	89	55	25	7	*
July 2026	88	50	20	5	*
July 2027	86	46	17	3	*
July 2028	84	42	14	2	*
July 2029	82	38	11	1	*
July 2030	79	34	9	1	*
July 2031	77	31	7	1	*
July 2032	74	28	6	*	*
July 2033	71	25	5	*	*
July 2034	68	22	4	*	*
July 2035	65	20	3	*	*
July 2036	61	17	2	*	*
July 2037	57	15	2	*	*
July 2038	53	13	1	*	*
July 2039	49	11	1	*	*
July 2040	44	9	1	*	*
July 2041	39	8	1	*	0
July 2042	34	6	*	*	0
July 2043	28	4	*	*	0
July 2044	22	3	*	*	0
July 2045	15	2	*	*	0
July 2046	8	1	*	*	0
July 2047	0	0	0	0	0
Weighted Average Life (years)**	19.9	10.8	5.9	3.5	2.2

CP, CD, CE, CG, CL, CM and CI† Classes — PSA Prepayment Assumption

Date	0%	100%	151%	185%	219%	400%	700%	1300%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100
July 2018	98	96	95	95	95	95	95	87	58
July 2019	97	88	85	85	85	84	65	31	0
July 2020	95	79	72	72	72	58	29	0	0
July 2021	93	69	60	60	60	38	8	0	0
July 2022	90	61	49	49	49	23	0	0	0
July 2023	88	53	40	40	40	12	0	0	0
July 2024	86	45	31	31	31	3	0	0	0
July 2025	83	38	23	23	23	0	0	0	0
July 2026	80	32	16	16	16	0	0	0	0
July 2027	78	26	10	10	10	0	0	0	0
July 2028	74	20	5	5	5	0	0	0	0
July 2029	71	14	1	1	1	0	0	0	0
July 2030	68	9	0	0	0	0	0	0	0
July 2031	64	5	0	0	0	0	0	0	0
July 2032	60	*	0	0	0	0	0	0	0
July 2033	56	0	0	0	0	0	0	0	0
July 2034	52	0	0	0	0	0	0	0	0
July 2035	47	0	0	0	0	0	0	0	0
July 2036	42	0	0	0	0	0	0	0	0
July 2037	37	0	0	0	0	0	0	0	0
July 2038	31	0	0	0	0	0	0	0	0
July 2039	25	0	0	0	0	0	0	0	0
July 2040	19	0	0	0	0	0	0	0	0
July 2041	12	0	0	0	0	0	0	0	0
July 2042	5	0	0	0	0	0	0	0	0
July 2043	0	0	0	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0
July 2045	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0
July 2047	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.0	6.9	5.4	5.4	5.4	3.7	2.5	1.7	1.1

CY Class — PSA Prepayment Assumption

Date	0%	100%	151%	185%	219%	400%	700%	1300%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100
July 2018	100	100	100	100	100	100	100	100	100
July 2019	100	100	100	100	100	100	100	100	0
July 2020	100	100	100	100	100	100	100	58	0
July 2021	100	100	100	100	100	100	100	12	0
July 2022	100	100	100	100	100	100	77	3	0
July 2023	100	100	100	100	100	100	44	1	0
July 2024	100	100	100	100	100	100	25	*	0
July 2025	100	100	100	100	100	86	14	*	0
July 2026	100	100	100	100	100	63	8	*	0
July 2027	100	100	100	100	100	47	4	*	0
July 2028	100	100	100	100	100	34	2	*	0
July 2029	100	100	100	100	100	25	1	*	0
July 2030	100	100	88	88	88	18	1	*	0
July 2031	100	100	73	73	73	13	*	*	0
July 2032	100	100	61	61	61	10	*	0	0
July 2033	100	83	50	50	50	7	*	0	0
July 2034	100	65	41	41	41	5	*	0	0
July 2035	100	48	33	33	33	4	*	0	0
July 2036	100	32	27	27	27	3	*	0	0
July 2037	100	22	22	22	22	2	*	0	0
July 2038	100	17	17	17	17	1	*	0	0
July 2039	100	14	14	14	14	1	*	0	0
July 2040	100	11	11	11	11	1	*	0	0
July 2041	100	8	8	8	8	*	*	0	0
July 2042	100	6	6	6	6	*	*	0	0
July 2043	88	4	4	4	4	*	*	0	0
July 2044	50	3	3	3	3	*	*	0	0
July 2045	9	2	2	2	2	*	*	0	0
July 2046	1	1	1	1	1	*	*	0	0
July 2047	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.0	18.7	17.1	17.1	17.1	10.7	6.3	3.3	1.6

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

Date	C Class PSA Prepayment Assumption 0%	100%	151%	185%	219%	400%	700%	1300%	2600%	MA, MD, ME, MG, MH, MJ and MI† Classes PSA Prepayment Assumption 0%	100%	120%	155%	225%	500%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	100	100	100	96	92	69	32	0	0	98	93	92	92	92	92	90
July 2019	100	100	100	86	72	0	0	0	0	96	83	81	81	81	72	36
July 2020	100	100	99	73	47	0	0	0	0	94	73	69	69	69	42	3
July 2021	100	100	99	63	28	0	0	0	0	92	63	58	58	58	21	0
July 2022	100	100	99	56	15	0	0	0	0	90	53	47	47	47	7	0
July 2023	100	100	99	51	7	0	0	0	0	88	44	38	38	38	0	0
July 2024	100	100	99	48	3	0	0	0	0	85	36	29	29	29	0	0
July 2025	100	100	99	47	1	0	0	0	0	83	28	21	21	21	0	0
July 2026	100	100	98	46	1	0	0	0	0	80	21	14	14	14	0	0
July 2027	100	100	95	44	1	0	0	0	0	77	15	8	8	8	0	0
July 2028	100	100	91	42	1	0	0	0	0	73	8	3	3	3	0	0
July 2029	100	100	86	39	1	0	0	0	0	70	2	0	0	0	0	0
July 2030	100	100	81	36	1	0	0	0	0	66	0	0	0	0	0	0
July 2031	100	100	75	33	1	0	0	0	0	62	0	0	0	0	0	0
July 2032	100	100	68	30	1	0	0	0	0	58	0	0	0	0	0	0
July 2033	100	100	62	27	1	0	0	0	0	53	0	0	0	0	0	0
July 2034	100	100	56	24	1	0	0	0	0	48	0	0	0	0	0	0
July 2035	100	100	50	21	1	0	0	0	0	43	0	0	0	0	0	0
July 2036	100	100	44	18	1	0	0	0	0	38	0	0	0	0	0	0
July 2037	100	95	38	16	*	0	0	0	0	32	0	0	0	0	0	0
July 2038	100	84	33	13	*	0	0	0	0	25	0	0	0	0	0	0
July 2039	100	73	28	11	*	0	0	0	0	19	0	0	0	0	0	0
July 2040	100	62	23	9	*	0	0	0	0	11	0	0	0	0	0	0
July 2041	100	52	19	7	*	0	0	0	0	4	0	0	0	0	0	0
July 2042	100	42	15	6	*	0	0	0	0	0	0	0	0	0	0	0
July 2043	100	33	11	4	*	0	0	0	0	0	0	0	0	0	0	0
July 2044	100	24	8	3	*	0	0	0	0	0	0	0	0	0	0	0
July 2045	100	15	5	2	*	0	0	0	0	0	0	0	0	0	0	0
July 2046	57	7	2	1	*	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
Weighted Average Life (years)**	29.1	24.4	18.4	10.0	3.3	1.3	0.8	0.5	0.3	15.4	5.7	5.1	5.1	5.1	2.9	1.8

Date	MB Class PSA Prepayment Assumption 0%	100%	120%	155%	225%	500%	900%	MO, NF, MS, MT and NS Classes PSA Prepayment Assumption 0%	100%	120%	155%	225%	500%	900%	FM and SM† Classes PSA Prepayment Assumption 0%	100%	120%	155%	225%	500%	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	100	100	100	100	100	100	100	100	100	100	95	86	48	0	99	96	95	94	92	85	74
July 2019	100	100	100	100	100	100	100	100	100	100	87	62	0	0	98	89	88	85	80	62	39
July 2020	100	100	100	100	100	100	100	100	100	100	79	40	0	0	96	82	80	76	68	43	18
July 2021	100	100	100	100	100	100	51	100	100	100	73	24	0	0	95	76	73	67	58	29	8
July 2022	100	100	100	100	100	100	23	100	100	100	69	13	0	0	94	70	66	60	49	20	4
July 2023	100	100	100	100	100	88	10	100	100	100	65	5	0	0	92	64	60	53	41	14	2
July 2024	100	100	100	100	100	60	5	100	100	100	63	1	0	0	90	59	54	47	35	9	1
July 2025	100	100	100	100	100	41	2	100	100	100	62	*	0	0	89	54	49	41	29	6	*
July 2026	100	100	100	100	100	28	1	100	100	99	60	*	0	0	87	49	44	36	25	4	*
July 2027	100	100	100	100	100	19	*	100	100	97	58	*	0	0	85	45	40	32	21	3	*
July 2028	100	100	100	100	100	13	*	100	100	93	55	*	0	0	83	41	35	28	17	2	*
July 2029	100	100	92	92	92	9	*	100	100	89	52	*	0	0	80	37	32	25	14	1	*
July 2030	100	87	77	77	77	6	*	100	100	84	48	*	0	0	78	33	28	21	12	1	*
July 2031	100	66	64	64	64	4	*	100	100	78	44	*	0	0	75	30	25	19	10	1	*
July 2032	100	52	52	52	52	3	*	100	95	72	40	*	0	0	73	27	22	16	8	*	*
July 2033	100	43	43	43	43	2	*	100	88	66	36	*	0	0	70	24	20	14	7	*	*
July 2034	100	35	35	35	35	1	*	100	80	60	33	*	0	0	66	21	17	12	5	*	*
July 2035	100	28	28	28	28	1	*	100	73	54	29	*	0	0	63	19	15	10	4	*	*
July 2036	100	23	23	23	23	*	*	100	65	48	25	*	0	0	59	16	13	8	4	*	*
July 2037	100	18	18	18	18	*	*	100	58	42	22	*	0	0	56	14	11	7	3	*	*
July 2038	100	14	14	14	14	*	*	100	50	36	19	*	0	0	52	12	9	6	2	*	*
July 2039	100	11	11	11	11	*	*	100	43	31	16	*	0	0	47	10	8	5	2	*	*
July 2040	100	9	9	9	9	*	*	100	36	26	13	*	0	0	43	8	6	4	1	*	*
July 2041	100	6	6	6	6	*	*	100	30	21	10	*	0	0	38	7	5	3	1	*	0
July 2042	82	5	5	5	5	*	*	100	24	16	8	*	0	0	32	5	4	2	1	*	0
July 2043	46	3	3	3	3	*	0	100	17	12	6	*	0	0	27	4	3	2	*	*	0
July 2044	7	2	2	2	2	*	0	100	12	8	4	*	0	0	21	3	2	1	*	*	0
July 2045	1	1	1	1	1	*	0	72	6	4	2	*	0	0	14	1	1	1	*	*	0
July 2046	*	*	*	*	*	*	0	37	1	1	*	*	0	0	7	*	*	*	*	*	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)**	25.9	16.6	16.4	16.4	16.4	8.3	4.4	28.7	21.3	18.9	12.3	2.8	1.0	0.6	19.6	10.5	9.6	8.3	6.4	3.3	2.0

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

	NA, IN†, NB, IO† and NI† Classes								ZN Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
Date	0%	100%	170%	205%	375%	800%	1400%	2600%	0%	100%	170%	205%	375%	800%	1400%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	97	95	93	93	93	93	93	66	104	104	104	101	88	54	5	0
July 2019	95	87	82	82	82	71	39	0	108	108	108	100	58	0	0	0
July 2020	92	77	68	68	68	37	7	0	113	113	113	97	26	0	0	0
July 2021	89	67	55	55	55	19	1	0	117	117	117	96	8	0	0	0
July 2022	86	58	43	43	43	10	*	0	122	122	122	97	*	0	0	0
July 2023	83	49	33	33	33	5	*	0	127	127	126	99	*	0	0	0
July 2024	79	41	25	25	25	2	*	0	132	132	125	97	*	0	0	0
July 2025	75	33	19	19	19	1	*	0	138	138	120	92	*	0	0	0
July 2026	71	25	14	14	14	1	*	0	143	143	113	85	*	0	0	0
July 2027	67	18	11	11	11	*	*	0	149	149	105	77	*	0	0	0
July 2028	63	11	8	8	8	*	*	0	155	155	96	70	*	0	0	0
July 2029	58	6	6	6	6	*	0	0	161	157	86	62	*	0	0	0
July 2030	53	4	4	4	4	*	0	0	168	145	77	54	*	0	0	0
July 2031	48	3	3	3	3	*	0	0	175	134	69	47	*	0	0	0
July 2032	43	2	2	2	2	*	0	0	182	122	60	41	*	0	0	0
July 2033	37	2	2	2	2	*	0	0	189	110	53	35	*	0	0	0
July 2034	31	1	1	1	1	*	0	0	197	99	46	30	*	0	0	0
July 2035	24	1	1	1	1	*	0	0	205	89	39	25	*	0	0	0
July 2036	18	1	1	1	1	*	0	0	214	78	33	21	*	0	0	0
July 2037	10	1	1	1	1	*	0	0	222	69	28	17	*	0	0	0
July 2038	3	*	*	*	*	*	0	0	231	60	23	14	*	0	0	0
July 2039	*	*	*	*	*	*	0	0	220	51	19	11	*	0	0	0
July 2040	*	*	*	*	*	*	0	0	198	43	15	9	*	0	0	0
July 2041	*	*	*	*	*	*	0	0	175	35	12	7	*	0	0	0
July 2042	*	*	*	*	*	*	0	0	151	28	9	5	*	0	0	0
July 2043	*	*	*	*	*	*	0	0	124	21	7	4	*	0	0	0
July 2044	*	*	*	*	*	0	0	0	96	15	5	2	*	0	0	0
July 2045	*	*	*	*	*	0	0	0	66	9	3	1	*	0	0	0
July 2046	*	*	*	*	*	0	0	0	34	4	1	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)**	12.8	6.4	5.2	5.2	5.2	2.9	1.9	1.2	26.1	19.5	15.6	14.1	2.3	1.0	0.7	0.4

* 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.

Characteristics of the Residual Classes

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Elections and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

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

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

Group	Prepayment Assumption
1	200% PSA
2	266% PSA
3	185% PSA
4	155% PSA
5	205% PSA

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

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

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

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

Tax Audit Procedures

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

Foreign Investors

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

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 Credit Suisse Securities (USA) 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. Morgan, Lewis & Bockius 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								
CP	$29,876,000	CD	$29,876,000	PAC	2.00%	FIX	3136AXRR8	January 2045
		CI	12,804,000(3)	NTL	3.50	FIX/IO	3136AXRW7	January 2045
Recombination 2								
CP	29,876,000	CE	29,876,000	PAC	2.25	FIX	3136AXRS6	January 2045
		CI	10,670,000(3)	NTL	3.50	FIX/IO	3136AXRW7	January 2045
Recombination 3								
CP	29,876,000	CG	29,876,000	PAC	2.50	FIX	3136AXRT4	January 2045
		CI	8,536,000(3)	NTL	3.50	FIX/IO	3136AXRW7	January 2045
Recombination 4								
CP	29,876,000	CL	29,876,000	PAC	2.75	FIX	3136AXRU1	January 2045
		CI	6,402,000(3)	NTL	3.50	FIX/IO	3136AXRW7	January 2045
Recombination 5								
CP	29,876,000	CM	29,876,000	PAC	3.00	FIX	3136AXRV9	January 2045
		CI	4,268,000(3)	NTL	3.50	FIX/IO	3136AXRW7	January 2045
Recombination 6								
MA	27,349,298	MD	27,349,298	PAC	2.00	FIX	3136AXRY3	November 2044
		MI	6,837,324(3)	NTL	4.00	FIX/IO	3136AXSD8	November 2044
Recombination 7								
MA	27,349,298	ME	27,349,298	PAC	2.25	FIX	3136AXRZ0	November 2044
		MI	5,127,993(3)	NTL	4.00	FIX/IO	3136AXSD8	November 2044
Recombination 8								
MA	27,349,298	MG	27,349,298	PAC	2.50	FIX	3136AXSA4	November 2044
		MI	3,418,662(3)	NTL	4.00	FIX/IO	3136AXSD8	November 2044
Recombination 9								
MA	27,349,298	MH	27,349,298	PAC	2.75	FIX	3136AXSB2	November 2044
		MI	1,709,331(3)	NTL	4.00	FIX/IO	3136AXSD8	November 2044

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 10								
MA	$27,349,298	MJ	$18,232,865	PAC	3.50%	FIX	3136AXSC0	November 2044
		MD	9,116,433	PAC	2.00	FIX	3136AXRY3	November 2044
Recombination 11								
MS	1,161,475	NS	2,563,255	SUP	(4)	INV	3136AXRX5	August 2047
MT	1,401,780							
Recombination 12								
IN	3,750,000(3)	NI	11,562,500(3)	NTL	4.00	FIX/IO	3136AXSE6	August 2047
IO	7,812,500(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.

(4) For a description of this interest rate, see "Summary—Interest Rates" in this prospectus supplement.

Principal Balance Schedules

LB Class Planned Balances

Distribution Date	Planned Balance
Initial Balance	$115,000,000.00
August 2017	114,591,630.52
September 2017	114,147,585.92
October 2017	113,668,031.96
November 2017	113,153,161.71
December 2017	112,603,195.43
January 2018	112,018,380.48
February 2018	111,398,991.09
March 2018	110,745,328.20
April 2018	110,057,719.15
May 2018	109,336,517.46
June 2018	108,582,102.49
July 2018	107,794,879.06
August 2018	106,975,277.14
September 2018	106,123,751.36
October 2018	105,240,780.57
November 2018	104,326,867.43
December 2018	103,382,537.78
January 2019	102,408,340.20
February 2019	101,404,845.37
March 2019	100,372,645.50
April 2019	99,312,353.67
May 2019	98,224,603.19
June 2019	97,110,046.90
July 2019	95,969,356.45
August 2019	94,803,221.59
September 2019	93,612,349.38
October 2019	92,397,463.41
November 2019	91,191,834.13
December 2019	89,995,382.69
January 2020	88,808,030.87
February 2020	87,629,701.04
March 2020	86,460,316.20
April 2020	85,299,799.96
May 2020	84,148,076.50
June 2020	83,005,070.62
July 2020	81,870,707.71
August 2020	80,744,913.72
September 2020	79,627,615.21
October 2020	78,518,739.30
November 2020	77,418,213.67
December 2020	76,325,966.60
January 2021	75,241,926.90
February 2021	74,166,023.95
March 2021	73,098,187.68
April 2021	72,038,348.58
May 2021	70,986,437.67
June 2021	69,942,386.50
July 2021	68,906,127.20
August 2021	67,877,592.38
September 2021	66,856,715.20
October 2021	65,843,429.34
November 2021	64,837,669.02
December 2021	63,839,368.93
January 2022	62,848,464.31
February 2022	61,864,890.88
March 2022	$ 60,888,584.88
April 2022	59,919,483.04
May 2022	58,957,522.59
June 2022	58,002,641.24
July 2022	57,054,777.19
August 2022	56,113,869.14
September 2022	55,179,856.24
October 2022	54,252,678.12
November 2022	53,332,274.91
December 2022	52,418,587.18
January 2023	51,511,555.96
February 2023	50,611,122.76
March 2023	49,717,229.53
April 2023	48,829,818.68
May 2023	47,948,833.07
June 2023	47,074,216.00
July 2023	46,211,777.07
August 2023	45,364,630.44
September 2023	44,532,510.74
October 2023	43,715,157.12
November 2023	42,912,313.20
December 2023	42,123,726.98
January 2024	41,349,150.78
February 2024	40,588,341.14
March 2024	39,841,058.80
April 2024	39,107,068.55
May 2024	38,386,139.25
June 2024	37,678,043.69
July 2024	36,982,558.56
August 2024	36,299,464.39
September 2024	35,628,545.44
October 2024	34,969,589.69
November 2024	34,322,388.75
December 2024	33,686,737.79
January 2025	33,062,435.52
February 2025	32,449,284.06
March 2025	31,847,088.98
April 2025	31,255,659.13
May 2025	30,674,806.67
June 2025	30,104,346.98
July 2025	29,544,098.62
August 2025	28,993,883.24
September 2025	28,453,525.57
October 2025	27,922,853.35
November 2025	27,401,697.27
December 2025	26,889,890.95
January 2026	26,387,270.84
February 2026	25,893,676.24
March 2026	25,408,949.17
April 2026	24,932,934.41
May 2026	24,465,479.37
June 2026	24,006,434.12
July 2026	23,555,651.29
August 2026	23,112,986.04
September 2026	22,678,296.06
October 2026	22,251,441.44
November 2026	$ 21,832,284.73
December 2026	21,420,690.81
January 2027	21,016,526.91
February 2027	20,619,662.55
March 2027	20,229,969.47
April 2027	19,847,321.66
May 2027	19,471,595.26
June 2027	19,102,668.56
July 2027	18,740,421.94
August 2027	18,384,737.85
September 2027	18,035,500.76
October 2027	17,692,597.15
November 2027	17,355,915.46
December 2027	17,025,346.04
January 2028	16,700,781.15
February 2028	16,382,114.92
March 2028	16,069,243.27
April 2028	15,762,063.98
May 2028	15,460,476.55
June 2028	15,164,382.23
July 2028	14,873,684.00
August 2028	14,588,286.50
September 2028	14,308,096.01
October 2028	14,033,020.46
November 2028	13,762,969.36
December 2028	13,497,853.80
January 2029	13,237,586.38
February 2029	12,982,081.26
March 2029	12,731,254.05
April 2029	12,485,021.84
May 2029	12,243,303.16
June 2029	12,006,017.96
July 2029	11,773,087.55
August 2029	11,544,434.64
September 2029	11,319,983.27
October 2029	11,099,658.80
November 2029	10,883,387.87
December 2029	10,671,098.43
January 2030	10,462,719.65
February 2030	10,258,181.95
March 2030	10,057,416.96
April 2030	9,860,357.48
May 2030	9,666,937.51
June 2030	9,477,092.17
July 2030	9,290,757.74
August 2030	9,107,871.58
September 2030	8,928,372.16
October 2030	8,752,199.01
November 2030	8,579,292.73
December 2030	8,409,594.94
January 2031	8,243,048.29
February 2031	8,079,596.43
March 2031	7,919,183.98
April 2031	7,761,756.55
May 2031	7,607,260.67
June 2031	7,455,643.83

LB Class (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
July 2031	$ 7,306,854.42	June 2036	$ 2,092,780.01	May 2041	$ 477,366.72
August 2031	7,160,841.75	July 2036	2,046,134.86	June 2041	463,732.97
September 2031	7,017,556.01	August 2036	2,000,411.01	July 2041	450,396.35
October 2031	6,876,948.24	September 2036	1,955,591.37	August 2041	437,351.06
November 2031	6,738,970.37	October 2036	1,911,659.16	September 2041	424,591.40
December 2031	6,603,575.15	November 2036	1,868,597.89	October 2041	412,111.78
January 2032	6,470,716.17	December 2036	1,826,391.36	November 2041	399,906.70
February 2032	6,340,347.81	January 2037	1,785,023.66	December 2041	387,970.78
March 2032	6,212,425.27	February 2037	1,744,479.19	January 2042	376,298.72
April 2032	6,086,904.54	March 2037	1,704,742.59	February 2042	364,885.33
May 2032	5,963,742.36	April 2037	1,665,798.81	March 2042	353,725.52
June 2032	5,842,896.24	May 2037	1,627,633.04	April 2042	342,814.28
July 2032	5,724,324.44	June 2037	1,590,230.77	May 2042	332,146.71
August 2032	5,607,985.94	July 2037	1,553,577.72	June 2042	321,717.98
September 2032	5,493,840.46	August 2037	1,517,659.88	July 2042	311,523.37
October 2032	5,381,848.40	September 2037	1,482,463.49	August 2042	301,558.24
November 2032	5,271,970.87	October 2037	1,447,975.03	September 2042	291,818.03
December 2032	5,164,169.67	November 2037	1,414,181.24	October 2042	282,298.27
January 2033	5,058,407.27	December 2037	1,381,069.08	November 2042	272,994.58
February 2033	4,954,646.77	January 2038	1,348,625.76	December 2042	263,902.65
March 2033	4,852,851.97	February 2038	1,316,838.71	January 2043	255,018.26
April 2033	4,752,987.26	March 2038	1,285,695.60	February 2043	246,337.26
May 2033	4,655,017.68	April 2038	1,255,184.29	March 2043	237,855.59
June 2033	4,558,908.89	May 2038	1,225,292.90	April 2043	229,569.24
July 2033	4,464,627.14	June 2038	1,196,009.74	May 2043	221,474.32
August 2033	4,372,139.28	July 2038	1,167,323.33	June 2043	213,566.96
September 2033	4,281,412.74	August 2038	1,139,222.42	July 2043	205,843.39
October 2033	4,192,415.54	September 2038	1,111,695.92	August 2043	198,299.93
November 2033	4,105,116.24	October 2038	1,084,733.00	September 2043	190,932.92
December 2033	4,019,483.98	November 2038	1,058,322.96	October 2043	183,738.82
January 2034	3,935,488.42	December 2038	1,032,455.36	November 2043	176,714.12
February 2034	3,853,099.78	January 2039	1,007,119.89	December 2043	169,855.39
March 2034	3,772,288.79	February 2039	982,306.46	January 2044	163,159.27
April 2034	3,693,026.69	March 2039	958,005.16	February 2044	156,622.45
May 2034	3,615,285.24	April 2039	934,206.26	March 2044	150,241.69
June 2034	3,539,036.71	May 2039	910,900.18	April 2044	144,013.81
July 2034	3,464,253.84	June 2039	888,077.56	May 2044	137,935.70
August 2034	3,390,909.86	July 2039	865,729.18	June 2044	132,004.28
September 2034	3,318,978.47	August 2039	843,845.98	July 2044	126,216.56
October 2034	3,248,433.85	September 2039	822,419.09	August 2044	120,569.60
November 2034	3,179,250.62	October 2039	801,439.79	September 2044	115,060.49
December 2034	3,111,403.86	November 2039	780,899.51	October 2044	109,686.41
January 2035	3,044,869.09	December 2039	760,789.85	November 2044	104,444.57
February 2035	2,979,622.25	January 2040	741,102.55	December 2044	99,332.25
March 2035	2,915,639.73	February 2040	721,829.52	January 2045	94,346.77
April 2035	2,852,898.33	March 2040	702,962.79	February 2045	89,485.49
May 2035	2,791,375.25	April 2040	684,494.57	March 2045	84,745.85
June 2035	2,731,048.11	May 2040	666,417.18	April 2045	80,125.33
July 2035	2,671,894.92	June 2040	648,723.09	May 2045	75,621.43
August 2035	2,613,894.08	July 2040	631,404.92	June 2045	71,231.72
September 2035	2,557,024.39	August 2040	614,455.42	July 2045	66,953.84
October 2035	2,501,265.00	September 2040	597,867.45	August 2045	62,785.42
November 2035	2,446,595.46	October 2040	581,634.04	September 2045	58,724.18
December 2035	2,392,995.65	November 2040	565,748.31	October 2045	54,767.88
January 2036	2,340,445.84	December 2040	550,203.54	November 2045	50,914.29
February 2036	2,288,926.63	January 2041	534,993.11	December 2045	47,161.26
March 2036	2,238,418.99	February 2041	520,110.53	January 2046	43,506.66
April 2036	2,188,904.20	March 2041	505,549.42	February 2046	39,948.41
May 2036	2,140,363.89	April 2041	491,303.53	March 2046	36,484.46

LB Class (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
April 2046	$ 33,112.82	September 2046	$ 17,571.74	February 2047	$ 4,059.18
May 2046	29,831.52	October 2046	14,713.97	March 2047	1,581.24
June 2046	26,638.64	November 2046	11,935.53	April 2047 and thereafter	0.00
July 2046	23,532.27	December 2046	9,234.70		
August 2046	20,510.58	January 2047	6,609.80		

Aggregate Group I Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$36,114,000.00	July 2021	$24,144,649.49	July 2025	$13,138,201.50
August 2017	36,036,537.35	August 2021	23,865,332.20	August 2025	12,954,582.89
September 2017	35,948,623.47	September 2021	23,588,420.90	September 2025	12,772,863.56
October 2017	35,850,293.20	October 2021	23,313,895.82	October 2025	12,593,519.67
November 2017	35,741,589.44	November 2021	23,041,737.33	November 2025	12,416,521.36
December 2017	35,622,563.10	December 2021	22,771,925.98	December 2025	12,241,839.13
January 2018	35,493,273.12	January 2022	22,504,442.47	January 2026	12,069,443.84
February 2018	35,353,786.40	February 2022	22,239,267.65	February 2026	11,899,306.72
March 2018	35,204,177.75	March 2022	21,976,382.53	March 2026	11,731,399.36
April 2018	35,044,529.88	April 2022	21,715,768.25	April 2026	11,565,693.67
May 2018	34,874,933.30	May 2022	21,457,406.14	May 2026	11,402,161.94
June 2018	34,695,486.26	June 2022	21,201,277.65	June 2026	11,240,776.77
July 2018	34,506,294.64	July 2022	20,947,364.39	July 2026	11,081,511.11
August 2018	34,307,471.89	August 2022	20,695,648.13	August 2026	10,924,338.25
September 2018	34,099,138.90	September 2022	20,446,110.75	September 2026	10,769,231.79
October 2018	33,881,423.91	October 2022	20,198,734.32	October 2026	10,616,165.68
November 2018	33,654,462.35	November 2022	19,953,501.02	November 2026	10,465,114.17
December 2018	33,418,396.73	December 2022	19,710,393.20	December 2026	10,316,051.83
January 2019	33,173,376.50	January 2023	19,469,393.33	January 2027	10,168,953.56
February 2019	32,919,557.88	February 2023	19,230,484.03	February 2027	10,023,794.54
March 2019	32,657,103.69	March 2023	18,993,648.06	March 2027	9,880,550.27
April 2019	32,386,183.23	April 2023	18,758,868.33	April 2027	9,739,196.56
May 2019	32,106,972.03	May 2023	18,526,127.85	May 2027	9,599,709.52
June 2019	31,819,651.71	June 2023	18,295,409.82	June 2027	9,462,065.53
July 2019	31,524,409.79	July 2023	18,066,697.53	July 2027	9,326,241.28
August 2019	31,221,439.43	August 2023	17,839,974.43	August 2027	9,192,213.74
September 2019	30,910,939.29	September 2023	17,615,224.10	September 2027	9,059,960.17
October 2019	30,593,113.26	October 2023	17,392,430.24	October 2027	8,929,458.12
November 2019	30,268,170.26	November 2023	17,171,576.68	November 2027	8,800,685.38
December 2019	29,936,323.99	December 2023	16,952,647.41	December 2027	8,673,620.06
January 2020	29,607,314.63	January 2024	16,735,626.52	January 2028	8,548,240.51
February 2020	29,281,118.92	February 2024	16,520,498.23	February 2028	8,424,525.36
March 2020	28,957,713.84	March 2024	16,307,246.91	March 2028	8,302,453.49
April 2020	28,637,076.51	April 2024	16,095,857.01	April 2028	8,182,004.06
May 2020	28,319,184.26	May 2024	15,886,313.17	May 2028	8,063,156.48
June 2020	28,004,014.58	June 2024	15,678,600.09	June 2028	7,945,890.40
July 2020	27,691,545.17	July 2024	15,472,702.63	July 2028	7,830,185.74
August 2020	27,381,753.88	August 2024	15,268,605.77	August 2028	7,716,022.66
September 2020	27,074,618.76	September 2024	15,066,294.61	September 2028	7,603,381.56
October 2020	26,770,118.02	October 2024	14,865,754.35	October 2028	7,492,243.11
November 2020	26,468,230.04	November 2024	14,666,970.32	November 2028	7,382,588.18
December 2020	26,168,933.41	December 2024	14,469,928.00	December 2028	7,274,397.89
January 2021	25,872,206.84	January 2025	14,274,612.93	January 2029	7,167,653.62
February 2021	25,578,029.25	February 2025	14,081,010.81	February 2029	7,062,336.94
March 2021	25,286,379.72	March 2025	13,889,107.45	March 2029	6,958,429.67
April 2021	24,997,237.48	April 2025	13,698,888.75	April 2029	6,855,913.85
May 2021	24,710,581.95	May 2025	13,510,340.74	May 2029	6,754,771.76
June 2021	24,426,392.71	June 2025	13,323,449.57	June 2029	6,654,985.86

Aggregate Group I (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
July 2029	$ 6,556,538.86	June 2034	$ 2,599,851.76	May 2039	$ 884,568.79
August 2029	6,459,413.68	July 2034	2,556,913.60	June 2039	866,535.55
September 2029	6,363,593.44	August 2034	2,514,581.05	July 2039	848,776.57
October 2029	6,269,061.48	September 2034	2,472,846.18	August 2039	831,288.12
November 2029	6,175,801.34	October 2034	2,431,701.15	September 2039	814,066.53
December 2029	6,083,796.77	November 2034	2,391,138.20	October 2039	797,108.15
January 2030	5,993,031.71	December 2034	2,351,149.72	November 2039	780,409.40
February 2030	5,903,490.31	January 2035	2,311,728.13	December 2039	763,966.73
March 2030	5,815,156.91	February 2035	2,272,866.00	January 2040	747,776.64
April 2030	5,728,016.06	March 2035	2,234,555.97	February 2040	731,835.69
May 2030	5,642,052.48	April 2035	2,196,790.77	March 2040	716,140.47
June 2030	5,557,251.09	May 2035	2,159,563.22	April 2040	700,687.60
July 2030	5,473,597.01	June 2035	2,122,866.26	May 2040	685,473.78
August 2030	5,391,075.51	July 2035	2,086,692.87	June 2040	670,495.72
September 2030	5,309,672.08	August 2035	2,051,036.16	July 2040	655,750.19
October 2030	5,229,372.37	September 2035	2,015,889.31	August 2040	641,234.00
November 2030	5,150,162.21	October 2035	1,981,245.59	September 2040	626,943.99
December 2030	5,072,027.62	November 2035	1,947,098.35	October 2040	612,877.05
January 2031	4,994,954.78	December 2035	1,913,441.03	November 2040	599,030.11
February 2031	4,918,930.04	January 2036	1,880,267.16	December 2040	585,400.14
March 2031	4,843,939.93	February 2036	1,847,570.32	January 2041	571,984.15
April 2031	4,769,971.14	March 2036	1,815,344.21	February 2041	558,779.18
May 2031	4,697,010.54	April 2036	1,783,582.60	March 2041	545,782.32
June 2031	4,625,045.13	May 2036	1,752,279.32	April 2041	532,990.69
July 2031	4,554,062.12	June 2036	1,721,428.29	May 2041	520,401.45
August 2031	4,484,048.84	July 2036	1,691,023.51	June 2041	508,011.80
September 2031	4,414,992.79	August 2036	1,661,059.06	July 2041	495,818.97
October 2031	4,346,881.63	September 2036	1,631,529.09	August 2041	483,820.23
November 2031	4,279,703.17	October 2036	1,602,427.81	September 2041	472,012.89
December 2031	4,213,445.37	November 2036	1,573,749.53	October 2041	460,394.28
January 2032	4,148,096.36	December 2036	1,545,488.62	November 2041	448,961.78
February 2032	4,083,644.39	January 2037	1,517,639.51	December 2041	437,712.80
March 2032	4,020,077.86	February 2037	1,490,196.72	January 2042	426,644.78
April 2032	3,957,385.34	March 2037	1,463,154.82	February 2042	415,755.20
May 2032	3,895,555.51	April 2037	1,436,508.48	March 2042	405,041.56
June 2032	3,834,577.22	May 2037	1,410,252.40	April 2042	394,501.41
July 2032	3,774,439.45	June 2037	1,384,381.37	May 2042	384,132.31
August 2032	3,715,131.29	July 2037	1,358,890.24	June 2042	373,931.88
September 2032	3,656,642.02	August 2037	1,333,773.94	July 2042	363,897.75
October 2032	3,598,961.01	September 2037	1,309,027.43	August 2042	354,027.58
November 2032	3,542,077.77	October 2037	1,284,645.78	September 2042	344,319.08
December 2032	3,485,981.97	November 2037	1,260,624.08	October 2042	334,769.97
January 2033	3,430,663.37	December 2037	1,236,957.52	November 2042	325,378.00
February 2033	3,376,111.89	January 2038	1,213,641.31	December 2042	316,140.97
March 2033	3,322,317.55	February 2038	1,190,670.76	January 2043	307,056.70
April 2033	3,269,270.52	March 2038	1,168,041.22	February 2043	298,123.02
May 2033	3,216,961.08	April 2038	1,145,748.11	March 2043	289,337.80
June 2033	3,165,379.62	May 2038	1,123,786.89	April 2043	280,698.96
July 2033	3,114,516.67	June 2038	1,102,153.09	May 2043	272,204.41
August 2033	3,064,362.88	July 2038	1,080,842.31	June 2043	263,852.11
September 2033	3,014,909.00	August 2038	1,059,850.18	July 2043	255,640.04
October 2033	2,966,145.91	September 2038	1,039,172.41	August 2043	247,566.22
November 2033	2,918,064.60	October 2038	1,018,804.75	September 2043	239,628.67
December 2033	2,870,656.17	November 2038	998,743.00	October 2043	231,825.46
January 2034	2,823,911.83	December 2038	978,983.04	November 2043	224,154.68
February 2034	2,777,822.92	January 2039	959,520.77	December 2043	216,614.43
March 2034	2,732,380.86	February 2039	940,352.17	January 2044	209,202.85
April 2034	2,687,577.20	March 2039	921,473.25	February 2044	201,918.11
May 2034	2,643,403.58	April 2039	902,880.08	March 2044	194,758.38

Aggregate Group I (Continued)

Distribution Date	Planned Balance
April 2044	$ 187,721.88
May 2044	180,806.84
June 2044	174,011.52
July 2044	167,334.19
August 2044	160,773.16
September 2044	154,326.75
October 2044	147,993.31
November 2044	141,771.21
December 2044	135,658.84
January 2045	129,654.60
February 2045	123,756.94
March 2045	117,964.30
April 2045	112,275.17
May 2045	$ 106,688.02
June 2045	101,201.39
July 2045	95,813.80
August 2045	90,523.81
September 2045	85,329.99
October 2045	80,230.93
November 2045	75,225.25
December 2045	70,311.57
January 2046	65,488.54
February 2046	60,754.83
March 2046	56,109.12
April 2046	51,550.11
May 2046	47,076.53
June 2046	$ 42,687.10
July 2046	38,380.58
August 2046	34,155.75
September 2046	30,011.38
October 2046	25,946.28
November 2046	21,959.27
December 2046	18,049.19
January 2047	14,214.87
February 2047	10,455.20
March 2047	6,769.05
April 2047	3,155.32
May 2047 and thereafter	0.00

Aggregate Group II Planned Balances

Distribution Date	Planned Balance
Initial Balance	$33,919,083.00
August 2017	33,793,163.62
September 2017	33,658,771.86
October 2017	33,515,968.64
November 2017	33,364,820.13
December 2017	33,205,397.67
January 2018	33,037,777.77
February 2018	32,862,042.02
March 2018	32,678,277.04
April 2018	32,486,574.40
May 2018	32,287,030.56
June 2018	32,079,746.80
July 2018	31,864,829.11
August 2018	31,642,388.13
September 2018	31,412,539.05
October 2018	31,175,401.50
November 2018	30,931,099.45
December 2018	30,679,761.12
January 2019	30,421,518.85
February 2019	30,156,509.01
March 2019	29,884,871.83
April 2019	29,606,751.35
May 2019	29,322,295.22
June 2019	29,031,654.59
July 2019	28,742,960.46
August 2019	28,456,200.37
September 2019	28,171,361.97
October 2019	27,888,432.98
November 2019	27,607,401.21
December 2019	27,328,254.52
January 2020	27,050,980.87
February 2020	26,775,568.28
March 2020	26,502,004.85
April 2020	26,230,278.76
May 2020	25,960,378.27
June 2020	25,692,291.69
July 2020	25,426,007.42
August 2020	25,161,513.94
September 2020	24,898,799.78
October 2020	24,637,853.56
November 2020	$24,378,663.97
December 2020	24,121,219.76
January 2021	23,865,509.77
February 2021	23,611,522.89
March 2021	23,359,248.09
April 2021	23,108,674.40
May 2021	22,859,790.94
June 2021	22,612,586.88
July 2021	22,367,051.45
August 2021	22,123,173.97
September 2021	21,880,943.83
October 2021	21,640,350.45
November 2021	21,401,383.36
December 2021	21,164,032.13
January 2022	20,928,286.39
February 2022	20,694,135.87
March 2022	20,461,570.32
April 2022	20,230,579.60
May 2022	20,001,153.58
June 2022	19,773,282.25
July 2022	19,546,955.62
August 2022	19,322,163.79
September 2022	19,098,896.91
October 2022	18,877,145.19
November 2022	18,656,898.90
December 2022	18,438,148.38
January 2023	18,220,884.03
February 2023	18,005,096.31
March 2023	17,790,775.74
April 2023	17,577,912.88
May 2023	17,366,498.39
June 2023	17,156,522.94
July 2023	16,947,977.30
August 2023	16,740,852.28
September 2023	16,535,138.75
October 2023	16,330,827.63
November 2023	16,127,909.91
December 2023	15,926,376.64
January 2024	15,726,218.90
February 2024	15,527,427.85
March 2024	$15,329,994.71
April 2024	15,133,910.73
May 2024	14,939,167.23
June 2024	14,745,755.60
July 2024	14,553,667.25
August 2024	14,362,893.67
September 2024	14,173,426.39
October 2024	13,985,257.02
November 2024	13,798,377.17
December 2024	13,612,778.56
January 2025	13,428,452.93
February 2025	13,245,392.08
March 2025	13,063,587.85
April 2025	12,883,032.16
May 2025	12,703,716.95
June 2025	12,525,634.23
July 2025	12,348,776.05
August 2025	12,173,134.52
September 2025	11,998,701.78
October 2025	11,826,428.64
November 2025	11,656,458.45
December 2025	11,488,761.63
January 2026	11,323,308.94
February 2026	11,160,071.52
March 2026	10,999,020.87
April 2026	10,840,128.83
May 2026	10,683,367.63
June 2026	10,528,709.83
July 2026	10,376,128.32
August 2026	10,225,596.36
September 2026	10,077,087.51
October 2026	9,930,575.71
November 2026	9,786,035.19
December 2026	9,643,440.52
January 2027	9,502,766.58
February 2027	9,363,988.57
March 2027	9,227,082.02
April 2027	9,092,022.73
May 2027	8,958,786.85
June 2027	8,827,350.80

Aggregate Group II (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
July 2027	$ 8,697,691.30	June 2032	$ 3,497,207.08	May 2037	$ 1,245,686.64
August 2027	8,569,785.38	July 2032	3,440,870.53	June 2037	1,221,960.98
September 2027	8,443,610.33	August 2032	3,385,329.62	July 2037	1,198,593.04
October 2027	8,319,143.76	September 2032	3,330,573.81	August 2037	1,175,577.91
November 2027	8,196,363.54	October 2032	3,276,592.68	September 2037	1,152,910.77
December 2027	8,075,247.83	November 2032	3,223,375.96	October 2037	1,130,586.84
January 2028	7,955,775.06	December 2032	3,170,913.51	November 2037	1,108,601.40
February 2028	7,837,923.93	January 2033	3,119,195.30	December 2037	1,086,949.82
March 2028	7,721,673.42	February 2033	3,068,211.46	January 2038	1,065,627.49
April 2028	7,607,002.76	March 2033	3,017,952.22	February 2038	1,044,629.89
May 2028	7,493,891.45	April 2033	2,968,407.95	March 2038	1,023,952.55
June 2028	7,382,319.25	May 2033	2,919,569.13	April 2038	1,003,591.06
July 2028	7,272,266.18	June 2033	2,871,426.39	May 2038	983,541.06
August 2028	7,163,712.50	July 2033	2,823,970.43	June 2038	963,798.26
September 2028	7,056,638.73	August 2033	2,777,192.13	July 2038	944,358.41
October 2028	6,951,025.63	September 2033	2,731,082.44	August 2038	925,217.33
November 2028	6,846,854.22	October 2033	2,685,632.44	September 2038	906,370.90
December 2028	6,744,105.72	November 2033	2,640,833.34	October 2038	887,815.03
January 2029	6,642,761.63	December 2033	2,596,676.44	November 2038	869,545.69
February 2029	6,542,803.67	January 2034	2,553,153.17	December 2038	851,558.93
March 2029	6,444,213.78	February 2034	2,510,255.05	January 2039	833,850.82
April 2029	6,346,974.14	March 2034	2,467,973.73	February 2039	816,417.50
May 2029	6,251,067.15	April 2034	2,426,300.97	March 2039	799,255.14
June 2029	6,156,475.44	May 2034	2,385,228.60	April 2039	782,359.99
July 2029	6,063,181.86	June 2034	2,344,748.59	May 2039	765,728.33
August 2029	5,971,169.47	July 2034	2,304,853.01	June 2039	749,356.49
September 2029	5,880,421.54	August 2034	2,265,534.02	July 2039	733,240.84
October 2029	5,790,921.57	September 2034	2,226,783.88	August 2039	717,377.83
November 2029	5,702,653.25	October 2034	2,188,594.96	September 2039	701,763.92
December 2029	5,615,600.49	November 2034	2,150,959.73	October 2039	686,395.63
January 2030	5,529,747.40	December 2034	2,113,870.74	November 2039	671,269.54
February 2030	5,445,078.29	January 2035	2,077,320.65	December 2039	656,382.26
March 2030	5,361,577.67	February 2035	2,041,302.22	January 2040	641,730.43
April 2030	5,279,230.25	March 2035	2,005,808.28	February 2040	627,310.78
May 2030	5,198,020.93	April 2035	1,970,831.78	March 2040	613,120.03
June 2030	5,117,934.81	May 2035	1,936,365.74	April 2040	599,154.98
July 2030	5,038,957.15	June 2035	1,902,403.29	May 2040	585,412.46
August 2030	4,961,073.44	July 2035	1,868,937.63	June 2040	571,889.34
September 2030	4,884,269.32	August 2035	1,835,962.05	July 2040	558,582.54
October 2030	4,808,530.64	September 2035	1,803,469.94	August 2040	545,489.00
November 2030	4,733,843.41	October 2035	1,771,454.77	September 2040	532,605.73
December 2030	4,660,193.82	November 2035	1,739,910.08	October 2040	519,929.75
January 2031	4,587,568.24	December 2035	1,708,829.51	November 2040	507,458.15
February 2031	4,515,953.22	January 2036	1,678,206.78	December 2040	495,188.03
March 2031	4,445,335.47	February 2036	1,648,035.69	January 2041	483,116.55
April 2031	4,375,701.87	March 2036	1,618,310.12	February 2041	471,240.89
May 2031	4,307,039.48	April 2036	1,589,024.03	March 2041	459,558.28
June 2031	4,239,335.50	May 2036	1,560,171.45	April 2041	448,065.99
July 2031	4,172,577.32	June 2036	1,531,746.50	May 2041	436,761.31
August 2031	4,106,752.47	July 2036	1,503,743.36	June 2041	425,641.57
September 2031	4,041,848.66	August 2036	1,476,156.31	July 2041	414,704.15
October 2031	3,977,853.74	September 2036	1,448,979.69	August 2041	403,946.45
November 2031	3,914,755.71	October 2036	1,422,207.90	September 2041	393,365.92
December 2031	3,852,542.74	November 2036	1,395,835.44	October 2041	382,960.02
January 2032	3,791,203.15	December 2036	1,369,856.86	November 2041	372,726.27
February 2032	3,730,725.39	January 2037	1,344,266.79	December 2041	362,662.20
March 2032	3,671,098.08	February 2037	1,319,059.94	January 2042	352,765.39
April 2032	3,612,309.97	March 2037	1,294,231.06	February 2042	343,033.44
May 2032	3,554,349.96	April 2037	1,269,774.99	March 2042	333,464.00

Aggregate Group II (Continued)

Distribution Date	Planned Balance
April 2042	$ 324,054.73
May 2042	314,803.34
June 2042	305,707.54
July 2042	296,765.12
August 2042	287,973.85
September 2042	279,331.56
October 2042	270,836.10
November 2042	262,485.35
December 2042	254,277.21
January 2043	246,209.63
February 2043	238,280.56
March 2043	230,488.00
April 2043	222,829.96
May 2043	215,304.49
June 2043	207,909.66
July 2043	200,643.57
August 2043	193,504.33
September 2043	186,490.11
October 2043	179,599.06
November 2043	$ 172,829.38
December 2043	166,179.30
January 2044	159,647.07
February 2044	153,230.95
March 2044	146,929.24
April 2044	140,740.24
May 2044	134,662.31
June 2044	128,693.80
July 2044	122,833.09
August 2044	117,078.59
September 2044	111,428.73
October 2044	105,881.96
November 2044	100,436.74
December 2044	95,091.56
January 2045	89,844.95
February 2045	84,695.41
March 2045	79,641.52
April 2045	74,681.83
May 2045	69,814.95
June 2045	$ 65,039.47
July 2045	60,354.03
August 2045	55,757.27
September 2045	51,247.86
October 2045	46,824.49
November 2045	42,485.86
December 2045	38,230.68
January 2046	34,057.69
February 2046	29,965.65
March 2046	25,953.33
April 2046	22,019.52
May 2046	18,163.03
June 2046	14,382.67
July 2046	10,677.28
August 2046	7,045.73
September 2046	3,486.87
October 2046 and thereafter	0.00

Aggregate Group III Planned Balances

Distribution Date	Planned Balance
Initial Balance	$35,000,000.00
August 2017	34,872,732.65
September 2017	34,732,553.95
October 2017	34,579,512.56
November 2017	34,413,668.27
December 2017	34,235,092.05
January 2018	34,043,865.93
February 2018	33,840,083.02
March 2018	33,623,847.40
April 2018	33,395,274.04
May 2018	33,154,488.69
June 2018	32,901,627.79
July 2018	32,636,838.30
August 2018	32,360,277.57
September 2018	32,072,113.16
October 2018	31,772,522.69
November 2018	31,461,693.60
December 2018	31,139,822.96
January 2019	30,807,117.25
February 2019	30,463,792.10
March 2019	30,110,072.06
April 2019	29,746,190.30
May 2019	29,372,388.36
June 2019	28,988,915.85
July 2019	28,596,030.11
August 2019	28,193,995.94
September 2019	27,783,085.25
October 2019	27,363,576.71
November 2019	26,935,755.41
December 2019	26,511,608.55
January 2020	26,091,100.51
February 2020	25,674,195.94
March 2020	25,260,859.86
April 2020	24,851,057.58
May 2020	$24,444,754.72
June 2020	24,041,917.22
July 2020	23,642,511.31
August 2020	23,246,503.54
September 2020	22,853,860.76
October 2020	22,464,550.11
November 2020	22,078,539.01
December 2020	21,695,795.22
January 2021	21,316,286.74
February 2021	20,939,981.88
March 2021	20,566,849.24
April 2021	20,196,857.68
May 2021	19,829,976.37
June 2021	19,466,174.74
July 2021	19,105,422.48
August 2021	18,747,689.58
September 2021	18,392,946.28
October 2021	18,041,163.09
November 2021	17,692,310.80
December 2021	17,346,360.45
January 2022	17,003,283.32
February 2022	16,663,050.99
March 2022	16,325,635.27
April 2022	15,991,008.21
May 2022	15,659,142.14
June 2022	15,330,009.62
July 2022	15,003,583.45
August 2022	14,679,836.70
September 2022	14,358,742.65
October 2022	14,040,274.85
November 2022	13,724,407.05
December 2022	13,411,375.16
January 2023	13,105,344.91
February 2023	12,806,161.90
March 2023	$12,513,675.05
April 2023	12,227,736.64
May 2023	11,948,202.13
June 2023	11,674,930.14
July 2023	11,407,782.41
August 2023	11,146,623.66
September 2023	10,891,321.60
October 2023	10,641,746.80
November 2023	10,397,772.69
December 2023	10,159,275.44
January 2024	9,926,133.94
February 2024	9,698,229.72
March 2024	9,475,446.93
April 2024	9,257,672.21
May 2024	9,044,794.72
June 2024	8,836,706.03
July 2024	8,633,300.07
August 2024	8,434,473.11
September 2024	8,240,123.69
October 2024	8,050,152.57
November 2024	7,864,462.68
December 2024	7,682,959.09
January 2025	7,505,548.92
February 2025	7,332,141.36
March 2025	7,162,647.57
April 2025	6,996,980.68
May 2025	6,835,055.70
June 2025	6,676,789.51
July 2025	6,522,100.83
August 2025	6,370,910.14
September 2025	6,223,139.69
October 2025	6,078,713.42
November 2025	5,937,556.95
December 2025	5,799,597.52

Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
January 2026	$ 5,664,763.99	December 2030	$ 1,372,061.60	November 2035	$ 303,511.38
February 2026	5,532,986.76	January 2031	1,338,652.00	December 2035	295,488.55
March 2026	5,404,197.78	February 2031	1,306,023.18	January 2036	287,662.60
April 2026	5,278,330.48	March 2031	1,274,157.39	February 2036	280,028.90
May 2026	5,155,319.76	April 2031	1,243,037.25	March 2036	272,582.94
June 2026	5,035,101.95	May 2031	1,212,645.79	April 2036	265,320.29
July 2026	4,917,614.79	June 2031	1,182,966.41	May 2036	258,236.65
August 2026	4,802,797.38	July 2031	1,153,982.89	June 2036	251,327.80
September 2026	4,690,590.16	August 2031	1,125,679.36	July 2036	244,589.62
October 2026	4,580,934.89	September 2031	1,098,040.32	August 2036	238,018.09
November 2026	4,473,774.60	October 2031	1,071,050.59	September 2036	231,609.27
December 2026	4,369,053.58	November 2031	1,044,695.36	October 2036	225,359.33
January 2027	4,266,717.35	December 2031	1,018,960.14	November 2036	219,264.50
February 2027	4,166,712.63	January 2032	993,830.76	December 2036	213,321.11
March 2027	4,068,987.31	February 2032	969,293.36	January 2037	207,525.59
April 2027	3,973,490.43	March 2032	945,334.42	February 2037	201,874.44
May 2027	3,880,172.15	April 2032	921,940.69	March 2037	196,364.22
June 2027	3,788,983.75	May 2032	899,099.23	April 2037	190,991.59
July 2027	3,699,877.55	June 2032	876,797.40	May 2037	185,753.30
August 2027	3,612,806.94	July 2032	855,022.83	June 2037	180,646.15
September 2027	3,527,726.35	August 2032	833,763.43	July 2037	175,667.01
October 2027	3,444,591.20	September 2032	813,007.39	August 2037	170,812.85
November 2027	3,363,357.90	October 2032	792,743.16	September 2037	166,080.69
December 2027	3,283,983.81	November 2032	772,959.43	October 2037	161,467.62
January 2028	3,206,427.26	December 2032	753,645.18	November 2037	156,970.80
February 2028	3,130,647.48	January 2033	734,789.62	December 2037	152,587.46
March 2028	3,056,604.59	February 2033	716,382.19	January 2038	148,314.88
April 2028	2,984,259.62	March 2033	698,412.60	February 2038	144,150.41
May 2028	2,913,574.44	April 2033	680,870.75	March 2038	140,091.48
June 2028	2,844,511.78	May 2033	663,746.81	April 2038	136,135.55
July 2028	2,777,035.18	June 2033	647,031.13	May 2038	132,280.14
August 2028	2,711,108.99	July 2033	630,714.31	June 2038	128,522.86
September 2028	2,646,698.36	August 2033	614,787.15	July 2038	124,861.35
October 2028	2,583,769.20	September 2033	599,240.66	August 2038	121,293.30
November 2028	2,522,288.17	October 2033	584,066.04	September 2038	117,816.46
December 2028	2,462,222.68	November 2033	569,254.70	October 2038	114,428.64
January 2029	2,403,540.87	December 2033	554,798.25	November 2038	111,127.69
February 2029	2,346,211.56	January 2034	540,688.48	December 2038	107,911.53
March 2029	2,290,204.28	February 2034	526,917.37	January 2039	104,778.09
April 2029	2,235,489.23	March 2034	513,477.06	February 2039	101,725.39
May 2029	2,182,037.27	April 2034	500,359.91	March 2039	98,751.47
June 2029	2,129,819.91	May 2034	487,558.42	April 2039	95,854.43
July 2029	2,078,809.30	June 2034	475,065.26	May 2039	93,032.39
August 2029	2,028,978.19	July 2034	462,873.28	June 2039	90,283.55
September 2029	1,980,299.95	August 2034	450,975.50	July 2039	87,606.12
October 2029	1,932,748.52	September 2034	439,365.06	August 2039	84,998.37
November 2029	1,886,298.45	October 2034	428,035.30	September 2039	82,458.60
December 2029	1,840,924.84	November 2034	416,979.68	October 2039	79,985.16
January 2030	1,796,603.33	December 2034	406,191.82	November 2039	77,576.44
February 2030	1,753,310.13	January 2035	395,665.49	December 2039	75,230.85
March 2030	1,711,021.96	February 2035	385,394.59	January 2040	72,946.85
April 2030	1,669,716.05	March 2035	375,373.16	February 2040	70,722.93
May 2030	1,629,370.16	April 2035	365,595.39	March 2040	68,557.63
June 2030	1,589,962.53	May 2035	356,055.59	April 2040	66,449.51
July 2030	1,551,471.89	June 2035	346,748.19	May 2040	64,397.17
August 2030	1,513,877.45	July 2035	337,667.76	June 2040	62,399.23
September 2030	1,477,158.85	August 2035	328,808.99	July 2040	60,454.37
October 2030	1,441,296.24	September 2035	320,166.70	August 2040	58,561.27
November 2030	1,406,270.15	October 2035	311,735.82	September 2040	56,718.65

Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
October 2040	$ 54,925.28	January 2043	$ 21,285.43	April 2045	$ 5,942.09
November 2040	53,179.94	February 2043	20,468.04	May 2045	5,585.51
December 2040	51,481.44	March 2043	19,674.19	June 2045	5,240.41
January 2041	49,828.62	April 2043	18,903.28	July 2045	4,906.47
February 2041	48,220.36	May 2043	18,154.71	August 2045	4,583.40
March 2041	46,655.53	June 2043	17,427.91	September 2045	4,270.90
April 2041	45,133.08	July 2043	16,722.32	October 2045	3,968.68
May 2041	43,651.93	August 2043	16,037.40	November 2045	3,676.47
June 2041	42,211.08	September 2043	15,372.60	December 2045	3,393.99
July 2041	40,809.50	October 2043	14,727.41	January 2046	3,120.97
August 2041	39,446.22	November 2043	14,101.32	February 2046	2,857.16
September 2041	38,120.28	December 2043	13,493.82	March 2046	2,602.30
October 2041	36,830.76	January 2044	12,904.44	April 2046	2,356.15
November 2041	35,576.73	February 2044	12,332.71	May 2046	2,118.46
December 2041	34,357.31	March 2044	11,778.16	June 2046	1,889.00
January 2042	33,171.62	April 2044	11,240.34	July 2046	1,667.54
February 2042	32,018.83	May 2044	10,718.81	August 2046	1,453.86
March 2042	30,898.09	June 2044	10,213.15	September 2046	1,247.74
April 2042	29,808.61	July 2044	9,722.94	October 2046	1,048.97
May 2042	28,749.59	August 2044	9,247.76	November 2046	857.35
June 2042	27,720.26	September 2044	8,787.23	December 2046	672.66
July 2042	26,719.88	October 2044	8,340.95	January 2047	494.73
August 2042	25,747.70	November 2044	7,908.55	February 2047	323.35
September 2042	24,803.01	December 2044	7,489.66	March 2047	158.34
October 2042	23,885.11	January 2045	7,083.91	April 2047 and thereafter	0.00
November 2042	22,993.33	February 2045	6,690.96		
December 2042	22,126.98	March 2045	6,310.46		

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

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

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July 24, 2017