

\$1,359,178,385



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-66**

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.

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
IL(2)	1	\$ 16,666,666(3)	NTL	4.5%	FIX/IO	3136AYAA1	April 2047
LA	1	150,000,000	SEQ	2.5	FIX	3136AYAB9	April 2047
LB	1	5,150,644	SEQ	3.0	FIX	3136AYAC7	September 2047
LI(2)	1	51,716,881(3)	NTL	4.5	FIX/IO	3136AYAD5	September 2047
FA	2	54,000,000	PT	(4)	FLT	3136AYAE3	September 2047
SA	2	54,000,000(3)	NTL	(4)	INV/IO	3136AYAF0	September 2047
AM(2)	2	50,659,324	PAC/AD	2.0	FIX	3136AYAG8	December 2044
IM(2)	2	11,257,627(3)	NTL	4.5	FIX/IO	3136AYAH6	December 2044
AL	2	12,904,412	PAC/AD	3.0	FIX	3136AYAJ2	September 2047
AZ(2)	2	8,436,264	SUP	3.0	FIX/Z	3136AYAK9	September 2047
FB	3	28,571,428	PT	(4)	FLT	3136AYAL7	September 2047
SB	3	28,571,428(3)	NTL	(4)	INV/IO	3136AYAM5	September 2047
BA	3	16,000,000	PAC/AD	3.0	FIX	3136AYAN3	March 2047
BZ	3	277,053	PAC/AD	3.0	FIX/Z	3136AYAP8	September 2047
BP(2)	3	38,295,728	PAC/AD	3.0	FIX	3136AYAQ6	February 2045
BL(2)	3	8,566,358	PAC/AD	3.0	FIX	3136AYAR4	September 2047
ZB(2)	3	8,289,433	SUP	3.0	FIX/Z	3136AYAS2	September 2047

(Table continued on next page)

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, and
- underlying REMIC and RCR certificates backed by Fannie Mae MBS.

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

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 IO, AU, AW, AY, AP, AN, BD, ZA, CS, CE, CI, CD, CB, CA, BE, BI, BG, BH, BC, PA, PD, GT, GF, GS, KS, TI, JK, JL, JM, JD, JN, JP, IJ, JQ, JU, JW, JE, J, JB, JG, QA, QI, QB, QC, QD, QG, IQ, QH, QJ, QK, QL and MB 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 August 30, 2017.

Carefully consider the risk factors on Page S-11 of this Prospectus Supplement and 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.

Credit Suisse

The date of this Prospectus Supplement is August 24, 2017

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
AS(2)	4	\$ 65,370,036(3)	NTL	(4)	INV/IO	3136AYAT0	September 2047
BS(2)	4	24,629,964(3)	NTL	(4)	INV/IO	3136AYAU7	September 2047
CF	4	180,000,000	PT	(4)	FLT	3136AYAV5	September 2047
KC(2) . . .	5	169,425,000	SEQ	3.5%	FIX	3136AYAW3	October 2042
EC(2)	5	20,887,000	SEQ	3.5	FIX	3136AYAX1	May 2044
C(2)	5	18,977,000	SEQ	3.5	FIX	3136AYAY9	August 2045
CV	5	8,309,000	SEQ/AD	3.5	FIX	3136AYAZ6	December 2028
VC	5	9,553,000	SEQ/AD	3.5	FIX	3136AYBA0	January 2038
CZ	5	17,351,499	SEQ	3.5	FIX/Z	3136AYBB8	September 2047
PC(2)	6	127,717,000	PAC/AD	2.5	FIX	3136AYBC6	April 2045
IP(2)	6	15,964,625(3)	NTL	4.0	FIX/IO	3136AYBD4	April 2045
PB	6	26,412,000	PAC/AD	3.0	FIX	3136AYBE2	September 2047
ZP	6	20,140,075	SUP	3.0	FIX/Z	3136AYBF9	September 2047
IG(2)	6	34,853,815(3)	NTL	4.0	FIX/IO	3136AYBG7	September 2047
FG(2)	6	69,707,630	PT	(4)	FLT	3136AYBH5	September 2047
SG(2)	6	34,853,815(3)	NTL	(4)	INV/IO	3136AYBJ1	September 2047
NS(2)	7	35,552,455(3)	NTL	(4)	INV/IO	3136AYBK8	September 2042
NI(2)	7	35,552,455(3)	NTL	(4)	INV/IO	3136AYBL6	September 2042
SJ(2)	7	25,925,809(3)	NTL	(4)	INV/IO	3136AYBM4	October 2042
IN(2)	7	25,925,809(3)	NTL	(4)	INV/IO	3136AYBN2	October 2042
SK(2)	7	16,079,787(3)	NTL	(4)	INV/IO	3136AYBP7	August 2042
JF	8	52,188,724	PT	(4)	FLT	3136AYBQ5	September 2057
JS	8	52,188,724(3)	NTL	(4)	INV/IO	3136AYBR3	September 2057
JH(2)	8	82,474,726	PAC/AD	2.0	FIX	3136AYBS1	June 2053
JI(2)	8	20,618,681(3)	NTL	4.0	FIX/IO	3136AYBT9	June 2053
JA(2)	8	12,919,764	PAC/AD	2.0	FIX	3136AYBU6	June 2055
IH(2)	8	3,229,941(3)	NTL	4.0	FIX/IO	3136AYBV4	June 2055
JC(2)	8	16,431,305	PAC/AD	3.0	FIX	3136AYBW2	September 2057
ZJ	8	18,646,018	SUP	3.0	FIX/Z	3136AYBX0	September 2057
QE(2)	9	37,800,000	SEQ	3.0	FIX	3136AYBY8	December 2041
QY(2) . . .	9	5,060,000	SEQ	3.0	FIX	3136AYBZ5	September 2043
QV	9	4,028,000	SEQ/AD	3.0	FIX	3136AYCA9	January 2029
QZ	9	10,000,000	SEQ	3.0	FIX/Z	3136AYCB7	September 2047
MA(2) . . .	10	53,434,000	PAC/AD	2.5	FIX	3136AYCC5	September 2047
MI(2)	10	6,679,250(3)	NTL	4.0	FIX/IO	3136AYCD3	September 2047
MZ	10	100,000	PAC/AD	3.0	FIX/Z	3136AYCE1	September 2047
ZM	10	16,466,000	SUP	3.0	FIX/Z	3136AYCF8	September 2047
VI	10	7,000,000(3)	NTL	4.0	FIX/IO	3136AYCG6	August 2036
IV	10	10,500,000(3)	NTL	4.0	FIX/IO	3136AYCH4	September 2047
R		0	NPR	0	NPR	3136AYCJ0	September 2057
RL		0	NPR	0	NPR	3136AYCK7	September 2057

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

(2) Exchangeable classes.

(3) Notional principal balances. These classes are interest only classes. See page S-8 for a description of how their notional principal balances are calculated.

(4) Based on LIBOR.

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AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated June 1, 2014 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
 - June 1, 2016, for all MBS issued on or after June 1, 2016,
 - October 1, 2014, for all MBS issued on or after October 1, 2014 and prior to June 1, 2016,
 - March 1, 2013, for all MBS issued on or after March 1, 2013 and prior to October 1, 2014,
 - February 1, 2012, for all MBS issued on or after February 1, 2012 and prior to March 1, 2013,
 - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
 - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
 - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
 - January 1, 2006, for all other MBS(as applicable, the “MBS Prospectus”);
- if you are purchasing a Group 7 Class or the R or RL Class, the disclosure documents relating to the applicable underlying REMIC and RCR certificates (the “Underlying REMIC Disclosure Documents”); 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 and the Underlying REMIC Disclosure Documents are incorporated by reference in this prospectus supplement. This means that we are disclosing information in those documents by referring you to them. Those documents are considered part of this prospectus supplement, so you should read this prospectus supplement, and any applicable supplements or amendments, together with those documents.

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, the MBS Prospectus and the Underlying REMIC Disclosure Documents 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 August 1, 2017. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.

Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS*
5	Group 5 MBS
6	Group 6 MBS
7	<i>Subgroup 7a</i> Class 2012-103-CS RCR Certificate
	<i>Subgroup 7b</i> Class 2012-114-SA REMIC Certificate
	<i>Subgroup 7c</i> Class 2012-87-SK REMIC Certificate
8	Group 8 MBS
9	Group 9 MBS
10	Group 10 MBS

* Includes the Subgroup 4a MBS and the Subgroup 4b MBS.

Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 8, Group 9 and Group 10

Characteristics of the Trust MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 1 MBS	\$155,150,644	4.50%	4.75% to 7.00%	241 to 360
Group 2 MBS	\$126,000,000	4.50%	4.75% to 7.00%	241 to 360
Group 3 MBS	\$100,000,000	4.00%	4.25% to 6.50%	241 to 360
Group 4 MBS				
<i>Subgroup 4a</i>	\$130,740,072	4.50%	4.75% to 7.00%	241 to 360
<i>Subgroup 4b</i>	\$ 49,259,928	4.50%	4.75% to 7.00%	241 to 360
Group 5 MBS	\$244,502,499	3.50%	3.75% to 6.00%	241 to 360
Group 6 MBS	\$243,976,705	4.00%	4.25% to 6.50%	241 to 360
Group 8 MBS	\$182,660,537	4.00%	4.25% to 6.50%	361 to 480
Group 9 MBS	\$ 56,888,000	3.00%	3.25% to 5.50%	241 to 360
Group 10 MBS	\$ 70,000,000	4.00%	4.25% to 6.50%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 1 MBS	\$155,150,644	360	266	84	4.970%
Group 2 MBS	\$126,000,000	360	355	2	4.996%
Group 3 MBS	\$100,000,000	360	356	2	4.492%
Group 4 MBS					
<i>Subgroup 4a</i>	\$130,740,072	360	357	1	4.968%
<i>Subgroup 4b</i>	\$ 49,259,928	360	358	1	4.913%
Group 5 MBS	\$244,502,499	360	329	28	4.038%
Group 6 MBS	\$243,976,705	360	357	2	4.400%
Group 8 MBS	\$182,660,537	480	429	46	4.638%
Group 9 MBS	\$ 56,888,000	360	353	6	3.710%
Group 10 MBS	\$ 70,000,000	360	355	4	4.670%

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the Trust 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.

Group 7

Exhibit A describes the underlying REMIC and RCR certificates in Group 7, including certain information about the related mortgage loans. To learn more about the underlying REMIC and RCR certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

Settlement Date

We expect to issue the certificates on August 30, 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

All classes of certificates other than the R and RL Classes

Physical

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 (other than the NS, NI, SJ, IN, SK, KS and TI Classes) will bear interest at the initial interest rates listed below. The initial interest rates listed below for the NS, NI, SJ, IN, SK, KS and TI Classes are assumed rates. 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	1.58000%	6.50%	0.35%	LIBOR + 35 basis points
SA	4.92000%	6.15%	0.00%	6.15% – LIBOR
FB	1.58000%	6.50%	0.35%	LIBOR + 35 basis points
SB	4.92000%	6.15%	0.00%	6.15% – LIBOR
AS	4.66800%	5.00%	0.00%	5.9% – LIBOR
BS	4.66800%	5.00%	0.00%	5.9% – LIBOR
CF	2.16600%	4.50%	2.00%	(LIBOR × 0.5) + 155 basis points
FG	2.16400%	4.50%	2.00%	(LIBOR × 0.5) + 155 basis points
SG	4.67200%	5.00%	0.00%	5.9% – LIBOR
NS	4.76778%(2)	6.00%	0.00%	6% – LIBOR
NI	0.05000%(2)	0.05%	0.00%	6.05% – LIBOR
SJ	4.76778%(2)	6.00%	0.00%	6% – LIBOR
IN	0.05000%(2)	0.05%	0.00%	6.05% – LIBOR
SK	4.76778%(2)	6.00%	0.00%	6% – LIBOR
JF	1.63000%	6.50%	0.40%	LIBOR + 40 basis points
JS	4.87000%	6.10%	0.00%	6.1% – LIBOR
CS	4.66800%	5.00%	0.00%	5.9% – LIBOR
GF	1.57800%	6.50%	0.35%	LIBOR + 35 basis points
GS	4.92200%	6.15%	0.00%	6.15% – LIBOR
KS	4.76778%(2)	6.00%	0.00%	6% – LIBOR
TI	0.05000%(2)	0.05%	0.00%	6.05% – LIBOR

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

(2) Assumed initial interest rates. We will calculate the actual initial interest rates for these classes on August 23, 2017, using the applicable formulas.

Notional Classes

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

<u>Class</u>	
IL	11.1111106667% of the LA Class
LI	33.3333331185% of the Group 1 MBS
SA	100% of the FA Class
IM	22.2222211256% of the AM Class
SB	100% of the FB Class
AS	50% of the Subgroup 4a MBS
BS	50% of the Subgroup 4b MBS
IP	12.5% of the PC Class
IG	50% of the FG Class
SG	50% of the FG Class
NS	100% of the notional principal balance of the Subgroup 7a Underlying RCR Certificate
NI	100% of the notional principal balance of the Subgroup 7a Underlying RCR Certificate
SJ	100% of the notional principal balance of the Subgroup 7b Underlying REMIC Certificate
IN	100% of the notional principal balance of the Subgroup 7b Underlying REMIC Certificate
SK	100% of the notional principal balance of the Subgroup 7c Underlying REMIC Certificate
JS	100% of the JF Class
JI	24.9999993938% of the JH Class
IH	25% of the JA Class
MI	12.5% of the MA Class
VI and IV*	25% of the Group 10 MBS
IO	11.1111106667% of the LA Class <i>plus</i> 33.3333331185% of the Group 1 MBS
CS	50% of the CF Class
CI	28.5714285032% of the <i>sum</i> of the KC, EC and C Classes
BI	28.5714284964% of the <i>sum</i> of the KC and EC Classes
GS	100% of the FG Class
KS	100% of the aggregate notional principal balance of the Group 7 Underlying REMIC and RCR Certificates
TI	100% of the aggregate notional principal balance of the Subgroup 7a Underlying RCR Certificate and the Subgroup 7b Underlying REMIC Certificate
IJ	24.9999993938% of the JH Class <i>plus</i> 25% of the JA Class
QI	33.3333333333% of the QE Class
IQ	33.3333317779% of the <i>sum</i> of the QE and QY Classes

* The sum of these notional principal balances will equal the indicated percentage of the specified balance. On each distribution date, reductions in the principal balance of the Group 10 MBS will be allocated sequentially, in reduction of the notional principal balances of the VI and IV Classes, in that order, until their notional principal balances are reduced to zero.

Distributions of Principal

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

Weighted Average Lives (years)*

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>237%</u>	<u>500%</u>	<u>900%</u>
IL and LA	19.6	8.0	4.7	2.3	1.1
LB	29.8	21.4	18.5	11.0	5.5
LI	19.9	8.4	5.1	2.6	1.3
IO	19.8	8.3	5.0	2.5	1.2

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>185%</u>	<u>235%</u>	<u>500%</u>	<u>900%</u>
FA and SA	19.9	10.9	8.8	7.8	6.6	3.7	2.3
AM, IM, AU, AW, AY, AP and AN	14.6	6.2	4.9	4.9	4.9	2.9	2.0
AL	25.0	16.5	15.7	15.7	15.7	8.3	4.6
AZ	28.3	22.3	18.3	12.7	2.8	1.0	0.6

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>185%</u>	<u>235%</u>	<u>500%</u>	<u>900%</u>
FB and SB	19.6	10.8	8.7	7.7	6.5	3.7	2.3
BA	16.0	7.7	6.6	6.6	6.6	3.8	2.4
BZ	26.2	23.3	23.3	23.3	23.3	13.7	7.5
BP	14.5	6.3	5.0	5.0	5.0	3.0	2.0
BL	25.0	16.8	16.0	16.0	16.0	8.5	4.8
ZB	28.2	22.2	18.2	12.6	2.8	1.0	0.6
BD	16.4	8.2	7.0	7.0	7.0	4.0	2.5

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>287%</u>	<u>500%</u>	<u>900%</u>
AS, BS, CF and CS	19.9	11.0	5.8	3.7	2.4

<u>Group 5 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>219%</u>	<u>400%</u>	<u>800%</u>
KC	15.6	5.4	2.9	1.6	0.7
EC	25.9	14.0	8.0	4.5	2.0
C	27.3	16.9	10.1	5.7	2.6
CV	6.0	6.0	6.0	4.9	2.7
VC	16.0	15.8	12.0	7.4	3.5
CZ	29.0	22.7	17.2	11.1	5.2
CE, CD, CB, CA and CI	17.7	7.3	4.1	2.3	1.0
BC	26.5	15.4	9.0	5.1	2.3
BE, BG, BH and BI	16.7	6.4	3.5	2.0	0.9

<u>Group 6 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>135%</u>	<u>175%</u>	<u>215%</u>	<u>500%</u>	<u>900%</u>
PC, IP, PA and PD	14.6	6.3	5.4	5.4	5.4	3.0	2.0
PB	25.1	17.6	17.3	17.3	17.3	8.7	4.8
ZP	28.2	21.9	19.0	11.6	2.9	1.0	0.6
IG, FG, SG, GT, GF and GS	19.6	10.8	9.3	8.0	6.9	3.7	2.3

<u>Group 7 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>225%</u>	<u>500%</u>	<u>800%</u>
NS and NI	15.8	8.8	5.5	2.6	1.5
SJ and IN	15.8	8.7	5.4	2.6	1.5
SK	15.7	8.8	5.5	2.6	1.5
KS	15.8	8.8	5.5	2.6	1.5
TI	15.8	8.8	5.5	2.6	1.5

<u>Group 8 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>120%</u>	<u>155%</u>	<u>205%</u>	<u>500%</u>	<u>1000%</u>
JF and JS	27.8	11.3	10.1	8.4	6.7	2.7	1.1
JH, JI, JK, JL, JM, JD and JN	17.9	5.0	4.4	4.4	4.4	1.9	0.8
JA, IH and JB	29.8	12.4	11.9	11.9	11.9	4.8	1.9
JC	32.1	19.6	19.6	19.6	19.6	8.3	3.3
ZJ	36.9	23.5	21.5	14.0	2.0	0.3	0.1
J	21.4	8.0	7.5	7.5	7.5	3.1	1.3
JP, JQ, JU, JW, JE and IJ	19.5	6.0	5.4	5.4	5.4	2.2	0.9
JG	31.1	16.4	16.2	16.2	16.2	6.7	2.7

<u>Group 9 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>400%</u>	<u>800%</u>
QE, QA, QB, QC, QD and QI	14.8	5.8	3.7	2.2	1.4
QY	25.1	14.0	8.8	5.0	2.7
QV	6.0	6.0	5.9	4.5	2.8
QZ	28.1	21.2	15.4	9.3	4.8
QG, QH, QJ, QK, QL and IQ	16.0	6.8	4.3	2.5	1.5

<u>Group 10 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>200%</u>	<u>350%</u>	<u>700%</u>	<u>1400%</u>	<u>2600%</u>
MA, MI and MB	13.3	6.3	5.4	5.4	5.4	3.1	1.8	1.0
MZ	24.4	24.4	24.4	24.4	24.4	13.6	5.3	1.3
ZM	26.5	19.4	16.3	12.8	2.3	1.0	0.6	0.3
VI	11.3	3.6	2.8	2.4	1.7	1.1	0.7	0.5
IV	25.1	15.4	12.5	10.4	6.8	3.7	2.0	1.1

<u>Group 2/Group 3 Class</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>185%</u>	<u>235%</u>	<u>500%</u>	<u>900%</u>
ZA [†]	28.2	22.3	18.3	12.7	2.8	1.0	0.6

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

[†] This class is an RCR Class formed by a combination of REMIC classes in two different groups. For additional information, see Schedule 1 attached to this prospectus supplement.

ADDITIONAL RISK FACTOR

Uncertainty as to the determination of LIBOR and the potential phasing out of LIBOR after 2021 may adversely affect the value of certain certificates. On July 27, 2017, regulatory authorities in the United Kingdom announced their intention to stop persuading or compelling banks to submit LIBOR rates after 2021. Accordingly, it is uncertain whether ICE will continue to quote LIBOR after 2021. Efforts to identify a set of alternative U.S. dollar reference interest rates include proposals by the Alternative Reference Rates Committee of the Federal Reserve Board and the Federal Reserve Bank of New York. At present, we are unable to predict the effect of any alternative reference rates that may be established or any other reforms to LIBOR that may be adopted in the United Kingdom, in the U.S. or elsewhere. Uncertainty as to the nature of such potential changes, alternative reference rates or other reforms may adversely affect the trading market for LIBOR-based securities, including

certificates with interest rates that adjust based on LIBOR. Moreover, any future reform, replacement or disappearance of LIBOR may adversely affect the value of and return on the affected certificates.

As discussed in the REMIC Prospectus under “Risk Factors—*Intercontinental Exchange Benchmark Administration is the new LIBOR administrator*,” if we determine that the methods for establishing LIBOR are no longer viable, we may in our discretion designate an alternative method or, if appropriate, an alternative index for the determination of monthly interest rates on the floating rate and inverse floating rate classes. We will designate any alternative method or index taking into account general comparability and other factors; however, in that case, we can provide no assurance that the alternative will yield the same or similar economic results over the lives of the related classes.

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 August 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:

- nine groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS,” “Group 5 MBS,” “Group 6 MBS,” “Group 8 MBS,” “Group 9 MBS” and “Group 10 MBS,” and together, the “Trust MBS”), and
- one group of previously issued REMIC and RCR Certificates (the “Group 7 Underlying REMIC and RCR Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”), as further described in Exhibit A.

The Group 7 Underlying REMIC and RCR Certificates evidence direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS, the “MBS”).

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

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

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

<u>REMIC Designation</u>	<u>Assets</u>	<u>Regular Interests</u>	<u>Residual Interest</u>
Lower Tier REMIC	Trust MBS and Group 7 Underlying REMIC and RCR Certificates	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, the MBS and the Group 7 Underlying REMIC and RCR Certificates, see the applicable discussions appearing under the heading “Fannie Mae Guaranty” in the REMIC Prospectus, the MBS Prospectus and the Underlying REMIC Disclosure Documents. 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 the Residual Certificates and may require payment to cover any tax or other governmental charge. See also “—Characteristics of the Residual Classes” below.

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

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

The Trust MBS

The Trust MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the Trust 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 the case of the Group 1 MBS, Group 2 MBS, Group 3 MBS, Group 4 MBS, Group 5 MBS, Group 6 MBS, Group 9 MBS and Group 10 MBS; and up to 40 years in the case of the Group 8 MBS.

In addition, the pools of Mortgage Loans backing the Group 8 MBS have been designated as pools of “reperforming modified loans” as described further under “The Mortgage Loans—Previously Delinquent Mortgage Loans—*Reperforming Loans*” and “—*Reperforming Modified Loans*” in the MBS Prospectus dated June 1, 2016. These loans are conventional, modified mortgage loans that became delinquent after we initially acquired them but were current as of the issue date of each related MBS. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools underlying the Group 8 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*Mortgage loans that became delinquent after we initially acquired them, and that in some cases may have been modified, may perform differently than do mortgage loans without a history of delinquency*” in the MBS Prospectus dated June 1, 2016.

Furthermore, the pools of Mortgage Loans backing the Group 9 MBS and Group 10 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 backing the Group 9 MBS and Group 10 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*Jumbo-conforming*” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally” in the MBS Prospectus dated June 1, 2016.

For additional information, see “Summary—Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 8, Group 9 and Group 10—Characteristics of the Trust MBS” in this prospectus supplement and “The Mortgage Loan Pools” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

The Group 7 Underlying REMIC and RCR Certificates

The Group 7 Underlying REMIC and RCR Certificates represent beneficial ownership interests in the related Underlying REMIC Trusts. The assets of those trusts consist of MBS (or beneficial ownership interests in MBS) having the general characteristics set forth in the MBS Prospectus. Each MBS evidences beneficial ownership interests in a pool of conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties, as described under “The Mortgage Loan Pools” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

In addition, the Mortgage Loans backing the Group 7 Underlying REMIC and RCR Certificates have been refinanced under Fannie Mae Refi Plus and are designated as “high loan-to-value ratio” loans, with loan-to-value ratios ranging from greater than 105% up to 125% at the time of refinance. These loans are targeted at borrowers who have demonstrated an acceptable payment history on their mortgage loans but may have been unable to refinance due to a decline in home prices or the unavailability of mortgage insurance. Fannie Mae Refi Plus refinancing is available only if the new mortgage loan either reduces the monthly principal and interest payment for the borrower or provides a more stable loan product (such as movement from an adjustable-rate loan to a fixed rate loan). For more information on the Home Affordable Refinance Program, see “The Mortgage Loans—High Loan-to-Value Mortgage Loans” in the MBS Prospectus dated June 1,

2016 and on our Web site at www.fanniemae.com. See also “Risk Factors—Risks Relating to Yield and Prepayment—*Mortgage loans with loan-to-value ratios greater than 80% may have different prepayment and default characteristics than conforming mortgage loans generally*” in the MBS Prospectus dated June 1, 2016.

Distributions on the Group 7 Underlying REMIC and RCR Certificates will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Group 7 Underlying REMIC and RCR Certificates are described in the Underlying REMIC Disclosure Documents. See Exhibit A for certain additional information about the Group 7 Underlying REMIC and RCR Certificates. Exhibit A is provided in lieu of a Final Data Statement with respect to the Group 7 Underlying REMIC and RCR Certificates.

For further information about the Group 7 Underlying REMIC and RCR Certificates, telephone us at 800-2FANNIE. Additional information about the Group 7 Underlying REMIC and RCR Certificates is also available at <https://mbsdisclosure.fanniemae.com/PoolTalk2/index.html>. There may have been material changes in facts and circumstances since the dates we prepared the Underlying REMIC Disclosure Documents. These may include changes in prepayment speeds, prevailing interest rates and other economic factors. As a result, the usefulness of the information set forth in those documents may be limited.

Distributions of Interest

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

The Floating Rate and Inverse Floating Rate Classes will bear interest at interest rates based on LIBOR. We currently establish LIBOR on the basis of the “ICE Method” as generally described under “Description of the Certificates—Distributions on Certificates—*Interest Distributions—Indices for Floating Rate Classes and Inverse Floating Rate Classes*” in the REMIC Prospectus. For a description of recent developments affecting LIBOR calculations, see “Risk Factors—Risks Relating to Yield and Prepayment—*Intercontinental Exchange Benchmark Administration is the new LIBOR administrator*” in the REMIC Prospectus and “Additional Risk Factor—*Uncertainty as to the determination of LIBOR and the potential phasing out of LIBOR after 2021 may adversely affect the value of certain certificates*” in this prospectus supplement.

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

<u>Delay Classes</u>	<u>No-Delay Class</u>
Fixed Rate Classes	Floating Rate and Inverse Floating Rate Classes

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

Accrual Classes. The AZ, BZ, ZB, CZ, ZP, ZJ, QZ, MZ, ZM and ZA Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement or on Schedule 1. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on each Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under “—Distributions of Principal” below.

Distributions of Principal

On the Distribution Date in each month, we will make payments of principal on the Classes of REMIC Certificates as described below. Following any exchange of REMIC Certificates for RCR

Certificates, we will apply principal payments from the exchanged REMIC Certificates to the corresponding RCR Certificates on a pro rata basis.

- *Group 1*

The Group 1 Principal Distribution Amount to LA and LB, in that order, until retired. } Sequential Pay Classes

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

- *Group 2*

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

The Group 2 Cash Flow Distribution Amount as follows:

— 42.8571428571% to FA until retired, and } Pass-Through Class

— 57.1428571429% as follows:

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

second, to AZ until retired; and } Support Class

third, to Aggregate Group I to zero. } PAC Group

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

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

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

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

- *Group 3*

The BZ Accrual amount to BA until retired, and thereafter to BZ. } Accretion Directed Class and Accrual Class

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

The Group 3 Cash Flow Distribution Amount as follows:

— 28.571428% to FB until retired, and } Pass-Through Class

— 71.428572% as follows:

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

second, to ZB until retired; and } Support Class

third, to Aggregate Group II to zero. } PAC Group

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

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

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

“Aggregate Group II” consists of the BA, BZ, BP and BL Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II as follows:

- 25.7796562604% to BA and BZ, in that order, until retired, and
- 74.2203437396% to BP and BL, in that order, until retired.

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

- *Group 4*

The Group 4 Principal Distribution Amount to CF until retired. } Pass-Through Class

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

- *Group 5*

The CZ Accrual Amount to CV and VC, in that order, until retired, and thereafter to CZ. } Accretion Directed Classes and Accrual Class

The Group 5 Cash Flow Distribution Amount to KC, EC, C, CV, VC and CZ, in that order, until retired. } Sequential Pay Classes

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

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

- *Group 6*

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

The Group 6 Cash Flow Distribution Amount as follows:

- 71.4285714286% as follows:
 - first*, to Aggregate Group III to its Planned Balance; } PAC Group
 - second*, to, ZP until retired; and } Support Class
 - third*, to Aggregate Group III to zero, and } PAC Group
- 28.5714285714% to FG until retired. } Pass-Through Class

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

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

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

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

- *Group 8*

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

The Group 8 Cash Flow Distribution Amount as follows:

- 28.5714281022% to JF until retired, and } Pass-Through Class
- 71.4285718978% as follows:
 - first*, to Aggregate Group IV to its Planned Balance; } PAC Group
 - second*, to ZJ until retired; and } Support Class
 - third*, to Aggregate Group IV to zero. } PAC Group

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

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

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

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

- *Group 9*

The QZ Accrual Amount to QV until retired, and thereafter to QZ. } Accretion Directed Class and Accrual Class

The Group 9 Cash Flow Distribution Amount to QE, QY, QV and QZ, in that order, until retired. } Sequential Pay Classes

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

The “Group 9 Cash Flow Distribution Amount” is the principal then paid on the Group 9 MBS.

- *Group 10*

The MZ Accrual Amount to MA until retired, and thereafter to MZ. } Accretion Directed Class and Accrual Class

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

The Group 10 Cash Flow Distribution Amount in the following priority:

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

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

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

The “Group 10 Cash Flow Distribution Amount” is the principal then paid on the Group 10 MBS.

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

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

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Group 7 Underlying REMIC and RCR Certificates, and the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 8, Group 9 and Group 10—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 August 30, 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 Trust MBS will differ from the assumed characteristics shown in the Summary, and may differ significantly. See “Risk Factors—Risks Relating to Yield and Prepayment—*Yields on and weighted average lives of the certificates are affected by actual characteristics of the mortgage loans backing the series trust assets*” in the REMIC Prospectus.

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

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

<u>Groups</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 150% and 235% PSA	Between 150% and 235% PSA
Aggregate Group II Planned Balances	Between 150% and 235% PSA	Between 150% and 235% PSA
Aggregate Group III Planned Balances	Between 135% and 215% PSA	Between 135% and 215% PSA
Aggregate Group IV Planned Balances	Between 120% and 205% PSA	Between 120% and 205% PSA
Aggregate Group V Planned Balances	Between 150% and 350% PSA	Between 150% and 350% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	AM and AL
Aggregate Group II	BA, BZ, BP and BL
Aggregate Group III	PC and PB
Aggregate Group IV	JH, JA and JC
Aggregate Group V	MA and MZ

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

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

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

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

Yield Tables

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

- determining the monthly discount rates that, when applied to the assumed streams of cash flows to be paid on the applicable Classes, would cause the discounted present

values of the assumed streams of cash flows to equal the assumed aggregate purchase prices of those Classes, and

- converting the monthly rates to corporate bond equivalent rates.

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

We cannot assure you that

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

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

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

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

<u>Class</u>	<u>% PSA</u>
IL	290%
LI	280%
IM	251%
IP	262%
IG	207%
JI	246%
IH	375%
MI	521%
VI	1,012%
IV	439%
IO	281%
CI	221%
BI	219%
IJ	253%
QI	256%
IQ	247%

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

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

<u>Class</u>	<u>Price*</u>
IL	17.5000%
LI	20.0000%
IO	19.5000%
IM	21.0000%
CI	14.0000%
BI	12.0000%
IP	19.0000%
IG	28.2500%
JI	15.0000%
IH	26.0000%
IJ	17.8750%
QI	9.0000%
IQ	10.7500%
MI	15.7500%
VI	3.3125%
IV	22.0000%

* 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 IL Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>237%</u>	<u>500%</u>	<u>900%</u>
Pre-Tax Yields to Maturity	18.9%	15.3%	4.6%	(21.1)%	(72.2)%

Sensitivity of the LI Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>237%</u>	<u>500%</u>	<u>900%</u>
Pre-Tax Yields to Maturity	15.7%	12.4%	3.0%	(16.3)%	(50.5)%

Sensitivity of the IO Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>237%</u>	<u>500%</u>	<u>900%</u>
Pre-Tax Yields to Maturity	16.3%	12.9%	3.2%	(17.1)%	(52.5)%

Sensitivity of the IM Class to Prepayments

	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>185%</u>	<u>235%</u>	<u>500%</u>	<u>900%</u>
Pre-Tax Yields to Maturity	12.6%	7.0%	1.1%	1.1%	1.1%	(22.6)%	(55.0)%

Sensitivity of the CI Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>219%</u>	<u>400%</u>	<u>800%</u>
Pre-Tax Yields to Maturity	18.1%	13.5%	0.2%	(25.1)%	(91.6)%

Sensitivity of the BI Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>219%</u>	<u>400%</u>	<u>800%</u>
Pre-Tax Yields to Maturity	21.7%	16.2%	0.0%	(30.7)%	*

Sensitivity of the IP Class to Prepayments

	PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>135%</u>	<u>175%</u>	<u>215%</u>	<u>500%</u>	<u>900%</u>
Pre-Tax Yields to Maturity	12.4%	7.1%	3.4%	3.4%	3.4%	(21.1)%	(53.1)%

Sensitivity of the IG Class to Prepayments

	PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>135%</u>	<u>175%</u>	<u>215%</u>	<u>500%</u>	<u>900%</u>
Pre-Tax Yields to Maturity	8.6%	5.9%	4.0%	1.8%	(0.4)%	(17.1)%	(42.8)%

Sensitivity of the JI Class to Prepayments

	PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>155%</u>	<u>205%</u>	<u>500%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity	17.0%	8.3%	4.6%	4.6%	4.6%	(43.6)%	*

Sensitivity of the IH Class to Prepayments

	PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>155%</u>	<u>205%</u>	<u>500%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity	14.2%	11.8%	11.4%	11.4%	11.4%	(12.0)%	(81.5)%

Sensitivity of the IJ Class to Prepayments

	PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>155%</u>	<u>205%</u>	<u>500%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity	14.0%	7.1%	4.7%	4.7%	4.7%	(33.8)%	*

Sensitivity of the QI Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>400%</u>	<u>800%</u>
Pre-Tax Yields to Maturity	25.9%	20.4%	7.6%	(19.6)%	(65.2)%

Sensitivity of the IQ Class to Prepayments

	PSA Prepayment Assumption				
	50%	100%	200%	400%	800%
Pre-Tax Yields to Maturity	21.1%	16.5%	5.6%	(18.6)%	(62.1)%

Sensitivity of the MI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	150%	200%	350%	700%	1400%	2600%
Pre-Tax Yields to Maturity	16.9%	12.2%	8.4%	8.4%	8.4%	(10.3)%	(55.8)%	*

Sensitivity of the VI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	150%	200%	350%	700%	1400%	2600%
Pre-Tax Yields to Maturity	128.2%	121.5%	114.4%	106.9%	84.4%	36.8%	(39.1)%	*

Sensitivity of the IV Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	150%	200%	350%	700%	1400%	2600%
Pre-Tax Yields to Maturity	17.5%	16.1%	14.3%	12.1%	4.7%	(15.0)%	(61.6)%	*

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 tables below, it is possible that investors in the Inverse Floating Rate Classes would lose money on their initial investments under certain Index and prepayment scenarios.

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

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

- the interest rates for the Inverse Floating Rate Classes for the initial Interest Accrual Period are the rates listed in the table under “Summary—Interest Rates” in this prospectus supplement and for each following Interest Accrual Period will be based on the specified levels of the Index, and

- the aggregate purchase prices of those Classes (expressed in each case as a percentage of original principal balance) are as follows:

<u>Class</u>	<u>Price*</u>
SA	22.625%
SB	23.750%
AS	18.500%
BS	19.250%
SG	13.500%
NS	18.250%
NI	0.375%
SJ	18.250%
IN	0.375%
SK	18.250%
JS	21.000%
CS	18.625%
GS	21.000%
KS	18.250%
TI	0.375%

* 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)

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>185%</u>	<u>235%</u>	<u>500%</u>	<u>900%</u>
0.615%	20.8%	18.2%	15.6%	13.7%	11.1%	(3.6)%	(27.2)%
1.230%	17.8%	15.1%	12.5%	10.6%	7.9%	(7.0)%	(31.1)%
2.230%	12.7%	10.1%	7.3%	5.4%	2.7%	(12.6)%	(37.6)%
4.230%	1.9%	(0.8)%	(3.6)%	(5.6)%	(8.5)%	(24.4)%	(51.5)%
6.150%	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>185%</u>	<u>235%</u>	<u>500%</u>	<u>900%</u>
0.615%	19.3%	16.7%	14.1%	12.2%	9.5%	(5.2)%	(29.0)%
1.230%	16.4%	13.8%	11.1%	9.2%	6.5%	(8.4)%	(32.7)%
2.230%	11.6%	8.9%	6.2%	4.3%	1.5%	(13.8)%	(38.9)%
4.230%	1.2%	(1.6)%	(4.3)%	(6.3)%	(9.2)%	(25.2)%	(52.3)%
6.150%	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption				
	50%	100%	287%	500%	900%
0.900%	23.8%	21.3%	11.7%	0.4%	(21.9)%
1.232%	21.8%	19.3%	9.6%	(1.9)%	(24.5)%
2.232%	15.7%	13.1%	3.1%	(8.8)%	(32.5)%
4.232%	2.7%	0.0%	(10.6)%	(23.3)%	(49.8)%
5.900%	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption				
	50%	100%	287%	500%	900%
0.900%	22.6%	20.1%	10.4%	(1.0)%	(23.5)%
1.232%	20.7%	18.1%	8.4%	(3.2)%	(26.0)%
2.232%	14.8%	12.2%	2.1%	(9.8)%	(33.7)%
4.232%	2.2%	(0.5)%	(11.0)%	(23.8)%	(50.4)%
5.900%	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption						
	50%	100%	135%	175%	215%	500%	900%
0.900%	35.2%	32.7%	31.0%	29.0%	27.0%	12.3%	(9.4)%
1.228%	32.4%	29.9%	28.2%	26.2%	24.1%	9.3%	(12.7)%
3.228%	15.6%	12.9%	11.1%	8.9%	6.7%	(9.4)%	(33.8)%
5.228%	(3.5)%	(6.3)%	(8.2)%	(10.5)%	(12.8)%	(30.0)%	(58.1)%
5.900%	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption				
	50%	100%	225%	500%	800%
0.61600%	24.4%	20.9%	12.1%	(8.7)%	(34.6)%
1.23222%	20.6%	17.2%	8.5%	(12.0)%	(37.5)%
3.23222%	8.0%	4.8%	(3.4)%	(22.9)%	(47.1)%
5.23222%	(8.2)%	(11.1)%	(18.8)%	(36.9)%	(59.5)%
6.00000%	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption				
	50%	100%	225%	500%	800%
6.000% and below	5.6%	2.4%	(5.7)%	(25.0)%	(49.3)%
6.025%	(3.7)%	(6.7)%	(14.5)%	(33.0)%	(57.0)%
6.050%	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>225%</u>	<u>500%</u>	<u>800%</u>
0.61600%	24.3%	20.9%	12.1%	(8.8)%	(34.7)%
1.23222%	20.6%	17.2%	8.5%	(12.1)%	(37.5)%
3.23222%	7.9%	4.7%	(3.5)%	(23.0)%	(47.2)%
5.23222%	(8.3)%	(11.2)%	(18.9)%	(37.0)%	(59.6)%
6.00000%	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>225%</u>	<u>500%</u>	<u>800%</u>
6.000% and below	5.5%	2.4%	(5.8)%	(25.1)%	(49.4)%
6.025%	(3.8)%	(6.8)%	(14.6)%	(33.1)%	(57.2)%
6.050%	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>225%</u>	<u>500%</u>	<u>800%</u>
0.61600%	24.5%	21.0%	12.2%	(8.7)%	(34.6)%
1.23222%	20.7%	17.3%	8.6%	(12.0)%	(37.5)%
3.23222%	8.1%	4.9%	(3.3)%	(22.8)%	(47.1)%
5.23222%	(8.0)%	(11.0)%	(18.6)%	(36.7)%	(59.6)%
6.00000%	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>155%</u>	<u>205%</u>	<u>500%</u>	<u>1000%</u>
0.615%	22.6%	19.2%	17.8%	15.4%	11.8%	(10.4)%	(56.0)%
1.230%	19.4%	16.0%	14.7%	12.3%	8.8%	(13.1)%	(58.2)%
2.230%	14.2%	10.9%	9.6%	7.2%	3.8%	(17.6)%	(61.9)%
4.230%	3.4%	0.2%	(1.1)%	(3.3)%	(6.6)%	(27.0)%	(70.3)%
6.100%	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>287%</u>	<u>500%</u>	<u>900%</u>
0.900%	23.6%	21.1%	11.5%	0.1%	(22.2)%
1.232%	21.6%	19.1%	9.4%	(2.1)%	(24.8)%
2.232%	15.6%	12.9%	2.9%	(9.0)%	(32.7)%
4.232%	2.6%	(0.1)%	(10.6)%	(23.4)%	(49.9)%
5.900%	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption						
	50%	100%	135%	175%	215%	500%	900%
0.614%	22.8%	20.2%	18.4%	16.3%	14.2%	(1.3)%	(24.6)%
1.228%	19.5%	16.9%	15.1%	12.9%	10.8%	(5.0)%	(28.7)%
3.228%	8.6%	5.9%	4.0%	1.8%	(0.5)%	(17.1)%	(42.8)%
5.228%	(4.6)%	(7.4)%	(9.3)%	(11.6)%	(13.9)%	(31.2)%	(59.3)%
6.150%	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption				
	50%	100%	225%	500%	800%
0.61600%	24.4%	20.9%	12.1%	(8.7)%	(34.6)%
1.23222%	20.6%	17.2%	8.5%	(12.0)%	(37.5)%
3.23222%	8.0%	4.8%	(3.4)%	(22.9)%	(47.1)%
5.23222%	(8.2)%	(11.1)%	(18.8)%	(36.9)%	(59.4)%
6.00000%	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption				
	50%	100%	225%	500%	800%
6.000% and below	5.6%	2.4%	(5.7)%	(25.0)%	(49.2)%
6.025%	(3.7)%	(6.8)%	(14.6)%	(33.1)%	(56.8)%
6.050%	*	*	*	*	*

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions, and
- the priority sequences of distributions of principal of the Classes (other than the Group 4 and Group 7 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.

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	360 months	7.00%
Group 2 MBS	360 months	360 months	7.00%
Group 3 MBS	360 months	360 months	6.50%
Group 4 MBS	360 months	360 months	7.00%
Group 5 MBS	360 months	360 months	6.00%
Group 6 MBS	360 months	360 months	6.50%
Group 7 Underlying REMIC and RCR Certificates	360 months	(1)	6.50%
Group 8 MBS	480 months	480 months	6.50%
Group 9 MBS	360 months	360 months	5.50%
Group 10 MBS	360 months	360 months	6.50%

(1) The Mortgage Loans backing the Group 7 Underlying REMIC and RCR Certificates specified below are assumed to have the following remaining terms to maturity:

<u>Class</u>	<u>Remaining Terms to Maturity</u>
2012-103-CS	300 Months
2012-114-SA	301 Months
2012-87-SK	299 Months

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, as applicable.

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

Percent of Original Principal Balances Outstanding

Date	IL† and LA Classes					LB Class					LI† Class					IO† Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	237%	500%	900%	0%	100%	237%	500%	900%	0%	100%	237%	500%	900%	0%	100%	237%	500%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2018	99	91	83	67	43	100	100	100	100	100	99	92	84	68	45	99	92	83	68	44
August 2019	98	83	69	45	17	100	100	100	100	100	98	84	70	46	20	98	84	69	46	19
August 2020	97	76	57	29	6	100	100	100	100	100	97	76	58	32	9	97	76	58	31	8
August 2021	95	68	46	19	1	100	100	100	100	100	95	70	48	21	4	95	69	48	21	3
August 2022	94	62	38	12	0	100	100	100	100	53	94	63	40	14	2	94	63	39	14	1
August 2023	92	56	31	7	0	100	100	100	100	24	93	57	33	10	1	93	57	32	9	1
August 2024	91	50	25	3	0	100	100	100	100	10	91	51	27	7	*	91	51	26	6	*
August 2025	89	44	20	1	0	100	100	100	100	5	89	46	22	4	*	89	46	22	4	*
August 2026	87	39	15	0	0	100	100	100	87	2	88	41	18	3	*	88	41	17	2	*
August 2027	85	34	12	0	0	100	100	100	58	1	86	37	15	2	*	86	36	14	1	*
August 2028	83	30	9	0	0	100	100	100	38	*	84	32	12	1	*	84	32	11	1	*
August 2029	81	26	6	0	0	100	100	100	25	*	82	28	9	1	*	81	28	9	1	*
August 2030	79	22	4	0	0	100	100	100	16	*	79	25	7	1	*	79	24	7	*	*
August 2031	76	18	3	0	0	100	100	100	10	*	77	21	6	*	*	77	20	5	*	*
August 2032	73	15	1	0	0	100	100	100	6	*	74	18	4	*	*	74	17	4	*	*
August 2033	70	12	*	0	0	100	100	100	4	*	71	15	3	*	*	71	14	3	*	*
August 2034	67	9	0	0	0	100	100	75	2	*	68	12	2	*	*	68	11	2	*	*
August 2035	63	6	0	0	0	100	100	53	1	*	65	9	2	*	*	64	8	1	*	*
August 2036	60	4	0	0	0	100	100	36	1	*	61	7	1	*	*	61	6	1	*	*
August 2037	56	1	0	0	0	100	100	21	*	*	57	4	1	*	*	57	4	1	*	*
August 2038	52	0	0	0	0	100	69	10	*	*	53	2	*	*	0	53	2	*	*	0
August 2039	47	0	0	0	0	100	10	1	*	*	49	*	*	*	0	48	*	*	*	0
August 2040	42	0	0	0	0	100	0	0	0	0	44	0	0	0	0	44	0	0	0	0
August 2041	37	0	0	0	0	100	0	0	0	0	39	0	0	0	0	39	0	0	0	0
August 2042	31	0	0	0	0	100	0	0	0	0	34	0	0	0	0	33	0	0	0	0
August 2043	25	0	0	0	0	100	0	0	0	0	28	0	0	0	0	27	0	0	0	0
August 2044	19	0	0	0	0	100	0	0	0	0	22	0	0	0	0	21	0	0	0	0
August 2045	12	0	0	0	0	100	0	0	0	0	15	0	0	0	0	14	0	0	0	0
August 2046	5	0	0	0	0	100	0	0	0	0	8	0	0	0	0	7	0	0	0	0
August 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	19.6	8.0	4.7	2.3	1.1	29.8	21.4	18.5	11.0	5.5	19.9	8.4	5.1	2.6	1.3	19.8	8.3	5.0	2.5	1.2

Date	FA and SA† Classes							AM, IM†, AU, AW, AY, AP and AN Classes								AL Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption								PSA Prepayment Assumption						
	0%	100%	150%	185%	235%	500%	900%	0%	100%	150%	185%	235%	500%	900%	0%	100%	150%	185%	235%	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	
August 2018	99	97	96	95	95	90	83	98	95	94	94	94	94	93	100	100	100	100	100	100	100	
August 2019	98	91	89	87	84	70	51	96	87	83	83	83	75	48	100	100	100	100	100	100	100	
August 2020	97	84	79	76	71	49	24	94	76	69	69	69	44	8	100	100	100	100	100	100	100	
August 2021	95	78	71	66	60	33	11	91	67	56	56	56	22	0	100	100	100	100	100	100	60	
August 2022	94	72	63	58	50	23	5	89	57	45	45	45	7	0	100	100	100	100	100	100	27	
August 2023	93	66	56	50	42	16	2	86	48	35	35	35	0	0	100	100	100	100	100	88	12	
August 2024	91	61	50	44	36	11	1	84	40	25	25	25	0	0	100	100	100	100	100	60	5	
August 2025	89	56	44	38	30	7	*	81	32	17	17	17	0	0	100	100	100	100	100	41	2	
August 2026	88	51	39	33	25	5	*	77	25	10	10	10	0	0	100	100	100	100	100	28	1	
August 2027	86	46	35	28	21	3	*	74	18	4	4	4	0	0	100	100	100	100	100	19	*	
August 2028	84	42	31	24	17	2	*	70	12	0	0	0	0	0	100	100	97	97	97	13	*	
August 2029	82	38	27	21	14	2	*	67	5	0	0	0	0	0	100	100	80	80	80	9	*	
August 2030	79	35	24	18	12	1	*	63	0	0	0	0	0	0	100	98	67	67	67	6	*	
August 2031	77	31	21	15	10	1	*	58	0	0	0	0	0	0	100	76	55	55	55	4	*	
August 2032	74	28	18	13	8	*	*	54	0	0	0	0	0	0	100	55	45	45	45	3	*	
August 2033	71	25	16	11	7	*	*	49	0	0	0	0	0	0	100	37	37	37	37	2	*	
August 2034	68	23	13	9	5	*	*	43	0	0	0	0	0	0	100	30	30	30	30	1	*	
August 2035	65	20	12	8	4	*	*	38	0	0	0	0	0	0	100	24	24	24	24	1	*	
August 2036	61	18	10	6	3	*	*	32	0	0	0	0	0	0	100	19	19	19	19	1	*	
August 2037	57	15	8	5	3	*	*	26	0	0	0	0	0	0	100	15	15	15	15	*	*	
August 2038	53	13	7	4	2	*	*	19	0	0	0	0	0	0	100	12	12	12	12	*	*	
August 2039	49	11	6	3	2	*	*	12	0	0	0	0	0	0	100	9	9	9	9	*	*	
August 2040	44	9	5	3	1	*	*	4	0	0	0	0	0	0	100	7	7	7	7	*	*	
August 2041	39	8	4	2	1	*	*	0	0	0	0	0	0	0	84	5	5	5	5	*	*	
August 2042	34	6	3	2	1	*	*	0	0	0	0	0	0	0	49	4	4	4	4	*	*	
August 2043	28	5	2	1	*	*	*	0	0	0	0	0	0	0	13	3	3	3	3	*	0	
August 2044	22	3	1	1	*	*	*	0	0	0	0	0	0	0	2	2	2	2	2	*	0	
August 2045	15	2	1	*	*	*	*	0	0	0	0	0	0	0	1	1	1	1	1	*	0	
August 2046	8	1	*	*	*	*	*	0	0	0	0	0	0	0	*	*	*	*	*	*	0	
August 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)**	19.9	10.9	8.8	7.8	6.6	3.7	2.3	14.6	6.2	4.9	4.9	4.9	2.9	2.0	25.0	16.5	15.7	15.7	15.7	8.3	4.6	

* 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	AZ Class							FB and SB† Classes							BA Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	150%	185%	235%	500%	900%	0%	100%	150%	185%	235%	500%	900%	0%	100%	150%	185%	235%	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
August 2018	103	103	103	98	91	53	0	99	97	96	95	94	90	83	98	96	95	95	95	95	94
August 2019	106	106	106	90	67	0	0	98	91	88	86	84	70	51	96	89	86	86	86	79	57
August 2020	109	109	109	80	39	0	0	96	84	79	76	71	49	24	94	80	74	74	74	54	25
August 2021	113	113	113	73	20	0	0	95	77	70	66	60	33	11	92	72	64	64	64	36	10
August 2022	116	116	116	69	7	0	0	94	71	63	57	50	23	5	90	65	55	55	55	24	3
August 2023	120	120	120	68	1	0	0	92	65	56	50	42	16	2	88	57	46	46	46	16	*
August 2024	123	123	123	68	0	0	0	90	60	50	43	35	11	1	85	51	38	38	38	10	0
August 2025	127	127	125	68	0	0	0	89	55	44	37	30	7	*	83	44	32	32	32	6	0
August 2026	131	131	123	66	0	0	0	87	50	39	32	25	5	*	80	38	26	26	26	3	0
August 2027	135	135	119	64	0	0	0	85	46	34	28	21	3	*	77	32	21	21	21	2	0
August 2028	139	139	114	60	0	0	0	83	42	30	24	17	2	*	74	27	17	17	17	*	0
August 2029	143	143	108	56	0	0	0	80	38	27	21	14	2	*	71	22	14	14	14	0	0
August 2030	148	148	100	51	0	0	0	78	34	23	18	12	1	*	67	17	11	11	11	0	0
August 2031	152	152	93	47	0	0	0	75	31	20	15	10	1	*	64	13	8	8	8	0	0
August 2032	157	157	85	42	0	0	0	73	28	18	13	8	*	60	8	6	6	6	0	0	
August 2033	162	160	77	38	0	0	0	70	25	15	11	6	*	56	5	5	5	5	0	0	
August 2034	166	146	69	33	0	0	0	66	22	13	9	5	*	51	3	3	3	3	0	0	
August 2035	171	133	61	29	0	0	0	63	19	11	8	4	*	47	2	2	2	2	0	0	
August 2036	177	120	54	25	0	0	0	59	17	10	6	3	*	42	1	1	1	1	0	0	
August 2037	182	107	47	22	0	0	0	56	15	8	5	3	*	37	0	0	0	0	0	0	
August 2038	188	94	40	18	0	0	0	52	13	7	4	2	*	31	0	0	0	0	0	0	
August 2039	193	81	34	15	0	0	0	47	11	5	3	2	*	25	0	0	0	0	0	0	
August 2040	199	69	28	12	0	0	0	43	9	4	3	1	*	19	0	0	0	0	0	0	
August 2041	205	57	23	10	0	0	0	38	7	4	2	1	*	12	0	0	0	0	0	0	
August 2042	212	45	18	8	0	0	0	32	6	3	2	1	*	5	0	0	0	0	0	0	
August 2043	218	35	13	6	0	0	0	27	4	2	1	*	*	0	0	0	0	0	0	0	
August 2044	181	24	9	4	0	0	0	21	3	1	1	*	*	0	0	0	0	0	0	0	
August 2045	125	14	5	2	0	0	0	14	2	1	*	*	*	0	0	0	0	0	0	0	
August 2046	65	5	2	1	0	0	0	7	1	*	*	*	*	0	0	0	0	0	0	0	
August 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																					
Life (years)**	28.3	22.3	18.3	12.7	2.8	1.0	0.6	19.6	10.8	8.7	7.7	6.5	3.7	2.3	16.0	7.7	6.6	6.6	6.6	3.8	2.4

Date	BZ Class							BP Class							BL Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	150%	185%	235%	500%	900%	0%	100%	150%	185%	235%	500%	900%	0%	100%	150%	185%	235%	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
August 2018	103	103	103	103	103	103	103	98	95	94	94	94	94	93	100	100	100	100	100	100	100
August 2019	106	106	106	106	106	106	106	96	87	83	83	83	75	49	100	100	100	100	100	100	100
August 2020	109	109	109	109	109	109	109	94	76	69	69	69	45	10	100	100	100	100	100	100	100
August 2021	113	113	113	113	113	113	113	91	67	57	57	57	24	0	100	100	100	100	100	100	66
August 2022	116	116	116	116	116	116	116	89	58	46	46	46	9	0	100	100	100	100	100	100	30
August 2023	120	120	120	120	120	120	120	86	49	36	36	36	0	0	100	100	100	100	100	97	13
August 2024	123	123	123	123	123	123	64	83	41	26	26	26	0	0	100	100	100	100	100	66	6
August 2025	127	127	127	127	127	127	29	80	33	18	18	18	0	0	100	100	100	100	100	45	3
August 2026	131	131	131	131	131	131	13	77	26	12	12	12	0	0	100	100	100	100	100	31	1
August 2027	135	135	135	135	135	135	6	73	19	6	6	6	0	0	100	100	100	100	100	21	1
August 2028	139	139	139	139	139	139	3	70	13	1	1	1	0	0	100	100	100	100	100	14	*
August 2029	143	143	143	143	143	102	1	66	7	0	0	0	0	0	100	100	88	88	88	10	*
August 2030	148	148	148	148	148	69	1	62	1	0	0	0	0	0	100	100	72	72	72	6	*
August 2031	152	152	152	152	152	46	*	57	0	0	0	0	0	0	100	81	60	60	60	4	*
August 2032	157	157	157	157	157	31	*	53	0	0	0	0	0	0	100	59	49	49	49	3	*
August 2033	162	162	162	162	162	21	*	48	0	0	0	0	0	0	100	40	40	40	40	2	*
August 2034	166	166	166	166	166	14	*	43	0	0	0	0	0	0	100	32	32	32	32	1	*
August 2035	171	171	171	171	171	9	*	37	0	0	0	0	0	0	100	26	26	26	26	1	*
August 2036	177	177	177	177	177	6	*	32	0	0	0	0	0	0	100	21	21	21	21	1	*
August 2037	182	179	179	179	179	4	*	25	0	0	0	0	0	0	100	17	17	17	17	*	*
August 2038	188	141	141	141	141	2	*	19	0	0	0	0	0	0	100	13	13	13	13	*	*
August 2039	193	109	109	109	109	2	*	12	0	0	0	0	0	0	100	10	10	10	10	*	*
August 2040	199	83	83	83	83	1	*	5	0	0	0	0	0	0	100	8	8	8	8	*	*
August 2041	205	62	62	62	62	1	*	0	0	0	0	0	0	0	85	6	6	6	6	*	*
August 2042	212	45	45	45	45	*	*	0	0	0	0	0	0	0	48	4	4	4	4	*	*
August 2043	90	31	31	31	31	*	*	0	0	0	0	0	0	0	8	3	3	3	3	*	0
August 2044	20	20	20	20	20	*	*	0	0	0	0	0	0	0	2	2	2	2	2	*	0
August 2045	11	11	11	11	11	*	*	0	0	0	0	0	0	0	1	1	1	1	1	*	0
August 2046	4	4	4	4	4	*	*	0	0	0	0	0	0	0	*	*	*	*	*	*	0
August 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)**	26.2	23.3	23.3	23.3	23.3	13.7	7.5	14.5	6.3	5.0	5.0	5.0	3.0	2.0	25.0	16.8	16.0	16.0	16.0	8.5	4.8

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

Date	ZB Class							BD Class							AS†, BS†, CF and CS† Classes				
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption				
	0%	100%	150%	185%	235%	500%	900%	0%	100%	150%	185%	235%	500%	900%	0%	100%	287%	500%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2018	103	103	103	98	91	52	0	98	96	95	95	95	95	94	99	97	94	91	85
August 2019	106	106	106	90	67	0	0	97	89	86	86	86	79	58	98	92	82	72	54
August 2020	109	109	109	80	39	0	0	95	81	75	75	75	55	27	97	85	67	50	25
August 2021	113	113	113	73	19	0	0	93	73	65	65	65	38	12	95	78	55	34	11
August 2022	116	116	116	69	7	0	0	91	65	56	56	56	26	5	94	72	44	24	5
August 2023	120	120	120	68	1	0	0	88	58	47	47	47	18	2	93	66	36	16	2
August 2024	123	123	123	68	*	0	0	86	52	40	40	40	12	1	91	61	29	11	1
August 2025	127	127	124	68	*	0	0	84	46	33	33	33	8	*	89	56	24	8	*
August 2026	131	131	123	66	*	0	0	81	40	28	28	28	6	*	88	51	19	5	*
August 2027	135	135	119	63	*	0	0	78	34	23	23	23	4	*	86	47	15	4	*
August 2028	139	139	113	59	*	0	0	75	29	19	19	19	3	*	84	43	12	2	*
August 2029	143	143	107	55	*	0	0	72	24	16	16	16	2	*	82	39	10	2	*
August 2030	148	148	99	51	*	0	0	69	19	13	13	13	1	*	79	35	8	1	*
August 2031	152	152	92	46	*	0	0	65	15	11	11	11	1	*	77	32	6	1	*
August 2032	157	157	84	42	*	0	0	62	11	9	9	9	1	*	74	29	5	*	*
August 2033	162	157	76	37	*	0	0	58	7	7	7	7	*	*	71	26	4	*	*
August 2034	166	144	68	33	*	0	0	53	6	6	6	6	*	*	68	23	3	*	*
August 2035	171	131	60	29	*	0	0	49	5	5	5	5	*	*	65	20	2	*	*
August 2036	177	118	53	25	*	0	0	44	4	4	4	4	*	*	61	18	2	*	*
August 2037	182	104	46	21	*	0	0	39	3	3	3	3	*	*	57	15	1	*	*
August 2038	188	92	39	18	*	0	0	34	2	2	2	2	*	*	53	13	1	*	*
August 2039	193	79	33	15	*	0	0	28	2	2	2	2	*	*	49	11	1	*	*
August 2040	199	67	27	12	*	0	0	22	1	1	1	1	*	*	44	10	1	*	*
August 2041	205	56	22	10	*	0	0	16	1	1	1	1	*	0	39	8	*	*	0
August 2042	212	44	17	7	*	0	0	9	1	1	1	1	*	0	34	6	*	*	0
August 2043	218	34	13	5	*	0	0	2	1	1	1	1	*	0	28	5	*	*	0
August 2044	175	24	9	4	*	0	0	*	*	*	*	*	*	0	22	3	*	*	0
August 2045	121	15	5	2	*	0	0	*	*	*	*	*	*	0	15	2	*	*	0
August 2046	63	6	2	1	*	0	0	*	*	*	*	*	*	0	8	1	*	*	0
August 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																			
Life (years)**	28.2	22.2	18.2	12.6	2.8	1.0	0.6	16.4	8.2	7.0	7.0	7.0	4.0	2.5	19.9	11.0	5.8	3.7	2.4

Date	KC Class					EC Class					C Class					CV Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	219%	400%	800%	0%	100%	219%	400%	800%	0%	100%	219%	400%	800%	0%	100%	219%	400%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2018	98	89	79	63	29	100	100	100	100	100	100	100	100	100	100	93	93	93	93	93
August 2019	96	78	60	36	0	100	100	100	100	45	100	100	100	100	100	85	85	85	85	85
August 2020	94	68	44	15	0	100	100	100	100	0	100	100	100	100	0	77	77	77	77	42
August 2021	92	59	31	0	0	100	100	100	98	0	100	100	100	100	0	69	69	69	69	0
August 2022	90	50	19	0	0	100	100	100	5	0	100	100	100	100	0	60	60	60	60	0
August 2023	88	42	9	0	0	100	100	100	0	0	100	100	100	29	0	51	51	51	51	0
August 2024	85	34	1	0	0	100	100	100	0	0	100	100	100	0	0	42	42	42	0	0
August 2025	82	27	0	0	0	100	100	49	0	0	100	100	100	0	0	33	33	33	0	0
August 2026	79	20	0	0	0	100	100	0	0	0	100	100	99	0	0	23	23	23	0	0
August 2027	76	14	0	0	0	100	100	0	0	0	100	100	52	0	0	13	13	13	0	0
August 2028	73	9	0	0	0	100	100	0	0	0	100	100	13	0	0	2	2	2	0	0
August 2029	70	3	0	0	0	100	100	0	0	0	100	100	0	0	0	0	0	0	0	0
August 2030	66	0	0	0	0	100	86	0	0	0	100	100	0	0	0	0	0	0	0	0
August 2031	62	0	0	0	0	100	48	0	0	0	100	100	0	0	0	0	0	0	0	0
August 2032	58	0	0	0	0	100	13	0	0	0	100	100	0	0	0	0	0	0	0	0
August 2033	54	0	0	0	0	100	0	0	0	0	100	79	0	0	0	0	0	0	0	0
August 2034	49	0	0	0	0	100	0	0	0	0	100	45	0	0	0	0	0	0	0	0
August 2035	44	0	0	0	0	100	0	0	0	0	100	14	0	0	0	0	0	0	0	0
August 2036	39	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0
August 2037	34	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0
August 2038	28	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0
August 2039	22	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0
August 2040	15	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0
August 2041	8	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0
August 2042	*	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0
August 2043	0	0	0	0	0	39	0	0	0	0	100	0	0	0	0	0	0	0	0	0
August 2044	0	0	0	0	0	0	0	0	0	0	68	0	0	0	0	0	0	0	0	0
August 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	15.6	5.4	2.9	1.6	0.7	25.9	14.0	8.0	4.5	2.0	27.3	16.9	10.1	5.7	2.6	6.0	6.0	6.0	4.9	2.7

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

Date	VC Class					CZ Class					CE, CD, CB, CA and CI† Classes					BC Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	219%	400%	800%	0%	100%	219%	400%	800%	0%	100%	219%	400%	800%	0%	100%	219%	400%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2018	100	100	100	100	100	104	104	104	104	104	99	91	83	70	43	100	100	100	100	100
August 2019	100	100	100	100	100	107	107	107	107	107	97	82	68	48	14	100	100	100	100	71
August 2020	100	100	100	100	100	111	111	111	111	111	95	74	55	31	0	100	100	100	100	0
August 2021	100	100	100	100	0	115	115	115	115	94	94	66	44	19	0	100	100	100	99	0
August 2022	100	100	100	100	0	119	119	119	119	48	92	59	35	10	0	100	100	100	50	0
August 2023	100	100	100	100	0	123	123	123	123	24	90	53	27	3	0	100	100	100	14	0
August 2024	100	100	100	83	0	128	128	128	128	12	88	47	20	0	0	100	100	100	0	0
August 2025	100	100	100	0	0	132	132	132	127	6	86	41	14	0	0	100	100	73	0	0
August 2026	100	100	100	0	0	137	137	137	93	3	83	36	9	0	0	100	100	47	0	0
August 2027	100	100	100	0	0	142	142	142	68	2	81	31	5	0	0	100	100	25	0	0
August 2028	100	100	100	0	0	147	147	147	50	1	78	26	1	0	0	100	100	6	0	0
August 2029	92	92	51	0	0	152	152	152	36	*	76	22	0	0	0	100	100	0	0	0
August 2030	83	83	0	0	0	158	158	149	26	*	73	18	0	0	0	100	93	0	0	0
August 2031	72	72	0	0	0	163	163	123	19	*	69	14	0	0	0	100	73	0	0	0
August 2032	62	62	0	0	0	169	169	100	14	*	66	10	0	0	0	100	54	0	0	0
August 2033	51	51	0	0	0	175	175	82	10	*	63	7	0	0	0	100	37	0	0	0
August 2034	40	40	0	0	0	181	181	66	7	*	59	4	0	0	0	100	22	0	0	0
August 2035	28	28	0	0	0	188	188	53	5	*	55	1	0	0	0	100	7	0	0	0
August 2036	16	0	0	0	0	194	187	42	3	*	51	0	0	0	0	100	0	0	0	0
August 2037	3	0	0	0	0	201	158	33	2	*	46	0	0	0	0	100	0	0	0	0
August 2038	0	0	0	0	0	203	131	25	2	*	42	0	0	0	0	100	0	0	0	0
August 2039	0	0	0	0	0	203	106	19	1	*	36	0	0	0	0	100	0	0	0	0
August 2040	0	0	0	0	0	203	83	13	1	*	31	0	0	0	0	100	0	0	0	0
August 2041	0	0	0	0	0	203	61	9	*	*	25	0	0	0	0	100	0	0	0	0
August 2042	0	0	0	0	0	203	42	6	*	*	19	0	0	0	0	100	0	0	0	0
August 2043	0	0	0	0	0	203	23	3	*	*	13	0	0	0	0	68	0	0	0	0
August 2044	0	0	0	0	0	203	7	1	*	0	6	0	0	0	0	33	0	0	0	0
August 2045	0	0	0	0	0	191	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2046	0	0	0	0	0	98	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.0	15.8	12.0	7.4	3.5	29.0	22.7	17.2	11.1	5.2	17.7	7.3	4.1	2.3	1.0	26.5	15.4	9.0	5.1	2.3

Date	BE, BG, BH and BI† Classes					PC, IP†, PA and PD Classes							PB Class							
	PSA Prepayment Assumption					PSA Prepayment Assumption							PSA Prepayment Assumption							
	0%	100%	219%	400%	800%	0%	100%	135%	175%	215%	500%	900%	0%	100%	135%	175%	215%	500%	900%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2018	98	90	81	67	37	98	95	94	94	94	94	93	100	100	100	100	100	100	100	100
August 2019	97	80	64	43	5	96	87	84	84	84	75	49	100	100	100	100	100	100	100	100
August 2020	95	71	50	24	0	94	77	72	72	72	46	11	100	100	100	100	100	100	100	100
August 2021	93	63	38	11	0	91	67	60	60	60	25	0	100	100	100	100	100	100	100	70
August 2022	91	55	28	1	0	89	58	50	50	50	10	0	100	100	100	100	100	100	100	32
August 2023	89	48	19	0	0	86	50	40	40	40	1	0	100	100	100	100	100	100	100	14
August 2024	87	41	12	0	0	83	42	31	31	31	0	0	100	100	100	100	100	100	70	6
August 2025	84	35	5	0	0	80	34	24	24	24	0	0	100	100	100	100	100	100	48	3
August 2026	82	29	0	0	0	77	27	17	17	17	0	0	100	100	100	100	100	100	33	1
August 2027	79	24	0	0	0	74	20	11	11	11	0	0	100	100	100	100	100	100	22	1
August 2028	76	19	0	0	0	70	14	6	6	6	0	0	100	100	100	100	100	100	15	*
August 2029	73	14	0	0	0	66	8	2	2	2	0	0	100	100	100	100	100	100	10	*
August 2030	70	9	0	0	0	62	3	0	0	0	0	0	100	100	91	91	91	91	7	*
August 2031	66	5	0	0	0	58	0	0	0	0	0	0	100	87	76	76	76	76	5	*
August 2032	63	1	0	0	0	54	0	0	0	0	0	0	100	63	63	63	63	63	3	*
August 2033	59	0	0	0	0	49	0	0	0	0	0	0	100	52	52	52	52	52	2	*
August 2034	55	0	0	0	0	44	0	0	0	0	0	0	100	43	43	43	43	43	1	*
August 2035	50	0	0	0	0	38	0	0	0	0	0	0	100	35	35	35	35	35	1	*
August 2036	46	0	0	0	0	33	0	0	0	0	0	0	100	29	29	29	29	29	1	*
August 2037	41	0	0	0	0	27	0	0	0	0	0	0	100	23	23	23	23	23	*	*
August 2038	36	0	0	0	0	20	0	0	0	0	0	0	100	18	18	18	18	18	*	*
August 2039	30	0	0	0	0	13	0	0	0	0	0	0	100	15	15	15	15	15	*	*
August 2040	24	0	0	0	0	6	0	0	0	0	0	0	100	11	11	11	11	11	*	*
August 2041	18	0	0	0	0	0	0	0	0	0	0	0	92	9	9	9	9	9	*	*
August 2042	11	0	0	0	0	0	0	0	0	0	0	0	52	6	6	6	6	6	*	*
August 2043	4	0	0	0	0	0	0	0	0	0	0	0	10	4	4	4	4	4	*	0
August 2044	0	0	0	0	0	0	0	0	0	0	0	0	3	3	3	3	3	3	*	0
August 2045	0	0	0	0	0	0	0	0	0	0	0	0	2	2	2	2	2	2	*	0
August 2046	0	0	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	*	0
August 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.7	6.4	3.5	2.0	0.9	14.6	6.3	5.4	5.4	5.4	3.0	2.0	25.1	17.6	17.3	17.3	17.3	17.3	8.7	4.8

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

Date	ZP Class							IG†, FG, SG†, GT, GF and GS† Classes								NS† and NI† Classes				
	PSA Prepayment Assumption							PSA Prepayment Assumption								PSA Prepayment Assumption				
	0%	100%	135%	175%	215%	500%	900%	0%	100%	135%	175%	215%	500%	900%	0%	100%	225%	500%	800%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
August 2018	103	103	103	97	91	50	0	99	97	96	95	95	90	83	98	92	84	68	51	
August 2019	106	106	106	87	69	0	0	98	91	89	87	85	70	51	97	84	71	47	26	
August 2020	109	109	109	75	42	0	0	96	84	80	77	73	49	24	95	77	60	32	13	
August 2021	113	113	113	66	22	0	0	95	77	72	67	62	33	11	93	70	50	22	7	
August 2022	116	116	116	61	10	0	0	94	71	65	59	53	23	5	91	64	42	15	3	
August 2023	120	120	120	58	3	0	0	92	65	59	51	45	16	2	88	58	35	10	2	
August 2024	123	123	123	58	*	0	0	90	60	52	45	38	11	1	86	52	29	7	1	
August 2025	127	127	126	58	*	0	0	89	55	47	39	32	7	*	83	47	24	4	*	
August 2026	131	131	125	57	*	0	0	87	50	42	34	27	5	*	80	42	20	3	*	
August 2027	135	135	123	55	*	0	0	85	46	37	30	23	3	*	78	38	17	2	*	
August 2028	139	139	119	52	*	0	0	83	42	33	26	20	2	*	74	34	14	1	*	
August 2029	143	143	113	49	*	0	0	80	38	29	22	16	2	*	71	30	11	1	*	
August 2030	148	148	106	45	*	0	0	78	34	26	19	14	1	*	67	26	9	1	*	
August 2031	152	152	99	42	*	0	0	75	31	23	16	11	1	*	64	23	7	*	*	
August 2032	157	156	92	38	*	0	0	73	28	20	14	10	*	*	59	20	6	*	*	
August 2033	162	145	84	34	*	0	0	70	25	18	12	8	*	*	55	17	4	*	*	
August 2034	166	133	76	31	*	0	0	66	22	15	10	7	*	*	50	14	3	*	*	
August 2035	171	122	68	27	*	0	0	63	19	13	8	5	*	*	45	12	3	*	*	
August 2036	177	110	61	24	*	0	0	59	17	11	7	4	*	*	40	9	2	*	*	
August 2037	182	98	53	20	*	0	0	56	15	10	6	4	*	*	35	7	1	*	*	
August 2038	188	86	46	17	*	0	0	52	13	8	5	3	*	*	28	5	1	*	*	
August 2039	193	75	39	15	*	0	0	47	11	7	4	2	*	*	22	3	*	*	*	
August 2040	199	64	33	12	*	0	0	43	9	6	3	2	*	*	15	1	*	*	*	
August 2041	205	53	27	10	*	0	0	38	7	4	2	1	*	0	8	*	*	*	0	
August 2042	212	43	21	8	*	0	0	32	6	3	2	1	*	0	0	0	0	0	0	
August 2043	218	33	16	6	*	0	0	27	4	3	1	1	*	0	0	0	0	0	0	
August 2044	175	23	11	4	*	0	0	21	3	2	1	*	*	0	0	0	0	0	0	
August 2045	121	14	7	2	*	0	0	14	2	1	1	*	*	0	0	0	0	0	0	
August 2046	63	6	3	1	*	0	0	7	1	*	*	*	*	0	0	0	0	0	0	
August 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																				
Life (years)**	28.2	21.9	19.0	11.6	2.9	1.0	0.6	19.6	10.8	9.3	8.0	6.9	3.7	2.3	15.8	8.8	5.5	2.6	1.5	

Date	SJ† and IN† Classes					SK† Class					KS† Class					TI† Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	225%	500%	800%	0%	100%	225%	500%	800%	0%	100%	225%	500%	800%	0%	100%	225%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2018	98	92	84	68	51	98	92	84	68	51	98	92	84	68	51	98	92	84	68	51
August 2019	97	84	71	47	26	97	84	71	47	26	97	84	71	47	26	97	84	71	47	26
August 2020	95	77	60	32	13	95	77	60	32	13	95	77	60	32	13	95	77	60	32	13
August 2021	93	70	50	22	7	93	70	50	22	7	93	70	50	22	7	93	70	50	22	7
August 2022	91	64	42	15	3	90	64	42	15	3	91	64	42	15	3	91	64	42	15	3
August 2023	88	58	35	10	2	88	58	35	10	2	88	58	35	10	2	88	58	35	10	2
August 2024	86	52	29	7	1	86	53	29	7	1	86	52	29	7	1	86	52	29	7	1
August 2025	83	47	24	4	*	83	47	24	4	*	83	47	24	4	*	83	47	24	4	*
August 2026	81	42	20	3	*	80	43	20	3	*	80	42	20	3	*	81	42	20	3	*
August 2027	78	38	16	2	*	77	38	17	2	*	78	38	17	2	*	78	38	16	2	*
August 2028	75	34	13	1	*	74	34	14	1	*	74	34	14	1	*	74	34	13	1	*
August 2029	71	30	11	1	*	71	30	11	1	*	71	30	11	1	*	71	30	11	1	*
August 2030	68	26	9	1	*	67	27	9	1	*	67	26	9	1	*	67	26	9	1	*
August 2031	64	23	7	*	*	63	23	7	*	*	64	23	7	*	*	64	23	7	*	*
August 2032	60	20	6	*	*	59	20	6	*	*	59	20	6	*	*	60	20	6	*	*
August 2033	55	17	4	*	*	55	17	5	*	*	55	17	4	*	*	55	17	4	*	*
August 2034	51	14	3	*	*	50	14	4	*	*	50	14	3	*	*	51	14	3	*	*
August 2035	46	11	3	*	*	45	12	3	*	*	46	12	3	*	*	46	11	3	*	*
August 2036	41	9	2	*	*	40	10	2	*	*	40	9	2	*	*	40	9	2	*	*
August 2037	35	7	1	*	*	34	7	1	*	*	35	7	1	*	*	35	7	1	*	*
August 2038	29	5	1	*	*	28	5	1	*	*	29	5	1	*	*	29	5	1	*	*
August 2039	23	3	*	*	*	22	4	1	*	*	22	3	1	*	*	22	3	*	*	*
August 2040	16	1	*	*	*	15	2	*	*	*	15	1	*	*	*	15	1	*	*	*
August 2041	8	*	*	*	0	7	*	*	*	0	8	*	*	*	0	8	*	*	*	0
August 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	15.8	8.7	5.4	2.6	1.5	15.7	8.8	5.5	2.6	1.5	15.8	8.8	5.5	2.6	1.5	15.8	8.8	5.5	2.6	1.5

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

Date	JF and JS† Classes							JH, JI†, JK, JL, JM, JD and JN Classes							JA, IH† and JB Classes						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	120%	155%	205%	500%	1000%	0%	100%	120%	155%	205%	500%	1000%	0%	100%	120%	155%	205%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2018	99	93	92	90	87	69	40	98	88	86	86	86	74	27	100	100	100	100	100	100	100
August 2019	99	86	84	80	75	48	16	97	77	74	74	74	40	0	100	100	100	100	100	100	31
August 2020	98	80	77	72	65	33	6	95	66	62	62	62	17	0	100	100	100	100	100	100	0
August 2021	98	74	71	64	56	23	2	93	57	51	51	51	1	0	100	100	100	100	100	100	0
August 2022	97	69	65	58	49	16	1	91	47	40	40	40	0	0	100	100	100	100	100	32	0
August 2023	96	64	59	51	42	11	*	89	38	31	31	31	0	0	100	100	100	100	100	0	0
August 2024	95	59	54	46	36	7	*	87	30	22	22	22	0	0	100	100	100	100	100	0	0
August 2025	95	55	49	41	31	5	*	85	22	14	14	14	0	0	100	100	100	100	100	0	0
August 2026	94	50	45	36	27	4	*	83	14	7	7	7	0	0	100	100	100	100	100	0	0
August 2027	93	46	41	32	23	2	*	80	7	1	1	1	0	0	100	100	100	100	100	0	0
August 2028	92	43	37	29	20	2	*	78	1	0	0	0	0	0	100	100	74	74	74	0	0
August 2029	90	39	34	26	17	1	*	75	0	0	0	0	0	0	100	62	45	45	45	0	0
August 2030	89	36	30	23	15	1	*	72	0	0	0	0	0	0	100	23	20	20	20	0	0
August 2031	88	33	28	20	12	1	*	69	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2032	87	30	25	18	11	*	*	66	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2033	85	28	22	16	9	*	*	63	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2034	84	25	20	14	8	*	*	59	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2035	82	23	18	12	7	*	*	56	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2036	80	21	16	10	6	*	*	52	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2037	79	19	14	9	5	*	0	47	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2038	77	17	13	8	4	*	0	43	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2039	74	15	11	7	3	*	0	38	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2040	72	13	10	6	3	*	0	34	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2041	70	12	9	5	2	*	0	28	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2042	67	10	7	4	2	*	0	23	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2043	64	9	6	4	1	*	0	17	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2044	62	8	5	3	1	*	0	11	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2045	58	7	5	2	1	*	0	5	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2046	55	6	4	2	1	*	0	0	0	0	0	0	0	0	85	0	0	0	0	0	0
August 2047	52	5	3	2	1	*	0	0	0	0	0	0	0	0	39	0	0	0	0	0	0
August 2048	48	4	2	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2049	44	3	2	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2050	39	2	1	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2051	35	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2052	30	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2053	25	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2054	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2055	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2056	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2057	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)**	27.8	11.3	10.1	8.4	6.7	2.7	1.1	17.9	5.0	4.4	4.4	4.4	1.9	0.8	29.8	12.4	11.9	11.9	11.9	4.8	1.9

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

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

Date	JC Class							ZJ Class							J Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	120%	155%	205%	500%	1000%	0%	100%	120%	155%	205%	500%	1000%	0%	100%	120%	155%	205%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2018	100	100	100	100	100	100	100	100	103	103	103	89	68	0	99	91	90	90	90	81	46
August 2019	100	100	100	100	100	100	100	106	106	106	80	43	0	0	98	83	80	80	80	56	18
August 2020	100	100	100	100	100	100	49	109	109	109	74	25	0	0	96	75	72	72	72	39	7
August 2021	100	100	100	100	100	100	19	113	113	113	70	13	0	0	95	68	64	64	64	27	3
August 2022	100	100	100	100	100	100	8	116	116	116	67	5	0	0	94	61	56	56	56	18	1
August 2023	100	100	100	100	100	86	3	120	120	120	67	1	0	0	92	54	49	49	49	13	*
August 2024	100	100	100	100	100	59	1	123	123	123	67	*	0	0	91	48	42	42	42	9	*
August 2025	100	100	100	100	100	41	*	127	127	125	68	*	0	0	89	42	37	37	37	6	*
August 2026	100	100	100	100	100	28	*	131	131	125	67	*	0	0	87	37	31	31	31	4	*
August 2027	100	100	100	100	100	19	*	135	135	123	65	*	0	0	86	32	27	27	27	3	*
August 2028	100	100	100	100	100	13	*	139	139	120	62	*	0	0	84	27	23	23	23	2	*
August 2029	100	100	100	100	100	9	*	143	143	116	59	*	0	0	82	22	20	20	20	1	*
August 2030	100	100	100	100	100	6	*	148	148	111	56	*	0	0	80	17	17	17	17	1	*
August 2031	100	99	99	99	99	4	*	152	143	105	53	*	0	0	77	15	15	15	15	1	*
August 2032	100	85	85	85	85	3	*	157	137	100	49	*	0	0	75	12	12	12	12	*	*
August 2033	100	72	72	72	72	2	*	162	129	93	45	*	0	0	73	11	11	11	11	*	*
August 2034	100	61	61	61	61	1	*	166	121	87	42	*	0	0	70	9	9	9	9	*	*
August 2035	100	52	52	52	52	1	*	171	113	81	38	*	0	0	67	8	8	8	8	*	*
August 2036	100	44	44	44	44	1	*	177	105	74	34	*	0	0	64	6	6	6	6	*	*
August 2037	100	37	37	37	37	*	*	182	97	68	31	*	0	0	61	5	5	5	5	*	0
August 2038	100	31	31	31	31	*	*	188	90	62	28	*	0	0	58	5	5	5	5	*	0
August 2039	100	26	26	26	26	*	0	193	82	56	25	*	0	0	55	4	4	4	4	*	0
August 2040	100	21	21	21	21	*	0	199	74	50	22	*	0	0	51	3	3	3	3	*	0
August 2041	100	18	18	18	18	*	0	205	67	45	19	*	0	0	47	3	3	3	3	*	0
August 2042	100	14	14	14	14	*	0	212	59	40	17	*	0	0	43	2	2	2	2	*	0
August 2043	100	12	12	12	12	*	0	218	53	35	14	*	0	0	39	2	2	2	2	*	0
August 2044	100	9	9	9	9	*	0	225	46	30	12	*	0	0	34	1	1	1	1	*	0
August 2045	100	8	8	8	8	*	0	231	40	26	10	*	0	0	30	1	1	1	1	*	0
August 2046	100	6	6	6	6	*	0	238	33	21	9	*	0	0	25	1	1	1	1	*	0
August 2047	100	4	4	4	4	*	0	246	28	18	7	*	0	0	19	1	1	1	1	*	0
August 2048	92	3	3	3	3	*	0	253	22	14	5	*	0	0	14	*	*	*	*	*	0
August 2049	51	2	2	2	2	*	0	261	17	11	4	*	0	0	8	*	*	*	*	*	0
August 2050	8	2	2	2	2	*	0	269	12	7	3	*	0	0	1	*	*	*	*	*	0
August 2051	1	1	1	1	1	*	0	243	7	5	2	*	0	0	*	*	*	*	*	*	0
August 2052	*	*	*	*	*	*	0	209	3	2	1	*	0	0	*	*	*	*	*	*	0
August 2053	0	0	0	0	0	0	0	173	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2054	0	0	0	0	0	0	0	134	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2055	0	0	0	0	0	0	0	92	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2056	0	0	0	0	0	0	0	47	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2057	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)**	32.1	19.6	19.6	19.6	19.6	8.3	3.3	36.9	23.5	21.5	14.0	2.0	0.3	0.1	21.4	8.0	7.5	7.5	7.5	3.1	1.3

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

Date	JP, JQ, JU, JW, JE and IJ† Classes							JG Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	120%	155%	205%	500%	1000%	0%	100%	120%	155%	205%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2018	99	90	88	88	88	77	37	100	100	100	100	100	100	100
August 2019	97	80	77	77	77	48	4	100	100	100	100	100	100	69
August 2020	96	71	67	67	67	28	0	100	100	100	100	100	100	27
August 2021	94	62	57	57	57	14	0	100	100	100	100	100	100	11
August 2022	93	54	48	48	48	4	0	100	100	100	100	100	70	4
August 2023	91	47	40	40	40	0	0	100	100	100	100	100	48	2
August 2024	89	39	32	32	32	0	0	100	100	100	100	100	33	1
August 2025	87	32	26	26	26	0	0	100	100	100	100	100	23	*
August 2026	85	26	20	20	20	0	0	100	100	100	100	100	16	*
August 2027	83	20	14	14	14	0	0	100	100	100	100	100	11	*
August 2028	81	14	10	10	10	0	0	100	100	88	88	88	7	*
August 2029	79	8	6	6	6	0	0	100	83	76	76	76	5	*
August 2030	76	3	3	3	3	0	0	100	66	65	65	65	3	*
August 2031	73	0	0	0	0	0	0	100	56	56	56	56	2	*
August 2032	71	0	0	0	0	0	0	100	47	47	47	47	2	*
August 2033	68	0	0	0	0	0	0	100	40	40	40	40	1	*
August 2034	65	0	0	0	0	0	0	100	34	34	34	34	1	*
August 2035	62	0	0	0	0	0	0	100	29	29	29	29	1	*
August 2036	58	0	0	0	0	0	0	100	24	24	24	24	*	*
August 2037	55	0	0	0	0	0	0	100	21	21	21	21	*	*
August 2038	51	0	0	0	0	0	0	100	17	17	17	17	*	*
August 2039	47	0	0	0	0	0	0	100	14	14	14	14	*	0
August 2040	43	0	0	0	0	0	0	100	12	12	12	12	*	0
August 2041	38	0	0	0	0	0	0	100	10	10	10	10	*	0
August 2042	33	0	0	0	0	0	0	100	8	8	8	8	*	0
August 2043	28	0	0	0	0	0	0	100	7	7	7	7	*	0
August 2044	23	0	0	0	0	0	0	100	5	5	5	5	*	0
August 2045	17	0	0	0	0	0	0	100	4	4	4	4	*	0
August 2046	12	0	0	0	0	0	0	93	3	3	3	3	*	0
August 2047	5	0	0	0	0	0	0	73	3	3	3	3	*	0
August 2048	0	0	0	0	0	0	0	52	2	2	2	2	*	0
August 2049	0	0	0	0	0	0	0	29	1	1	1	1	*	0
August 2050	0	0	0	0	0	0	0	5	1	1	1	1	*	0
August 2051	0	0	0	0	0	0	0	*	*	*	*	*	*	0
August 2052	0	0	0	0	0	0	0	*	*	*	*	*	*	0
August 2053	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2054	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2055	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2057	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)**	19.5	6.0	5.4	5.4	5.4	2.2	0.9	31.1	16.4	16.2	16.2	16.2	6.7	2.7

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

Date	QE, QA, QB, QC, QD and QI† Classes					QY Class					QV Class					QZ Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	200%	400%	800%	0%	100%	200%	400%	800%	0%	100%	200%	400%	800%	0%	100%	200%	400%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2018	98	93	90	82	67	100	100	100	100	100	92	92	92	92	92	103	103	103	103	103
August 2019	96	84	73	54	19	100	100	100	100	100	85	85	85	85	85	106	106	106	106	106
August 2020	94	73	56	27	0	100	100	100	100	0	77	77	77	77	62	109	109	109	109	109
August 2021	91	63	41	7	0	100	100	100	100	0	68	68	68	68	0	113	113	113	113	68
August 2022	89	53	28	0	0	100	100	100	43	0	60	60	60	60	0	116	116	116	116	35
August 2023	86	45	17	0	0	100	100	100	0	0	51	51	51	*	0	120	120	120	120	18
August 2024	83	37	7	0	0	100	100	100	0	0	42	42	42	0	0	123	123	123	89	9
August 2025	80	29	0	0	0	100	100	92	0	0	33	33	33	0	0	127	127	127	65	4
August 2026	77	22	0	0	0	100	100	37	0	0	23	23	23	0	0	131	131	131	48	2
August 2027	74	15	0	0	0	100	100	0	0	0	13	13	1	0	0	135	135	135	35	1
August 2028	70	9	0	0	0	100	100	0	0	0	3	3	0	0	0	139	139	115	26	1
August 2029	67	3	0	0	0	100	100	0	0	0	0	0	0	0	0	140	140	97	19	*
August 2030	63	0	0	0	0	100	85	0	0	0	0	0	0	0	0	140	140	82	14	*
August 2031	58	0	0	0	0	100	48	0	0	0	0	0	0	0	0	140	140	69	10	*
August 2032	54	0	0	0	0	100	13	0	0	0	0	0	0	0	0	140	140	58	7	*
August 2033	49	0	0	0	0	100	0	0	0	0	0	0	0	0	0	140	131	48	5	*
August 2034	45	0	0	0	0	100	0	0	0	0	0	0	0	0	0	140	116	40	4	*
August 2035	39	0	0	0	0	100	0	0	0	0	0	0	0	0	0	140	102	33	3	*
August 2036	34	0	0	0	0	100	0	0	0	0	0	0	0	0	0	140	89	27	2	*
August 2037	28	0	0	0	0	100	0	0	0	0	0	0	0	0	0	140	77	22	1	*
August 2038	22	0	0	0	0	100	0	0	0	0	0	0	0	0	0	140	66	17	1	*
August 2039	16	0	0	0	0	100	0	0	0	0	0	0	0	0	0	140	55	14	1	*
August 2040	9	0	0	0	0	100	0	0	0	0	0	0	0	0	0	140	46	11	*	*
August 2041	2	0	0	0	0	100	0	0	0	0	0	0	0	0	0	140	37	8	*	*
August 2042	0	0	0	0	0	57	0	0	0	0	0	0	0	0	0	140	29	6	*	*
August 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	139	21	4	*	*
August 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	107	14	3	*	*
August 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	73	8	1	*	0
August 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	38	2	*	*	0
August 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.8	5.8	3.7	2.2	1.4	25.1	14.0	8.8	5.0	2.7	6.0	6.0	5.9	4.5	2.8	28.1	21.2	15.4	9.3	4.8

Date	QG, QH, QJ, QK, QL and IQ† Classes					MA, MI† and MB Classes								MZ Class							
	PSA Prepayment Assumption					PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	200%	400%	800%	0%	100%	150%	200%	350%	700%	1400%	2600%	0%	100%	150%	200%	350%	700%	1400%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2018	98	94	91	84	71	98	94	93	93	93	93	90	53	103	103	103	103	103	103	103	103
August 2019	96	86	77	59	29	95	86	81	81	81	74	31	0	106	106	106	106	106	106	106	0
August 2020	94	76	61	36	0	92	75	68	68	68	42	5	0	109	109	109	109	109	109	109	0
August 2021	92	67	48	18	0	90	66	56	56	56	24	1	0	113	113	113	113	113	113	113	0
August 2022	90	59	37	5	0	87	57	45	45	45	13	0	0	116	116	116	116	116	116	66	0
August 2023	88	51	27	0	0	83	48	35	35	35	7	0	0	120	120	120	120	120	120	10	0
August 2024	85	44	18	0	0	80	40	27	27	27	4	0	0	123	123	123	123	123	123	2	0
August 2025	83	37	11	0	0	77	32	21	21	21	2	0	0	127	127	127	127	127	127	*	0
August 2026	80	31	4	0	0	73	25	16	16	16	1	0	0	131	131	131	131	131	131	*	0
August 2027	77	25	0	0	0	69	18	12	12	12	1	0	0	135	135	135	135	135	135	*	0
August 2028	74	20	0	0	0	65	11	9	9	9	*	0	0	139	139	139	139	139	139	*	0
August 2029	70	15	0	0	0	61	7	7	7	7	0	0	0	143	143	143	143	143	131	*	0
August 2030	67	10	0	0	0	56	5	5	5	5	0	0	0	148	148	148	148	148	73	*	0
August 2031	63	6	0	0	0	52	4	4	4	4	0	0	0	152	152	152	152	152	41	*	0
August 2032	60	2	0	0	0	46	3	3	3	3	0	0	0	157	157	157	157	157	23	0	0
August 2033	55	0	0	0	0	41	2	2	2	2	0	0	0	162	162	162	162	162	12	0	0
August 2034	51	0	0	0	0	35	1	1	1	1	0	0	0	166	166	166	166	166	7	0	0
August 2035	47	0	0	0	0	29	1	1	1	1	0	0	0	171	171	171	171	171	4	0	0
August 2036	42	0	0	0	0	23	1	1	1	1	0	0	0	177	177	177	177	177	2	0	0
August 2037	37	0	0	0	0	16	*	*	*	*	0	0	0	182	182	182	182	182	1	0	0
August 2038	31	0	0	0	0	9	*	*	*	*	0	0	0	188	188	188	188	188	1	0	0
August 2039	26	0	0	0	0	2	*	*	*	*	0	0	0	193	193	193	193	193	*	0	0
August 2040	20	0	0	0	0	0	0	0	0	0	0	0	0	137	137	137	137	137	*	0	0
August 2041	13	0	0	0	0	0	0	0	0	0	0	0	0	94	94	94	94	94	*	0	0
August 2042	7	0	0	0	0	0	0	0	0	0	0	0	0	62	62	62	62	62	*	0	0
August 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	39	39	39	39	39	*	0	0
August 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	23	23	23	23	23	*	0	0
August 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	11	11	11	11	11	*	0	0
August 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	3	3	3	3	3	*	0	0
August 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.0	6.8	4.3	2.5	1.5	13.3	6.3	5.4	5.4	5.4	3.1	1.8	1.0	24.4	24.4	24.4	24.4	24.4	13.6	5.3	1.3

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

Date	ZM Class								VI† Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	150%	200%	350%	700%	1400%	2600%	0%	100%	150%	200%	350%	700%	1400%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2018	103	103	103	99	85	54	0	0	97	91	88	86	78	59	22	0
August 2019	106	106	106	93	56	0	0	0	94	76	68	61	39	0	0	0
August 2020	109	109	109	87	27	0	0	0	91	59	45	32	0	0	0	0
August 2021	113	113	113	84	9	0	0	0	88	42	24	7	0	0	0	0
August 2022	116	116	116	83	2	0	0	0	84	27	5	0	0	0	0	0
August 2023	120	120	120	83	*	0	0	0	80	13	0	0	0	0	0	0
August 2024	123	123	120	81	*	0	0	0	76	0	0	0	0	0	0	0
August 2025	127	127	116	78	*	0	0	0	72	0	0	0	0	0	0	0
August 2026	131	131	111	72	*	0	0	0	67	0	0	0	0	0	0	0
August 2027	135	135	104	66	*	0	0	0	62	0	0	0	0	0	0	0
August 2028	139	139	96	60	*	0	0	0	57	0	0	0	0	0	0	0
August 2029	143	137	88	54	*	0	0	0	51	0	0	0	0	0	0	0
August 2030	148	127	80	48	*	0	0	0	45	0	0	0	0	0	0	0
August 2031	152	117	72	42	*	0	0	0	38	0	0	0	0	0	0	0
August 2032	157	107	64	36	*	0	0	0	31	0	0	0	0	0	0	0
August 2033	162	97	57	31	*	0	0	0	24	0	0	0	0	0	0	0
August 2034	166	87	50	27	*	0	0	0	16	0	0	0	0	0	0	0
August 2035	171	78	43	22	*	0	0	0	8	0	0	0	0	0	0	0
August 2036	177	69	37	19	*	0	0	0	0	0	0	0	0	0	0	0
August 2037	182	61	32	16	*	0	0	0	0	0	0	0	0	0	0	0
August 2038	188	52	27	13	*	0	0	0	0	0	0	0	0	0	0	0
August 2039	193	45	22	10	*	0	0	0	0	0	0	0	0	0	0	0
August 2040	180	37	18	8	*	0	0	0	0	0	0	0	0	0	0	0
August 2041	159	31	14	6	*	0	0	0	0	0	0	0	0	0	0	0
August 2042	137	24	11	5	*	0	0	0	0	0	0	0	0	0	0	0
August 2043	113	18	8	3	*	0	0	0	0	0	0	0	0	0	0	0
August 2044	88	13	5	2	*	0	0	0	0	0	0	0	0	0	0	0
August 2045	60	7	3	1	*	0	0	0	0	0	0	0	0	0	0	0
August 2046	31	3	1	*	*	0	0	0	0	0	0	0	0	0	0	0
August 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	26.5	19.4	16.3	12.8	2.3	1.0	0.6	0.3	11.3	3.6	2.8	2.4	1.7	1.1	0.7	0.5

Date	IV† Class								ZA Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	150%	200%	350%	700%	1400%	2600%	0%	100%	150%	185%	235%	500%	900%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
August 2018	100	100	100	100	100	100	100	68	103	103	103	98	91	52	0	
August 2019	100	100	100	100	100	94	40	0	106	106	106	90	67	0	0	
August 2020	100	100	100	100	98	54	6	0	109	109	109	80	39	0	0	
August 2021	100	100	100	100	76	30	1	0	113	113	113	73	19	0	0	
August 2022	100	100	100	90	58	17	*	0	116	116	116	69	7	0	0	
August 2023	100	100	92	78	45	10	*	0	120	120	120	68	1	0	0	
August 2024	100	100	82	67	35	6	*	0	123	123	123	68	*	0	0	
August 2025	100	91	72	57	27	3	*	0	127	127	124	68	*	0	0	
August 2026	100	83	64	49	21	2	*	0	131	131	123	66	*	0	0	
August 2027	100	76	57	42	16	1	*	0	135	135	119	63	*	0	0	
August 2028	100	69	50	36	12	1	*	0	139	139	114	60	*	0	0	
August 2029	100	63	44	30	9	*	0	0	143	143	107	56	*	0	0	
August 2030	100	57	38	26	7	*	0	0	148	148	100	51	*	0	0	
August 2031	100	51	34	22	5	*	0	0	152	152	92	46	*	0	0	
August 2032	100	46	29	18	4	*	0	0	157	157	84	42	*	0	0	
August 2033	100	41	25	15	3	*	0	0	162	159	76	37	*	0	0	
August 2034	100	37	22	13	2	*	0	0	166	145	68	33	*	0	0	
August 2035	100	32	19	10	2	*	0	0	171	132	61	29	*	0	0	
August 2036	99	28	16	9	1	*	0	0	177	119	53	25	*	0	0	
August 2037	93	25	13	7	1	*	0	0	182	105	46	21	*	0	0	
August 2038	86	21	11	6	1	*	0	0	188	93	40	18	*	0	0	
August 2039	79	18	9	4	*	*	0	0	193	80	34	15	*	0	0	
August 2040	71	15	7	4	*	*	0	0	199	68	28	12	*	0	0	
August 2041	63	12	6	3	*	*	0	0	205	56	22	10	*	0	0	
August 2042	54	10	4	2	*	*	0	0	212	45	18	7	*	0	0	
August 2043	44	7	3	1	*	*	0	0	218	34	13	5	*	0	0	
August 2044	34	5	2	1	*	*	0	0	178	24	9	4	*	0	0	
August 2045	24	3	1	*	*	*	0	0	123	14	5	2	*	0	0	
August 2046	12	1	*	*	*	*	0	0	64	5	2	1	*	0	0	
August 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																
Life (years)**	25.1	15.4	12.5	10.4	6.8	3.7	2.0	1.1	28.2	22.3	18.3	12.7	2.8	1.0	0.6	

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

Characteristics of the Residual Classes

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Elections and Special Tax Attributes

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

Notwithstanding the foregoing, the Mortgage Loans backing the Group 7 Underlying REMIC and RCR Certificates have loan-to-value ratios at origination ranging from greater than 105% up to 125%. See “Description of the Certificates—The Group 7 Underlying REMIC and RCR Certificates” in this prospectus supplement. A portion of the Group 7 Classes may not be treated as “real estate assets” within the meaning of section 856(c)(5)(B) of the Code. See “Material Federal Income Tax Consequences—Special Tax Attributes” in the MBS Prospectus dated June 1, 2016. Accordingly, special tax considerations may apply to a real estate investment trust that holds a REMIC Certificate of a Group 7 Class, and we may be obligated to provide additional information, pursuant to Regulations under section 6049 of the Code, on such Classes. See “Material Federal Income Tax Consequences—REMIC Election and Special Tax Attributes” in the REMIC Prospectus.

Taxation of Beneficial Owners of Regular Certificates

The Accrual Classes, the Notional Classes and the JA Class will be issued with original issue discount (“OID”), and certain other Classes of REMIC Certificates may be issued with OID. If a

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	237% PSA
2	185% PSA
3	185% PSA
4	287% PSA
5	219% PSA
6	175% PSA
7	225% PSA
8	155% PSA
9	200% PSA
10	200% PSA

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

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

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

Generally, the ownership interest represented by an RCR certificate will be one of two types. A certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in one or more underlying Regular Certificates. A certificate

of a Strip RCR Class (a “Strip RCR Certificate”) will represent the right to receive a disproportionate part of the principal or interest payments on one or more underlying Regular Certificates. The IO, AU, AW, AY, AP, AN, BD, ZA, CS, CA, BH, BC, PA, PD, GT, KS, TI, JK, JL, JM, JD, JN, JP, IJ, JE, J, JB, JG, QL and MB Classes are Classes of Combination RCR Certificates. The JQ, JU and JW Classes of RCR Certificates each represent (i) the right to receive a portion of the payments on the JI and IH Classes and (ii) beneficial ownership of an undivided interest in the JH and JA Classes. To the extent any such Class represent the right to receive a portion of the payments on a Class, it will be treated as a Strip RCR Certificate. To the extent any such Class represents beneficial ownership of an undivided interest in a Class, it will be treated as a Combination RCR Certificate. The remaining Classes of RCR Certificates are Classes of Strip RCR Certificates. For tax reporting purposes, RCR Certificates other than Combination RCR Certificates will be reported as a single debt instrument. 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 Trust MBS and the Group 7 Underlying REMIC and RCR Certificates. 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.

Exhibit A

Group 7 Underlying REMIC and RCR Certificates

	Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Notional Principal Balance of Class	August 2017 Class Factor	Notional Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
Subgroup 7a	2012-103	CS	August 2012	3136A8D23	(2)	INV/IO	September 2042	NTL	\$75,000,000	0.50789222	\$35,552,455.34	4.475%	286	61
Subgroup 7b	2012-114	SA	September 2012	3136A9LF3	(2)	INV/IO	October 2042	NTL	50,000,000	0.51851618	25,925,809.24	4.477	285	61
Subgroup 7c	2012-87	SK	July 2012	3136A7XS6	(2)	INV/IO	August 2042	NTL	31,032,841	0.51815389	16,079,787.43	4.452	290	63

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

(2) These classes bear interest as described in the related Underlying REMIC Disclosure Documents.

Note: For any pool of Mortgage Loans backing an underlying REMIC or RCR certificate, if a preliminary calculation indicated that the sum of the WAM and WALA for that pool exceeded the longest original term to maturity of any Mortgage Loan in the pool, the WALA used in determining the information shown in the related table was reduced as necessary to insure that the sum of the WAM and WALA does not exceed such original term to maturity.

Schedule 1

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 1								
LI	\$ 51,716,881(3)	IO	\$ 68,383,547(3)	NTL	4.50%	FIX/IO	3136AYCL5	September 2047
IL	16,666,666(3)							
Recombination 2								
AM	50,659,324	AU	50,659,324	PAC/AD	2.25	FIX	3136AYCM3	December 2044
IM	2,814,406(3)							
Recombination 3								
AM	50,659,324	AW	50,659,324	PAC/AD	2.50	FIX	3136AYCN1	December 2044
IM	5,628,813(3)							
Recombination 4								
AM	50,659,324	AY	50,659,324	PAC/AD	2.75	FIX	3136AYCP6	December 2044
IM	8,443,220(3)							
Recombination 5								
AM	50,659,324	AP	50,659,324	PAC/AD	3.00	FIX	3136AYCQ4	December 2044
IM	11,257,627(3)							
Recombination 6								
AM	33,772,882	AN	33,772,882	PAC/AD	3.50	FIX	3136AYCR2	December 2044
IM	11,257,627(3)							
Recombination 7								
BP	38,295,728	BD	46,862,086	PAC/AD	3.00	FIX	3136AYCS0	September 2047
BL	8,566,358							
Recombination 8								
AZ	8,436,264	ZA(4)	16,725,697	SUP	3.00	FIX/Z	3136AYCT8	September 2047
ZB	8,289,433							
Recombination 9								
AS	65,370,036(3)	CS	90,000,000(3)	NTL	(5)	INV/IO	3136AYCU5	September 2047
BS	24,629,964(3)							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 10								
C	\$ 18,977,000	CE	\$209,289,000	SEQ	2.50%	FIX	3136AYCV3	August 2045
KC	169,425,000	CI	59,796,857(3)	NTL	3.50	FIX/IO	3136AYCZ4	August 2045
EC	20,887,000							
Recombination 11								
C	18,977,000	CD	209,289,000	SEQ	2.75	FIX	3136AYCW1	August 2045
KC	169,425,000	CI	44,847,642(3)	NTL	3.50	FIX/IO	3136AYCZ4	August 2045
EC	20,887,000							
Recombination 12								
C	18,977,000	CB	209,289,000	SEQ	3.00	FIX	3136AYCX9	August 2045
KC	169,425,000	CI	29,898,428(3)	NTL	3.50	FIX/IO	3136AYCZ4	August 2045
EC	20,887,000							
Recombination 13								
C	18,977,000	CA	209,289,000	SEQ	3.50	FIX	3136AYCY7	August 2045
KC	169,425,000							
EC	20,887,000							
Recombination 14								
KC	169,425,000	BE	190,312,000	SEQ	2.50	FIX	3136AYDB6	May 2044
EC	20,887,000	BI	54,374,857(3)	NTL	3.50	FIX/IO	3136AYDE0	May 2044
Recombination 15								
KC	169,425,000	BG	190,312,000	SEQ	3.00	FIX	3136AYDC4	May 2044
EC	20,887,000	BI	27,187,428(3)	NTL	3.50	FIX/IO	3136AYDE0	May 2044
Recombination 16								
KC	169,425,000	BH	190,312,000	SEQ	3.50	FIX	3136AYDD2	May 2044
EC	20,887,000							
Recombination 17								
C	18,977,000	BC	39,864,000	SEQ	3.50	FIX	3136AYDA8	August 2045
EC	20,887,000							
Recombination 18								
PC	127,717,000	PA	127,717,000	PAC/AD	3.00	FIX	3136AYDF7	April 2045
IP	15,964,625(3)							
Recombination 19								
PC	63,858,500	PD	63,858,500	PAC/AD	3.50	FIX	3136AYDG5	April 2045
IP	15,964,625(3)							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 20								
IG	\$ 34,853,815(3)	GT	\$ 69,707,630	PT	6.50%	FIX	3136AYDH3	September 2047
FG	69,707,630							
SG	34,853,815(3)							
Recombination 21								
IG	34,853,815(3)	GF	69,707,630	PT	(5)	FLT	3136AYDJ9	September 2047
FG	69,707,630	GS	69,707,630(3)	NTL	(5)	INV/IO	3136AYDK6	September 2047
SG	34,853,815(3)							
Recombination 22								
NS	35,552,455(3)	KS	77,558,051(3)	NTL	(5)	INV/IO	3136AYDL4	October 2042
SJ	25,925,809(3)							
SK	16,079,787(3)							
Recombination 23								
NI	35,552,455(3)	TI	61,478,264(3)	NTL	(5)	INV/IO	3136AYDM2	October 2042
IN	25,925,809(3)							
Recombination 24								
JH	82,474,726	JK	82,474,726	PAC/AD	2.25	FIX	3136AYDP5	June 2053
JI	5,154,670(3)							
Recombination 25								
JH	82,474,726	JL	82,474,726	PAC/AD	2.50	FIX	3136AYDQ3	June 2053
JI	10,309,340(3)							
Recombination 26								
JH	82,474,726	JM	82,474,726	PAC/AD	2.75	FIX	3136AYDR1	June 2053
JI	15,464,011(3)							
Recombination 27								
JH	82,474,726	JD	82,474,726	PAC/AD	3.00	FIX	3136AYDS9	June 2053
JI	20,618,681(3)							
Recombination 28								
JH	54,983,150	JN	54,983,150	PAC/AD	3.50	FIX	3136AYDT7	June 2053
JI	20,618,681(3)							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 29								
JH	\$ 82,474,726	JP	\$ 95,394,490	PAC/AD	2.00%	FIX	3136AYDU4	June 2055
JI	20,618,681(3)	IJ	23,848,622(3)	NTL	4.00	FIX/IO	3136AYDZ3	June 2055
JA	12,919,764							
IH	3,229,941(3)							
Recombination 30								
JH	82,474,726	JQ	95,394,490	PAC/AD	2.25	FIX	3136AYDV2	June 2055
JI	20,618,681(3)	IJ	17,886,466(3)	NTL	4.00	FIX/IO	3136AYDZ3	June 2055
JA	12,919,764							
IH	3,229,941(3)							
Recombination 31								
JH	82,474,726	JU	95,394,490	PAC/AD	2.50	FIX	3136AYDW0	June 2055
JI	20,618,681(3)	IJ	11,924,310(3)	NTL	4.00	FIX/IO	3136AYDZ3	June 2055
JA	12,919,764							
IH	3,229,941(3)							
Recombination 32								
JH	82,474,726	JW	95,394,490	PAC/AD	2.75	FIX	3136AYDX8	June 2055
JI	20,618,681(3)	IJ	5,962,155(3)	NTL	4.00	FIX/IO	3136AYDZ3	June 2055
JA	12,919,764							
IH	3,229,941(3)							
Recombination 33								
JH	82,474,726	JE	95,394,490	PAC/AD	3.00	FIX	3136AYDY6	June 2055
JI	20,618,681(3)							
JA	12,919,764							
IH	3,229,941(3)							
Recombination 34								
JC	16,431,305	J	111,825,795	PAC/AD	3.00	FIX	3136AYDN0	September 2057
JH	82,474,726							
JI	20,618,681(3)							
JA	12,919,764							
IH	3,229,941(3)							
Recombination 35								
JA	12,919,764	JB	12,919,764	PAC/AD	3.00	FIX	3136AYEA7	June 2055
IH	3,229,941(3)							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 36								
JC	\$ 16,431,305	JG	\$ 29,351,069	PAC/AD	3.00%	FIX	3136AYEB5	September 2057
JA	12,919,764							
IH	3,229,941(3)							
Recombination 37								
QE	37,800,000	QA	37,800,000	SEQ	2.00	FIX	3136AYEC3	December 2041
		QI	12,600,000(3)	NTL	3.00	FIX/IO	3136AYEG4	December 2041
Recombination 38								
QE	37,800,000	QB	37,800,000	SEQ	2.25	FIX	3136AYED1	December 2041
		QI	9,450,000(3)	NTL	3.00	FIX/IO	3136AYEG4	December 2041
Recombination 39								
QE	37,800,000	QC	37,800,000	SEQ	2.50	FIX	3136AYEE9	December 2041
		QI	6,300,000(3)	NTL	3.00	FIX/IO	3136AYEG4	December 2041
Recombination 40								
QE	37,800,000	QD	37,800,000	SEQ	2.75	FIX	3136AYEF6	December 2041
		QI	3,150,000(3)	NTL	3.00	FIX/IO	3136AYEG4	December 2041
Recombination 41								
QE	37,800,000	QG	42,860,000	SEQ	2.00	FIX	3136AYEH2	September 2043
QY	5,060,000	IQ	14,286,666(3)	NTL	3.00	FIX/IO	3136AYEN9	September 2043
Recombination 42								
QE	37,800,000	QH	42,860,000	SEQ	2.25	FIX	3136AYEJ8	September 2043
QY	5,060,000	IQ	10,715,000(3)	NTL	3.00	FIX/IO	3136AYEN9	September 2043
Recombination 43								
QE	37,800,000	QJ	42,860,000	SEQ	2.50	FIX	3136AYEK5	September 2043
QY	5,060,000	IQ	7,143,333(3)	NTL	3.00	FIX/IO	3136AYEN9	September 2043
Recombination 44								
QE	37,800,000	QK	42,860,000	SEQ	2.75	FIX	3136AYEL3	September 2043
QY	5,060,000	IQ	3,571,666(3)	NTL	3.00	FIX/IO	3136AYEN9	September 2043
Recombination 45								
QE	37,800,000	QL	42,860,000	SEQ	3.00	FIX	3136AYEM1	September 2043
QY	5,060,000							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 46								
MA	\$ 53,434,000	MB	\$ 53,434,000	PAC/AD	3.00%	FIX	3136AYEP4	September 2047
MI	6,679,250(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-8 for a description of how their notional principal balances are calculated.
- (4) The ZA Class is an RCR Class formed by a combination of the AZ Class in Group 2 and the ZB Class in Group 3.
- (5) For a description of these interest rates, see “Summary—Interest Rates” in this prospectus supplement.

Principal Balance Schedules

Aggregate Group I Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$63,563,736.00	April 2022	\$37,596,723.65	December 2026	\$16,930,212.96
September 2017	63,399,556.27	May 2022	37,122,878.09	January 2027	16,677,238.25
October 2017	63,217,012.43	June 2022	36,652,784.73	February 2027	16,427,785.50
November 2017	63,016,170.95	July 2022	36,186,412.51	March 2027	16,181,807.53
December 2017	62,797,112.42	August 2022	35,723,730.57	April 2027	15,939,257.76
January 2018	62,559,931.52	September 2022	35,264,708.33	May 2027	15,700,090.23
February 2018	62,304,736.95	October 2022	34,809,315.43	June 2027	15,464,259.59
March 2018	62,031,651.40	November 2022	34,357,521.75	July 2027	15,231,721.05
April 2018	61,740,811.44	December 2022	33,909,297.43	August 2027	15,002,430.45
May 2018	61,432,367.43	January 2023	33,464,612.82	September 2027	14,776,344.18
June 2018	61,106,483.37	February 2023	33,023,438.52	October 2027	14,553,419.21
July 2018	60,763,336.81	March 2023	32,585,745.36	November 2027	14,333,613.08
August 2018	60,403,118.67	April 2023	32,151,504.40	December 2027	14,116,883.89
September 2018	60,026,033.05	May 2023	31,720,686.92	January 2028	13,903,190.28
October 2018	59,632,297.06	June 2023	31,293,264.43	February 2028	13,692,491.42
November 2018	59,222,140.61	July 2023	30,869,208.69	March 2028	13,484,747.06
December 2018	58,795,806.19	August 2023	30,448,491.65	April 2028	13,279,917.42
January 2019	58,353,548.59	September 2023	30,031,085.49	May 2028	13,077,963.30
February 2019	57,895,634.69	October 2023	29,616,962.63	June 2028	12,878,845.97
March 2019	57,422,343.15	November 2023	29,206,095.68	July 2028	12,682,527.23
April 2019	56,933,964.15	December 2023	28,798,457.49	August 2028	12,488,969.39
May 2019	56,430,799.06	January 2024	28,394,021.10	September 2028	12,298,135.22
June 2019	55,913,160.11	February 2024	27,992,759.79	October 2028	12,109,988.03
July 2019	55,381,370.08	March 2024	27,594,647.04	November 2028	11,924,491.56
August 2019	54,835,761.95	April 2024	27,199,656.53	December 2028	11,741,610.08
September 2019	54,276,678.51	May 2024	26,807,762.16	January 2029	11,561,308.28
October 2019	53,704,472.02	June 2024	26,418,938.03	February 2029	11,383,551.34
November 2019	53,119,503.78	July 2024	26,034,936.21	March 2029	11,208,304.91
December 2019	52,522,143.77	August 2024	25,656,203.78	April 2029	11,035,535.06
January 2020	51,929,553.66	September 2024	25,282,670.71	May 2029	10,865,208.34
February 2020	51,341,694.32	October 2024	24,914,267.90	June 2029	10,697,291.71
March 2020	50,758,526.92	November 2024	24,550,927.14	July 2029	10,531,752.59
April 2020	50,180,012.95	December 2024	24,192,581.13	August 2029	10,368,558.81
May 2020	49,606,114.19	January 2025	23,839,163.41	September 2029	10,207,678.64
June 2020	49,036,792.75	February 2025	23,490,608.43	October 2029	10,049,080.75
July 2020	48,472,011.01	March 2025	23,146,851.47	November 2029	9,892,734.25
August 2020	47,911,731.67	April 2025	22,807,828.65	December 2029	9,738,608.63
September 2020	47,355,917.70	May 2025	22,473,476.94	January 2030	9,586,673.80
October 2020	46,804,532.38	June 2025	22,143,734.12	February 2030	9,436,900.05
November 2020	46,257,539.28	July 2025	21,818,538.79	March 2030	9,289,258.08
December 2020	45,714,902.26	August 2025	21,497,830.35	April 2030	9,143,718.96
January 2021	45,176,585.45	September 2025	21,181,548.98	May 2030	9,000,254.17
February 2021	44,642,553.28	October 2025	20,869,635.67	June 2030	8,858,835.52
March 2021	44,112,770.46	November 2025	20,562,032.14	July 2030	8,719,435.25
April 2021	43,587,201.97	December 2025	20,258,680.91	August 2030	8,582,025.91
May 2021	43,065,813.07	January 2026	19,959,525.23	September 2030	8,446,580.45
June 2021	42,548,569.30	February 2026	19,664,509.08	October 2030	8,313,072.17
July 2021	42,035,436.46	March 2026	19,373,577.21	November 2030	8,181,474.70
August 2021	41,526,380.64	April 2026	19,086,675.06	December 2030	8,051,762.06
September 2021	41,021,368.18	May 2026	18,803,748.79	January 2031	7,923,908.59
October 2021	40,520,365.70	June 2026	18,524,745.28	February 2031	7,797,888.95
November 2021	40,023,340.07	July 2026	18,249,612.07	March 2031	7,673,678.17
December 2021	39,530,258.44	August 2026	17,978,297.43	April 2031	7,551,251.60
January 2022	39,041,088.19	September 2026	17,710,750.28	May 2031	7,430,584.90
February 2022	38,555,797.00	October 2026	17,446,920.20	June 2031	7,311,654.07
March 2022	38,074,352.76	November 2026	17,186,757.46	July 2031	7,194,435.43

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2031	\$ 7,078,905.59	July 2036	\$ 2,560,157.80	June 2041	\$ 732,792.96
September 2031	6,965,041.50	August 2036	2,512,944.02	July 2041	714,496.30
October 2031	6,852,820.39	September 2036	2,466,451.52	August 2041	696,506.81
November 2031	6,742,219.81	October 2036	2,420,670.14	September 2041	678,819.99
December 2031	6,633,217.60	November 2036	2,375,589.86	October 2041	661,431.36
January 2032	6,525,791.90	December 2036	2,331,200.80	November 2041	644,336.54
February 2032	6,419,921.12	January 2037	2,287,493.20	December 2041	627,531.20
March 2032	6,315,583.98	February 2037	2,244,457.47	January 2042	611,011.06
April 2032	6,212,759.47	March 2037	2,202,084.09	February 2042	594,771.91
May 2032	6,111,426.86	April 2037	2,160,363.73	March 2042	578,809.59
June 2032	6,011,565.71	May 2037	2,119,287.13	April 2042	563,120.00
July 2032	5,913,155.82	June 2037	2,078,845.20	May 2042	547,699.11
August 2032	5,816,177.30	July 2037	2,039,028.95	June 2042	532,542.92
September 2032	5,720,610.47	August 2037	1,999,829.52	July 2042	517,647.52
October 2032	5,626,435.97	September 2037	1,961,238.15	August 2042	503,009.01
November 2032	5,533,634.66	October 2037	1,923,246.24	September 2042	488,623.59
December 2032	5,442,187.67	November 2037	1,885,845.26	October 2042	474,487.47
January 2033	5,352,076.37	December 2037	1,849,026.83	November 2042	460,596.95
February 2033	5,263,282.38	January 2038	1,812,782.67	December 2042	446,948.36
March 2033	5,175,787.57	February 2038	1,777,104.60	January 2043	433,538.09
April 2033	5,089,574.06	March 2038	1,741,984.58	February 2043	420,362.58
May 2033	5,004,624.19	April 2038	1,707,414.65	March 2043	407,418.30
June 2033	4,920,920.54	May 2038	1,673,386.97	April 2043	394,701.80
July 2033	4,838,445.93	June 2038	1,639,893.82	May 2043	382,209.66
August 2033	4,757,183.40	July 2038	1,606,927.57	June 2043	369,938.51
September 2033	4,677,116.22	August 2038	1,574,480.69	July 2043	357,885.03
October 2033	4,598,227.89	September 2038	1,542,545.75	August 2043	346,045.94
November 2033	4,520,502.11	October 2038	1,511,115.44	September 2043	334,418.01
December 2033	4,443,922.82	November 2038	1,480,182.54	October 2043	322,998.06
January 2034	4,368,474.17	December 2038	1,449,739.93	November 2043	311,782.96
February 2034	4,294,140.50	January 2039	1,419,780.57	December 2043	300,769.59
March 2034	4,220,906.39	February 2039	1,390,297.53	January 2044	289,954.92
April 2034	4,148,756.60	March 2039	1,361,283.99	February 2044	279,335.93
May 2034	4,077,676.11	April 2039	1,332,733.19	March 2044	268,909.65
June 2034	4,007,650.10	May 2039	1,304,638.49	April 2044	258,673.16
July 2034	3,938,663.94	June 2039	1,276,993.33	May 2044	248,623.57
August 2034	3,870,703.19	July 2039	1,249,791.23	June 2044	238,758.04
September 2034	3,803,753.63	August 2039	1,223,025.81	July 2044	229,073.77
October 2034	3,737,801.21	September 2039	1,196,690.78	August 2044	219,567.98
November 2034	3,672,832.05	October 2039	1,170,779.93	September 2044	210,237.96
December 2034	3,608,832.50	November 2039	1,145,287.13	October 2044	201,081.01
January 2035	3,545,789.06	December 2039	1,120,206.34	November 2044	192,094.48
February 2035	3,483,688.43	January 2040	1,095,531.61	December 2044	183,275.77
March 2035	3,422,517.46	February 2040	1,071,257.06	January 2045	174,622.29
April 2035	3,362,263.20	March 2040	1,047,376.89	February 2045	166,131.51
May 2035	3,302,912.88	April 2040	1,023,885.38	March 2045	157,800.93
June 2035	3,244,453.88	May 2040	1,000,776.90	April 2045	149,628.07
July 2035	3,186,873.76	June 2040	978,045.89	May 2045	141,610.50
August 2035	3,130,160.24	July 2040	955,686.86	June 2045	133,745.83
September 2035	3,074,301.22	August 2040	933,694.40	July 2045	126,031.68
October 2035	3,019,284.75	September 2040	912,063.17	August 2045	118,465.74
November 2035	2,965,099.05	October 2040	890,787.92	September 2045	111,045.69
December 2035	2,911,732.47	November 2040	869,863.46	October 2045	103,769.27
January 2036	2,859,173.57	December 2040	849,284.66	November 2045	96,634.26
February 2036	2,807,411.00	January 2041	829,046.48	December 2045	89,638.44
March 2036	2,756,433.62	February 2041	809,143.93	January 2046	82,779.66
April 2036	2,706,230.40	March 2041	789,572.12	February 2046	76,055.75
May 2036	2,656,790.48	April 2041	770,326.19	March 2046	69,464.63
June 2036	2,608,103.14	May 2041	751,401.37	April 2046	63,004.21

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2046	\$ 56,672.44	September 2046	\$ 32,591.87	January 2047	\$ 10,413.17
June 2046	50,467.29	October 2046	26,873.61	February 2047	5,151.70
July 2046	44,386.79	November 2046	21,272.31	March 2047 and	
August 2046	38,428.96	December 2046	15,786.10	thereafter	0.00

Aggregate Group II Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$63,139,139.00	September 2021	\$40,504,134.40	October 2025	\$20,463,666.19
September 2017	62,968,568.13	October 2021	40,004,095.68	November 2025	20,159,487.73
October 2017	62,779,802.73	November 2021	39,508,084.22	December 2025	19,859,552.07
November 2017	62,572,914.88	December 2021	39,016,066.42	January 2026	19,563,802.13
December 2017	62,347,990.63	January 2022	38,528,008.97	February 2026	19,272,181.57
January 2018	62,105,129.98	February 2022	38,043,878.80	March 2026	18,984,634.80
February 2018	61,844,446.82	March 2022	37,563,643.13	April 2026	18,701,106.96
March 2018	61,566,068.86	April 2022	37,087,269.41	May 2026	18,421,543.93
April 2018	61,270,137.55	May 2022	36,614,725.37	June 2026	18,145,892.27
May 2018	60,956,807.94	June 2022	36,145,979.00	July 2026	17,874,099.26
June 2018	60,626,248.59	July 2022	35,680,998.53	August 2026	17,606,112.88
July 2018	60,278,641.39	August 2022	35,219,752.45	September 2026	17,341,881.79
August 2018	59,914,181.42	September 2022	34,762,209.51	October 2026	17,081,355.33
September 2018	59,533,076.77	October 2022	34,308,338.69	November 2026	16,824,483.49
October 2018	59,135,548.33	November 2022	33,858,109.22	December 2026	16,571,216.96
November 2018	58,721,829.58	December 2022	33,411,490.60	January 2027	16,321,507.03
December 2018	58,292,166.36	January 2023	32,968,452.55	February 2027	16,075,305.67
January 2019	57,846,816.64	February 2023	32,528,965.03	March 2027	15,832,565.47
February 2019	57,386,050.21	March 2023	32,092,998.25	April 2027	15,593,239.64
March 2019	56,910,148.45	April 2023	31,660,522.65	May 2027	15,357,282.01
April 2019	56,419,404.02	May 2023	31,231,508.91	June 2027	15,124,647.04
May 2019	55,914,120.53	June 2023	30,805,927.95	July 2027	14,895,289.76
June 2019	55,394,612.24	July 2023	30,383,750.90	August 2027	14,669,165.82
July 2019	54,861,203.70	August 2023	29,964,949.13	September 2027	14,446,231.43
August 2019	54,314,229.43	September 2023	29,549,494.26	October 2027	14,226,443.40
September 2019	53,754,033.50	October 2023	29,137,358.10	November 2027	14,009,759.10
October 2019	53,180,969.23	November 2023	28,728,512.72	December 2027	13,796,136.48
November 2019	52,595,398.71	December 2023	28,322,930.38	January 2028	13,585,534.01
December 2019	51,997,692.48	January 2024	27,920,583.58	February 2028	13,377,910.75
January 2020	51,404,824.69	February 2024	27,521,445.03	March 2028	13,173,226.28
February 2020	50,816,755.30	March 2024	27,125,487.67	April 2028	12,971,440.72
March 2020	50,233,444.57	April 2024	26,732,684.64	May 2028	12,772,514.70
April 2020	49,654,853.09	May 2024	26,343,009.31	June 2028	12,576,409.41
May 2020	49,080,941.76	June 2024	25,957,191.76	July 2028	12,383,086.51
June 2020	48,511,671.81	July 2024	25,576,712.44	August 2028	12,192,508.20
July 2020	47,947,004.73	August 2024	25,201,499.88	September 2028	12,004,637.16
August 2020	47,386,902.37	September 2024	24,831,483.53	October 2028	11,819,436.59
September 2020	46,831,326.86	October 2024	24,466,593.79	November 2028	11,636,870.14
October 2020	46,280,240.62	November 2024	24,106,761.96	December 2028	11,456,901.97
November 2020	45,733,606.38	December 2024	23,751,920.24	January 2029	11,279,496.71
December 2020	45,191,387.19	January 2025	23,402,001.73	February 2029	11,104,619.45
January 2021	44,653,546.35	February 2025	23,056,940.41	March 2029	10,932,235.75
February 2021	44,120,047.48	March 2025	22,716,671.11	April 2029	10,762,311.63
March 2021	43,590,854.48	April 2025	22,381,129.53	May 2029	10,594,813.56
April 2021	43,065,931.55	May 2025	22,050,252.20	June 2029	10,429,708.44
May 2021	42,545,243.16	June 2025	21,723,976.52	July 2029	10,266,963.63
June 2021	42,028,754.08	July 2025	21,402,240.66	August 2029	10,106,546.91
July 2021	41,516,429.33	August 2025	21,084,983.65	September 2029	9,948,426.49
August 2021	41,008,234.24	September 2025	20,772,145.29	October 2029	9,792,571.01

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2029	\$ 9,638,949.52	October 2034	\$ 3,614,097.98	September 2039	\$ 1,150,021.71
December 2029	9,487,531.47	November 2034	3,550,835.51	October 2039	1,125,051.19
January 2030	9,338,286.75	December 2034	3,488,527.27	November 2039	1,100,488.25
February 2030	9,191,185.61	January 2035	3,427,159.84	December 2039	1,076,326.94
March 2030	9,046,198.71	February 2035	3,366,719.98	January 2040	1,052,561.36
April 2030	8,903,297.12	March 2035	3,307,194.65	February 2040	1,029,185.74
May 2030	8,762,452.27	April 2035	3,248,570.97	March 2040	1,006,194.35
June 2030	8,623,635.99	May 2035	3,190,836.22	April 2040	983,581.56
July 2030	8,486,820.45	June 2035	3,133,977.89	May 2040	961,341.80
August 2030	8,351,978.24	July 2035	3,077,983.61	June 2040	939,469.61
September 2030	8,219,082.28	August 2035	3,022,841.18	July 2040	917,959.57
October 2030	8,088,105.85	September 2035	2,968,538.58	August 2040	896,806.35
November 2030	7,959,022.61	October 2035	2,915,063.94	September 2040	876,004.70
December 2030	7,831,806.56	November 2035	2,862,405.55	October 2040	855,549.43
January 2031	7,706,432.02	December 2035	2,810,551.87	November 2040	835,435.43
February 2031	7,582,873.71	January 2036	2,759,491.51	December 2040	815,657.67
March 2031	7,461,106.62	February 2036	2,709,213.23	January 2041	796,211.16
April 2031	7,341,106.13	March 2036	2,659,705.95	February 2041	777,091.02
May 2031	7,222,847.92	April 2036	2,610,958.74	March 2041	758,292.40
June 2031	7,106,307.99	May 2036	2,562,960.82	April 2041	739,810.55
July 2031	6,991,462.68	June 2036	2,515,701.54	May 2041	721,640.75
August 2031	6,878,288.64	July 2036	2,469,170.42	June 2041	703,778.39
September 2031	6,766,762.82	August 2036	2,423,357.11	July 2041	686,218.88
October 2031	6,656,862.49	September 2036	2,378,251.38	August 2041	668,957.73
November 2031	6,548,565.22	October 2036	2,333,843.19	September 2041	651,990.49
December 2031	6,441,848.87	November 2036	2,290,122.59	October 2041	635,312.78
January 2032	6,336,691.62	December 2036	2,247,079.78	November 2041	618,920.29
February 2032	6,233,071.92	January 2037	2,204,705.10	December 2041	602,808.74
March 2032	6,130,968.52	February 2037	2,162,989.03	January 2042	586,973.95
April 2032	6,030,360.45	March 2037	2,121,922.14	February 2042	571,411.76
May 2032	5,931,227.01	April 2037	2,081,495.18	March 2042	556,118.11
June 2032	5,833,547.81	May 2037	2,041,699.00	April 2042	541,088.96
July 2032	5,737,302.69	June 2037	2,002,524.56	May 2042	526,320.34
August 2032	5,642,471.79	July 2037	1,963,962.97	June 2042	511,808.35
September 2032	5,549,035.50	August 2037	1,926,005.46	July 2042	497,549.12
October 2032	5,456,974.50	September 2037	1,888,643.36	August 2042	483,538.84
November 2032	5,366,269.69	October 2037	1,851,868.13	September 2042	469,773.77
December 2032	5,276,902.25	November 2037	1,815,671.36	October 2042	456,250.21
January 2033	5,188,853.61	December 2037	1,780,044.73	November 2042	442,964.51
February 2033	5,102,105.44	January 2038	1,744,980.05	December 2042	429,913.08
March 2033	5,016,639.68	February 2038	1,710,469.23	January 2043	417,092.37
April 2033	4,932,438.48	March 2038	1,676,504.31	February 2043	404,498.89
May 2033	4,849,484.25	April 2038	1,643,077.43	March 2043	392,129.19
June 2033	4,767,759.63	May 2038	1,610,180.82	April 2043	379,979.87
July 2033	4,687,247.50	June 2038	1,577,806.85	May 2043	368,047.60
August 2033	4,607,930.96	July 2038	1,545,947.96	June 2043	356,329.05
September 2033	4,529,793.34	August 2038	1,514,596.72	July 2043	344,820.99
October 2033	4,452,818.21	September 2038	1,483,745.79	August 2043	333,520.20
November 2033	4,376,989.33	October 2038	1,453,387.94	September 2043	322,423.51
December 2033	4,302,290.70	November 2038	1,423,516.02	October 2043	311,527.81
January 2034	4,228,706.54	December 2038	1,394,123.01	November 2043	300,830.03
February 2034	4,156,221.27	January 2039	1,365,201.94	December 2043	290,327.13
March 2034	4,084,819.53	February 2039	1,336,745.99	January 2044	280,016.12
April 2034	4,014,486.14	March 2039	1,308,748.39	February 2044	269,894.06
May 2034	3,945,206.17	April 2039	1,281,202.49	March 2044	259,958.05
June 2034	3,876,964.85	May 2039	1,254,101.72	April 2044	250,205.21
July 2034	3,809,747.63	June 2039	1,227,439.60	May 2044	240,632.74
August 2034	3,743,540.16	July 2039	1,201,209.75	June 2044	231,237.84
September 2034	3,678,328.26	August 2039	1,175,405.85	July 2044	222,017.78

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2044	\$ 212,969.84	July 2045	\$ 124,067.54	June 2046	\$ 52,452.93
September 2044	204,091.38	August 2045	116,887.81	July 2046	46,700.11
October 2044	195,379.75	September 2045	109,848.39	August 2046	41,064.97
November 2044	186,832.37	October 2045	102,947.05	September 2046	35,545.61
December 2044	178,446.69	November 2045	96,181.64	October 2046	30,140.20
January 2045	170,220.19	December 2045	89,550.00	November 2046	24,846.88
February 2045	162,150.39	January 2046	83,050.01	December 2046	19,663.87
March 2045	154,234.85	February 2046	76,679.59	January 2047	14,589.38
April 2045	146,471.15	March 2046	70,436.68	February 2047	9,621.67
May 2045	138,856.92	April 2046	64,319.26	March 2047	4,759.01
June 2045	131,389.82	May 2046	58,325.33	April 2047 and thereafter	0.00

Aggregate Group III Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$154,129,000.00	January 2021	\$112,000,181.68	June 2024	\$ 68,446,794.28
September 2017	153,723,519.18	February 2021	110,777,866.00	July 2024	67,536,132.80
October 2017	153,278,026.35	March 2021	109,564,350.55	August 2024	66,631,930.32
November 2017	152,792,681.36	April 2021	108,359,569.70	September 2024	65,734,137.84
December 2017	152,267,671.77	May 2021	107,163,458.31	October 2024	64,842,706.72
January 2018	151,703,212.77	June 2021	105,975,951.71	November 2024	63,962,106.97
February 2018	151,099,547.09	July 2021	104,796,985.66	December 2024	63,092,667.75
March 2018	150,456,944.80	August 2021	103,626,496.42	January 2025	62,234,252.87
April 2018	149,775,703.18	September 2021	102,464,420.65	February 2025	61,386,727.76
May 2018	149,056,146.45	October 2021	101,310,695.50	March 2025	60,549,959.48
June 2018	148,298,625.59	November 2021	100,165,258.54	April 2025	59,723,816.65
July 2018	147,503,518.00	December 2021	99,028,047.80	May 2025	58,908,169.48
August 2018	146,671,227.22	January 2022	97,899,001.75	June 2025	58,102,889.71
September 2018	145,802,182.59	February 2022	96,778,059.29	July 2025	57,307,850.61
October 2018	144,896,838.88	March 2022	95,665,159.74	August 2025	56,522,926.99
November 2018	143,955,675.88	April 2022	94,560,242.87	September 2025	55,747,995.13
December 2018	142,979,197.96	May 2022	93,463,248.88	October 2025	54,982,932.80
January 2019	141,967,933.65	June 2022	92,374,118.38	November 2025	54,227,619.23
February 2019	140,922,435.08	July 2022	91,292,792.41	December 2025	53,481,935.08
March 2019	139,843,277.55	August 2022	90,219,212.43	January 2026	52,745,762.46
April 2019	138,731,058.90	September 2022	89,153,320.30	February 2026	52,018,984.86
May 2019	137,586,398.99	October 2022	88,095,058.30	March 2026	51,301,487.19
June 2019	136,409,939.09	November 2022	87,044,369.14	April 2026	50,593,155.73
July 2019	135,202,341.23	December 2022	86,001,195.91	May 2026	49,893,878.10
August 2019	133,964,287.61	January 2023	84,965,482.12	June 2026	49,203,543.29
September 2019	132,696,479.84	February 2023	83,937,171.66	July 2026	48,522,041.61
October 2019	131,399,638.33	March 2023	82,916,208.84	August 2026	47,849,264.67
November 2019	130,074,501.51	April 2023	81,902,538.36	September 2026	47,185,105.41
December 2019	128,721,825.15	May 2023	80,896,105.31	October 2026	46,529,458.01
January 2020	127,378,918.31	June 2023	79,896,855.17	November 2026	45,882,217.94
February 2020	126,045,708.51	July 2023	78,904,733.79	December 2026	45,243,281.93
March 2020	124,722,123.77	August 2023	77,919,687.44	January 2027	44,612,547.93
April 2020	123,408,092.64	September 2023	76,941,662.74	February 2027	43,989,915.11
May 2020	122,103,544.16	October 2023	75,970,606.71	March 2027	43,375,283.88
June 2020	120,808,407.87	November 2023	75,006,466.72	April 2027	42,768,555.80
July 2020	119,522,613.84	December 2023	74,049,190.54	May 2027	42,169,633.63
August 2020	118,246,092.59	January 2024	73,098,726.29	June 2027	41,578,421.32
September 2020	116,978,775.18	February 2024	72,155,022.49	July 2027	40,994,823.93
October 2020	115,720,593.13	March 2024	71,218,027.97	August 2027	40,418,747.68
November 2020	114,471,478.45	April 2024	70,287,691.99	September 2027	39,850,099.91
December 2020	113,231,363.64	May 2024	69,363,964.11	October 2027	39,288,789.09

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2027	\$ 38,734,724.75	October 2032	\$ 16,147,170.82	September 2037	\$ 5,988,542.77
December 2027	38,187,817.55	November 2032	15,897,160.77	October 2037	5,878,959.30
January 2028	37,647,979.19	December 2032	15,650,521.66	November 2037	5,770,950.76
February 2028	37,115,122.45	January 2033	15,407,210.92	December 2037	5,664,496.64
March 2028	36,589,161.14	February 2033	15,167,186.51	January 2038	5,559,576.64
April 2028	36,070,010.12	March 2033	14,930,406.90	February 2038	5,456,170.74
May 2028	35,557,585.27	April 2033	14,696,831.05	March 2038	5,354,259.18
June 2028	35,051,803.48	May 2033	14,466,418.46	April 2038	5,253,822.40
July 2028	34,552,582.64	June 2033	14,239,129.08	May 2038	5,154,841.13
August 2028	34,059,841.62	July 2033	14,014,923.36	June 2038	5,057,296.31
September 2028	33,573,500.27	August 2033	13,793,762.26	July 2038	4,961,169.14
October 2028	33,093,479.41	September 2033	13,575,607.17	August 2038	4,866,441.03
November 2028	32,619,700.81	October 2033	13,360,419.99	September 2038	4,773,093.63
December 2028	32,152,087.18	November 2033	13,148,163.07	October 2038	4,681,108.82
January 2029	31,690,562.15	December 2033	12,938,799.22	November 2038	4,590,468.72
February 2029	31,235,050.29	January 2034	12,732,291.70	December 2038	4,501,155.64
March 2029	30,785,477.07	February 2034	12,528,604.23	January 2039	4,413,152.14
April 2029	30,341,768.84	March 2034	12,327,700.96	February 2039	4,326,440.99
May 2029	29,903,852.86	April 2034	12,129,546.48	March 2039	4,241,005.15
June 2029	29,471,657.26	May 2034	11,934,105.83	April 2039	4,156,827.83
July 2029	29,045,111.03	June 2034	11,741,344.46	May 2039	4,073,892.43
August 2029	28,624,144.03	July 2034	11,551,228.25	June 2039	3,992,182.56
September 2029	28,208,686.95	August 2034	11,363,723.50	July 2039	3,911,682.03
October 2029	27,798,671.32	September 2034	11,178,796.90	August 2039	3,832,374.86
November 2029	27,394,029.51	October 2034	10,996,415.58	September 2039	3,754,245.26
December 2029	26,994,694.67	November 2034	10,816,547.06	October 2039	3,677,277.64
January 2030	26,600,600.81	December 2034	10,639,159.25	November 2039	3,601,456.63
February 2030	26,211,682.68	January 2035	10,464,220.46	December 2039	3,526,767.01
March 2030	25,827,875.87	February 2035	10,291,699.38	January 2040	3,453,193.77
April 2030	25,449,116.70	March 2035	10,121,565.11	February 2040	3,380,722.11
May 2030	25,075,342.29	April 2035	9,953,787.11	March 2040	3,309,337.37
June 2030	24,706,490.52	May 2035	9,788,335.20	April 2040	3,239,025.11
July 2030	24,342,500.01	June 2035	9,625,179.59	May 2040	3,169,771.05
August 2030	23,983,310.11	July 2035	9,464,290.86	June 2040	3,101,561.11
September 2030	23,628,860.93	August 2035	9,305,639.93	July 2040	3,034,381.37
October 2030	23,279,093.29	September 2035	9,149,198.11	August 2040	2,968,218.08
November 2030	22,933,948.72	October 2035	8,994,937.03	September 2040	2,903,057.69
December 2030	22,593,369.47	November 2035	8,842,828.68	October 2040	2,838,886.78
January 2031	22,257,298.49	December 2035	8,692,845.40	November 2040	2,775,692.14
February 2031	21,925,679.40	January 2036	8,544,959.86	December 2040	2,713,460.69
March 2031	21,598,456.52	February 2036	8,399,145.08	January 2041	2,652,179.54
April 2031	21,275,574.84	March 2036	8,255,374.40	February 2041	2,591,835.96
May 2031	20,956,980.03	April 2036	8,113,621.50	March 2041	2,532,417.36
June 2031	20,642,618.38	May 2036	7,973,860.37	April 2041	2,473,911.32
July 2031	20,332,436.88	June 2036	7,836,065.33	May 2041	2,416,305.60
August 2031	20,026,383.13	July 2036	7,700,211.01	June 2041	2,359,588.07
September 2031	19,724,405.36	August 2036	7,566,272.35	July 2041	2,303,746.79
October 2031	19,426,452.46	September 2036	7,434,224.63	August 2041	2,248,769.94
November 2031	19,132,473.92	October 2036	7,304,043.38	September 2041	2,194,645.89
December 2031	18,842,419.83	November 2036	7,175,704.49	October 2041	2,141,363.11
January 2032	18,556,240.90	December 2036	7,049,184.10	November 2041	2,088,910.24
February 2032	18,273,888.46	January 2037	6,924,458.67	December 2041	2,037,276.08
March 2032	17,995,314.39	February 2037	6,801,504.95	January 2042	1,986,449.53
April 2032	17,720,471.17	March 2037	6,680,299.97	February 2042	1,936,419.67
May 2032	17,449,311.87	April 2037	6,560,821.04	March 2042	1,887,175.70
June 2032	17,181,790.13	May 2037	6,443,045.77	April 2042	1,838,706.94
July 2032	16,917,860.12	June 2037	6,326,952.02	May 2042	1,791,002.89
August 2032	16,657,476.61	July 2037	6,212,517.95	June 2042	1,744,053.14
September 2032	16,400,594.90	August 2037	6,099,721.97	July 2042	1,697,847.43

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2042	\$ 1,652,375.64	April 2044	\$ 882,546.86	December 2045	\$ 333,469.73
September 2042	1,607,627.76	May 2044	850,361.34	January 2046	310,775.17
October 2042	1,563,593.91	June 2044	818,716.75	February 2046	288,487.84
November 2042	1,520,264.34	July 2044	787,605.55	March 2046	266,601.95
December 2042	1,477,629.43	August 2044	757,020.31	April 2046	245,111.75
January 2043	1,435,679.67	September 2044	726,953.67	May 2046	224,011.58
February 2043	1,394,405.69	October 2044	697,398.38	June 2046	203,295.86
March 2043	1,353,798.21	November 2044	668,347.28	July 2046	182,959.05
April 2043	1,313,848.10	December 2044	639,793.31	August 2046	162,995.72
May 2043	1,274,546.32	January 2045	611,729.49	September 2046	143,400.49
June 2043	1,235,883.95	February 2045	584,148.92	October 2046	124,168.06
July 2043	1,197,852.21	March 2045	557,044.82	November 2046	105,293.19
August 2043	1,160,442.40	April 2045	530,410.48	December 2046	86,770.72
September 2043	1,123,645.94	May 2045	504,239.26	January 2047	68,595.55
October 2043	1,087,454.37	June 2045	478,524.64	February 2047	50,762.65
November 2043	1,051,859.32	July 2045	453,260.15	March 2047	33,267.04
December 2043	1,016,852.56	August 2045	428,439.44	April 2047	16,103.82
January 2044	982,425.92	September 2045	404,056.20	May 2047 and thereafter	0.00
February 2044	948,571.36	October 2045	380,104.25		
March 2044	915,280.96	November 2045	356,577.44		

Aggregate Group IV Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$111,825,795.00	May 2020	\$ 82,581,486.08	February 2023	\$ 58,590,624.07
September 2017	110,850,857.57	June 2020	81,783,046.62	March 2023	57,934,203.74
October 2017	109,881,846.49	July 2020	80,989,381.93	April 2023	57,281,619.24
November 2017	108,918,723.28	August 2020	80,200,460.67	May 2023	56,632,844.99
December 2017	107,961,449.72	September 2020	79,416,251.66	June 2023	55,987,855.58
January 2018	107,009,987.83	October 2020	78,636,723.95	July 2023	55,346,625.75
February 2018	106,064,299.83	November 2020	77,861,846.74	August 2023	54,709,130.38
March 2018	105,124,348.21	December 2020	77,091,589.46	September 2023	54,075,344.53
April 2018	104,190,095.67	January 2021	76,325,921.70	October 2023	53,445,243.39
May 2018	103,261,505.16	February 2021	75,564,813.24	November 2023	52,818,802.33
June 2018	102,338,539.83	March 2021	74,808,234.07	December 2023	52,195,996.84
July 2018	101,421,163.09	April 2021	74,056,154.34	January 2024	51,576,802.57
August 2018	100,509,338.56	May 2021	73,308,544.39	February 2024	50,961,195.34
September 2018	99,603,030.08	June 2021	72,565,374.74	March 2024	50,349,151.09
October 2018	98,702,201.73	July 2021	71,826,616.10	April 2024	49,740,645.93
November 2018	97,806,817.78	August 2021	71,092,239.37	May 2024	49,135,656.09
December 2018	96,916,842.76	September 2021	70,362,215.59	June 2024	48,534,755.02
January 2019	96,032,241.40	October 2021	69,636,516.03	July 2024	47,940,858.94
February 2019	95,152,978.64	November 2021	68,915,112.09	August 2024	47,353,888.37
March 2019	94,279,019.65	December 2021	68,197,975.39	September 2024	46,773,764.69
April 2019	93,410,329.82	January 2022	67,485,077.68	October 2024	46,200,410.14
May 2019	92,546,874.73	February 2022	66,776,390.91	November 2024	45,633,747.88
June 2019	91,688,620.19	March 2022	66,071,887.21	December 2024	45,073,701.88
July 2019	90,835,532.22	April 2022	65,371,538.86	January 2025	44,520,196.99
August 2019	89,987,577.04	May 2022	64,675,318.32	February 2025	43,973,158.88
September 2019	89,144,721.10	June 2022	63,983,198.23	March 2025	43,432,514.07
October 2019	88,306,931.04	July 2022	63,295,151.37	April 2025	42,898,189.89
November 2019	87,474,173.70	August 2022	62,611,150.73	May 2025	42,370,114.48
December 2019	86,646,416.14	September 2022	61,931,169.42	June 2025	41,848,216.79
January 2020	85,823,625.62	October 2022	61,255,180.74	July 2025	41,332,426.56
February 2020	85,005,769.59	November 2022	60,583,158.17	August 2025	40,822,674.32
March 2020	84,192,815.72	December 2022	59,915,075.31	September 2025	40,318,891.37
April 2020	83,384,731.86	January 2023	59,250,905.96	October 2025	39,821,009.80

Aggregate Group IV (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2025	\$ 39,328,962.42	October 2030	\$ 18,577,976.39	September 2035	\$ 8,394,048.06
December 2025	38,842,682.84	November 2030	18,337,384.92	October 2035	8,277,382.19
January 2026	38,362,105.37	December 2030	18,099,682.18	November 2035	8,162,164.28
February 2026	37,887,165.09	January 2031	17,864,834.85	December 2035	8,048,377.32
March 2026	37,417,797.77	February 2031	17,632,809.96	January 2036	7,936,004.47
April 2026	36,953,939.94	March 2031	17,403,574.91	February 2036	7,825,029.12
May 2026	36,495,528.81	April 2031	17,177,097.48	March 2036	7,715,434.84
June 2026	36,042,502.30	May 2031	16,953,345.81	April 2036	7,607,205.36
July 2026	35,594,799.04	June 2031	16,732,288.41	May 2036	7,500,324.63
August 2026	35,152,358.33	July 2031	16,513,894.13	June 2036	7,394,776.76
September 2026	34,715,120.15	August 2031	16,298,132.17	July 2036	7,290,546.06
October 2026	34,283,025.16	September 2031	16,084,972.09	August 2036	7,187,617.01
November 2026	33,856,014.69	October 2031	15,874,383.80	September 2036	7,085,974.25
December 2026	33,434,030.72	November 2031	15,666,337.52	October 2036	6,985,602.64
January 2027	33,017,015.88	December 2031	15,460,803.84	November 2036	6,886,487.16
February 2027	32,604,913.44	January 2032	15,257,753.66	December 2036	6,788,612.99
March 2027	32,197,667.32	February 2032	15,057,158.23	January 2037	6,691,965.49
April 2027	31,795,222.04	March 2032	14,858,989.10	February 2037	6,596,530.17
May 2027	31,397,522.78	April 2032	14,663,218.15	March 2037	6,502,292.70
June 2027	31,004,515.30	May 2032	14,469,817.60	April 2037	6,409,238.93
July 2027	30,616,146.00	June 2032	14,278,759.95	May 2037	6,317,354.86
August 2027	30,232,361.85	July 2032	14,090,018.04	June 2037	6,226,626.67
September 2027	29,853,110.44	August 2032	13,903,564.99	July 2037	6,137,040.66
October 2027	29,478,339.93	September 2032	13,719,374.25	August 2037	6,048,583.33
November 2027	29,107,999.08	October 2032	13,537,419.55	September 2037	5,961,241.30
December 2027	28,742,037.21	November 2032	13,357,674.94	October 2037	5,875,001.37
January 2028	28,380,404.21	December 2032	13,180,114.74	November 2037	5,789,850.48
February 2028	28,023,050.54	January 2033	13,004,713.58	December 2037	5,705,775.71
March 2028	27,669,927.22	February 2033	12,831,446.36	January 2038	5,622,764.30
April 2028	27,320,985.80	March 2033	12,660,288.28	February 2038	5,540,803.63
May 2028	26,976,178.39	April 2033	12,491,214.82	March 2038	5,459,881.24
June 2028	26,635,457.64	May 2033	12,324,201.71	April 2038	5,379,984.78
July 2028	26,298,776.72	June 2033	12,159,225.00	May 2038	5,301,102.08
August 2028	25,966,089.33	July 2033	11,996,260.98	June 2038	5,223,221.09
September 2028	25,637,349.70	August 2033	11,835,286.22	July 2038	5,146,329.90
October 2028	25,312,512.57	September 2033	11,676,277.55	August 2038	5,070,416.72
November 2028	24,991,533.18	October 2033	11,519,212.07	September 2038	4,995,469.94
December 2028	24,674,367.28	November 2033	11,364,067.13	October 2038	4,921,478.04
January 2029	24,360,971.11	December 2033	11,210,820.35	November 2038	4,848,429.64
February 2029	24,051,301.42	January 2034	11,059,449.59	December 2038	4,776,313.52
March 2029	23,745,315.43	February 2034	10,909,932.97	January 2039	4,705,118.55
April 2029	23,442,970.84	March 2034	10,762,248.87	February 2039	4,634,833.75
May 2029	23,144,225.84	April 2034	10,616,375.88	March 2039	4,565,448.27
June 2029	22,849,039.08	May 2034	10,472,292.87	April 2039	4,496,951.37
July 2029	22,557,369.68	June 2034	10,329,978.94	May 2039	4,429,332.43
August 2029	22,269,177.21	July 2034	10,189,413.41	June 2039	4,362,580.98
September 2029	21,984,421.71	August 2034	10,050,575.85	July 2039	4,296,686.65
October 2029	21,703,063.66	September 2034	9,913,446.06	August 2039	4,231,639.18
November 2029	21,425,063.98	October 2034	9,778,004.08	September 2039	4,167,428.45
December 2029	21,150,384.05	November 2034	9,644,230.16	October 2039	4,104,044.45
January 2030	20,878,985.67	December 2034	9,512,104.78	November 2039	4,041,477.28
February 2030	20,610,831.06	January 2035	9,381,608.64	December 2039	3,979,717.14
March 2030	20,345,882.89	February 2035	9,252,722.67	January 2040	3,918,754.39
April 2030	20,084,104.24	March 2035	9,125,428.01	February 2040	3,858,579.44
May 2030	19,825,458.60	April 2035	8,999,706.01	March 2040	3,799,182.86
June 2030	19,569,909.87	May 2035	8,875,538.24	April 2040	3,740,555.30
July 2030	19,317,422.37	June 2035	8,752,906.47	May 2040	3,682,687.53
August 2030	19,067,960.82	July 2035	8,631,792.69	June 2040	3,625,570.43
September 2030	18,821,490.32	August 2035	8,512,179.09	July 2040	3,569,194.98

Aggregate Group IV (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2040	\$ 3,513,552.25	December 2044	\$ 1,440,093.80	April 2049	\$ 435,235.62
September 2040	3,458,633.43	January 2045	1,412,872.71	May 2049	422,504.26
October 2040	3,404,429.83	February 2045	1,386,029.26	June 2049	409,967.80
November 2040	3,350,932.81	March 2045	1,359,558.75	July 2049	397,623.73
December 2040	3,298,133.87	April 2045	1,333,456.56	August 2049	385,469.56
January 2041	3,246,024.61	May 2045	1,307,718.11	September 2049	373,502.84
February 2041	3,194,596.69	June 2045	1,282,338.89	October 2049	361,721.12
March 2041	3,143,841.91	July 2045	1,257,314.43	November 2049	350,122.02
April 2041	3,093,752.14	August 2045	1,232,640.32	December 2049	338,703.17
May 2041	3,044,319.34	September 2045	1,208,312.19	January 2050	327,462.21
June 2041	2,995,535.59	October 2045	1,184,325.73	February 2050	316,396.84
July 2041	2,947,393.03	November 2045	1,160,676.68	March 2050	305,504.77
August 2041	2,899,883.91	December 2045	1,137,360.84	April 2050	294,783.75
September 2041	2,853,000.57	January 2046	1,114,374.04	May 2050	284,231.53
October 2041	2,806,735.43	February 2046	1,091,712.17	June 2050	273,845.92
November 2041	2,761,081.00	March 2046	1,069,371.16	July 2050	263,624.74
December 2041	2,716,029.88	April 2046	1,047,347.01	August 2050	253,565.84
January 2042	2,671,574.75	May 2046	1,025,635.75	September 2050	243,667.09
February 2042	2,627,708.40	June 2046	1,004,233.45	October 2050	233,926.39
March 2042	2,584,423.65	July 2046	983,136.24	November 2050	224,341.66
April 2042	2,541,713.47	August 2046	962,340.29	December 2050	214,910.86
May 2042	2,499,570.86	September 2046	941,841.82	January 2051	205,631.97
June 2042	2,457,988.92	October 2046	921,637.09	February 2051	196,502.98
July 2042	2,416,960.83	November 2046	901,722.41	March 2051	187,521.91
August 2042	2,376,479.86	December 2046	882,094.12	April 2051	178,686.82
September 2042	2,336,539.33	January 2047	862,748.61	May 2051	169,995.77
October 2042	2,297,132.67	February 2047	843,682.33	June 2051	161,446.86
November 2042	2,258,253.36	March 2047	824,891.75	July 2051	153,038.21
December 2042	2,219,894.98	April 2047	806,373.39	August 2051	144,767.96
January 2043	2,182,051.16	May 2047	788,123.80	September 2051	136,634.27
February 2043	2,144,715.62	June 2047	770,139.60	October 2051	128,635.33
March 2043	2,107,882.15	July 2047	752,417.42	November 2051	120,769.35
April 2043	2,071,544.61	August 2047	734,953.94	December 2051	113,034.55
May 2043	2,035,696.94	September 2047	717,745.89	January 2052	105,429.19
June 2043	2,000,333.14	October 2047	700,790.02	February 2052	97,951.54
July 2043	1,965,447.28	November 2047	684,083.13	March 2052	90,599.89
August 2043	1,931,033.51	December 2047	667,622.06	April 2052	83,372.56
September 2043	1,897,086.04	January 2048	651,403.68	May 2052	76,267.88
October 2043	1,863,599.14	February 2048	635,424.91	June 2052	69,284.20
November 2043	1,830,567.16	March 2048	619,682.68	July 2052	62,419.91
December 2043	1,797,984.52	April 2048	604,174.00	August 2052	55,673.40
January 2044	1,765,845.70	May 2048	588,895.87	September 2052	49,043.08
February 2044	1,734,145.22	June 2048	573,845.35	October 2052	42,527.38
March 2044	1,702,877.71	July 2048	559,019.53	November 2052	36,124.77
April 2044	1,672,037.82	August 2048	544,415.54	December 2052	29,833.70
May 2044	1,641,620.29	September 2048	530,030.54	January 2053	23,652.68
June 2044	1,611,619.91	October 2048	515,861.71	February 2053	17,580.21
July 2044	1,582,031.54	November 2048	501,906.30	March 2053	11,614.83
August 2044	1,552,850.08	December 2048	488,161.56	April 2053	5,755.06
September 2044	1,524,070.52	January 2049	474,624.78	May 2053 and thereafter	0.00
October 2044	1,495,687.88	February 2049	461,293.28		
November 2044	1,467,697.26	March 2049	448,164.43		

Aggregate Group V Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$53,534,000.00	August 2022	\$24,310,348.03	August 2027	\$ 6,632,348.83
September 2017	53,313,131.96	September 2022	23,844,291.42	September 2027	6,486,364.09
October 2017	53,074,446.47	October 2022	23,381,699.61	October 2027	6,343,484.39
November 2017	52,818,039.20	November 2022	22,922,543.03	November 2027	6,203,645.20
December 2017	52,544,019.47	December 2022	22,466,792.30	December 2027	6,066,783.27
January 2018	52,252,510.23	January 2023	22,014,418.32	January 2028	5,932,836.69
February 2018	51,943,647.96	February 2023	21,565,392.18	February 2028	5,801,744.78
March 2018	51,617,582.57	March 2023	21,119,685.22	March 2028	5,673,448.11
April 2018	51,274,477.26	April 2023	20,677,268.99	April 2028	5,547,888.49
May 2018	50,914,508.40	May 2023	20,238,115.28	May 2028	5,425,008.88
June 2018	50,537,865.36	June 2023	19,806,531.92	June 2028	5,304,753.46
July 2018	50,144,750.37	July 2023	19,383,936.46	July 2028	5,187,067.51
August 2018	49,735,378.26	August 2023	18,970,144.80	August 2028	5,071,897.45
September 2018	49,309,976.32	September 2023	18,564,976.58	September 2028	4,959,190.80
October 2018	48,868,784.06	October 2023	18,168,255.07	October 2028	4,848,896.16
November 2018	48,412,052.92	November 2023	17,779,807.11	November 2028	4,740,963.16
December 2018	47,940,046.10	December 2023	17,399,463.08	December 2028	4,635,342.49
January 2019	47,453,038.21	January 2024	17,027,056.77	January 2029	4,531,985.85
February 2019	46,951,315.02	February 2024	16,662,425.35	February 2029	4,430,845.92
March 2019	46,435,173.15	March 2024	16,305,409.27	March 2029	4,331,876.35
April 2019	45,904,919.76	April 2024	15,955,852.24	April 2029	4,235,031.75
May 2019	45,360,872.20	May 2024	15,613,601.12	May 2029	4,140,267.67
June 2019	44,803,357.70	June 2024	15,278,505.87	June 2029	4,047,540.56
July 2019	44,232,712.97	July 2024	14,950,419.51	July 2029	3,956,807.76
August 2019	43,649,283.87	August 2024	14,629,198.03	August 2029	3,868,027.51
September 2019	43,053,424.99	September 2024	14,314,700.34	September 2029	3,781,158.89
October 2019	42,445,499.30	October 2024	14,006,788.22	October 2029	3,696,161.82
November 2019	41,842,236.66	November 2024	13,705,326.26	November 2029	3,612,997.07
December 2019	41,243,598.02	December 2024	13,410,181.77	December 2029	3,531,626.18
January 2020	40,649,544.64	January 2025	13,121,224.79	January 2030	3,452,011.52
February 2020	40,060,038.08	February 2025	12,838,327.97	February 2030	3,374,116.21
March 2020	39,475,040.22	March 2025	12,561,366.56	March 2030	3,297,904.13
April 2020	38,894,513.22	April 2025	12,290,218.34	April 2030	3,223,339.91
May 2020	38,318,419.56	May 2025	12,024,763.59	May 2030	3,150,388.92
June 2020	37,746,721.98	June 2025	11,764,884.99	June 2030	3,079,017.23
July 2020	37,179,383.57	July 2025	11,510,467.63	July 2030	3,009,191.61
August 2020	36,616,367.65	August 2025	11,261,398.93	August 2030	2,940,879.53
September 2020	36,057,637.88	September 2025	11,017,568.60	September 2030	2,874,049.11
October 2020	35,503,158.18	October 2025	10,778,868.59	October 2030	2,808,669.13
November 2020	34,952,892.77	November 2025	10,545,193.04	November 2030	2,744,709.05
December 2020	34,406,806.13	December 2025	10,316,438.26	December 2030	2,682,138.91
January 2021	33,864,863.04	January 2026	10,092,502.66	January 2031	2,620,929.41
February 2021	33,327,028.56	February 2026	9,873,286.73	February 2031	2,561,051.83
March 2021	32,793,268.02	March 2026	9,658,692.97	March 2031	2,502,478.05
April 2021	32,263,547.01	April 2026	9,448,625.87	April 2031	2,445,180.54
May 2021	31,737,831.41	May 2026	9,242,991.87	May 2031	2,389,132.33
June 2021	31,216,087.37	June 2026	9,041,699.31	June 2031	2,334,307.02
July 2021	30,698,281.30	July 2026	8,844,658.41	July 2031	2,280,678.74
August 2021	30,184,379.87	August 2026	8,651,781.21	August 2031	2,228,222.16
September 2021	29,674,350.03	September 2026	8,462,981.54	September 2031	2,176,912.49
October 2021	29,168,158.97	October 2026	8,278,174.99	October 2031	2,126,725.44
November 2021	28,665,774.15	November 2026	8,097,278.88	November 2031	2,077,637.21
December 2021	28,167,163.28	December 2026	7,920,212.21	December 2031	2,029,624.53
January 2022	27,672,294.35	January 2027	7,746,895.62	January 2032	1,982,664.58
February 2022	27,181,135.58	February 2027	7,577,251.40	February 2032	1,936,735.02
March 2022	26,693,655.43	March 2027	7,411,203.39	March 2032	1,891,814.00
April 2022	26,209,822.63	April 2027	7,248,677.03	April 2032	1,847,880.08
May 2022	25,729,606.16	May 2027	7,089,599.23	May 2032	1,804,912.29
June 2022	25,252,975.22	June 2027	6,933,898.43	June 2032	1,762,890.11
July 2022	24,779,899.28	July 2027	6,781,504.52	July 2032	1,721,793.41

Aggregate Group V (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2032	\$ 1,681,602.51	July 2037	\$ 388,027.44	June 2042	\$ 66,623.22
September 2032	1,642,298.12	August 2037	377,876.70	July 2042	64,299.44
October 2032	1,603,861.36	September 2037	367,964.08	August 2042	62,036.91
November 2032	1,566,273.74	October 2037	358,284.33	September 2042	59,834.20
December 2032	1,529,517.16	November 2037	348,832.29	October 2042	57,689.88
January 2033	1,493,573.90	December 2037	339,602.91	November 2042	55,602.60
February 2033	1,458,426.58	January 2038	330,591.26	December 2042	53,570.98
March 2033	1,424,058.22	February 2038	321,792.50	January 2043	51,593.72
April 2033	1,390,452.18	March 2038	313,201.90	February 2043	49,669.53
May 2033	1,357,592.16	April 2038	304,814.84	March 2043	47,797.15
June 2033	1,325,462.20	May 2038	296,626.78	April 2043	45,975.34
July 2033	1,294,046.68	June 2038	288,633.30	May 2043	44,202.90
August 2033	1,263,330.31	July 2038	280,830.06	June 2043	42,478.65
September 2033	1,233,298.12	August 2038	273,212.81	July 2043	40,801.44
October 2033	1,203,935.43	September 2038	265,777.40	August 2043	39,170.14
November 2033	1,175,227.88	October 2038	258,519.77	September 2043	37,583.65
December 2033	1,147,161.43	November 2038	251,435.94	October 2043	36,040.90
January 2034	1,119,722.32	December 2038	244,522.02	November 2043	34,540.84
February 2034	1,092,897.05	January 2039	237,774.21	December 2043	33,082.42
March 2034	1,066,672.44	February 2039	231,188.77	January 2044	31,664.66
April 2034	1,041,035.58	March 2039	224,762.07	February 2044	30,286.57
May 2034	1,015,973.82	April 2039	218,490.53	March 2044	28,947.18
June 2034	991,474.77	May 2039	212,370.67	April 2044	27,645.56
July 2034	967,526.32	June 2039	206,399.07	May 2044	26,380.79
August 2034	944,116.59	July 2039	200,572.39	June 2044	25,151.97
September 2034	921,233.97	August 2039	194,887.36	July 2044	23,958.23
October 2034	898,867.08	September 2039	189,340.79	August 2044	22,798.70
November 2034	877,004.79	October 2039	183,929.54	September 2044	21,672.56
December 2034	855,636.19	November 2039	178,650.56	October 2044	20,578.98
January 2035	834,750.61	December 2039	173,500.85	November 2044	19,517.16
February 2035	814,337.60	January 2040	168,477.47	December 2044	18,486.33
March 2035	794,386.94	February 2040	163,577.57	January 2045	17,485.71
April 2035	774,888.60	March 2040	158,798.33	February 2045	16,514.56
May 2035	755,832.79	April 2040	154,137.02	March 2045	15,572.15
June 2035	737,209.91	May 2040	149,590.95	April 2045	14,657.76
July 2035	719,010.56	June 2040	145,157.49	May 2045	13,770.71
August 2035	701,225.55	July 2040	140,834.08	June 2045	12,910.31
September 2035	683,845.87	August 2040	136,618.20	July 2045	12,075.89
October 2035	666,862.71	September 2040	132,507.40	August 2045	11,266.81
November 2035	650,267.45	October 2040	128,499.26	September 2045	10,482.42
December 2035	634,051.63	November 2040	124,591.44	October 2045	9,722.11
January 2036	618,207.00	December 2040	120,781.64	November 2045	8,985.28
February 2036	602,725.46	January 2041	117,067.61	December 2045	8,271.33
March 2036	587,599.09	February 2041	113,447.14	January 2046	7,579.67
April 2036	572,820.13	March 2041	109,918.08	February 2046	6,909.76
May 2036	558,381.00	April 2041	106,478.33	March 2046	6,261.02
June 2036	544,274.27	May 2041	103,125.82	April 2046	5,632.93
July 2036	530,492.67	June 2041	99,858.54	May 2046	5,024.96
August 2036	517,029.07	July 2041	96,674.52	June 2046	4,436.59
September 2036	503,876.52	August 2041	93,571.83	July 2046	3,867.32
October 2036	491,028.19	September 2041	90,548.59	August 2046	3,316.65
November 2036	478,477.40	October 2041	87,602.95	September 2046	2,784.12
December 2036	466,217.64	November 2041	84,733.11	October 2046	2,269.24
January 2037	454,242.50	December 2041	81,937.30	November 2046	1,771.57
February 2037	442,545.72	January 2042	79,213.81	December 2046	1,290.65
March 2037	431,121.19	February 2042	76,560.93	January 2047	826.05
April 2037	419,962.90	March 2042	73,977.03	February 2047	377.34
May 2037	409,064.98	April 2042	71,460.50	March 2047 and thereafter	0.00
June 2037	398,421.71	May 2042	69,009.74		

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

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\$1,359,178,385



Guaranteed REMIC
Pass-Through Certificates

Fannie Mae REMIC Trust 2017-66

PROSPECTUS SUPPLEMENT

Credit Suisse

August 24, 2017