

\$790,619,460



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-96**

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

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

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
FC(2)	1	\$108,022,562	PT	(3)	FLT	3136B0AA4	December 2057
SC(2)	1	108,022,562(4)	NTL	(3)	INV/IO	3136B0AB2	December 2057
CE(2)	1	65,978,177	PAC/AD	3.0%	FIX	3136B0AC0	February 2057
CM(2)	1	4,617,624	PAC/AD	3.0	FIX	3136B0AD8	December 2057
CZ(2)	1	10,421,121	SUP	3.0	FIX/Z	3136B0AE6	December 2057
BA	2	64,449,461	PT	2.6	FIX	3136B0AF3	December 2047
FB	2	61,226,988	PT	(3)	FLT	3136B0AG1	December 2047
SB	2	61,226,988(4)	NTL	(3)	INV/IO	3136B0AH9	December 2047
MI	3	7,698,015(4)	NTL	3.5	FIX/IO	3136B0AJ5	December 2047
MA	3	50,000,000	TAC/AD	3.0	FIX	3136B0AK2	December 2047
MZ	3	3,886,105	SUP	3.0	FIX/Z	3136B0AL0	December 2047
FA(2)	4	85,714,286	PT	(3)	FLT	3136B0AM8	December 2057
SA(2)	4	85,714,286(4)	NTL	(3)	INV/IO	3136B0AN6	December 2057
PA	4	78,848,000	PAC/AD	3.0	FIX	3136B0AP1	December 2054
PV(2)	4	5,657,000	PAC/AD	3.0	FIX	3136B0AQ9	April 2029
PZ(2)	4	14,055,000	PAC/AD	3.0	FIX/Z	3136B0AR7	December 2057
Z	4	15,725,714	SUP	3.0	FIX/Z	3136B0AS5	December 2057
FD	5	53,813,862	PT	(3)	FLT	3136B0AT3	December 2047
SD	5	53,813,862(4)	NTL	(3)	INV/IO	3136B0AU0	December 2047
DA	5	7,687,695	PT	2.5	FIX	3136B0AV8	December 2047
AI	6	44,518,053(4)	NTL	4.5	FIX/IO	3136B0AW6	August 2041

(Table continued on next page)

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The CT, CB, CG, CP, PT, PB and SM 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 November 30, 2017.

Carefully consider the risk factors starting on page S-9 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 “exempt securities” under the Securities Exchange Act of 1934.

Credit Suisse

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
KF	7	\$22,431,264	PT	(3)	FLT	3136B0AX4	December 2057
KS	7	22,431,264(4)	NTL	(3)	INV/IO	3136B0AY2	December 2057
KA	7	39,570,692	PAC	3.0%	FIX	3136B0AZ9	January 2055
KB	7	9,045,002	PAC	3.0	FIX	3136B0BA3	December 2057
FM	7	4,477,480	SUP	(3)	FLT	3136B0BB1	December 2057
SK(2)	7	1,865,619	SUP	(3)	INV	3136B0BC9	December 2057
KT(2)	7	1,119,369	SUP	(3)	INV	3136B0BD7	December 2057
EA	8	55,256,231	PAC/AD	3.5	FIX	3136B0BE5	June 2044
EV	8	3,913,918	PAC/AD	3.5	FIX	3136B0BF2	March 2029
VE	8	4,494,394	PAC/AD	3.5	FIX	3136B0BG0	April 2038
EZ	8	8,166,702	PAC/AD	3.5	FIX/Z	3136B0BH8	December 2047
ZE	8	3,017,375	SCH/AD	3.5	FIX/Z	3136B0BJ4	December 2047
ZM	8	7,157,819	SUP/AD	3.5	FIX/Z	3136B0BK1	December 2047
R		0	NPR	0	NPR	3136B0BL9	December 2057

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

(2) Exchangeable classes.

(3) Based on LIBOR.

(4) Notional principal balances. These classes are interest only classes. See page S-7 for a description of how their notional principal balances are calculated.

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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 the Group 6 Class or the R Class, the disclosure documents relating to the underlying REMIC 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 Document by writing or calling the dealer at:

Credit Suisse Securities (USA) LLC
Prospectus Department
11 Madison Avenue
New York, NY 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 November 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	Class 2013-56-GI REMIC Certificate Class 2013-110-CI REMIC Certificate Class 2013-115-HI REMIC Certificate
7	Group 7 MBS
8	Group 8 MBS

Group 1, Group 2, Group 3, Group 4, Group 5, Group 7 and Group 8

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	\$189,039,484	5.00%	5.25% to 7.50%	361 to 480
Group 2 MBS	\$125,676,449	4.50%	4.75% to 7.00%	200 to 360
Group 3 MBS	\$ 53,886,105	3.50%	3.75% to 6.00%	241 to 360
Group 4 MBS	\$200,000,000	4.50%	4.75% to 7.00%	361 to 480
Group 5 MBS	\$ 61,501,557	6.00%	6.25% to 8.50%	9 to 360
Group 7 MBS	\$ 78,509,426	4.00%	4.25% to 6.50%	361 to 480
Group 8 MBS	\$ 82,006,439	3.50%	3.75% to 6.00%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 1 MBS	\$189,039,484	480	439	41	5.713%
Group 2 MBS	\$125,676,449	360	228	74	5.141%
Group 3 MBS	\$ 53,886,105	360	357	2	4.160%
Group 4 MBS	\$200,000,000	480	434	44	5.286%
Group 5 MBS	\$ 61,501,557	360	223	127	6.543%
Group 7 MBS	\$ 78,509,426	480	427	47	4.591%
Group 8 MBS	\$ 82,006,439	360	358	1	4.195%

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 6

Exhibit A describes the underlying REMIC certificates in Group 6, including certain information about the related mortgage loans. To learn more about the underlying REMIC 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 November 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:

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

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

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

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
FC	1.65000%	6.50000%	0.40%	LIBOR + 40 basis points
SC	4.85000%	6.10000%	0.00%	6.10% – LIBOR
FB	1.53700%	6.50000%	0.30%	LIBOR + 30 basis points
SB	4.96300%	6.20000%	0.00%	6.2% – LIBOR
FA	1.64600%	6.50000%	0.40%	LIBOR + 40 basis points
SA	4.85400%	6.10000%	0.00%	6.10% – LIBOR
FD	1.49600%	6.50000%	0.25%	LIBOR + 25 basis points
SD	5.00400%	6.25000%	0.00%	6.25% – LIBOR
KF	1.64000%	6.50000%	0.40%	LIBOR + 40 basis points
KS	4.86000%	6.10000%	0.00%	6.10% – LIBOR
FM	2.24000%	5.00000%	1.00%	LIBOR + 100 basis points
SK	4.22399%	7.19999%	0.00%	7.19999% – (2.399999 × LIBOR)
KT	4.00000%	4.00000%	0.00%	16.00001% – (4.00001 × LIBOR)
SM	4.13999%	5.99999%	0.00%	5.99999% – (1.49999724 × LIBOR)

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

Notional Classes

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

<u>Class</u>	
SC	100% of the FC Class
SB	100% of the FB Class
MI	14.2857142857% of the Group 3 MBS
SA	100% of the FA Class
SD	100% of the FD Class
AI	100% of the aggregate notional principal balance of the Group 6 Underlying REMIC Certificates
KS	100% of the KF Class

Distributions of Principal

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

Weighted Average Lives (years)*

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>140%</u>	<u>180%</u>	<u>220%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>1000%</u>	<u>1300%</u>
FC, SC, CT, CB and CG	28.8	11.8	9.4	7.7	6.4	4.8	2.8	1.8	1.1	0.7
CE	22.1	7.3	6.0	6.0	6.0	4.5	2.6	1.7	1.1	0.6
CM	34.0	23.2	23.2	23.2	23.2	17.9	10.5	7.0	4.2	2.6
CZ	37.4	25.3	20.8	11.6	1.9	0.7	0.3	0.2	0.1	0.1
CP	22.9	8.3	7.1	7.1	7.1	5.4	3.1	2.1	1.3	0.8

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>227%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1000%</u>
BA, FB and SB	19.9	7.5	5.0	4.1	3.2	2.1	1.5	1.1

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>102%</u>	<u>150%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>900%</u>
MI	19.3	10.7	10.6	8.7	7.3	5.4	3.6	2.8
MA	17.2	8.7	8.6	9.1	7.7	5.8	3.9	3.0
MZ	28.8	24.7	24.6	2.8	1.6	1.1	0.7	0.4

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>120%</u>	<u>160%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1000%</u>
FA, SA and PT	28.3	11.6	10.3	8.4	7.0	4.8	3.5	2.2	1.5	1.1
PA	19.5	5.7	5.1	5.1	5.1	3.5	2.6	1.7	1.1	0.8
PV	6.0	6.0	6.0	6.0	6.0	5.6	4.8	3.5	2.5	1.9
PZ	32.2	18.5	18.4	18.4	18.4	13.2	10.1	6.5	4.5	3.3
Z	37.1	24.1	22.0	12.4	2.1	0.7	0.4	0.2	0.2	0.1
PB	32.2	18.5	18.4	18.4	18.4	12.9	9.6	6.1	4.2	3.0

<u>Group 5 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>275%</u>	<u>400%</u>	<u>600%</u>	<u>900%</u>	<u>1300%</u>
FD, SD and DA	20.8	7.6	5.5	4.4	3.2	2.1	1.3	0.7

<u>Group 6 Class</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>900%</u>	<u>1300%</u>	<u>1700%</u>
AI	13.7	7.7	5.2	3.8	2.9	2.0	1.2	0.6	0.1

<u>Group 7 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>135%</u>	<u>170%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1000%</u>
KF and KS	27.8	11.3	9.3	7.8	6.8	4.7	3.5	2.2	1.5	1.1
KA	23.7	6.4	5.0	5.0	5.0	3.6	2.6	1.7	1.2	0.8
KB	36.6	19.8	18.5	18.5	18.5	13.0	9.7	6.2	4.3	3.1
FM, SK, KT and SM	39.0	27.1	20.9	9.8	2.4	0.7	0.4	0.2	0.2	0.1

<u>Group 8 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>134%</u>	<u>169%</u>	<u>195%</u>	<u>225%</u>	<u>400%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>
EA	13.0	5.7	4.9	4.9	4.9	4.9	3.4	2.9	2.4	2.0
EV	6.0	6.0	6.0	6.0	6.0	6.0	5.0	4.4	3.5	3.0
VE	16.0	12.2	11.3	11.3	11.3	11.3	7.4	6.2	4.7	3.8
EZ	23.6	16.9	16.9	16.9	16.9	16.9	11.2	9.2	6.8	5.3
ZE	25.9	17.7	17.3	17.3	17.3	4.5	1.9	1.5	1.2	1.0
ZM	28.3	22.5	19.5	11.0	3.0	2.1	1.1	0.9	0.7	0.6

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

ADDITIONAL RISK FACTORS

Recent natural disasters may present a risk of increased mortgage loan defaults. In late summer 2017, Hurricane Harvey, Hurricane Irma and Hurricane Maria resulted in catastrophic damage to extensive areas of the Southeastern United States, (including coastal Texas and Louisiana and coastal and inland Florida and Georgia), Puerto Rico and the U.S. Virgin Islands. Also, in October 2017, various areas of Northern California were affected by wildfires. The full extent of the physical damage resulting from the foregoing events, including severe flooding, high winds and environmental contamination or fire, as applicable, remains uncertain. Thousands of people have been displaced and interruptions in the affected regional economies have been significant. Although the long-term effects are unclear, these events could lead to a general economic downturn in the affected regions, including job losses and declines in real estate values. Accordingly, the rate of defaults on mortgage loans in the affected areas may increase. Any such increase will result in early payments of principal to holders of certificates (and early decreases in notional principal balances of interest only certificates) backed by MBS with underlying mortgage loans secured by properties in the affected areas.

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—Risks Relating to Yield and Prepayment—*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. In addition, we may apply an adjustment factor to any designated alternative index as deemed appropriate to better achieve comparability and otherwise in keeping with industry-accepted practices. However, we can provide no assurance that any such alternative will yield the same or similar economic results over the lives of the related classes.

Payments on the Group 6 Class will be affected by the applicable payment priorities governing the related underlying REMIC certificates. If you invest in the Group 6 Class, the rate at which you receive payments will be affected by the applicable priority sequences governing notional principal balance reductions on the related underlying REMIC certificates.

In particular, as described in the related Underlying REMIC Disclosure Documents, notional principal balance reductions on the Class 2013-56-GI and Class 2013-115-HI REMIC Certificates are governed by principal balance schedules. As a result, those underlying certificates may receive notional principal balance reductions faster or slower than would otherwise have been the case. Prepayments on the related mortgage loans may have occurred at rates faster or slower than the rates initially assumed. In certain high prepayment scenarios, it is possible that the effect of a principal balance schedule on

notional principal balance reductions over time may be eliminated. In such a case, the applicable underlying REMIC certificates may receive notional principal balance reductions at rates that vary widely from period to period. This prospectus supplement contains no information as to whether

- the applicable underlying REMIC certificates have adhered to the related principal balance schedules,
- any related support classes remain outstanding, or

- the applicable underlying REMIC certificates otherwise have performed as originally anticipated.

You may obtain additional information about the underlying REMIC certificates by reviewing their current class factors in light of other information available in the related Underlying REMIC Disclosure Documents. You may obtain those documents from us as described on page S-3.

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 November 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:

- seven 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 7 MBS” and “Group 8 MBS,” and together, the “Trust MBS”), and
- one group of previously issued REMIC Certificates (the “Group 6 Underlying REMIC Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”), as further described in Exhibit A.

The Group 6 Underlying REMIC 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 constitute a “real estate mortgage investment conduit” (“REMIC”) under the Internal Revenue Code of 1986, as amended (the “Code”).

The following chart contains information about the assets, the “regular interests” and the “residual interest” of the REMIC. The REMIC Certificates other than the R Class are collectively

referred to as the “Regular Classes” or “Regular Certificates,” and the R Class is referred to as the “Residual Class” or “Residual Certificate.”

	<u>Assets</u>	<u>Regular Interests</u>	<u>Residual Interest</u>
REMIC	Trust MBS and Group 6 Underlying REMIC Certificates	All Classes of REMIC Certificates other than the R Class	R

Fannie Mae Guaranty. For a description of our guaranties of the Certificates, the MBS and the Group 6 Underlying REMIC 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 Certificate in fully registered, certificated form. The “Holder” or “Certificateholder” of the Residual Certificate is its registered owner. The Residual Certificate can be transferred at the corporate trust office of the Transfer Agent, or at the office of the Transfer Agent in New York, New York. U.S. Bank National Association in Boston, Massachusetts will be the initial Transfer Agent. We may impose a service charge for any registration of transfer of the Residual Certificate and may require payment to cover any tax or other governmental charge. See also “—Characteristics of the Residual Class” below.

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

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

The Trust MBS

The Trust MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. Except as described below, 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 40 years in the case of the Group 1 MBS, Group 4 MBS and Group 7 MBS; and up to 30 years in the case of the Group 2 MBS, Group 3 MBS, Group 5 MBS and Group 8 MBS.

In addition, the pools of Mortgage Loans backing the Group 1 MBS, Group 2 MBS, Group 4 MBS and Group 7 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 1 MBS, Group 2 MBS, Group 4 MBS and Group 7 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 3 MBS and Group 8 MBS have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Mortgage Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits” in the MBS Prospectus dated June 1, 2016. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools underlying the Group 3 MBS and 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—*“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 7 and Group 8—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 6 Underlying REMIC Certificates

The Group 6 Underlying REMIC 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 pools of mortgage loans backing the Group 6 Underlying REMIC Certificates have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Mortgage Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits” in the MBS Prospectus dated June 1, 2016. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools underlying the Group 6 Underlying REMIC Certificates, see the Final Data Statements for the related trusts 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.

Distributions on the Group 6 Underlying REMIC Certificates will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Group 6 Underlying REMIC Certificates are described in the Underlying REMIC Disclosure Documents. See Exhibit A for certain additional information about the Group 6 Underlying REMIC Certificates. Exhibit A is provided in lieu of a Final Data Statement with respect to the Group 6 Underlying REMIC Certificates.

For further information about the Group 6 Underlying REMIC Certificates, telephone us at 800-2FANNIE. Additional information about the Group 6 Underlying REMIC 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 Factors—*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 “No-Delay” Classes are set forth in the following table:

<u>Delay Classes</u>	<u>No-Delay Classes</u>
Fixed Rate Classes and the FM, SK, KT and SM Classes	Floating Rate and Inverse Floating Rate Classes other than the FM, SK, KT and SM Classes

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

Accrual Classes. The CZ, MZ, PZ, Z, EZ, ZE and ZM Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement. 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 CZ Accrual Amount to Aggregate Group I to its Planned Balance, and thereafter to CZ. } Accretion Directed/PAC Group and Accrual Class

The Group 1 Cash Flow Distribution Amount as follows:

- 57.1428569917% to FC until retired, and } Pass-Through Class
- 42.8571430083% as follows:
 - first*, to Aggregate Group I to its Planned Balance; } PAC Group
 - second*, to CZ until retired; and } Support Class
 - third*, to Aggregate Group I to zero. } PAC Group

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

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

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

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

- *Group 2*

The Group 2 Principal Distribution Amount to BA and FB, pro rata, until retired. } Pass-Through Classes

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

- *Group 3*

The MZ Accrual Amount to MA to its Targeted Balance, and thereafter to MZ. } Accretion Directed/TAC Class and Accrual Class

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

1. To MA to its Targeted Balance. } TAC Class
2. To MZ until retired. } Support Class
3. To MA until retired. } TAC Class

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

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

- *Group 4*

The PZ Accrual Amount to PV until retired and thereafter to PZ. } Accretion Directed Class and Accrual Class

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

The Group 4 Cash Flow Distribution Amount as follows:

- 42.857143% to FA until retired, and } Pass-Through Class
- 57.142857% as follows:
 - first*, to Aggregate Group II to its Planned Balance; } PAC Group
 - second*, to Z until retired; and } Support Class
 - third*, to Aggregate Group II to zero. } PAC Group

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

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

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

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

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

- *Group 5*

The Group 5 Principal Distribution Amount to FD and DA, pro rata, until retired. } Pass-Through Classes

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

- *Group 7*

The Group 7 Principal Distribution Amount as follows:

- 28.5714278436% to KF until retired, and } Pass-Through Class
- 71.4285721564% as follows:
 - first*, to Aggregate Group III to its Planned Balance; } PAC Group
 - second*, to FM, SK and KT, pro rata, until retired; and } Support Classes
 - third*, to Aggregate Group III to zero. } PAC Group

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

“Aggregate Group III” consists of the KA and KB Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III to KA and KB, 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 EZ Accrual Amount to EV and VE, in that order, until retired and thereafter to EZ. } Accretion Directed Classes and Accrual Class

The ZE Accrual Amount and the ZM Accrual Amount in the following priority:

- 1. To Aggregate Group IV to its Planned Balance. } PAC Group } Accretion Directed Group and Class
- 2. To ZE to its Scheduled Balance. } Scheduled Class }
- 3. To ZM until retired. } Support Class } Accretion Directed/ Accrual Class
- 4. Thereafter to ZE. } Accrual Class

The Group 8 Cash Flow Distribution Amount in the following priority:

- 1. To Aggregate Group IV to its Planned Balance. } PAC Group
- 2. To ZE to its Scheduled Balance. } Scheduled Class
- 3. To ZM until retired. } Support Class
- 4. To ZE until retired. } Scheduled Class
- 5. To Aggregate Group IV to zero. } PAC Group

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

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

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

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

“Aggregate Group IV” consists of the EA, EV, VE and EZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV to EA, EV, VE and EZ, 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.

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 6 Underlying REMIC Certificates, the applicable priority sequences governing notional principal balance reductions on the Group 6 Underlying REMIC 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 7 and Group 8—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 November 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” or at the applicable “Structuring Speed” specified in the chart below. The “Effective Range” for an Aggregate Group or a Class is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Aggregate Group or Class to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate Groups. However, those Classes are designed to receive principal distributions in the same fashion as if separate schedules had been provided (with schedules based on the same underlying assumptions that apply to the related Aggregate Group schedule). If such separate schedules had been

provided for the individual Classes included in the Aggregate Groups, we expect that the effective ranges for those Classes would not be narrower than those shown below for the related Aggregate Groups.

<u>Groups and Classes</u>	<u>Structuring Ranges and Speed</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 140% and 220% PSA	Between 140% and 220% PSA
MA Class Targeted Balances	102% PSA	N/A
Aggregate Group II Planned Balances	Between 120% and 200% PSA	Between 120% and 200% PSA
Aggregate Group III Planned Balances	Between 135% and 200% PSA	Between 135% and 200% PSA
Aggregate Group IV Planned Balances	Between 134% and 225% PSA	Between 134% and 225% PSA
ZE Class Scheduled Balances	Between 134% and 195% PSA	(1)

(1) The Scheduled Balances for the ZE Class have been structured between 134% and 195% PSA, but only hold between 135% and 195% PSA.

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	CE and CM
Aggregate Group II	PA, PV and PZ
Aggregate Group III	KA and KB
Aggregate Group IV	EA, EV, VE and EZ

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

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

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

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

or Classes are retired, the Aggregate Group or Class receiving the benefit of that support, if still outstanding, may no longer have an Effective Range, and will be much more sensitive to prepayments of the related Mortgage Loans.

Yield Tables

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

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

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

We cannot assure you that

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

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

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

The Inverse Floating Rate Classes. **The yields on the Inverse Floating Rate Classes will be sensitive in varying degrees to the rate of principal payments (including prepayments) of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the related Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the applicable tables below, it is possible that investors in the SC, SB, SA, SD and KS 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>
SC	18.3750000%
SB	18.0000000%
SA	19.2600750%
SD	15.6328125%
KS	20.0000000%
SK	92.0000000%
KT	98.0000000%
SM	94.2500000%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>140%</u>	<u>180%</u>	<u>220%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>1000%</u>	<u>1300%</u>
0.625%	27.0%	23.6%	20.7%	17.9%	15.0%	9.1%	(6.5)%	(23.5)%	(52.9)%	(90.5)%
1.250%	23.3%	19.9%	17.1%	14.3%	11.5%	5.6%	(9.7)%	(26.5)%	(55.5)%	(92.6)%
3.250%	11.4%	8.2%	5.5%	2.8%	0.1%	(5.4)%	(20.1)%	(36.0)%	(63.9)%	*
5.250%	(2.1)%	(5.1)%	(7.6)%	(10.1)%	(12.7)%	(17.9)%	(31.7)%	(47.1)%	(75.1)%	*
6.100%	*	*	*	*	*	*	*	*	*	*

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>227%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1000%</u>
0.6185%	24.6%	21.2%	12.2%	6.9%	(0.6)%	(16.7)%	(34.4)%	(54.3)%
1.2370%	20.7%	17.3%	8.5%	3.3%	(4.2)%	(20.0)%	(37.4)%	(57.0)%
3.2370%	7.5%	4.3%	(4.0)%	(9.0)%	(16.0)%	(31.0)%	(47.4)%	(66.0)%
5.2370%	(9.5)%	(12.4)%	(20.1)%	(24.7)%	(31.2)%	(45.0)%	(60.2)%	(77.7)%
6.2000%	*	*	*	*	*	*	*	*

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>120%</u>	<u>160%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	<u>1000%</u>
0.623%	25.4%	21.9%	20.5%	17.7%	14.9%	7.6%	0.0%	(16.2)%	(34.0)%	(54.0)%
1.246%	21.8%	18.4%	17.1%	14.3%	11.5%	4.3%	(3.2)%	(19.1)%	(36.7)%	(56.5)%
3.246%	10.5%	7.2%	5.9%	3.3%	0.6%	(6.3)%	(13.4)%	(28.6)%	(45.4)%	(64.6)%
5.246%	(2.6)%	(5.7)%	(6.9)%	(9.4)%	(11.9)%	(18.4)%	(25.1)%	(39.5)%	(56.2)%	(75.6)%
6.100%	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	200%	275%	400%	600%	900%	1300%	1700%
0.623%	30.8%	27.3%	20.1%	14.5%	4.9%	(11.5)%	(39.5)%	(88.1)%	*
1.246%	26.2%	22.8%	15.7%	10.2%	0.8%	(15.4)%	(42.8)%	(90.6)%	*
3.246%	11.2%	8.0%	1.3%	(3.8)%	(12.7)%	(27.9)%	(53.7)%	(99.0)%	*
5.246%	(7.2)%	(10.2)%	(16.3)%	(21.0)%	(29.2)%	(43.1)%	(66.8)%	*	*
6.250%	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption									
	50%	100%	135%	170%	200%	300%	400%	600%	800%	1000%
0.62%	24.0%	20.5%	18.1%	15.7%	13.5%	6.3%	(1.3)%	(17.3)%	(35.0)%	(55.0)%
1.24%	20.6%	17.2%	14.8%	12.4%	10.3%	3.1%	(4.3)%	(20.2)%	(37.6)%	(57.4)%
3.24%	9.6%	6.4%	4.1%	1.8%	(0.2)%	(7.1)%	(14.2)%	(29.3)%	(46.2)%	(65.4)%
5.24%	(3.2)%	(6.2)%	(8.4)%	(10.6)%	(12.5)%	(18.9)%	(25.7)%	(40.1)%	(57.1)%	(76.7)%
6.10%	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption									
	50%	100%	135%	170%	200%	300%	400%	600%	800%	1000%
0.62%	6.3%	6.4%	6.5%	7.2%	9.7%	18.3%	26.9%	45.8%	67.1%	91.5%
1.24%	4.7%	4.8%	4.9%	5.5%	8.1%	16.7%	25.5%	44.6%	66.0%	90.7%
3.00% and above ..	0.3%	0.3%	0.4%	0.9%	3.7%	12.5%	21.4%	40.9%	63.0%	88.3%

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

LIBOR	PSA Prepayment Assumption									
	50%	100%	135%	170%	200%	300%	400%	600%	800%	1000%
3.0% and below ...	4.1%	4.1%	4.2%	4.3%	4.9%	6.6%	8.4%	12.1%	16.0%	20.2%
3.5%	2.1%	2.1%	2.1%	2.2%	2.9%	4.8%	6.7%	10.7%	14.8%	19.4%
4.0%	0.1%	0.1%	0.1%	0.2%	0.9%	2.9%	5.0%	9.2%	13.7%	18.5%

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

LIBOR	PSA Prepayment Assumption									
	50%	100%	135%	170%	200%	300%	400%	600%	800%	1000%
0.62%	5.5%	5.5%	5.6%	6.0%	7.8%	13.7%	19.6%	32.3%	46.2%	61.8%
1.24%	4.5%	4.5%	4.6%	5.0%	6.9%	12.8%	18.8%	31.5%	45.6%	61.3%
3.24%	1.4%	1.4%	1.5%	1.8%	3.8%	9.9%	16.0%	29.1%	43.6%	59.8%
4.00%	0.2%	0.2%	0.3%	0.6%	2.6%	8.7%	14.9%	28.2%	42.8%	59.2%

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

<u>Class</u>	<u>% PSA</u>
MI	362%
AI	297%

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

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

<u>Class</u>	<u>Price*</u>
MI	16.25%
AI	17.00%

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

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

Sensitivity of the MI Class to Prepayments

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>102%</u>	<u>150%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>
Pre-Tax Yields to Maturity . . .	16.9%	14.3%	14.2%	11.6%	8.9%	3.5%	(7.9)%	(19.7)%	(32.0)%

Sensitivity of the AI Class to Prepayments

	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>900%</u>	<u>1300%</u>	<u>1700%</u>	<u>2300%</u>
Pre-Tax Yields to Maturity ...	19.4%	15.7%	7.9%	(0.2)%	(8.6)%	(24.2)%	(52.2)%	*	*	*

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,

- the priority sequences of distributions of principal of the Group 1, Group 3, Group 4, Group 7 and Group 8 Classes, and
- in the case of the Group 6 Class, the applicable priority sequences governing notional principal balance reductions on the Group 6 Underlying REMIC Certificates.

See “—Distributions of Principal” above and “Description of the Certificates—Distributions of Principal” in the Underlying REMIC Disclosure Documents.

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	480 months	480 months	7.50%
Group 2 MBS	360 months	360 months	7.00%
Group 3 MBS	360 months	360 months	6.00%
Group 4 MBS	480 months	480 months	7.00%
Group 5 MBS	360 months	360 months	8.50%
Group 6 Underlying REMIC Certificates	360 months	(1)	7.00%
Group 7 MBS	480 months	480 months	6.50%
Group 8 MBS	360 months	360 months	6.00%

(1) The Mortgage Loans backing the Group 6 Underlying REMIC Certificates specified below are assumed to have the following remaining terms to maturity:

<u>Class</u>	<u>Remaining Terms to Maturity</u>
2013-56-GI	284 months
2013-110-CI	*
2013-115-HI	286 months

* The Class 2013-110-CI REMIC Certificate is backed by the Fannie Mae REMIC Certificates listed below. The Mortgage Loans backing those certificates are assumed to have the following remaining terms to maturity:

<u>Class</u>	<u>Remaining Terms to Maturity</u>
2009-89-BZ	263 months
2009-91-DZ	263 months
2009-98-DZ	264 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.

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

Percent of Original Principal Balances Outstanding

Date	FC, SC†, CT, CB and CG Classes										CE Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	140%	180%	220%	300%	500%	700%	1000%	1300%	0%	100%	140%	180%	220%	300%	500%	700%	1000%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	100	93	91	88	86	81	69	58	40	22	99	91	88	88	88	88	78	64	42	20
November 2019	99	87	82	78	74	66	48	33	16	5	98	83	77	77	77	74	52	34	12	0
November 2020	99	81	75	69	64	54	33	19	6	1	97	75	68	68	68	59	34	16	1	0
November 2021	98	75	68	61	55	44	23	11	2	*	96	68	59	59	59	47	21	6	0	0
November 2022	98	70	61	54	47	35	16	6	1	*	95	61	50	50	50	36	13	1	0	0
November 2023	97	65	56	47	40	29	11	4	*	*	93	54	42	42	42	28	7	0	0	0
November 2024	96	60	50	42	35	23	8	2	*	*	92	48	35	35	35	21	2	0	0	0
November 2025	96	56	45	37	30	19	5	1	*	*	90	42	29	29	29	16	0	0	0	0
November 2026	95	52	41	32	25	15	4	1	*	*	89	36	24	24	24	12	0	0	0	0
November 2027	94	48	37	28	22	12	3	*	*	*	87	31	20	20	20	8	0	0	0	0
November 2028	93	44	33	25	18	10	2	*	*	*	86	26	16	16	16	5	0	0	0	0
November 2029	92	41	30	22	16	8	1	*	*	*	84	21	12	12	12	3	0	0	0	0
November 2030	91	38	27	19	13	6	1	*	*	0	82	16	9	9	9	1	0	0	0	0
November 2031	90	35	24	17	11	5	1	*	*	0	80	12	7	7	7	0	0	0	0	0
November 2032	89	32	22	15	10	4	*	*	*	0	78	7	5	5	5	0	0	0	0	0
November 2033	88	29	19	13	8	3	*	*	*	0	75	3	3	3	3	0	0	0	0	0
November 2034	86	27	17	11	7	3	*	*	*	0	73	1	1	1	1	0	0	0	0	0
November 2035	85	24	15	10	6	2	*	*	*	0	70	*	*	*	*	0	0	0	0	0
November 2036	83	22	14	8	5	2	*	*	*	0	67	0	0	0	0	0	0	0	0	0
November 2037	82	20	12	7	4	1	*	*	0	0	65	0	0	0	0	0	0	0	0	0
November 2038	80	18	11	6	3	1	*	*	0	0	61	0	0	0	0	0	0	0	0	0
November 2039	78	17	9	5	3	1	*	*	0	0	58	0	0	0	0	0	0	0	0	0
November 2040	76	15	8	4	2	1	*	*	0	0	55	0	0	0	0	0	0	0	0	0
November 2041	73	13	7	4	2	*	*	*	0	0	51	0	0	0	0	0	0	0	0	0
November 2042	71	12	6	3	2	*	*	*	0	0	47	0	0	0	0	0	0	0	0	0
November 2043	68	10	5	3	1	*	*	*	0	0	42	0	0	0	0	0	0	0	0	0
November 2044	65	9	4	2	1	*	*	*	0	0	38	0	0	0	0	0	0	0	0	0
November 2045	62	8	4	2	1	*	*	*	0	0	33	0	0	0	0	0	0	0	0	0
November 2046	59	7	3	1	1	*	*	*	0	0	28	0	0	0	0	0	0	0	0	0
November 2047	55	6	3	1	1	*	*	*	0	0	22	0	0	0	0	0	0	0	0	0
November 2048	52	5	2	1	*	*	*	*	0	0	16	0	0	0	0	0	0	0	0	0
November 2049	47	4	2	1	*	*	*	0	0	0	10	0	0	0	0	0	0	0	0	0
November 2050	43	3	1	*	*	*	*	0	0	0	3	0	0	0	0	0	0	0	0	0
November 2051	38	2	1	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2052	33	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2053	27	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2054	21	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2055	15	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2056	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2057	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	28.8	11.8	9.4	7.7	6.4	4.8	2.8	1.8	1.1	0.7	22.1	7.3	6.0	6.0	6.0	4.5	2.6	1.7	1.1	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.

Date	CM Class										CZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	140%	180%	220%	300%	500%	700%	1000%	1300%	0%	100%	140%	180%	220%	300%	500%	700%	1000%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	100	100	100	100	100	100	100	100	100	100	100	103	103	103	85	66	29	0	0	0
November 2019	100	100	100	100	100	100	100	100	100	100	83	106	106	106	73	41	0	0	0	0
November 2020	100	100	100	100	100	100	100	100	100	100	18	109	109	109	65	23	0	0	0	0
November 2021	100	100	100	100	100	100	100	100	43	4	113	113	113	60	11	0	0	0	0	0
November 2022	100	100	100	100	100	100	100	100	17	1	116	116	116	57	3	0	0	0	0	0
November 2023	100	100	100	100	100	100	100	63	7	*	120	120	120	56	*	0	0	0	0	0
November 2024	100	100	100	100	100	100	100	36	3	*	123	123	123	56	*	0	0	0	0	0
November 2025	100	100	100	100	100	100	93	21	1	*	127	127	124	56	*	0	0	0	0	0
November 2026	100	100	100	100	100	100	64	12	*	*	131	131	123	55	*	0	0	0	0	0
November 2027	100	100	100	100	100	100	44	7	*	*	135	135	120	53	*	0	0	0	0	0
November 2028	100	100	100	100	100	100	30	4	*	*	139	139	116	50	*	0	0	0	0	0
November 2029	100	100	100	100	100	100	21	2	*	*	143	143	111	47	*	0	0	0	0	0
November 2030	100	100	100	100	100	100	14	1	*	*	148	148	106	44	*	0	0	0	0	0
November 2031	100	100	100	100	100	90	10	1	*	0	152	152	100	41	*	0	0	0	0	0
November 2032	100	100	100	100	100	72	7	*	*	0	157	157	93	38	*	0	0	0	0	0
November 2033	100	100	100	100	100	58	5	*	*	0	162	162	87	35	*	0	0	0	0	0
November 2034	100	100	100	100	100	46	3	*	*	0	166	155	81	32	*	0	0	0	0	0
November 2035	100	100	100	100	100	37	2	*	*	0	171	145	74	29	*	0	0	0	0	0
November 2036	100	86	86	86	86	29	1	*	*	0	177	135	68	26	*	0	0	0	0	0
November 2037	100	72	72	72	72	23	1	*	*	0	182	125	62	23	*	0	0	0	0	0
November 2038	100	60	60	60	60	18	1	*	*	0	188	116	56	21	*	0	0	0	0	0
November 2039	100	50	50	50	50	14	*	*	*	0	193	106	50	18	*	0	0	0	0	0
November 2040	100	42	42	42	42	11	*	*	0	0	199	97	45	16	*	0	0	0	0	0
November 2041	100	34	34	34	34	9	*	*	0	0	205	88	40	14	*	0	0	0	0	0
November 2042	100	28	28	28	28	7	*	*	0	0	212	79	35	12	*	0	0	0	0	0
November 2043	100	23	23	23	23	5	*	*	0	0	218	70	31	10	*	0	0	0	0	0
November 2044	100	18	18	18	18	4	*	*	0	0	225	62	27	9	*	0	0	0	0	0
November 2045	100	15	15	15	15	3	*	*	0	0	231	54	23	7	*	0	0	0	0	0
November 2046	100	12	12	12	12	2	*	*	0	0	238	47	19	6	*	0	0	0	0	0
November 2047	100	9	9	9	9	2	*	*	0	0	246	39	16	5	*	0	0	0	0	0
November 2048	100	7	7	7	7	1	*	*	0	0	253	33	13	4	*	0	0	0	0	0
November 2049	100	5	5	5	5	1	*	*	0	0	261	26	10	3	*	0	0	0	0	0
November 2050	100	3	3	3	3	1	*	*	0	0	269	20	8	2	*	0	0	0	0	0
November 2051	43	2	2	2	2	*	*	*	0	0	277	14	5	2	*	0	0	0	0	0
November 2052	1	1	1	1	1	*	*	*	0	0	255	8	3	1	*	0	0	0	0	0
November 2053	*	*	*	*	*	*	*	*	0	0	211	3	1	*	*	0	0	0	0	0
November 2054	0	0	0	0	0	0	0	0	0	0	164	0	0	0	0	0	0	0	0	0
November 2055	0	0	0	0	0	0	0	0	0	0	114	0	0	0	0	0	0	0	0	0
November 2056	0	0	0	0	0	0	0	0	0	0	59	0	0	0	0	0	0	0	0	0
November 2057	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	34.0	23.2	23.2	23.2	23.2	17.9	10.5	7.0	4.2	2.6	37.4	25.3	20.8	11.6	1.9	0.7	0.3	0.2	0.1	0.1

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

Date	CP Class									
	PSA Prepayment Assumption									
	0%	100%	140%	180%	220%	300%	500%	700%	1000%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100
November 2018	99	92	89	89	89	89	80	66	46	25
November 2019	98	84	79	79	79	76	55	38	18	5
November 2020	97	77	70	70	70	62	38	22	7	1
November 2021	96	70	61	61	61	50	27	13	3	*
November 2022	95	63	53	53	53	41	18	7	1	*
November 2023	94	57	46	46	46	33	13	4	*	*
November 2024	92	51	40	40	40	27	9	2	*	*
November 2025	91	45	34	34	34	22	6	1	*	*
November 2026	90	40	29	29	29	17	4	1	*	*
November 2027	88	35	25	25	25	14	3	*	*	*
November 2028	86	30	21	21	21	11	2	*	*	*
November 2029	85	26	18	18	18	9	1	*	*	*
November 2030	83	22	15	15	15	7	1	*	*	0
November 2031	81	17	13	13	13	6	1	*	*	0
November 2032	79	14	11	11	11	5	*	*	*	0
November 2033	77	10	9	9	9	4	*	*	*	0
November 2034	75	8	8	8	8	3	*	*	*	0
November 2035	72	7	7	7	7	2	*	*	*	0
November 2036	70	6	6	6	6	2	*	*	*	0
November 2037	67	5	5	5	5	2	*	*	0	0
November 2038	64	4	4	4	4	1	*	*	0	0
November 2039	61	3	3	3	3	1	*	*	0	0
November 2040	58	3	3	3	3	1	*	*	0	0
November 2041	54	2	2	2	2	1	*	*	0	0
November 2042	50	2	2	2	2	*	*	*	0	0
November 2043	46	1	1	1	1	*	*	*	0	0
November 2044	42	1	1	1	1	*	*	*	0	0
November 2045	37	1	1	1	1	*	*	*	0	0
November 2046	33	1	1	1	1	*	*	*	0	0
November 2047	27	1	1	1	1	*	*	*	0	0
November 2048	22	*	*	*	*	*	*	*	0	0
November 2049	16	*	*	*	*	*	*	0	0	0
November 2050	10	*	*	*	*	*	*	0	0	0
November 2051	3	*	*	*	*	*	*	0	0	0
November 2052	*	*	*	*	*	*	*	0	0	0
November 2053	*	*	*	*	*	*	*	0	0	0
November 2054	0	0	0	0	0	0	0	0	0	0
November 2055	0	0	0	0	0	0	0	0	0	0
November 2056	0	0	0	0	0	0	0	0	0	0
November 2057	0	0	0	0	0	0	0	0	0	0
Weighted Average										
Life (years)**	22.9	8.3	7.1	7.1	7.1	5.4	3.1	2.1	1.3	0.8

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

Date	BA, FB and SB† Classes								MI† Class								
	PSA Prepayment Assumption								PSA Prepayment Assumption								
	0%	100%	227%	300%	400%	600%	800%	1000%	0%	100%	102%	150%	200%	300%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	99	91	84	79	74	62	50	39	99	97	97	96	95	93	90	86	83
November 2019	98	83	70	63	54	38	25	15	97	91	91	88	86	80	70	60	51
November 2020	97	75	58	50	39	24	13	6	96	84	84	79	74	65	48	35	24
November 2021	95	67	48	39	29	14	6	2	95	77	77	70	64	52	33	20	11
November 2022	94	60	40	31	21	9	3	1	93	71	71	62	55	42	23	11	5
November 2023	93	54	32	24	15	5	2	*	91	65	65	56	47	33	16	6	2
November 2024	91	48	26	18	11	3	1	*	90	60	59	49	40	27	11	4	1
November 2025	89	42	21	14	8	2	*	*	88	55	54	44	35	21	7	2	*
November 2026	88	37	17	11	5	1	*	*	86	50	49	39	30	17	5	1	*
November 2027	86	32	14	8	4	1	*	*	84	45	45	34	25	13	3	1	*
November 2028	84	27	11	6	3	*	*	*	81	41	41	30	21	11	2	*	*
November 2029	82	23	8	4	2	*	*	*	79	37	37	26	18	8	2	*	*
November 2030	79	19	6	3	1	*	*	*	77	34	33	23	15	7	1	*	*
November 2031	77	15	5	2	1	*	*	*	74	30	30	20	13	5	1	*	*
November 2032	74	12	3	2	*	*	*	*	71	27	27	17	11	4	*	*	*
November 2033	71	9	2	1	*	*	*	*	68	24	24	15	9	3	*	*	*
November 2034	68	5	1	1	*	*	*	*	65	22	21	13	8	2	*	*	*
November 2035	65	3	1	*	*	*	*	0	61	19	19	11	6	2	*	*	*
November 2036	61	0	0	0	0	0	0	0	58	17	16	9	5	1	*	*	*
November 2037	57	0	0	0	0	0	0	0	54	15	14	8	4	1	*	*	*
November 2038	53	0	0	0	0	0	0	0	50	13	12	7	3	1	*	*	*
November 2039	49	0	0	0	0	0	0	0	46	11	10	5	3	1	*	*	*
November 2040	44	0	0	0	0	0	0	0	41	9	9	4	2	*	*	*	*
November 2041	39	0	0	0	0	0	0	0	36	7	7	3	2	*	*	*	0
November 2042	34	0	0	0	0	0	0	0	31	6	6	3	1	*	*	*	0
November 2043	28	0	0	0	0	0	0	0	26	4	4	2	1	*	*	*	0
November 2044	22	0	0	0	0	0	0	0	20	3	3	1	1	*	*	*	0
November 2045	15	0	0	0	0	0	0	0	14	2	2	1	*	*	*	*	0
November 2046	8	0	0	0	0	0	0	0	7	1	1	*	*	*	*	*	0
November 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.9	7.5	5.0	4.1	3.2	2.1	1.5	1.1	19.3	10.7	10.6	8.7	7.3	5.4	3.6	2.8	2.3

Date	MA Class									MZ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	102%	150%	200%	300%	500%	700%	900%	0%	100%	102%	150%	200%	300%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	98	96	96	96	96	96	96	93	89	103	103	103	92	80	57	10	0	0
November 2019	97	90	90	90	90	86	75	65	55	106	106	106	70	33	0	0	0	0
November 2020	95	82	82	82	80	70	52	37	25	109	109	109	42	0	0	0	0	0
November 2021	93	74	74	74	69	56	36	21	11	113	113	113	20	0	0	0	0	0
November 2022	91	67	67	67	59	45	24	12	5	116	116	116	4	0	0	0	0	0
November 2023	89	61	60	60	51	36	17	7	2	120	120	120	0	0	0	0	0	0
November 2024	87	55	54	53	44	29	11	4	1	123	123	123	0	0	0	0	0	0
November 2025	85	49	48	47	37	23	8	2	*	127	127	127	0	0	0	0	0	0
November 2026	82	44	43	42	32	18	5	1	*	131	131	131	0	0	0	0	0	0
November 2027	80	38	38	37	27	15	4	1	*	135	135	135	0	0	0	0	0	0
November 2028	77	34	33	32	23	12	2	*	*	139	139	139	0	0	0	0	0	0
November 2029	74	29	29	28	20	9	2	*	*	143	143	143	0	0	0	0	0	0
November 2030	71	25	24	25	17	7	1	*	*	148	148	148	0	0	0	0	0	0
November 2031	68	21	20	22	14	6	1	*	*	152	152	152	0	0	0	0	0	0
November 2032	64	17	17	19	12	4	*	*	*	157	157	157	0	0	0	0	0	0
November 2033	61	14	13	16	10	3	*	*	*	162	162	162	0	0	0	0	0	0
November 2034	57	10	10	14	8	3	*	*	*	166	166	166	0	0	0	0	0	0
November 2035	53	7	7	12	7	2	*	*	*	171	171	171	0	0	0	0	0	0
November 2036	49	4	4	10	6	2	*	*	*	177	177	177	0	0	0	0	0	0
November 2037	44	2	1	8	5	1	*	*	*	182	182	182	0	0	0	0	0	0
November 2038	39	0	0	7	4	1	*	*	*	188	173	169	0	0	0	0	0	0
November 2039	34	0	0	6	3	1	*	*	*	193	147	143	0	0	0	0	0	0
November 2040	29	0	0	5	2	*	*	*	*	199	123	120	0	0	0	0	0	0
November 2041	23	0	0	4	2	*	*	*	0	205	100	98	0	0	0	0	0	0
November 2042	17	0	0	3	1	*	*	*	0	212	80	77	0	0	0	0	0	0
November 2043	11	0	0	2	1	*	*	*	0	218	60	58	0	0	0	0	0	0
November 2044	4	0	0	1	1	*	*	*	0	225	42	41	0	0	0	0	0	0
November 2045	0	0	0	1	*	*	*	*	0	188	26	25	0	0	0	0	0	0
November 2046	0	0	0	*	*	*	*	*	0	97	11	10	0	0	0	0	0	0
November 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.2	8.7	8.6	9.1	7.7	5.8	3.9	3.0	2.4	28.8	24.7	24.6	2.8	1.6	1.1	0.7	0.5	0.4

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

Date	FA, SA† and PT Classes										PA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	120%	160%	200%	300%	400%	600%	800%	1000%	0%	100%	120%	160%	200%	300%	400%	600%	800%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	100	93	92	90	87	81	75	63	52	40	99	89	88	88	88	88	84	67	50	32
November 2019	99	87	84	80	76	66	57	40	27	16	97	79	76	76	76	71	57	33	13	0
November 2020	98	81	78	72	66	53	43	25	14	6	96	70	66	66	66	53	37	12	0	0
November 2021	98	75	71	64	58	43	32	16	7	2	94	61	56	56	56	38	21	0	0	0
November 2022	97	70	65	57	50	35	24	10	4	1	93	53	46	46	46	26	10	0	0	0
November 2023	97	65	60	51	43	28	18	6	2	*	91	45	38	38	38	16	1	0	0	0
November 2024	96	60	55	45	38	23	14	4	1	*	89	37	30	30	30	8	0	0	0	0
November 2025	95	55	50	41	33	19	10	3	*	*	88	30	22	22	22	2	0	0	0	0
November 2026	94	51	46	36	28	15	8	2	*	*	86	23	16	16	16	0	0	0	0	0
November 2027	93	47	42	32	24	12	6	1	*	*	83	17	10	10	10	0	0	0	0	0
November 2028	92	44	38	28	21	10	4	1	*	*	81	11	6	6	6	0	0	0	0	0
November 2029	91	40	35	25	18	8	3	*	*	*	79	5	1	1	1	0	0	0	0	0
November 2030	90	37	31	22	16	6	2	*	*	*	77	0	0	0	0	0	0	0	0	0
November 2031	89	34	28	20	14	5	2	*	*	*	74	0	0	0	0	0	0	0	0	0
November 2032	88	31	26	17	12	4	1	*	*	*	71	0	0	0	0	0	0	0	0	0
November 2033	87	29	23	15	10	3	1	*	*	*	68	0	0	0	0	0	0	0	0	0
November 2034	85	26	21	13	9	3	1	*	*	*	65	0	0	0	0	0	0	0	0	0
November 2035	84	24	19	12	7	2	1	*	*	*	62	0	0	0	0	0	0	0	0	0
November 2036	82	22	17	10	6	2	*	*	*	*	59	0	0	0	0	0	0	0	0	0
November 2037	80	20	15	9	5	1	*	*	*	*	55	0	0	0	0	0	0	0	0	0
November 2038	78	18	13	8	4	1	*	*	*	*	51	0	0	0	0	0	0	0	0	0
November 2039	76	16	12	7	4	1	*	*	*	*	47	0	0	0	0	0	0	0	0	0
November 2040	74	14	11	6	3	1	*	*	*	*	43	0	0	0	0	0	0	0	0	0
November 2041	72	13	9	5	3	*	*	*	*	*	38	0	0	0	0	0	0	0	0	0
November 2042	69	11	8	4	2	*	*	*	*	*	33	0	0	0	0	0	0	0	0	0
November 2043	66	10	7	4	2	*	*	*	*	*	28	0	0	0	0	0	0	0	0	0
November 2044	64	8	6	3	1	*	*	*	*	0	22	0	0	0	0	0	0	0	0	0
November 2045	60	7	5	2	1	*	*	*	*	0	16	0	0	0	0	0	0	0	0	0
November 2046	57	6	4	2	1	*	*	*	*	0	10	0	0	0	0	0	0	0	0	0
November 2047	54	5	3	2	1	*	*	*	*	0	4	0	0	0	0	0	0	0	0	0
November 2048	50	4	3	1	1	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
November 2049	46	3	2	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
November 2050	41	2	2	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
November 2051	36	2	1	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
November 2052	31	1	1	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
November 2053	26	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2054	20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2055	14	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2056	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2057	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	11.6	10.3	8.4	7.0	4.8	3.5	2.2	1.5	1.1	19.5	5.7	5.1	5.1	5.1	3.5	2.6	1.7	1.1	0.8

* 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	PV Class										PZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	120%	160%	200%	300%	400%	600%	800%	1000%	0%	100%	120%	160%	200%	300%	400%	600%	800%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	92	92	92	92	92	92	92	92	92	92	103	103	103	103	103	103	103	103	103	103
November 2019	85	85	85	85	85	85	85	85	85	53	106	106	106	106	106	106	106	106	106	106
November 2020	77	77	77	77	77	77	77	77	4	0	109	109	109	109	109	109	109	109	109	50
November 2021	68	68	68	68	68	68	68	45	0	0	113	113	113	113	113	113	113	113	57	20
November 2022	60	60	60	60	60	60	60	0	0	0	116	116	116	116	116	116	116	83	29	8
November 2023	51	51	51	51	51	51	51	0	0	0	120	120	120	120	120	120	120	52	15	3
November 2024	42	42	42	42	42	42	0	0	0	0	123	123	123	123	123	123	110	33	8	1
November 2025	33	33	33	33	33	33	0	0	0	0	127	127	127	127	127	127	82	21	4	*
November 2026	23	23	23	23	23	0	0	0	0	0	131	131	131	131	131	122	61	13	2	*
November 2027	13	13	13	13	13	0	0	0	0	0	135	135	135	135	135	98	46	8	1	*
November 2028	3	3	3	3	3	0	0	0	0	0	139	139	139	139	139	79	34	5	1	*
November 2029	0	0	0	0	0	0	0	0	0	0	140	140	140	140	140	64	26	3	*	*
November 2030	0	0	0	0	0	0	0	0	0	0	140	136	128	128	128	51	19	2	*	*
November 2031	0	0	0	0	0	0	0	0	0	0	140	110	110	110	110	41	14	1	*	*
November 2032	0	0	0	0	0	0	0	0	0	0	140	94	94	94	94	33	10	1	*	*
November 2033	0	0	0	0	0	0	0	0	0	0	140	81	81	81	81	26	8	*	*	*
November 2034	0	0	0	0	0	0	0	0	0	0	140	69	69	69	69	21	6	*	*	*
November 2035	0	0	0	0	0	0	0	0	0	0	140	59	59	59	59	17	4	*	*	*
November 2036	0	0	0	0	0	0	0	0	0	0	140	50	50	50	50	13	3	*	*	*
November 2037	0	0	0	0	0	0	0	0	0	0	140	42	42	42	42	10	2	*	*	*
November 2038	0	0	0	0	0	0	0	0	0	0	140	36	36	36	36	8	2	*	*	*
November 2039	0	0	0	0	0	0	0	0	0	0	140	30	30	30	30	6	1	*	*	0
November 2040	0	0	0	0	0	0	0	0	0	0	140	25	25	25	25	5	1	*	*	0
November 2041	0	0	0	0	0	0	0	0	0	0	140	21	21	21	21	4	1	*	*	0
November 2042	0	0	0	0	0	0	0	0	0	0	140	17	17	17	17	3	*	*	*	0
November 2043	0	0	0	0	0	0	0	0	0	0	140	14	14	14	14	2	*	*	*	0
November 2044	0	0	0	0	0	0	0	0	0	0	140	12	12	12	12	2	*	*	*	0
November 2045	0	0	0	0	0	0	0	0	0	0	140	9	9	9	9	1	*	*	*	0
November 2046	0	0	0	0	0	0	0	0	0	0	140	7	7	7	7	1	*	*	*	0
November 2047	0	0	0	0	0	0	0	0	0	0	140	6	6	6	6	1	*	*	*	0
November 2048	0	0	0	0	0	0	0	0	0	0	121	4	4	4	4	*	*	*	0	0
November 2049	0	0	0	0	0	0	0	0	0	0	79	3	3	3	3	*	*	*	0	0
November 2050	0	0	0	0	0	0	0	0	0	0	34	2	2	2	2	*	*	*	0	0
November 2051	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	*	0	0
November 2052	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	*	0	0
November 2053	0	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	0	0	0
November 2054	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2055	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2057	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	6.0	6.0	6.0	6.0	6.0	5.6	4.8	3.5	2.5	1.9	32.2	18.5	18.4	18.4	18.4	13.2	10.1	6.5	4.5	3.3

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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	Z Class										PB Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	120%	160%	200%	300%	400%	600%	800%	1000%	0%	100%	120%	160%	200%	300%	400%	600%	800%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	103	103	103	86	68	25	0	0	0	0	100	100	100	100	100	100	100	100	100	100
November 2019	106	106	106	75	44	0	0	0	0	0	100	100	100	100	100	100	100	100	100	91
November 2020	109	109	109	67	26	0	0	0	0	0	100	100	100	100	100	100	100	100	79	36
November 2021	113	113	113	61	14	0	0	0	0	0	100	100	100	100	100	100	100	93	41	14
November 2022	116	116	116	58	6	0	0	0	0	0	100	100	100	100	100	100	100	59	21	6
November 2023	120	120	120	57	1	0	0	0	0	0	100	100	100	100	100	100	100	37	11	2
November 2024	123	123	123	57	*	0	0	0	0	0	100	100	100	100	100	100	78	24	5	1
November 2025	127	127	126	57	*	0	0	0	0	0	100	100	100	100	100	100	59	15	3	*
November 2026	131	131	126	56	*	0	0	0	0	0	100	100	100	100	100	87	44	9	1	*
November 2027	135	135	125	55	*	0	0	0	0	0	100	100	100	100	100	70	33	6	1	*
November 2028	139	139	122	53	*	0	0	0	0	0	100	100	100	100	100	56	24	4	*	*
November 2029	143	143	118	51	*	0	0	0	0	0	100	100	100	100	100	45	18	2	*	*
November 2030	148	148	114	48	*	0	0	0	0	0	100	97	91	91	91	36	14	1	*	*
November 2031	152	149	108	45	*	0	0	0	0	0	100	78	78	78	78	29	10	1	*	*
November 2032	157	143	103	42	*	0	0	0	0	0	100	67	67	67	67	23	7	1	*	*
November 2033	162	135	97	39	*	0	0	0	0	0	100	58	58	58	58	19	6	*	*	*
November 2034	166	128	91	36	*	0	0	0	0	0	100	49	49	49	49	15	4	*	*	*
November 2035	171	120	84	33	*	0	0	0	0	0	100	42	42	42	42	12	3	*	*	*
November 2036	177	112	78	30	*	0	0	0	0	0	100	36	36	36	36	9	2	*	*	*
November 2037	182	104	72	27	*	0	0	0	0	0	100	30	30	30	30	7	2	*	*	*
November 2038	188	96	66	24	*	0	0	0	0	0	100	26	26	26	26	6	1	*	*	*
November 2039	193	88	60	22	*	0	0	0	0	0	100	22	22	22	22	5	1	*	*	0
November 2040	199	80	54	19	*	0	0	0	0	0	100	18	18	18	18	4	1	*	*	0
November 2041	205	73	48	17	*	0	0	0	0	0	100	15	15	15	15	3	*	*	*	0
November 2042	212	65	43	15	*	0	0	0	0	0	100	12	12	12	12	2	*	*	*	0
November 2043	218	58	38	13	*	0	0	0	0	0	100	10	10	10	10	2	*	*	*	0
November 2044	225	51	33	11	*	0	0	0	0	0	100	8	8	8	8	1	*	*	*	0
November 2045	231	44	29	9	*	0	0	0	0	0	100	7	7	7	7	1	*	*	*	0
November 2046	238	38	24	8	*	0	0	0	0	0	100	5	5	5	5	1	*	*	*	0
November 2047	246	32	20	6	*	0	0	0	0	0	100	4	4	4	4	*	*	*	0	0
November 2048	253	26	16	5	*	0	0	0	0	0	86	3	3	3	3	*	*	*	0	0
November 2049	261	20	13	4	*	0	0	0	0	0	56	2	2	2	2	*	*	*	0	0
November 2050	269	15	9	3	*	0	0	0	0	0	24	2	2	2	2	*	*	*	0	0
November 2051	264	10	6	2	*	0	0	0	0	0	1	1	1	1	1	*	*	*	0	0
November 2052	228	5	3	1	*	0	0	0	0	0	*	*	*	*	*	*	*	*	0	0
November 2053	189	1	*	*	*	0	0	0	0	0	*	*	*	*	*	*	*	0	0	0
November 2054	146	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2055	101	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2056	52	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2057	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	37.1	24.1	22.0	12.4	2.1	0.7	0.4	0.2	0.2	0.1	32.2	18.5	18.4	18.4	18.4	12.9	9.6	6.1	4.2	3.0

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

Date	FD, SD† and DA Classes										AI† Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	275%	400%	600%	900%	1300%	1700%	0%	100%	200%	300%	400%	600%	900%	1300%	1700%	2300%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
November 2018	99	91	85	81	74	62	45	21	0	98	91	85	79	73	60	43	19	0	0	
November 2019	98	83	73	66	54	39	20	5	0	96	83	72	62	52	36	17	4	0	0	
November 2020	98	75	62	53	40	24	9	1	0	94	75	61	48	37	21	8	1	0	0	
November 2021	97	68	52	42	29	15	4	*	0	91	68	51	37	26	13	3	*	0	0	
November 2022	95	61	44	34	21	9	2	*	0	88	61	42	28	18	8	1	*	0	0	
November 2023	94	55	37	27	15	5	1	*	0	86	54	35	21	12	5	*	*	0	0	
November 2024	93	49	31	21	11	3	*	*	0	83	48	28	16	8	3	*	*	0	0	
November 2025	92	43	26	17	8	2	*	*	0	79	43	23	12	6	1	*	*	0	0	
November 2026	90	38	21	13	6	1	*	*	0	76	37	18	9	3	1	*	*	0	0	
November 2027	89	33	17	10	4	1	*	*	0	72	32	14	6	2	*	*	*	0	0	
November 2028	87	28	14	8	3	*	*	*	0	68	28	11	4	2	*	*	*	0	0	
November 2029	85	24	11	6	2	*	*	*	0	64	23	9	3	1	*	*	*	0	0	
November 2030	83	19	8	4	1	*	*	*	0	59	19	7	2	1	*	*	*	0	0	
November 2031	81	15	6	3	1	*	*	*	0	54	16	5	2	1	*	*	*	0	0	
November 2032	78	12	4	2	*	*	*	*	0	49	13	3	1	*	*	*	*	0	0	
November 2033	75	8	3	1	*	*	*	*	0	43	10	3	1	*	*	*	*	0	0	
November 2034	72	5	2	1	*	*	*	*	0	37	7	2	1	*	*	*	*	0	0	
November 2035	69	2	1	*	*	*	*	*	0	31	5	1	*	*	*	*	*	0	0	
November 2036	66	0	0	0	0	0	0	0	0	24	3	1	*	*	*	*	0	0	0	
November 2037	62	0	0	0	0	0	0	0	0	16	1	*	*	*	*	*	0	0	0	
November 2038	58	0	0	0	0	0	0	0	0	8	*	*	*	*	*	*	0	0	0	
November 2039	53	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	
November 2040	49	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
November 2041	43	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
November 2042	37	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
November 2043	31	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
November 2044	24	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
November 2045	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
November 2046	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
November 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																				
Life (years)**	20.8	7.6	5.5	4.4	3.2	2.1	1.3	0.7	0.1	13.7	7.7	5.2	3.8	2.9	2.0	1.2	0.6	0.1	0.1	

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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	KF and KS† Classes										KA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	135%	170%	200%	300%	400%	600%	800%	1000%	0%	100%	135%	170%	200%	300%	400%	600%	800%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	99	93	91	89	87	81	75	63	51	40	99	90	87	87	87	87	84	67	50	33
November 2019	99	86	82	79	76	66	56	40	26	16	98	81	75	75	75	70	57	34	15	0
November 2020	98	80	75	70	66	53	42	25	14	6	98	72	64	64	64	52	37	13	0	0
November 2021	98	74	68	62	57	43	32	16	7	2	97	64	54	54	54	38	22	0	0	0
November 2022	97	69	61	55	49	35	24	10	4	1	96	56	45	45	45	26	11	0	0	0
November 2023	96	64	56	48	43	28	18	6	2	*	95	49	37	37	37	17	2	0	0	0
November 2024	95	59	50	43	37	23	13	4	1	*	93	42	30	30	30	9	0	0	0	0
November 2025	95	54	45	38	32	18	10	3	*	*	92	35	23	23	23	3	0	0	0	0
November 2026	94	50	41	33	28	15	7	2	*	*	91	29	16	16	16	0	0	0	0	0
November 2027	93	46	37	29	24	12	6	1	*	*	90	24	11	11	11	0	0	0	0	0
November 2028	92	43	33	26	21	9	4	1	*	*	88	19	6	6	6	0	0	0	0	0
November 2029	90	39	30	23	18	8	3	*	*	*	87	14	2	2	2	0	0	0	0	0
November 2030	89	36	27	20	15	6	2	*	*	*	85	9	0	0	0	0	0	0	0	0
November 2031	88	33	24	17	13	5	2	*	*	*	83	5	0	0	0	0	0	0	0	0
November 2032	87	30	21	15	11	4	1	*	*	*	81	1	0	0	0	0	0	0	0	0
November 2033	85	27	19	13	10	3	1	*	*	*	79	0	0	0	0	0	0	0	0	0
November 2034	84	25	17	11	8	2	1	*	*	*	77	0	0	0	0	0	0	0	0	0
November 2035	82	23	15	10	7	2	*	*	*	*	75	0	0	0	0	0	0	0	0	0
November 2036	80	20	13	9	6	2	*	*	*	*	72	0	0	0	0	0	0	0	0	0
November 2037	79	18	12	7	5	1	*	*	*	*	70	0	0	0	0	0	0	0	0	0
November 2038	77	17	10	6	4	1	*	*	*	*	67	0	0	0	0	0	0	0	0	0
November 2039	74	15	9	5	3	1	*	*	*	*	64	0	0	0	0	0	0	0	0	0
November 2040	72	13	8	5	3	1	*	*	*	*	61	0	0	0	0	0	0	0	0	0
November 2041	70	12	7	4	2	*	*	*	*	*	57	0	0	0	0	0	0	0	0	0
November 2042	67	10	6	3	2	*	*	*	*	*	54	0	0	0	0	0	0	0	0	0
November 2043	64	9	5	3	2	*	*	*	*	*	50	0	0	0	0	0	0	0	0	0
November 2044	62	8	4	2	1	*	*	*	*	0	46	0	0	0	0	0	0	0	0	0
November 2045	58	6	3	2	1	*	*	*	*	0	41	0	0	0	0	0	0	0	0	0
November 2046	55	5	3	1	1	*	*	*	*	0	36	0	0	0	0	0	0	0	0	0
November 2047	52	4	2	1	1	*	*	*	*	0	31	0	0	0	0	0	0	0	0	0
November 2048	48	3	2	1	*	*	*	*	*	0	26	0	0	0	0	0	0	0	0	0
November 2049	44	3	1	1	*	*	*	*	*	0	20	0	0	0	0	0	0	0	0	0
November 2050	39	2	1	*	*	*	*	*	*	0	14	0	0	0	0	0	0	0	0	0
November 2051	35	1	*	*	*	*	*	*	*	0	8	0	0	0	0	0	0	0	0	0
November 2052	30	*	*	*	*	*	*	0	0	0	1	0	0	0	0	0	0	0	0	0
November 2053	25	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2054	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2055	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2056	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2057	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	9.3	7.8	6.8	4.7	3.5	2.2	1.5	1.1	23.7	6.4	5.0	5.0	5.0	3.6	2.6	1.7	1.2	0.8

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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	KB Class										FM, SK, KT and SM Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	135%	170%	200%	300%	400%	600%	800%	1000%	0%	100%	135%	170%	200%	300%	400%	600%	800%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	100	100	100	100	100	100	100	100	100	100	100	100	100	100	84	71	26	0	0	0
November 2019	100	100	100	100	100	100	100	100	100	97	100	100	100	72	49	0	0	0	0	0
November 2020	100	100	100	100	100	100	100	100	100	84	38	100	100	100	62	31	0	0	0	0
November 2021	100	100	100	100	100	100	100	99	43	15	100	100	100	55	19	0	0	0	0	0
November 2022	100	100	100	100	100	100	100	62	22	6	100	100	100	50	10	0	0	0	0	0
November 2023	100	100	100	100	100	100	100	39	11	2	100	100	100	46	4	0	0	0	0	0
November 2024	100	100	100	100	100	100	82	25	6	1	100	100	100	44	1	0	0	0	0	0
November 2025	100	100	100	100	100	100	62	16	3	*	100	100	100	42	*	0	0	0	0	0
November 2026	100	100	100	100	100	91	46	10	2	*	100	100	99	42	*	0	0	0	0	0
November 2027	100	100	100	100	100	73	34	6	1	*	100	100	98	40	*	0	0	0	0	0
November 2028	100	100	100	100	100	59	25	4	*	*	100	100	95	39	*	0	0	0	0	0
November 2029	100	100	100	100	100	47	19	2	*	*	100	100	91	37	*	0	0	0	0	0
November 2030	100	100	94	94	94	38	14	2	*	*	100	100	87	34	*	0	0	0	0	0
November 2031	100	100	81	81	81	30	10	1	*	*	100	100	82	32	*	0	0	0	0	0
November 2032	100	100	69	69	69	24	8	1	*	*	100	100	77	30	*	0	0	0	0	0
November 2033	100	87	59	59	59	19	6	*	*	*	100	100	72	27	*	0	0	0	0	0
November 2034	100	72	50	50	50	15	4	*	*	*	100	100	66	25	*	0	0	0	0	0
November 2035	100	58	43	43	43	12	3	*	*	*	100	100	61	23	*	0	0	0	0	0
November 2036	100	44	36	36	36	9	2	*	*	*	100	100	56	21	*	0	0	0	0	0
November 2037	100	32	31	31	31	7	2	*	*	*	100	100	51	18	*	0	0	0	0	0
November 2038	100	26	26	26	26	6	1	*	*	*	100	93	46	16	*	0	0	0	0	0
November 2039	100	21	21	21	21	5	1	*	*	0	100	85	42	15	*	0	0	0	0	0
November 2040	100	18	18	18	18	4	1	*	*	0	100	77	37	13	*	0	0	0	0	0
November 2041	100	15	15	15	15	3	*	*	*	0	100	69	33	11	*	0	0	0	0	0
November 2042	100	12	12	12	12	2	*	*	*	0	100	62	29	10	*	0	0	0	0	0
November 2043	100	10	10	10	10	2	*	*	*	0	100	55	25	8	*	0	0	0	0	0
November 2044	100	8	8	8	8	1	*	*	*	0	100	48	21	7	*	0	0	0	0	0
November 2045	100	6	6	6	6	1	*	*	*	0	100	41	18	6	*	0	0	0	0	0
November 2046	100	5	5	5	5	1	*	*	*	0	100	34	15	5	*	0	0	0	0	0
November 2047	100	4	4	4	4	*	*	*	*	0	100	28	12	4	*	0	0	0	0	0
November 2048	100	3	3	3	3	*	*	*	*	0	100	23	10	3	*	0	0	0	0	0
November 2049	100	2	2	2	2	*	*	*	*	0	100	17	7	2	*	0	0	0	0	0
November 2050	100	1	1	1	1	*	*	*	*	0	100	12	5	1	*	0	0	0	0	0
November 2051	100	1	1	1	1	*	*	*	*	0	100	7	3	1	*	0	0	0	0	0
November 2052	100	*	*	*	*	*	*	*	*	0	100	3	1	*	*	0	0	0	0	0
November 2053	71	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
November 2054	36	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
November 2055	0	0	0	0	0	0	0	0	0	0	99	0	0	0	0	0	0	0	0	0
November 2056	0	0	0	0	0	0	0	0	0	0	51	0	0	0	0	0	0	0	0	0
November 2057	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	36.6	19.8	18.5	18.5	18.5	13.0	9.7	6.2	4.3	3.1	39.0	27.1	20.9	9.8	2.4	0.7	0.4	0.2	0.2	0.1

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Date	EA Class										EV Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	134%	169%	195%	225%	400%	500%	700%	900%	0%	100%	134%	169%	195%	225%	400%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	98	95	94	94	94	94	94	94	94	94	93	93	93	93	93	93	93	93	93	93
November 2019	95	86	83	83	83	83	83	76	63	50	85	85	85	85	85	85	85	85	85	85
November 2020	92	75	70	70	70	70	55	44	24	7	77	77	77	77	77	77	77	77	77	77
November 2021	89	64	57	57	57	57	34	21	1	0	69	69	69	69	69	69	69	69	69	0
November 2022	86	54	45	45	45	45	17	5	0	0	60	60	60	60	60	60	60	60	0	0
November 2023	83	45	35	35	35	35	5	0	0	0	51	51	51	51	51	51	51	0	0	0
November 2024	80	36	25	25	25	25	0	0	0	0	42	42	42	42	42	42	0	0	0	0
November 2025	76	27	16	16	16	16	0	0	0	0	33	33	33	33	33	33	0	0	0	0
November 2026	72	19	9	9	9	9	0	0	0	0	23	23	23	23	23	23	0	0	0	0
November 2027	68	12	3	3	3	3	0	0	0	0	13	13	13	13	13	13	0	0	0	0
November 2028	64	5	0	0	0	0	0	0	0	0	2	2	0	0	0	0	0	0	0	0
November 2029	59	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2030	55	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2031	50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2032	44	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2033	39	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2034	33	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2035	27	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2036	20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2037	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2038	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 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)**	13.0	5.7	4.9	4.9	4.9	4.9	3.4	2.9	2.4	2.0	6.0	6.0	6.0	6.0	6.0	6.0	5.0	4.4	3.5	3.0

Date	VE Class										EZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	134%	169%	195%	225%	400%	500%	700%	900%	0%	100%	134%	169%	195%	225%	400%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	100	100	100	100	100	100	100	100	100	100	104	104	104	104	104	104	104	104	104	104
November 2019	100	100	100	100	100	100	100	100	100	100	107	107	107	107	107	107	107	107	107	107
November 2020	100	100	100	100	100	100	100	100	100	100	111	111	111	111	111	111	111	111	111	111
November 2021	100	100	100	100	100	100	100	100	100	0	115	115	115	115	115	115	115	115	115	113
November 2022	100	100	100	100	100	100	100	100	0	0	119	119	119	119	119	119	119	119	117	51
November 2023	100	100	100	100	100	100	100	68	0	0	123	123	123	123	123	123	123	123	66	23
November 2024	100	100	100	100	100	100	87	0	0	0	128	128	128	128	128	128	128	110	38	10
November 2025	100	100	100	100	100	100	0	0	0	0	132	132	132	132	132	132	130	75	21	5
November 2026	100	100	100	100	100	100	0	0	0	0	137	137	137	137	137	137	96	51	12	2
November 2027	100	100	100	100	100	100	0	0	0	0	142	142	142	142	142	142	71	34	7	1
November 2028	100	100	68	68	68	68	0	0	0	0	147	147	147	147	147	147	52	23	4	*
November 2029	92	67	3	3	3	3	0	0	0	0	152	152	152	152	152	152	38	16	2	*
November 2030	83	0	0	0	0	0	0	0	0	0	158	146	128	128	128	128	28	11	1	*
November 2031	72	0	0	0	0	0	0	0	0	0	163	106	106	106	106	106	20	7	1	*
November 2032	62	0	0	0	0	0	0	0	0	0	169	87	87	87	87	87	15	5	*	*
November 2033	51	0	0	0	0	0	0	0	0	0	175	72	72	72	72	72	11	3	*	*
November 2034	40	0	0	0	0	0	0	0	0	0	181	59	59	59	59	59	8	2	*	*
November 2035	28	0	0	0	0	0	0	0	0	0	188	48	48	48	48	48	5	1	*	*
November 2036	16	0	0	0	0	0	0	0	0	0	194	39	39	39	39	39	4	1	*	*
November 2037	3	0	0	0	0	0	0	0	0	0	201	31	31	31	31	31	3	1	*	*
November 2038	0	0	0	0	0	0	0	0	0	0	203	24	24	24	24	24	2	*	*	*
November 2039	0	0	0	0	0	0	0	0	0	0	189	19	19	19	19	19	1	*	*	*
November 2040	0	0	0	0	0	0	0	0	0	0	134	15	15	15	15	15	1	*	*	*
November 2041	0	0	0	0	0	0	0	0	0	0	75	11	11	11	11	11	1	*	*	*
November 2042	0	0	0	0	0	0	0	0	0	0	13	8	8	8	8	8	*	*	*	*
November 2043	0	0	0	0	0	0	0	0	0	0	6	6	6	6	6	6	*	*	*	0
November 2044	0	0	0	0	0	0	0	0	0	0	4	4	4	4	4	4	*	*	*	0
November 2045	0	0	0	0	0	0	0	0	0	0	2	2	2	2	2	2	*	*	*	0
November 2046	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	*	*	*	0
November 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	12.2	11.3	11.3	11.3	11.3	7.4	6.2	4.7	3.8	23.6	16.9	16.9	16.9	16.9	16.9	11.2	9.2	6.8	5.3

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

Date	ZE Class										ZM Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	134%	169%	195%	225%	400%	500%	700%	900%	0%	100%	134%	169%	195%	225%	400%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	104	104	104	104	104	104	104	104	104	36	104	104	104	98	93	88	58	41	7	0
November 2019	107	107	107	107	107	107	5	0	0	0	107	107	107	87	72	55	0	0	0	0
November 2020	111	111	111	111	111	111	0	0	0	0	111	111	111	73	45	13	0	0	0	0
November 2021	115	115	115	115	115	73	0	0	0	0	115	115	115	62	24	0	0	0	0	0
November 2022	119	119	119	119	119	29	0	0	0	0	119	119	119	55	11	0	0	0	0	0
November 2023	123	123	123	123	123	6	0	0	0	0	123	123	123	52	3	0	0	0	0	0
November 2024	128	128	128	128	128	*	0	0	0	0	128	128	128	51	*	0	0	0	0	0
November 2025	132	132	128	128	128	*	0	0	0	0	132	132	131	52	*	0	0	0	0	0
November 2026	137	137	124	124	124	*	0	0	0	0	137	137	132	52	*	0	0	0	0	0
November 2027	142	142	119	119	119	*	0	0	0	0	142	142	130	50	*	0	0	0	0	0
November 2028	147	147	112	112	112	*	0	0	0	0	147	147	126	48	*	0	0	0	0	0
November 2029	152	152	104	104	104	*	0	0	0	0	152	152	121	46	*	0	0	0	0	0
November 2030	158	158	95	95	95	*	0	0	0	0	158	158	115	43	*	0	0	0	0	0
November 2031	163	160	87	87	87	*	0	0	0	0	163	163	108	40	*	0	0	0	0	0
November 2032	169	110	78	78	78	*	0	0	0	0	169	169	100	36	*	0	0	0	0	0
November 2033	175	69	69	69	69	*	0	0	0	0	175	170	92	33	*	0	0	0	0	0
November 2034	181	61	61	61	61	*	0	0	0	0	181	157	84	30	*	0	0	0	0	0
November 2035	188	54	54	54	54	*	0	0	0	0	188	144	76	26	*	0	0	0	0	0
November 2036	194	46	46	46	46	*	0	0	0	0	194	130	68	23	*	0	0	0	0	0
November 2037	201	40	40	40	40	*	0	0	0	0	201	117	60	20	*	0	0	0	0	0
November 2038	208	33	33	33	33	*	0	0	0	0	208	103	52	17	*	0	0	0	0	0
November 2039	216	28	28	28	28	*	0	0	0	0	216	90	45	15	*	0	0	0	0	0
November 2040	223	23	23	23	23	*	0	0	0	0	223	77	38	12	*	0	0	0	0	0
November 2041	231	18	18	18	18	*	0	0	0	0	231	64	31	10	*	0	0	0	0	0
November 2042	240	14	14	14	14	*	0	0	0	0	240	52	25	8	*	0	0	0	0	0
November 2043	90	10	10	10	10	*	0	0	0	0	248	40	19	6	*	0	0	0	0	0
November 2044	7	7	7	7	7	*	0	0	0	0	219	29	13	4	*	0	0	0	0	0
November 2045	4	4	4	4	4	*	0	0	0	0	151	18	8	3	*	0	0	0	0	0
November 2046	2	2	2	2	2	*	0	0	0	0	78	8	4	1	*	0	0	0	0	0
November 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)**	25.9	17.7	17.3	17.3	17.3	4.5	1.9	1.5	1.2	1.0	28.3	22.5	19.5	11.0	3.0	2.1	1.1	0.9	0.7	0.6

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

Characteristics of the Residual Class

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Election and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	180% PSA
2	227% PSA
3	150% PSA
4	160% PSA
5	275% PSA
6	300% PSA
7	170% PSA
8	169% PSA

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

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

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

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

Tax Audit Procedures

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

Foreign Investors

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

ADDITIONAL ERISA CONSIDERATIONS

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

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

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

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to Credit Suisse Securities (USA) LLC (the “Dealer”) in exchange for the Trust MBS and the Group 6 Underlying REMIC 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.

EUROPEAN ECONOMIC AREA RISK RETENTION

Prospective investors whose investment activities are subject to investment laws and regulations, regulatory capital requirements or review by regulatory authorities may be subject to restrictions on investment in the certificates. Prospective investors should consult legal, tax and accounting advisers for assistance in determining the suitability of and consequences of the purchase, ownership and sale of the certificates.

The application of Articles 404-410 of the European Union Capital Requirements Regulation 575/2013 (the “EEA Risk Retention Regulation”) to the certificates transaction (the “Transaction”) is unclear. Our exposure to the credit risk related to the Transaction is in the form of our guaranty obligations on the certificates (the “Guaranty Obligations”). Our Guaranty Obligations represent general unsecured obligations. Obligations similar to our Guaranty Obligations have long been a central feature to our mortgage-backed securities issuance programs and our Guaranty Obligations were undertaken in the ordinary course of our business.

In determining the extent to which the EEA Risk Retention Regulation applies to the Transaction, investors subject to the EEA Risk Retention Regulation may wish to consider the guidance appearing in the European Commission’s regulatory technical standards released March 3, 2014, which provides in relevant part: “Where an entity securitizes its own liabilities, alignment of interest is established automatically, regardless of whether the final debtor collateralizes its debt. Where it is clear that the credit risk remains with the originator the retention of interest by the originator is unnecessary, and would not improve on the pre-existing position.” We will remain fully liable under the Guaranty Obligations.

We do not intend to collateralize any of our credit exposure under the Guaranty Obligations or the certificates.

In order to assist Applicable Investors (as defined below) in evaluating a potential investment in the certificates, we will enter into a letter agreement (the “EEA Risk Retention Letter”) on the settlement date pursuant to which we will irrevocably undertake to the certificateholders that, in connection with Article 405(1) of EU Regulation 575/2013, including the technical standards in relation thereto adopted by the European Commission, and guidelines and other materials published by the European Banking Authority in relation thereto (“Article 405(1)”), as at the origination and on an ongoing basis, so long as any certificates remain outstanding:

- we will, as originator (as such term is defined for the purpose of Article 405(1)), retain a material net economic interest (the “Retained Interest”) in the exposure related to the Transaction of not less than 5%;

- neither we nor our affiliates will sell, hedge or otherwise mitigate our credit risk under or associated with the Retained Interest or the mortgage loans, except to the extent permitted in accordance with Article 405(1); accordingly, neither we nor our affiliates will, through this transaction or any subsequent transactions, enter into agreements that transfer or hedge more than a 95% *pro rata* share of the credit risk corresponding to any of the certificates;
- we will, upon written request and further subject to any applicable duty of confidentiality, provide such information in our possession as may reasonably be required to assist the certificateholders to satisfy the due diligence obligations set forth in Article 406 of EU Regulation 575/2013 as of the settlement date and at any time prior to maturity of the certificates;
- we will confirm to the trustee for reporting to certificateholders our continued compliance with the undertakings set out at the first and second bullet points above (which confirmation may be by email): (i) on a monthly basis; and (ii) following our determination that the performance of the certificates or the risk characteristics of the certificates or of the mortgage loans has materially changed; and
- we will promptly notify the trustee in writing if for any reason: (i) we cease to hold the Retained Interest in accordance with the first bullet point above; or (ii) we or any of our affiliates fails to comply with the covenants set out in the second and third bullet points above in any way.

“Applicable Investor” means each holder of a beneficial interest in any certificates that is (i) an EEA credit institution or investment firm, (ii) an EEA insurer or reinsurer, (iii) an EEA undertaking for collective investment in transferable securities (UCITS) or (iv) an alternative investment fund to which Directive 2011/61/EU applies.

Each prospective investor in the certificates is required independently to assess and determine whether our disclosure regarding risk retention contained in this prospectus supplement and the prospectus is sufficient for purposes of complying with any applicable risk retention requirements. Neither we nor the trustee or any other person makes any representation or provides any assurance to the effect that the information described in this prospectus supplement or in the prospectus is sufficient for such purposes. Each prospective investor in the certificates that is subject to any retention requirements should consult with its own legal, accounting and other advisors and/or its national regulator in determining the extent to which such information is sufficient for such purpose.

LEGAL MATTERS

Katten Muchin Rosenman LLP will provide legal representation for Fannie Mae. Morgan, Lewis & Bockius LLP will provide legal representation for the Dealer.

Group 6 Underlying REMIC 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	November 2017 Class Factor	Notional Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2013-56	GI(2)	May 2013	3136AEYZ4	4.5%	FIX/IO	August 2041	NTL	\$73,838,354	0.23328590	\$13,662,198.84	4.903%	270	77
2013-110	CI	October 2013	3136AGV90	4.5	FIX/IO	December 2039	NTL	89,226,517	0.28352259	25,297,733.20	(3)	(3)	(3)
2013-115	HI(4)	October 2013	3136AG6U1	4.5	FIX/IO	June 2041	NTL	13,258,812	0.41920207	5,558,121.44	4.832	274	76

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

(2) The Class 2013-56-GI REMIC Certificate is backed by the Fannie Mae REMIC Certificates listed below having the following characteristics:

Class	Interest Type	Principal Type
2011-107-AP	FIX	SC/PAC
2011-107-BP	FIX	SC/PAC

(3) The Class 2013-110-CI REMIC Certificate is backed by the Fannie Mae REMIC Certificates listed below having the following characteristics:

Class	Interest Type	Principal Type	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2009-89-BZ	FIX/Z	SEQ	4.949%	253	100
2009-91-DZ	FIX/Z	SEQ	4.925	255	100
2009-98-DZ	FIX/Z	SEQ	4.917	250	98

(4) The Class 2013-115-HI REMIC Certificate is backed by the Fannie Mae REMIC Certificates listed below having the following characteristics:

Class	Interest Type	Principal Type
2011-98-PB	FIX	PAC/AD
2011-98-PW	FIX	PAC/AD

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						
Classes	Original Balances	RCR Class	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
FC	\$108,022,562	CT	\$108,022,562	PT	6.5%	FIX	3136B0BN5	December 2057
SC	108,022,562(3)							
Recombination 2								
CZ	10,421,121	CB(4)	81,016,922	PT	3.0	FIX	3136B0BP0	December 2057
CE	65,978,177							
CM	4,617,624							
Recombination 3								
FC	13,502,821	CG(4)	94,519,743	PT	3.5	FIX	3136B0BQ8	December 2057
SC	13,502,821(3)							
CZ	10,421,121							
CE	65,978,177							
CM	4,617,624							
Recombination 4								
CE	65,978,177	CP	70,595,801	PAC/AD	3.0	FIX	3136B0BR6	December 2057
CM	4,617,624							
Recombination 5								
FA	85,714,286	PT	85,714,286	PT	6.5	FIX	3136B0BS4	December 2057
SA	85,714,286(3)							
Recombination 6								
PV	5,657,000	PB(5)	19,712,000	PAC/AD	3.0	FIX	3136B0BT2	December 2057
PZ	14,055,000							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Class</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 7								
SK	1,865,619	SM	2,984,988	SUP	(6)	INV	3136B0BU9	December 2057
KT	1,119,369							

- (1) REMIC Certificates and RCR Certificates in any Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See “Description of the Certificates—General— *Authorized Denominations*” in this prospectus supplement.
- (2) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.
- (3) Notional principal balances. These classes are interest only classes. See page S-7 for a description of how their notional principal balances are calculated.
- (4) Principal payments on the REMIC Certificates in Recombination 2 and Recombination 3 from the CZ Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.
- (5) Principal payments on the REMIC Certificates in Recombination 6 from the PZ Accrual Amount will be paid as interest on the related RCR Certificate, and thus will not reduce the principal balance of the RCR Certificates.
- (6) For a description of this interest rate, 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	\$70,595,801.00	July 2022	\$39,484,774.57	March 2027	\$19,460,612.72
December 2017	69,925,196.46	August 2022	39,032,772.56	April 2027	19,207,812.15
January 2018	69,259,361.37	September 2022	38,583,890.64	May 2027	18,958,148.91
February 2018	68,598,259.98	October 2022	38,138,105.05	June 2027	18,711,584.99
March 2018	67,941,856.81	November 2022	37,695,392.18	July 2027	18,468,082.84
April 2018	67,290,116.65	December 2022	37,255,728.62	August 2027	18,227,605.36
May 2018	66,643,004.52	January 2023	36,819,091.09	September 2027	17,990,115.88
June 2018	66,000,485.72	February 2023	36,385,456.51	October 2027	17,755,578.20
July 2018	65,362,525.79	March 2023	35,954,801.96	November 2027	17,523,956.52
August 2018	64,729,090.53	April 2023	35,527,104.68	December 2027	17,295,215.47
September 2018	64,100,145.96	May 2023	35,102,342.08	January 2028	17,069,320.14
October 2018	63,475,658.38	June 2023	34,680,491.73	February 2028	16,846,235.98
November 2018	62,855,594.32	July 2023	34,261,531.36	March 2028	16,625,928.91
December 2018	62,239,920.56	August 2023	33,845,438.87	April 2028	16,408,365.22
January 2019	61,628,604.10	September 2023	33,432,192.31	May 2028	16,193,511.62
February 2019	61,021,612.21	October 2023	33,021,769.90	June 2028	15,981,335.20
March 2019	60,418,912.39	November 2023	32,614,150.00	July 2028	15,771,803.48
April 2019	59,820,472.35	December 2023	32,209,311.15	August 2028	15,564,884.33
May 2019	59,226,260.06	January 2024	31,807,232.03	September 2028	15,360,546.02
June 2019	58,636,243.72	February 2024	31,407,891.47	October 2028	15,158,757.20
July 2019	58,050,391.76	March 2024	31,011,268.47	November 2028	14,959,486.90
August 2019	57,468,672.83	April 2024	30,617,342.16	December 2028	14,762,704.52
September 2019	56,891,055.82	May 2024	30,226,825.13	January 2029	14,568,379.82
October 2019	56,317,509.83	June 2024	29,841,108.79	February 2029	14,376,482.92
November 2019	55,748,004.21	July 2024	29,460,135.30	March 2029	14,186,984.30
December 2019	55,182,508.50	August 2024	29,083,847.48	April 2029	13,999,854.81
January 2020	54,620,992.49	September 2024	28,712,188.86	May 2029	13,815,065.62
February 2020	54,063,426.17	October 2024	28,345,103.63	June 2029	13,632,588.26
March 2020	53,509,779.75	November 2024	27,982,536.64	July 2029	13,452,394.62
April 2020	52,960,023.68	December 2024	27,624,433.42	August 2029	13,274,456.89
May 2020	52,414,128.59	January 2025	27,270,740.12	September 2029	13,098,747.62
June 2020	51,872,065.33	February 2025	26,921,403.55	October 2029	12,925,239.67
July 2020	51,333,804.99	March 2025	26,576,371.15	November 2029	12,753,906.25
August 2020	50,799,318.85	April 2025	26,235,590.99	December 2029	12,584,720.88
September 2020	50,268,578.38	May 2025	25,899,011.74	January 2030	12,417,657.37
October 2020	49,741,555.28	June 2025	25,566,582.72	February 2030	12,252,689.89
November 2020	49,218,221.46	July 2025	25,238,253.83	March 2030	12,089,792.90
December 2020	48,698,549.01	August 2025	24,913,975.55	April 2030	11,928,941.14
January 2021	48,182,510.25	September 2025	24,593,698.99	May 2030	11,770,109.71
February 2021	47,670,077.69	October 2025	24,277,375.82	June 2030	11,613,273.95
March 2021	47,161,224.02	November 2025	23,964,958.28	July 2030	11,458,409.53
April 2021	46,655,922.15	December 2025	23,656,399.20	August 2030	11,305,492.41
May 2021	46,154,145.19	January 2026	23,351,651.96	September 2030	11,154,498.82
June 2021	45,655,866.43	February 2026	23,050,670.51	October 2030	11,005,405.30
July 2021	45,161,059.35	March 2026	22,753,409.32	November 2030	10,858,188.65
August 2021	44,669,697.65	April 2026	22,459,823.44	December 2030	10,712,825.96
September 2021	44,181,755.19	May 2026	22,169,868.42	January 2031	10,569,294.60
October 2021	43,697,206.03	June 2026	21,883,500.38	February 2031	10,427,572.19
November 2021	43,216,024.44	July 2026	21,600,675.94	March 2031	10,287,636.64
December 2021	42,738,184.83	August 2026	21,321,352.23	April 2031	10,149,466.12
January 2022	42,263,661.83	September 2026	21,045,486.90	May 2031	10,013,039.05
February 2022	41,792,430.26	October 2026	20,773,038.13	June 2031	9,878,334.13
March 2022	41,324,465.09	November 2026	20,503,964.57	July 2031	9,745,330.31
April 2022	40,859,741.50	December 2026	20,238,225.36	August 2031	9,614,006.77
May 2022	40,398,234.84	January 2027	19,975,780.16	September 2031	9,484,342.97
June 2022	39,939,920.62	February 2027	19,716,589.08	October 2031	9,356,318.61

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2031	\$ 9,229,913.62	October 2036	\$ 4,034,167.54	September 2041	\$ 1,636,820.76
December 2031	9,105,108.18	November 2036	3,975,929.57	October 2041	1,610,415.13
January 2032	8,981,882.71	December 2036	3,918,451.33	November 2041	1,584,369.81
February 2032	8,860,217.87	January 2037	3,861,723.36	December 2041	1,558,680.22
March 2032	8,740,094.54	February 2037	3,805,736.34	January 2042	1,533,341.83
April 2032	8,621,493.84	March 2037	3,750,481.05	February 2042	1,508,350.16
May 2032	8,504,397.11	April 2037	3,695,948.37	March 2042	1,483,700.82
June 2032	8,388,785.92	May 2037	3,642,129.31	April 2042	1,459,389.43
July 2032	8,274,642.06	June 2037	3,589,014.98	May 2042	1,435,411.69
August 2032	8,161,947.54	July 2037	3,536,596.59	June 2042	1,411,763.34
September 2032	8,050,684.58	August 2037	3,484,865.48	July 2042	1,388,440.19
October 2032	7,940,835.62	September 2037	3,433,813.07	August 2042	1,365,438.09
November 2032	7,832,383.32	October 2037	3,383,430.90	September 2042	1,342,752.92
December 2032	7,725,310.53	November 2037	3,333,710.60	October 2042	1,320,380.66
January 2033	7,619,600.32	December 2037	3,284,643.91	November 2042	1,298,317.30
February 2033	7,515,235.95	January 2038	3,236,222.68	December 2042	1,276,558.88
March 2033	7,412,200.91	February 2038	3,188,438.84	January 2043	1,255,101.51
April 2033	7,310,478.85	March 2038	3,141,284.43	February 2043	1,233,941.34
May 2033	7,210,053.65	April 2038	3,094,751.59	March 2043	1,213,074.56
June 2033	7,110,909.37	May 2038	3,048,832.53	April 2043	1,192,497.41
July 2033	7,013,030.26	June 2038	3,003,519.59	May 2043	1,172,206.18
August 2033	6,916,400.76	July 2038	2,958,805.18	June 2043	1,152,197.20
September 2033	6,821,005.51	August 2038	2,914,681.81	July 2043	1,132,466.86
October 2033	6,726,829.32	September 2038	2,871,142.08	August 2043	1,113,011.57
November 2033	6,633,857.19	October 2038	2,828,178.69	September 2043	1,093,827.81
December 2033	6,542,074.29	November 2038	2,785,784.40	October 2043	1,074,912.08
January 2034	6,451,466.00	December 2038	2,743,952.10	November 2043	1,056,260.94
February 2034	6,362,017.84	January 2039	2,702,674.73	December 2043	1,037,870.98
March 2034	6,273,715.52	February 2039	2,661,945.33	January 2044	1,019,738.85
April 2034	6,186,544.92	March 2039	2,621,757.03	February 2044	1,001,861.22
May 2034	6,100,492.10	April 2039	2,582,103.04	March 2044	984,234.82
June 2034	6,015,543.28	May 2039	2,542,976.64	April 2044	966,856.41
July 2034	5,931,684.85	June 2039	2,504,371.22	May 2044	949,722.79
August 2034	5,848,903.35	July 2039	2,466,280.23	June 2044	932,830.80
September 2034	5,767,185.49	August 2039	2,428,697.19	July 2044	916,177.32
October 2034	5,686,518.17	September 2039	2,391,615.73	August 2044	899,759.27
November 2034	5,606,888.39	October 2039	2,355,029.52	September 2044	883,573.60
December 2034	5,528,283.37	November 2039	2,318,932.35	October 2044	867,617.32
January 2035	5,450,690.43	December 2039	2,283,318.06	November 2044	851,887.46
February 2035	5,374,097.08	January 2040	2,248,180.56	December 2044	836,381.08
March 2035	5,298,490.96	February 2040	2,213,513.84	January 2045	821,095.28
April 2035	5,223,859.87	March 2040	2,179,311.98	February 2045	806,027.22
May 2035	5,150,191.76	April 2040	2,145,569.10	March 2045	791,174.06
June 2035	5,077,474.72	May 2040	2,112,279.44	April 2045	776,533.02
July 2035	5,005,696.97	June 2040	2,079,437.25	May 2045	762,101.34
August 2035	4,934,846.91	July 2040	2,047,036.90	June 2045	747,876.31
September 2035	4,864,913.04	August 2040	2,015,072.81	July 2045	733,855.23
October 2035	4,795,884.02	September 2040	1,983,539.46	August 2045	720,035.46
November 2035	4,727,748.64	October 2040	1,952,431.41	September 2045	706,414.38
December 2035	4,660,495.84	November 2040	1,921,743.28	October 2045	692,989.39
January 2036	4,594,114.68	December 2040	1,891,469.76	November 2045	679,757.94
February 2036	4,528,594.34	January 2041	1,861,605.61	December 2045	666,717.52
March 2036	4,463,924.17	February 2041	1,832,145.64	January 2046	653,865.62
April 2036	4,400,093.61	March 2041	1,803,084.74	February 2046	641,199.79
May 2036	4,337,092.25	April 2041	1,774,417.83	March 2046	628,717.59
June 2036	4,274,909.79	May 2041	1,746,139.95	April 2046	616,416.63
July 2036	4,213,536.07	June 2041	1,718,246.14	May 2046	604,294.54
August 2036	4,152,961.05	July 2041	1,690,731.54	June 2046	592,348.97
September 2036	4,093,174.81	August 2041	1,663,591.33	July 2046	580,577.62

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 2046	\$ 568,978.20	April 2049	\$ 276,300.42	December 2051	\$ 98,619.66
September 2046	557,548.45	May 2049	269,263.51	January 2052	94,433.04
October 2046	546,286.15	June 2049	262,335.79	February 2052	90,316.80
November 2046	535,189.11	July 2049	255,515.79	March 2052	86,269.96
December 2046	524,255.15	August 2049	248,802.06	April 2052	82,291.56
January 2047	513,482.12	September 2049	242,193.17	May 2052	78,380.65
February 2047	502,867.92	October 2049	235,687.71	June 2052	74,536.30
March 2047	492,410.44	November 2049	229,284.29	July 2052	70,757.58
April 2047	482,107.63	December 2049	222,981.51	August 2052	67,043.56
May 2047	471,957.44	January 2050	216,778.04	September 2052	63,393.36
June 2047	461,957.87	February 2050	210,672.51	October 2052	59,806.08
July 2047	452,106.93	March 2050	204,663.61	November 2052	56,280.85
August 2047	442,402.64	April 2050	198,750.03	December 2052	52,816.78
September 2047	432,843.08	May 2050	192,930.48	January 2053	49,413.03
October 2047	423,426.33	June 2050	187,203.67	February 2053	46,068.76
November 2047	414,150.49	July 2050	181,568.36	March 2053	42,783.12
December 2047	405,013.71	August 2050	176,023.29	April 2053	39,555.29
January 2048	396,014.13	September 2050	170,567.23	May 2053	36,384.46
February 2048	387,149.95	October 2050	165,198.99	June 2053	33,269.83
March 2048	378,419.35	November 2050	159,917.35	July 2053	30,210.60
April 2048	369,820.57	December 2050	154,721.14	August 2053	27,205.99
May 2048	361,351.85	January 2051	149,609.18	September 2053	24,255.23
June 2048	353,011.47	February 2051	144,580.34	October 2053	21,357.56
July 2048	344,797.71	March 2051	139,633.47	November 2053	18,512.22
August 2048	336,708.88	April 2051	134,767.44	December 2053	15,718.48
September 2048	328,743.33	May 2051	129,981.15	January 2054	12,975.59
October 2048	320,899.40	June 2051	125,273.51	February 2054	10,282.84
November 2048	313,175.48	July 2051	120,643.43	March 2054	7,639.51
December 2048	305,569.95	August 2051	116,089.85	April 2054	5,044.90
January 2049	298,081.23	September 2051	111,611.72	May 2054	2,498.30
February 2049	290,707.76	October 2051	107,207.99	June 2054 and thereafter	0.00
March 2049	283,448.00	November 2051	102,877.64		

MA Class Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance	\$50,000,000.00	August 2019	\$45,719,585.63	May 2021	\$38,921,299.13
December 2017	49,886,203.83	September 2019	45,423,183.78	June 2021	38,608,052.54
January 2018	49,763,020.55	October 2019	45,119,196.35	July 2021	38,296,502.50
February 2018	49,630,488.97	November 2019	44,807,756.13	August 2021	37,986,639.65
March 2018	49,488,652.88	December 2019	44,488,999.56	September 2021	37,678,454.68
April 2018	49,337,560.98	January 2020	44,163,066.65	October 2021	37,371,938.32
May 2018	49,177,266.87	February 2020	43,830,100.80	November 2021	37,067,081.37
June 2018	49,007,829.03	March 2020	43,490,248.78	December 2021	36,763,874.67
July 2018	48,829,310.78	April 2020	43,152,239.76	January 2022	36,462,309.08
August 2018	48,641,780.22	May 2020	42,816,063.61	February 2022	36,162,375.56
September 2018	48,445,310.24	June 2020	42,481,710.25	March 2022	35,864,065.07
October 2018	48,239,978.43	July 2020	42,149,169.67	April 2022	35,567,368.64
November 2018	48,025,867.04	August 2020	41,818,431.89	May 2022	35,272,277.35
December 2018	47,803,062.92	September 2020	41,489,487.00	June 2022	34,978,782.31
January 2019	47,571,657.49	October 2020	41,162,325.15	July 2022	34,686,874.69
February 2019	47,331,746.65	November 2020	40,836,936.50	August 2022	34,396,545.71
March 2019	47,083,430.70	December 2020	40,513,311.31	September 2022	34,107,786.63
April 2019	46,826,814.32	January 2021	40,191,439.87	October 2022	33,820,588.74
May 2019	46,562,006.44	February 2021	39,871,312.51	November 2022	33,534,943.40
June 2019	46,289,120.20	March 2021	39,552,919.64	December 2022	33,250,842.01
July 2019	46,008,272.84	April 2021	39,236,251.68	January 2023	32,968,276.00

MA Class (Continued)

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
February 2023	\$32,687,236.86	January 2028	\$18,525,454.11	December 2032	\$ 8,189,614.03
March 2023	32,407,716.12	February 2028	18,322,006.97	January 2033	8,040,530.94
April 2023	32,129,705.35	March 2028	18,119,643.31	February 2033	7,892,217.90
May 2023	31,853,196.18	April 2028	17,918,356.99	March 2033	7,744,670.39
June 2023	31,578,180.26	May 2028	17,718,141.86	April 2033	7,597,883.90
July 2023	31,304,649.30	June 2028	17,518,991.86	May 2033	7,451,853.96
August 2023	31,032,595.05	July 2028	17,320,900.91	June 2033	7,306,576.09
September 2023	30,762,009.30	August 2028	17,123,862.99	July 2033	7,162,045.87
October 2023	30,492,883.89	September 2028	16,927,872.11	August 2033	7,018,258.89
November 2023	30,225,210.70	October 2028	16,732,922.29	September 2033	6,875,210.75
December 2023	29,958,981.64	November 2028	16,539,007.62	October 2033	6,732,897.08
January 2024	29,694,188.68	December 2028	16,346,122.17	November 2033	6,591,313.55
February 2024	29,430,823.83	January 2029	16,154,260.09	December 2033	6,450,455.83
March 2024	29,168,879.13	February 2029	15,963,415.54	January 2034	6,310,319.61
April 2024	28,908,346.66	March 2029	15,773,582.69	February 2034	6,170,900.63
May 2024	28,649,218.56	April 2029	15,584,755.77	March 2034	6,032,194.63
June 2024	28,391,487.01	May 2029	15,396,929.02	April 2034	5,894,197.37
July 2024	28,135,144.20	June 2029	15,210,096.74	May 2034	5,756,904.63
August 2024	27,880,182.40	July 2029	15,024,253.22	June 2034	5,620,312.24
September 2024	27,626,593.89	August 2029	14,839,392.81	July 2034	5,484,416.02
October 2024	27,374,371.02	September 2029	14,655,509.87	August 2034	5,349,211.82
November 2024	27,123,506.14	October 2029	14,472,598.80	September 2034	5,214,695.51
December 2024	26,873,991.69	November 2029	14,290,654.03	October 2034	5,080,863.00
January 2025	26,625,820.10	December 2029	14,109,670.01	November 2034	4,947,710.20
February 2025	26,378,983.88	January 2030	13,929,641.23	December 2034	4,815,233.04
March 2025	26,133,475.55	February 2030	13,750,562.19	January 2035	4,683,427.48
April 2025	25,889,287.68	March 2030	13,572,427.45	February 2035	4,552,289.51
May 2025	25,646,412.89	April 2030	13,395,231.56	March 2035	4,421,815.12
June 2025	25,404,843.81	May 2030	13,218,969.13	April 2035	4,292,000.33
July 2025	25,164,573.15	June 2030	13,043,634.79	May 2035	4,162,841.18
August 2025	24,925,593.62	July 2030	12,869,223.18	June 2035	4,034,333.74
September 2025	24,687,897.98	August 2030	12,695,728.99	July 2035	3,906,474.07
October 2025	24,451,479.04	September 2030	12,523,146.93	August 2035	3,779,258.30
November 2025	24,216,329.64	October 2030	12,351,471.73	September 2035	3,652,682.52
December 2025	23,982,442.64	November 2030	12,180,698.16	October 2035	3,526,742.90
January 2026	23,749,810.96	December 2030	12,010,821.01	November 2035	3,401,435.58
February 2026	23,518,427.56	January 2031	11,841,835.10	December 2035	3,276,756.75
March 2026	23,288,285.41	February 2031	11,673,735.26	January 2036	3,152,702.61
April 2026	23,059,377.55	March 2031	11,506,516.38	February 2036	3,029,269.37
May 2026	22,831,697.02	April 2031	11,340,173.35	March 2036	2,906,453.29
June 2026	22,605,236.93	May 2031	11,174,701.10	April 2036	2,784,250.60
July 2026	22,379,990.42	June 2031	11,010,094.57	May 2036	2,662,657.60
August 2026	22,155,950.63	July 2031	10,846,348.75	June 2036	2,541,670.57
September 2026	21,933,110.79	August 2031	10,683,458.63	July 2036	2,421,285.84
October 2026	21,711,464.12	September 2031	10,521,419.25	August 2036	2,301,499.73
November 2026	21,491,003.90	October 2031	10,360,225.66	September 2036	2,182,308.60
December 2026	21,271,723.45	November 2031	10,199,872.93	October 2036	2,063,708.82
January 2027	21,053,616.10	December 2031	10,040,356.19	November 2036	1,945,696.79
February 2027	20,836,675.23	January 2032	9,881,670.55	December 2036	1,828,268.90
March 2027	20,620,894.26	February 2032	9,723,811.18	January 2037	1,711,421.59
April 2027	20,406,266.64	March 2032	9,566,773.24	February 2037	1,595,151.30
May 2027	20,192,785.84	April 2032	9,410,551.97	March 2037	1,479,454.49
June 2027	19,980,445.38	May 2032	9,255,142.57	April 2037	1,364,327.65
July 2027	19,769,238.81	June 2032	9,100,540.31	May 2037	1,249,767.28
August 2027	19,559,159.72	July 2032	8,946,740.47	June 2037	1,135,769.88
September 2027	19,350,201.72	August 2032	8,793,738.35	July 2037	1,022,332.01
October 2027	19,142,358.46	September 2032	8,641,529.28	August 2037	909,450.19
November 2027	18,935,623.62	October 2032	8,490,108.62	September 2037	797,121.02
December 2027	18,729,990.92	November 2032	8,339,471.73	October 2037	685,341.08

MA Class (Continued)

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2037	\$ 574,106.96	February 2038	\$ 243,645.91	May 2038 and	
December 2037	463,415.30	March 2038	134,561.51	thereafter	\$ 0.00
January 2038	353,262.73	April 2038	26,006.22		

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	\$98,560,000.00	January 2022	\$62,306,385.39	March 2026	\$35,596,222.45
December 2017	97,724,034.53	February 2022	61,684,892.87	April 2026	35,172,590.60
January 2018	96,893,075.68	March 2022	61,067,016.12	May 2026	34,753,737.35
February 2018	96,067,091.23	April 2022	60,452,731.47	June 2026	34,339,610.24
March 2018	95,246,049.14	May 2022	59,842,015.36	July 2026	33,930,157.41
April 2018	94,429,917.59	June 2022	59,234,844.42	August 2026	33,525,327.55
May 2018	93,618,664.93	July 2022	58,631,195.39	September 2026	33,125,069.88
June 2018	92,812,259.74	August 2022	58,031,045.17	October 2026	32,729,334.21
July 2018	92,010,670.76	September 2022	57,434,370.78	November 2026	32,338,070.86
August 2018	91,213,866.94	October 2022	56,841,149.41	December 2026	31,951,230.70
September 2018	90,421,817.41	November 2022	56,251,358.38	January 2027	31,568,765.14
October 2018	89,634,491.50	December 2022	55,664,975.13	February 2027	31,190,626.10
November 2018	88,851,858.73	January 2023	55,081,977.26	March 2027	30,816,766.03
December 2018	88,073,888.79	February 2023	54,502,342.49	April 2027	30,447,137.89
January 2019	87,300,551.58	March 2023	53,926,048.70	May 2027	30,081,695.15
February 2019	86,531,817.18	April 2023	53,353,073.88	June 2027	29,720,391.79
March 2019	85,767,655.83	May 2023	52,783,396.17	July 2027	29,363,182.27
April 2019	85,008,037.98	June 2023	52,216,993.83	August 2027	29,010,021.56
May 2019	84,252,934.26	July 2023	51,653,845.27	September 2027	28,660,865.12
June 2019	83,502,315.46	August 2023	51,093,929.03	October 2027	28,315,668.88
July 2019	82,756,152.58	September 2023	50,537,223.77	November 2027	27,974,389.26
August 2019	82,014,416.77	October 2023	49,983,708.27	December 2027	27,636,983.13
September 2019	81,277,079.37	November 2023	49,433,361.48	January 2028	27,303,407.84
October 2019	80,544,111.89	December 2023	48,886,162.44	February 2028	26,973,621.22
November 2019	79,815,486.04	January 2024	48,342,090.33	March 2028	26,647,581.52
December 2019	79,091,173.66	February 2024	47,801,124.47	April 2028	26,325,247.48
January 2020	78,371,146.81	March 2024	47,263,244.28	May 2028	26,006,578.26
February 2020	77,655,377.68	April 2024	46,728,429.33	June 2028	25,691,533.48
March 2020	76,943,838.66	May 2024	46,196,659.31	July 2028	25,380,073.17
April 2020	76,236,502.29	June 2024	45,667,914.02	August 2028	25,072,157.83
May 2020	75,533,341.30	July 2024	45,142,173.40	September 2028	24,767,748.36
June 2020	74,834,328.57	August 2024	44,619,417.50	October 2028	24,466,806.11
July 2020	74,139,437.16	September 2024	44,099,626.50	November 2028	24,169,292.81
August 2020	73,448,640.27	October 2024	43,582,780.69	December 2028	23,875,170.65
September 2020	72,761,911.30	November 2024	43,069,308.90	January 2029	23,584,402.20
October 2020	72,079,223.79	December 2024	42,561,600.19	February 2029	23,296,950.44
November 2020	71,400,551.44	January 2025	42,059,591.47	March 2029	23,012,778.75
December 2020	70,725,868.12	February 2025	41,563,220.35	April 2029	22,731,850.93
January 2021	70,055,147.87	March 2025	41,072,425.11	May 2029	22,454,131.15
February 2021	69,388,364.88	April 2025	40,587,144.69	June 2029	22,179,583.97
March 2021	68,725,493.49	May 2025	40,107,318.70	July 2029	21,908,174.34
April 2021	68,066,508.20	June 2025	39,632,887.39	August 2029	21,639,867.59
May 2021	67,411,383.68	July 2025	39,163,791.67	September 2029	21,374,629.42
June 2021	66,760,094.75	August 2025	38,699,973.06	October 2029	21,112,425.92
July 2021	66,112,616.37	September 2025	38,241,373.75	November 2029	20,853,223.52
August 2021	65,468,923.68	October 2025	37,787,936.53	December 2029	20,596,989.05
September 2021	64,828,991.94	November 2025	37,339,604.80	January 2030	20,343,689.66
October 2021	64,192,796.59	December 2025	36,896,322.61	February 2030	20,093,292.89
November 2021	63,560,313.20	January 2026	36,458,034.56	March 2030	19,845,766.61
December 2021	62,931,517.51	February 2026	36,024,685.90	April 2030	19,601,079.06

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>
May 2030	\$19,359,198.80	April 2035	\$ 9,095,064.06	March 2040	\$ 4,000,222.36
June 2030	19,120,094.76	May 2035	8,975,205.98	April 2040	3,941,598.48
July 2030	18,883,736.18	June 2035	8,856,764.40	May 2040	3,883,697.03
August 2030	18,650,092.66	July 2035	8,739,723.40	June 2040	3,826,509.73
September 2030	18,419,134.10	August 2035	8,624,067.23	July 2040	3,770,028.39
October 2030	18,190,830.76	September 2035	8,509,780.32	August 2040	3,714,244.90
November 2030	17,965,153.20	October 2035	8,396,847.26	September 2040	3,659,151.26
December 2030	17,742,072.31	November 2035	8,285,252.82	October 2040	3,604,739.52
January 2031	17,521,559.29	December 2035	8,174,981.91	November 2040	3,551,001.86
February 2031	17,303,585.66	January 2036	8,066,019.65	December 2040	3,497,930.52
March 2031	17,088,123.25	February 2036	7,958,351.28	January 2041	3,445,517.84
April 2031	16,875,144.19	March 2036	7,851,962.23	February 2041	3,393,756.25
May 2031	16,664,620.92	April 2036	7,746,838.08	March 2041	3,342,638.23
June 2031	16,456,526.18	May 2036	7,642,964.57	April 2041	3,292,156.38
July 2031	16,250,832.99	June 2036	7,540,327.58	May 2041	3,242,303.38
August 2031	16,047,514.68	July 2036	7,438,913.19	June 2041	3,193,071.96
September 2031	15,846,544.88	August 2036	7,338,707.57	July 2041	3,144,454.97
October 2031	15,647,897.48	September 2036	7,239,697.10	August 2041	3,096,445.31
November 2031	15,451,546.67	October 2036	7,141,868.27	September 2041	3,049,035.97
December 2031	15,257,466.93	November 2036	7,045,207.74	October 2041	3,002,220.02
January 2032	15,065,632.99	December 2036	6,949,702.30	November 2041	2,955,990.60
February 2032	14,876,019.89	January 2037	6,855,338.90	December 2041	2,910,340.94
March 2032	14,688,602.91	February 2037	6,762,104.63	January 2042	2,865,264.33
April 2032	14,503,357.62	March 2037	6,669,986.72	February 2042	2,820,754.14
May 2032	14,320,259.84	April 2037	6,578,972.53	March 2042	2,776,803.81
June 2032	14,139,285.68	May 2037	6,489,049.58	April 2042	2,733,406.87
July 2032	13,960,411.48	June 2037	6,400,205.51	May 2042	2,690,556.90
August 2032	13,783,613.86	July 2037	6,312,428.10	June 2042	2,648,247.57
September 2032	13,608,869.67	August 2037	6,225,705.27	July 2042	2,606,472.59
October 2032	13,436,156.05	September 2037	6,140,025.06	August 2042	2,565,225.78
November 2032	13,265,450.35	October 2037	6,055,375.67	September 2042	2,524,501.01
December 2032	13,096,730.19	November 2037	5,971,745.39	October 2042	2,484,292.21
January 2033	12,929,973.43	December 2037	5,889,122.67	November 2042	2,444,593.39
February 2033	12,765,158.18	January 2038	5,807,496.07	December 2042	2,405,398.62
March 2033	12,602,262.75	February 2038	5,726,854.30	January 2043	2,366,702.04
April 2033	12,441,265.75	March 2038	5,647,186.15	February 2043	2,328,497.86
May 2033	12,282,145.96	April 2038	5,568,480.58	March 2043	2,290,780.34
June 2033	12,124,882.44	May 2038	5,490,726.64	April 2043	2,253,543.81
July 2033	11,969,454.45	June 2038	5,413,913.52	May 2043	2,216,782.68
August 2033	11,815,841.48	July 2038	5,338,030.52	June 2043	2,180,491.40
September 2033	11,664,023.27	August 2038	5,263,067.06	July 2043	2,144,664.49
October 2033	11,513,979.73	September 2038	5,189,012.67	August 2043	2,109,296.53
November 2033	11,365,691.05	October 2038	5,115,857.01	September 2043	2,074,382.16
December 2033	11,219,137.58	November 2038	5,043,589.84	October 2043	2,039,916.10
January 2034	11,074,299.93	December 2038	4,972,201.04	November 2043	2,005,893.08
February 2034	10,931,158.89	January 2039	4,901,680.60	December 2043	1,972,307.95
March 2034	10,789,695.49	February 2039	4,832,018.62	January 2044	1,939,155.57
April 2034	10,649,890.93	March 2039	4,763,205.32	February 2044	1,906,430.88
May 2034	10,511,726.64	April 2039	4,695,231.00	March 2044	1,874,128.87
June 2034	10,375,184.26	May 2039	4,628,086.09	April 2044	1,842,244.59
July 2034	10,240,245.60	June 2039	4,561,761.13	May 2044	1,810,773.14
August 2034	10,106,892.70	July 2039	4,496,246.75	June 2044	1,779,709.68
September 2034	9,975,107.79	August 2039	4,431,533.68	July 2044	1,749,049.42
October 2034	9,844,873.28	September 2039	4,367,612.77	August 2044	1,718,787.63
November 2034	9,716,171.78	October 2039	4,304,474.97	September 2044	1,688,919.62
December 2034	9,588,986.09	November 2039	4,242,111.30	October 2044	1,659,440.77
January 2035	9,463,299.21	December 2039	4,180,512.92	November 2044	1,630,346.50
February 2035	9,339,094.30	January 2040	4,119,671.07	December 2044	1,601,632.29
March 2035	9,216,354.74	February 2040	4,059,577.07	January 2045	1,573,293.65

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>
February 2045	\$ 1,545,326.17	February 2048	\$ 752,150.05	February 2051	\$ 272,287.56
March 2045	1,517,725.47	March 2048	735,217.13	March 2051	262,246.01
April 2045	1,490,487.23	April 2048	718,519.51	April 2051	252,355.47
May 2045	1,463,607.16	May 2048	702,054.34	May 2051	242,614.05
June 2045	1,437,081.04	June 2048	685,818.82	June 2051	233,019.90
July 2045	1,410,904.68	July 2048	669,810.17	July 2051	223,571.19
August 2045	1,385,073.96	August 2048	654,025.65	August 2051	214,266.10
September 2045	1,359,584.78	September 2048	638,462.54	September 2051	205,102.85
October 2045	1,334,433.10	October 2048	623,118.15	October 2051	196,079.64
November 2045	1,309,614.93	November 2048	607,989.83	November 2051	187,194.75
December 2045	1,285,126.31	December 2048	593,074.96	December 2051	178,446.42
January 2046	1,260,963.33	January 2049	578,370.94	January 2052	169,832.96
February 2046	1,237,122.14	February 2049	563,875.22	February 2052	161,352.67
March 2046	1,213,598.90	March 2049	549,585.26	March 2052	153,003.87
April 2046	1,190,389.86	April 2049	535,498.55	April 2052	144,784.91
May 2046	1,167,491.26	May 2049	521,612.61	May 2052	136,694.17
June 2046	1,144,899.43	June 2049	507,925.00	June 2052	128,730.02
July 2046	1,122,610.70	July 2049	494,433.29	July 2052	120,890.86
August 2046	1,100,621.47	August 2049	481,135.09	August 2052	113,175.13
September 2046	1,078,928.17	September 2049	468,028.05	September 2052	105,581.26
October 2046	1,057,527.28	October 2049	455,109.80	October 2052	98,107.70
November 2046	1,036,415.30	November 2049	442,378.06	November 2052	90,752.95
December 2046	1,015,588.78	December 2049	429,830.52	December 2052	83,515.48
January 2047	995,044.32	January 2050	417,464.94	January 2053	76,393.81
February 2047	974,778.54	February 2050	405,279.07	February 2053	69,386.48
March 2047	954,788.11	March 2050	393,270.70	March 2053	62,492.02
April 2047	935,069.74	April 2050	381,437.67	April 2053	55,709.00
May 2047	915,620.16	May 2050	369,777.80	May 2053	49,036.00
June 2047	896,436.16	June 2050	358,288.97	June 2053	42,471.61
July 2047	877,514.54	July 2050	346,969.06	July 2053	36,014.46
August 2047	858,852.17	August 2050	335,816.00	August 2053	29,663.16
September 2047	840,445.92	September 2050	324,827.72	September 2053	23,416.36
October 2047	822,292.72	October 2050	314,002.18	October 2053	17,272.72
November 2047	804,389.53	November 2050	303,337.38	November 2053	11,230.93
December 2047	786,733.33	December 2050	292,831.31	December 2053	5,289.66
January 2048	769,321.15	January 2051	282,482.02	January 2054 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	\$48,615,694.00	March 2019	\$41,873,831.51	July 2020	\$35,888,684.80
December 2017	48,170,461.51	April 2019	41,478,494.57	August 2020	35,537,804.65
January 2018	47,728,518.86	May 2019	41,086,089.10	September 2020	35,189,536.19
February 2018	47,289,842.44	June 2019	40,696,594.05	October 2020	34,843,860.61
March 2018	46,854,408.81	July 2019	40,309,988.47	November 2020	34,500,759.23
April 2018	46,422,194.67	August 2019	39,926,251.60	December 2020	34,160,213.53
May 2018	45,993,176.93	September 2019	39,545,362.81	January 2021	33,822,205.10
June 2018	45,567,332.62	October 2019	39,167,301.62	February 2021	33,486,715.65
July 2018	45,144,638.97	November 2019	38,792,047.70	March 2021	33,153,727.05
August 2018	44,725,073.34	December 2019	38,419,580.85	April 2021	32,823,221.29
September 2018	44,308,613.28	January 2020	38,049,881.03	May 2021	32,495,180.46
October 2018	43,895,236.47	February 2020	37,682,928.33	June 2021	32,169,586.81
November 2018	43,484,920.76	March 2020	37,318,702.99	July 2021	31,846,422.71
December 2018	43,077,644.17	April 2020	36,957,185.38	August 2021	31,525,670.64
January 2019	42,673,384.86	May 2020	36,598,356.02	September 2021	31,207,313.22
February 2019	42,272,121.15	June 2020	36,242,195.56	October 2021	30,891,333.19

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 2021	\$30,577,713.40	October 2026	\$15,733,084.91	September 2031	\$ 7,505,909.44
December 2021	30,266,436.84	November 2026	15,541,494.08	October 2031	7,409,751.56
January 2022	29,957,486.61	December 2026	15,352,102.84	November 2031	7,314,725.82
February 2022	29,650,845.93	January 2027	15,164,886.73	December 2031	7,220,819.44
March 2022	29,346,498.15	February 2027	14,979,821.56	January 2032	7,128,019.80
April 2022	29,044,426.72	March 2027	14,796,883.40	February 2032	7,036,314.41
May 2022	28,744,615.22	April 2027	14,616,048.57	March 2032	6,945,690.92
June 2022	28,447,047.36	May 2027	14,437,293.68	April 2032	6,856,137.11
July 2022	28,151,706.92	June 2027	14,260,595.55	May 2032	6,767,640.92
August 2022	27,858,577.86	July 2027	14,085,931.30	June 2032	6,680,190.38
September 2022	27,567,644.19	August 2027	13,913,278.27	July 2032	6,593,773.69
October 2022	27,278,890.08	September 2027	13,742,614.06	August 2032	6,508,379.15
November 2022	26,992,299.78	October 2027	13,573,916.50	September 2032	6,423,995.22
December 2022	26,707,857.69	November 2027	13,407,163.68	October 2032	6,340,610.47
January 2023	26,425,548.28	December 2027	13,242,333.93	November 2032	6,258,213.58
February 2023	26,145,356.15	January 2028	13,079,405.79	December 2032	6,176,793.39
March 2023	25,867,266.01	February 2028	12,918,358.07	January 2033	6,096,338.84
April 2023	25,591,262.69	March 2028	12,759,169.80	February 2033	6,016,838.99
May 2023	25,317,331.09	April 2028	12,601,820.22	March 2033	5,938,283.04
June 2023	25,045,456.26	May 2028	12,446,288.82	April 2033	5,860,660.29
July 2023	24,775,623.33	June 2028	12,292,555.30	May 2033	5,783,960.16
August 2023	24,507,817.55	July 2028	12,140,599.60	June 2033	5,708,172.20
September 2023	24,242,024.26	August 2028	11,990,401.86	July 2033	5,633,286.06
October 2023	23,978,228.92	September 2028	11,841,942.45	August 2033	5,559,291.52
November 2023	23,716,417.08	October 2028	11,695,201.94	September 2033	5,486,178.46
December 2023	23,456,574.40	November 2028	11,550,161.14	October 2033	5,413,936.88
January 2024	23,198,686.65	December 2028	11,406,801.04	November 2033	5,342,556.88
February 2024	22,942,739.68	January 2029	11,265,102.86	December 2033	5,272,028.67
March 2024	22,688,719.46	February 2029	11,125,048.01	January 2034	5,202,342.60
April 2024	22,436,612.05	March 2029	10,986,618.12	February 2034	5,133,489.07
May 2024	22,186,403.61	April 2029	10,849,795.00	March 2034	5,065,458.64
June 2024	21,938,080.41	May 2029	10,714,560.68	April 2034	4,998,241.93
July 2024	21,691,628.79	June 2029	10,580,897.37	May 2034	4,931,829.71
August 2024	21,447,035.21	July 2029	10,448,787.49	June 2034	4,866,212.81
September 2024	21,204,286.24	August 2029	10,318,213.65	July 2034	4,801,382.18
October 2024	20,963,368.50	September 2029	10,189,158.63	August 2034	4,737,328.88
November 2024	20,724,268.75	October 2029	10,061,605.43	September 2034	4,674,044.04
December 2024	20,486,973.81	November 2029	9,935,537.21	October 2034	4,611,518.93
January 2025	20,251,470.63	December 2029	9,810,937.34	November 2034	4,549,744.87
February 2025	20,017,746.22	January 2030	9,687,789.35	December 2034	4,488,713.30
March 2025	19,785,787.69	February 2030	9,566,076.96	January 2035	4,428,415.77
April 2025	19,555,582.26	March 2030	9,445,784.07	February 2035	4,368,843.90
May 2025	19,327,117.23	April 2030	9,326,894.75	March 2035	4,309,989.40
June 2025	19,100,379.97	May 2030	9,209,393.25	April 2035	4,251,844.10
July 2025	18,875,357.97	June 2030	9,093,264.00	May 2035	4,194,399.89
August 2025	18,652,038.79	July 2030	8,978,491.59	June 2035	4,137,648.76
September 2025	18,430,410.10	August 2030	8,865,060.77	July 2035	4,081,582.80
October 2025	18,210,459.63	September 2030	8,752,956.49	August 2035	4,026,194.17
November 2025	17,992,175.22	October 2030	8,642,163.83	September 2035	3,971,475.13
December 2025	17,775,544.78	November 2030	8,532,668.06	October 2035	3,917,418.03
January 2026	17,560,556.32	December 2030	8,424,454.59	November 2035	3,864,015.28
February 2026	17,348,022.83	January 2031	8,317,509.00	December 2035	3,811,259.41
March 2026	17,137,921.60	February 2031	8,211,817.04	January 2036	3,759,142.99
April 2026	16,930,225.63	March 2031	8,107,364.60	February 2036	3,707,658.72
May 2026	16,724,908.22	April 2031	8,004,137.74	March 2036	3,656,799.35
June 2026	16,521,942.93	May 2031	7,902,122.65	April 2036	3,606,557.71
July 2026	16,321,303.66	June 2031	7,801,305.70	May 2036	3,556,926.72
August 2026	16,122,964.56	July 2031	7,701,673.38	June 2036	3,507,899.38
September 2026	15,926,900.07	August 2031	7,603,212.37	July 2036	3,459,468.77

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 2036	\$ 3,411,628.03	July 2041	\$ 1,424,218.78	June 2046	\$ 495,403.85
September 2036	3,364,370.39	August 2041	1,401,705.97	July 2046	485,195.69
October 2036	3,317,689.16	September 2041	1,379,482.26	August 2046	475,129.46
November 2036	3,271,577.70	October 2041	1,357,544.24	September 2046	465,203.45
December 2036	3,226,029.48	November 2041	1,335,888.54	October 2046	455,415.92
January 2037	3,181,038.01	December 2041	1,314,511.83	November 2046	445,765.20
February 2037	3,136,596.90	January 2042	1,293,410.82	December 2046	436,249.60
March 2037	3,092,699.80	February 2042	1,272,582.25	January 2047	426,867.47
April 2037	3,049,340.46	March 2042	1,252,022.90	February 2047	417,617.17
May 2037	3,006,512.68	April 2042	1,231,729.58	March 2047	408,497.09
June 2037	2,964,210.33	May 2042	1,211,699.16	April 2047	399,505.62
July 2037	2,922,427.38	June 2042	1,191,928.52	May 2047	390,641.19
August 2037	2,881,157.82	July 2042	1,172,414.58	June 2047	381,902.23
September 2037	2,840,395.73	August 2042	1,153,154.30	July 2047	373,287.19
October 2037	2,800,135.26	September 2042	1,134,144.67	August 2047	364,794.56
November 2037	2,760,370.62	October 2042	1,115,382.72	September 2047	356,422.82
December 2037	2,721,096.08	November 2042	1,096,865.52	October 2047	348,170.48
January 2038	2,682,305.99	December 2042	1,078,590.15	November 2047	340,036.07
February 2038	2,643,994.74	January 2043	1,060,553.74	December 2047	332,018.13
March 2038	2,606,156.79	February 2043	1,042,753.45	January 2048	324,115.22
April 2038	2,568,786.68	March 2043	1,025,186.47	February 2048	316,325.91
May 2038	2,531,879.00	April 2043	1,007,850.03	March 2048	308,648.80
June 2038	2,495,428.38	May 2043	990,741.38	April 2048	301,082.50
July 2038	2,459,429.53	June 2043	973,857.81	May 2048	293,625.63
August 2038	2,423,877.23	July 2043	957,196.63	June 2048	286,276.84
September 2038	2,388,766.30	August 2043	940,755.19	July 2048	279,034.77
October 2038	2,354,091.62	September 2043	924,530.87	August 2048	271,898.11
November 2038	2,319,848.12	October 2043	908,521.07	September 2048	264,865.54
December 2038	2,286,030.82	November 2043	892,723.24	October 2048	257,935.77
January 2039	2,252,634.75	December 2043	877,134.83	November 2048	251,107.50
February 2039	2,219,655.03	January 2044	861,753.34	December 2048	244,379.49
March 2039	2,187,086.83	February 2044	846,576.30	January 2049	237,750.46
April 2039	2,154,925.35	March 2044	831,601.26	February 2049	231,219.19
May 2039	2,123,165.86	April 2044	816,825.79	March 2049	224,784.46
June 2039	2,091,803.70	May 2044	802,247.50	April 2049	218,445.04
July 2039	2,060,834.24	June 2044	787,864.04	May 2049	212,199.76
August 2039	2,030,252.90	July 2044	773,673.04	June 2049	206,047.42
September 2039	2,000,055.17	August 2044	759,672.22	July 2049	199,986.87
October 2039	1,970,236.56	September 2044	745,859.27	August 2049	194,016.94
November 2039	1,940,792.68	October 2044	732,231.94	September 2049	188,136.50
December 2039	1,911,719.13	November 2044	718,787.99	October 2049	182,344.41
January 2040	1,883,011.60	December 2044	705,525.22	November 2049	176,639.57
February 2040	1,854,665.83	January 2045	692,441.44	December 2049	171,020.88
March 2040	1,826,677.57	February 2045	679,534.50	January 2050	165,487.25
April 2040	1,799,042.66	March 2045	666,802.26	February 2050	160,037.60
May 2040	1,771,756.97	April 2045	654,242.60	March 2050	154,670.86
June 2040	1,744,816.40	May 2045	641,853.45	April 2050	149,386.00
July 2040	1,718,216.92	June 2045	629,632.75	May 2050	144,181.97
August 2040	1,691,954.54	July 2045	617,578.45	June 2050	139,057.74
September 2040	1,666,025.32	August 2045	605,688.54	July 2050	134,012.31
October 2040	1,640,425.33	September 2045	593,961.03	August 2050	129,044.67
November 2040	1,615,150.74	October 2045	582,393.94	September 2050	124,153.83
December 2040	1,590,197.71	November 2045	570,985.35	October 2050	119,338.81
January 2041	1,565,562.48	December 2045	559,733.31	November 2050	114,598.65
February 2041	1,541,241.31	January 2046	548,635.93	December 2050	109,932.39
March 2041	1,517,230.52	February 2046	537,691.33	January 2051	105,339.08
April 2041	1,493,526.46	March 2046	526,897.65	February 2051	100,817.80
May 2041	1,470,125.52	April 2046	516,253.05	March 2051	96,367.62
June 2041	1,447,024.13	May 2046	505,755.72	April 2051	91,987.62

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2051	\$ 87,676.92	February 2052	\$ 51,855.11	November 2052	\$ 20,966.99
June 2051	83,434.61	March 2052	48,190.03	December 2052	17,815.07
July 2051	79,259.82	April 2052	44,585.01	January 2053	14,716.50
August 2051	75,151.69	May 2052	41,039.26	February 2053	11,670.58
September 2051	71,109.34	June 2052	37,552.02	March 2053	8,676.63
October 2051	67,131.93	July 2052	34,122.52	April 2053	5,733.94
November 2051	63,218.63	August 2052	30,750.00	May 2053	2,841.86
December 2051	59,368.61	September 2052	27,433.73	June 2053 and	
January 2052	55,581.03	October 2052	24,172.97	thereafter	0.00

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	\$71,831,245.00	July 2021	\$50,389,038.41	March 2025	\$28,649,361.19
December 2017	71,649,673.26	August 2021	49,816,073.16	April 2025	28,242,004.72
January 2018	71,449,364.22	September 2021	49,247,139.54	May 2025	27,840,082.62
February 2018	71,230,382.28	October 2021	48,682,207.21	June 2025	27,443,525.00
March 2018	70,992,804.73	November 2021	48,121,246.04	July 2025	27,052,262.82
April 2018	70,736,721.67	December 2021	47,564,226.09	August 2025	26,666,227.92
May 2018	70,462,235.98	January 2022	47,011,117.67	September 2025	26,285,352.98
June 2018	70,169,463.24	February 2022	46,461,891.25	October 2025	25,909,571.56
July 2018	69,858,531.72	March 2022	45,916,517.55	November 2025	25,538,818.03
August 2018	69,529,582.23	April 2022	45,374,967.46	December 2025	25,173,027.59
September 2018	69,182,768.02	May 2022	44,837,212.11	January 2026	24,812,136.27
October 2018	68,818,254.70	June 2022	44,303,222.81	February 2026	24,456,080.89
November 2018	68,436,220.11	July 2022	43,772,971.07	March 2026	24,104,799.08
December 2018	68,036,854.11	August 2022	43,246,428.60	April 2026	23,758,229.23
January 2019	67,620,358.49	September 2022	42,723,567.33	May 2026	23,416,310.54
February 2019	67,186,946.78	October 2022	42,204,359.35	June 2026	23,078,982.96
March 2019	66,736,844.03	November 2022	41,688,776.98	July 2026	22,746,187.19
April 2019	66,270,286.63	December 2022	41,176,792.73	August 2026	22,417,864.69
May 2019	65,787,522.11	January 2023	40,668,379.27	September 2026	22,093,957.66
June 2019	65,288,808.89	February 2023	40,163,509.49	October 2026	21,774,409.01
July 2019	64,774,416.04	March 2023	39,662,156.48	November 2026	21,459,162.40
August 2019	64,244,623.03	April 2023	39,164,293.49	December 2026	21,148,162.17
September 2019	63,699,719.46	May 2023	38,669,893.97	January 2027	20,841,353.39
October 2019	63,140,004.80	June 2023	38,178,931.57	February 2027	20,538,681.80
November 2019	62,565,788.08	July 2023	37,691,380.10	March 2027	20,240,093.84
December 2019	61,977,387.57	August 2023	37,207,213.56	April 2027	19,945,536.62
January 2020	61,375,130.53	September 2023	36,726,406.16	May 2027	19,654,957.93
February 2020	60,759,352.82	October 2023	36,248,932.24	June 2027	19,368,306.20
March 2020	60,130,398.61	November 2023	35,774,766.37	July 2027	19,085,530.53
April 2020	59,488,620.02	December 2023	35,303,883.27	August 2027	18,806,580.65
May 2020	58,851,388.88	January 2024	34,836,257.84	September 2027	18,531,406.93
June 2020	58,218,671.21	February 2024	34,371,865.15	October 2027	18,259,960.37
July 2020	57,590,433.28	March 2024	33,910,680.47	November 2027	17,992,192.59
August 2020	56,966,641.60	April 2024	33,452,679.22	December 2027	17,728,055.82
September 2020	56,347,262.91	May 2024	32,997,837.01	January 2028	17,467,502.89
October 2020	55,732,264.19	June 2024	32,546,129.58	February 2028	17,210,487.24
November 2020	55,121,612.63	July 2024	32,097,532.90	March 2028	16,956,962.89
December 2020	54,515,275.69	August 2024	31,652,023.07	April 2028	16,706,884.45
January 2021	53,913,221.02	September 2024	31,209,576.35	May 2028	16,460,207.08
February 2021	53,315,416.51	October 2024	30,770,169.20	June 2028	16,216,886.53
March 2021	52,721,830.29	November 2024	30,334,560.57	July 2028	15,976,879.12
April 2021	52,132,430.70	December 2024	29,904,749.46	August 2028	15,740,141.71
May 2021	51,547,186.29	January 2025	29,480,661.41	September 2028	15,506,631.69
June 2021	50,966,065.86	February 2025	29,062,222.86	October 2028	15,276,307.03

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 2028	\$15,049,126.19	October 2033	\$ 5,971,569.94	September 2038	\$ 2,081,003.49
December 2028	14,825,048.19	November 2033	5,873,761.28	October 2038	2,040,303.05
January 2029	14,604,032.55	December 2033	5,777,350.73	November 2038	2,000,225.93
February 2029	14,386,039.32	January 2034	5,682,319.58	December 2038	1,960,763.48
March 2029	14,171,029.04	February 2034	5,588,649.39	January 2039	1,921,907.19
April 2029	13,958,962.77	March 2034	5,496,321.90	February 2039	1,883,648.64
May 2029	13,749,802.03	April 2034	5,405,319.15	March 2039	1,845,979.53
June 2029	13,543,508.88	May 2034	5,315,623.36	April 2039	1,808,891.66
July 2029	13,340,045.82	June 2034	5,227,217.01	May 2039	1,772,376.95
August 2029	13,139,375.83	July 2034	5,140,082.79	June 2039	1,736,427.43
September 2029	12,941,462.40	August 2034	5,054,203.63	July 2039	1,701,035.22
October 2029	12,746,269.43	September 2034	4,969,562.65	August 2039	1,666,192.56
November 2029	12,553,761.31	October 2034	4,886,143.23	September 2039	1,631,891.77
December 2029	12,363,902.88	November 2034	4,803,928.94	October 2039	1,598,125.29
January 2030	12,176,659.43	December 2034	4,722,903.55	November 2039	1,564,885.66
February 2030	11,991,996.67	January 2035	4,643,051.07	December 2039	1,532,165.51
March 2030	11,809,880.78	February 2035	4,564,355.70	January 2040	1,499,957.58
April 2030	11,630,278.35	March 2035	4,486,801.84	February 2040	1,468,254.68
May 2030	11,453,156.39	April 2035	4,410,374.10	March 2040	1,437,049.74
June 2030	11,278,482.34	May 2035	4,335,057.29	April 2040	1,406,335.78
July 2030	11,106,224.06	June 2035	4,260,836.42	May 2040	1,376,105.91
August 2030	10,936,349.80	July 2035	4,187,696.68	June 2040	1,346,353.32
September 2030	10,768,828.25	August 2035	4,115,623.46	July 2040	1,317,071.30
October 2030	10,603,628.45	September 2035	4,044,602.34	August 2040	1,288,253.24
November 2030	10,440,719.89	October 2035	3,974,619.10	September 2040	1,259,892.59
December 2030	10,280,072.39	November 2035	3,905,659.67	October 2040	1,231,982.92
January 2031	10,121,656.21	December 2035	3,837,710.20	November 2040	1,204,517.86
February 2031	9,965,441.96	January 2036	3,770,757.00	December 2040	1,177,491.13
March 2031	9,811,400.62	February 2036	3,704,786.56	January 2041	1,150,896.54
April 2031	9,659,503.56	March 2036	3,639,785.54	February 2041	1,124,727.98
May 2031	9,509,722.50	April 2036	3,575,740.79	March 2041	1,098,979.42
June 2031	9,362,029.54	May 2036	3,512,639.32	April 2041	1,073,644.91
July 2031	9,216,397.12	June 2036	3,450,468.30	May 2041	1,048,718.58
August 2031	9,072,798.02	July 2036	3,389,215.10	June 2041	1,024,194.63
September 2031	8,931,205.41	August 2036	3,328,867.20	July 2041	1,000,067.36
October 2031	8,791,592.76	September 2036	3,269,412.30	August 2041	976,331.13
November 2031	8,653,933.90	October 2036	3,210,838.22	September 2041	952,980.36
December 2031	8,518,202.99	November 2036	3,153,132.96	October 2041	930,009.58
January 2032	8,384,374.53	December 2036	3,096,284.67	November 2041	907,413.36
February 2032	8,252,423.34	January 2037	3,040,281.64	December 2041	885,186.36
March 2032	8,122,324.55	February 2037	2,985,112.35	January 2042	863,323.31
April 2032	7,994,053.63	March 2037	2,930,765.38	February 2042	841,819.00
May 2032	7,867,586.35	April 2037	2,877,229.51	March 2042	820,668.32
June 2032	7,742,898.79	May 2037	2,824,493.63	April 2042	799,866.18
July 2032	7,619,967.34	June 2037	2,772,546.78	May 2042	779,407.60
August 2032	7,498,768.71	July 2037	2,721,378.17	June 2042	759,287.65
September 2032	7,379,279.88	August 2037	2,670,977.11	July 2042	739,501.46
October 2032	7,261,478.13	September 2037	2,621,333.09	August 2042	720,044.24
November 2032	7,145,341.06	October 2037	2,572,435.71	September 2042	700,911.26
December 2032	7,030,846.52	November 2037	2,524,274.71	October 2042	682,097.83
January 2033	6,917,972.67	December 2037	2,476,839.97	November 2042	663,599.37
February 2033	6,806,697.93	January 2038	2,430,121.51	December 2042	645,411.32
March 2033	6,697,001.02	February 2038	2,384,109.47	January 2043	627,529.20
April 2033	6,588,860.92	March 2038	2,338,794.12	February 2043	609,948.58
May 2033	6,482,256.88	April 2038	2,294,165.85	March 2043	592,665.11
June 2033	6,377,168.43	May 2038	2,250,215.19	April 2043	575,674.47
July 2033	6,273,575.33	June 2038	2,206,932.79	May 2043	558,972.42
August 2033	6,171,457.64	July 2038	2,164,309.43	June 2043	542,554.77
September 2033	6,070,795.66	August 2038	2,122,335.99	July 2043	526,417.39

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 2043	\$ 510,556.20	January 2045	\$ 279,477.74	June 2046	\$ 109,839.97
September 2043	494,967.17	February 2045	267,950.14	July 2046	101,460.96
October 2043	479,646.35	March 2045	256,630.95	August 2046	93,243.01
November 2043	464,589.80	April 2045	245,517.06	September 2046	85,183.70
December 2043	449,793.68	May 2045	234,605.42	October 2046	77,280.58
January 2044	435,254.17	June 2045	223,893.00	November 2046	69,531.29
February 2044	420,967.52	July 2045	213,376.83	December 2046	61,933.47
March 2044	406,930.01	August 2045	203,053.98	January 2047	54,484.80
April 2044	393,138.00	September 2045	192,921.54	February 2047	47,182.99
May 2044	379,587.87	October 2045	182,976.67	March 2047	40,025.79
June 2044	366,276.07	November 2045	173,216.55	April 2047	33,010.98
July 2044	353,199.08	December 2045	163,638.40	May 2047	26,136.35
August 2044	340,353.46	January 2046	154,239.47	June 2047	19,399.75
September 2044	327,735.77	February 2046	145,017.07	July 2047	12,799.05
October 2044	315,342.65	March 2046	135,968.53	August 2047	6,332.14
November 2044	303,170.79	April 2046	127,091.22	September 2047 and thereafter	0.00
December 2044	291,216.90	May 2046	118,382.56		

ZE Class Scheduled Balances

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance	\$3,017,375.00	November 2020	\$3,350,917.14	November 2023	\$3,721,330.52
December 2017	3,026,174.59	December 2020	3,360,690.65	December 2023	3,732,184.41
January 2018	3,035,000.94	January 2021	3,370,492.67	January 2024	3,743,069.95
February 2018	3,043,853.03	February 2021	3,380,323.27	February 2024	3,753,987.24
March 2018	3,052,730.93	March 2021	3,390,182.55	March 2024	3,764,936.37
April 2018	3,061,634.73	April 2021	3,400,070.58	April 2024	3,775,917.43
May 2018	3,070,564.50	May 2021	3,409,987.46	May 2024	3,786,930.53
June 2018	3,079,520.32	June 2021	3,419,933.26	June 2024	3,797,975.74
July 2018	3,088,502.25	July 2021	3,429,908.06	July 2024	3,809,053.17
August 2018	3,097,510.39	August 2021	3,439,911.97	August 2024	3,820,162.91
September 2018	3,106,544.79	September 2021	3,449,945.04	September 2024	3,831,305.06
October 2018	3,115,605.55	October 2021	3,460,007.39	October 2024	3,842,479.70
November 2018	3,124,692.74	November 2021	3,470,099.08	November 2024	3,852,904.59
December 2018	3,133,806.42	December 2021	3,480,220.20	December 2024	3,860,557.57
January 2019	3,142,946.69	January 2022	3,490,370.84	January 2025	3,865,490.15
February 2019	3,152,113.62	February 2022	3,500,551.09	February 2025	3,867,753.08
March 2019	3,161,307.29	March 2022	3,510,761.04	March 2025	3,868,570.18
April 2019	3,170,527.77	April 2022	3,521,000.76	April 2025	3,868,628.64
May 2019	3,179,775.15	May 2022	3,531,270.34	May 2025	3,867,946.86
June 2019	3,189,049.49	June 2022	3,541,569.89	June 2025	3,866,542.96
July 2019	3,198,350.89	July 2022	3,551,899.47	July 2025	3,864,434.74
August 2019	3,207,679.41	August 2022	3,562,259.17	August 2025	3,861,639.66
September 2019	3,217,035.15	September 2022	3,572,649.10	September 2025	3,858,174.88
October 2019	3,226,418.17	October 2022	3,583,069.33	October 2025	3,854,057.27
November 2019	3,235,828.56	November 2022	3,593,519.95	November 2025	3,849,303.35
December 2019	3,245,266.39	December 2022	3,604,001.05	December 2025	3,843,929.42
January 2020	3,254,731.75	January 2023	3,614,512.72	January 2026	3,837,951.38
February 2020	3,264,224.72	February 2023	3,625,055.05	February 2026	3,831,384.95
March 2020	3,273,745.38	March 2023	3,635,628.13	March 2026	3,824,245.49
April 2020	3,283,293.81	April 2023	3,646,232.05	April 2026	3,816,548.12
May 2020	3,292,870.08	May 2023	3,656,866.89	May 2026	3,808,307.68
June 2020	3,302,474.29	June 2023	3,667,532.76	June 2026	3,799,538.72
July 2020	3,312,106.51	July 2023	3,678,229.73	July 2026	3,790,255.53
August 2020	3,321,766.82	August 2023	3,688,957.90	August 2026	3,780,472.16
September 2020	3,331,455.31	September 2023	3,699,717.36	September 2026	3,770,202.37
October 2020	3,341,172.05	October 2023	3,710,508.21	October 2026	3,759,459.68

ZE Class (Continued)

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
November 2026	\$3,748,257.38	October 2031	\$2,636,158.79	September 2036	\$1,433,214.85
December 2026	3,736,608.47	November 2031	2,614,204.80	October 2036	1,415,471.06
January 2027	3,724,525.75	December 2031	2,592,255.44	November 2036	1,397,836.36
February 2027	3,712,021.75	January 2032	2,570,314.32	December 2036	1,380,311.21
March 2027	3,699,108.80	February 2032	2,548,384.98	January 2037	1,362,896.03
April 2027	3,685,798.95	March 2032	2,526,470.83	February 2037	1,345,591.22
May 2027	3,672,104.08	April 2032	2,504,575.25	March 2037	1,328,397.15
June 2027	3,658,035.79	May 2032	2,482,701.50	April 2037	1,311,314.19
July 2027	3,643,605.50	June 2032	2,460,852.76	May 2037	1,294,342.65
August 2027	3,628,824.41	July 2032	2,439,032.15	June 2037	1,277,482.82
September 2027	3,613,703.49	August 2032	2,417,242.70	July 2037	1,260,734.97
October 2027	3,598,253.49	September 2032	2,395,487.36	August 2037	1,244,099.36
November 2027	3,582,485.00	October 2032	2,373,769.03	September 2037	1,227,576.22
December 2027	3,566,408.36	November 2032	2,352,090.49	October 2037	1,211,165.74
January 2028	3,550,033.74	December 2032	2,330,454.49	November 2037	1,194,868.09
February 2028	3,533,371.09	January 2033	2,308,863.67	December 2037	1,178,683.45
March 2028	3,516,430.20	February 2033	2,287,320.63	January 2038	1,162,611.94
April 2028	3,499,220.62	March 2033	2,265,827.91	February 2038	1,146,653.68
May 2028	3,481,751.78	April 2033	2,244,387.94	March 2038	1,130,808.77
June 2028	3,464,032.85	May 2033	2,223,003.11	April 2038	1,115,077.27
July 2028	3,446,072.87	June 2033	2,201,675.75	May 2038	1,099,459.25
August 2028	3,427,880.69	July 2033	2,180,408.11	June 2038	1,083,954.74
September 2028	3,409,464.99	August 2033	2,159,202.39	July 2038	1,068,563.76
October 2028	3,390,834.27	September 2033	2,138,060.72	August 2038	1,053,286.30
November 2028	3,371,996.85	October 2033	2,116,985.16	September 2038	1,038,122.36
December 2028	3,352,960.89	November 2033	2,095,977.75	October 2038	1,023,071.87
January 2029	3,333,734.42	December 2033	2,075,040.44	November 2038	1,008,134.81
February 2029	3,314,325.25	January 2034	2,054,175.10	December 2038	993,311.10
March 2029	3,294,741.07	February 2034	2,033,383.59	January 2039	978,600.64
April 2029	3,274,989.41	March 2034	2,012,667.69	February 2039	964,003.35
May 2029	3,255,077.63	April 2034	1,992,029.14	March 2039	949,519.10
June 2029	3,235,012.96	May 2034	1,971,469.61	April 2039	935,147.76
July 2029	3,214,802.47	June 2034	1,950,990.74	May 2039	920,889.18
August 2029	3,194,453.06	July 2034	1,930,594.08	June 2039	906,743.20
September 2029	3,173,971.56	August 2034	1,910,281.18	July 2039	892,709.64
October 2029	3,153,364.57	September 2034	1,890,053.50	August 2039	878,788.32
November 2029	3,132,638.60	October 2034	1,869,912.46	September 2039	864,979.04
December 2029	3,111,800.04	November 2034	1,849,859.46	October 2039	851,281.58
January 2030	3,090,855.08	December 2034	1,829,895.82	November 2039	837,695.72
February 2030	3,069,809.84	January 2035	1,810,022.83	December 2039	824,221.20
March 2030	3,048,670.30	February 2035	1,790,241.73	January 2040	810,857.78
April 2030	3,027,442.29	March 2035	1,770,553.74	February 2040	797,605.20
May 2030	3,006,131.52	April 2035	1,750,959.98	March 2040	784,463.19
June 2030	2,984,743.58	May 2035	1,731,461.59	April 2040	771,431.45
July 2030	2,963,283.96	June 2035	1,712,059.64	May 2040	758,509.69
August 2030	2,941,757.99	July 2035	1,692,755.17	June 2040	745,697.60
September 2030	2,920,170.92	August 2035	1,673,549.14	July 2040	732,994.88
October 2030	2,898,527.86	September 2035	1,654,442.53	August 2040	720,401.19
November 2030	2,876,833.83	October 2035	1,635,436.26	September 2040	707,916.19
December 2030	2,855,093.71	November 2035	1,616,531.19	October 2040	695,539.54
January 2031	2,833,312.28	December 2035	1,597,728.16	November 2040	683,270.88
February 2031	2,811,494.24	January 2036	1,579,028.00	December 2040	671,109.86
March 2031	2,789,644.15	February 2036	1,560,431.46	January 2041	659,056.11
April 2031	2,767,766.48	March 2036	1,541,939.29	February 2041	647,109.22
May 2031	2,745,865.59	April 2036	1,523,552.17	March 2041	635,268.83
June 2031	2,723,945.75	May 2036	1,505,270.79	April 2041	623,534.54
July 2031	2,702,011.13	June 2036	1,487,095.78	May 2041	611,905.95
August 2031	2,680,065.79	July 2036	1,469,027.74	June 2041	600,382.64
September 2031	2,658,113.72	August 2036	1,451,067.26	July 2041	588,964.20

ZE Class (Continued)

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
August 2041	\$ 577,650.20	September 2043	\$ 327,389.07	October 2045	\$ 134,356.38
September 2041	566,440.21	October 2043	318,624.27	November 2045	127,705.83
October 2041	555,333.80	November 2043	309,950.62	December 2045	121,132.66
November 2041	544,330.52	December 2043	301,367.57	January 2046	114,636.31
December 2041	533,429.93	January 2044	292,874.58	February 2046	108,216.26
January 2042	522,631.55	February 2044	284,471.11	March 2046	101,871.92
February 2042	511,934.96	March 2044	276,156.62	April 2046	95,602.76
March 2042	501,339.66	April 2044	267,930.57	May 2046	89,408.22
April 2042	490,845.19	May 2044	259,792.40	June 2046	83,287.76
May 2042	480,451.09	June 2044	251,741.57	July 2046	77,240.83
June 2042	470,156.85	July 2044	243,777.53	August 2046	71,266.87
July 2042	459,962.00	August 2044	235,899.74	September 2046	65,365.34
August 2042	449,866.05	September 2044	228,107.62	October 2046	59,535.70
September 2042	439,868.52	October 2044	220,400.65	November 2046	53,777.41
October 2042	429,968.90	November 2044	212,778.27	December 2046	48,089.92
November 2042	420,166.67	December 2044	205,239.92	January 2047	42,472.68
December 2042	410,461.36	January 2045	197,785.06	February 2047	36,925.15
January 2043	400,852.43	February 2045	190,413.11	March 2047	31,446.80
February 2043	391,339.39	March 2045	183,123.53	April 2047	26,037.10
March 2043	381,921.72	April 2045	175,915.79	May 2047	20,695.48
April 2043	372,598.88	May 2045	168,789.29	June 2047	15,421.44
May 2043	363,370.38	June 2045	161,743.51	July 2047	10,214.43
June 2043	354,235.67	July 2045	154,777.89	August 2047	5,073.92
July 2043	345,194.24	August 2045	147,891.87	September 2047 and	
August 2043	336,245.55	September 2045	141,084.88	thereafter	0.00

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

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

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\$790,619,460



**Guaranteed REMIC
Pass-Through Certificates**

Fannie Mae REMIC Trust 2017-96

PROSPECTUS SUPPLEMENT

Credit Suisse

November 22, 2017
