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

$1,018,948,068

FannieMae®

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2018-15

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
CA	1	$13,236,344	PT	3.0%	FIX	3136B1GK4	March 2048
FC	1	79,418,061	PT	(2)	FLT	3136B1GL2	March 2048
SC	1	79,418,061(3)	NTL	(2)	INV/IO	3136B1GM0	March 2048
PB(4) ...	2	48,500,000	PAC/AD	2.0	FIX	3136B1GN8	October 2047
PI(4) ...	2	24,250,000(3)	NTL	4.0	FIX/IO	3136B1GP3	October 2047
PZ	2	471,000	PAC/AD	4.0	FIX/Z	3136B1GQ1	March 2048
ZP	2	13,767,000	SUP	4.0	FIX/Z	3136B1GR9	March 2048
DB(4) ..	3	39,121,000	PAC/AD	2.0	FIX	3136B1GS7	March 2047
DI(4) ...	3	21,733,888(3)	NTL	4.5	FIX/IO	3136B1GT5	March 2047
DZ	3	878,000	PAC/AD	4.5	FIX/Z	3136B1GU2	March 2048
ZD	3	13,947,098	SUP	4.5	FIX/Z	3136B1GV0	March 2048
JC(4) ...	4	48,369,000	PAC	3.0	FIX	3136B1GW8	July 2042
JT(4) ...	4	8,880,000	PAC	3.0	FIX	3136B1GX6	August 2044
JY(4) ...	4	18,451,000	PAC	3.0	FIX	3136B1GY4	March 2048
TD	4	2,070,000	PAC	3.0	FIX	3136B1GZ1	March 2048
TA	4	10,207,000	SUP/AD	3.0	FIX	3136B1HA5	January 2048
TB	4	1,307,000	SUP/AD	3.0	FIX	3136B1HB3	March 2048
TZ	4	1,715	SUP	3.0	FIX/Z	3136B1HC1	March 2048
JF	4	35,714,285	PT	(2)	FLT	3136B1HD9	March 2048
JS	4	35,714,285(3)	NTL	(2)	INV/IO	3136B1HE7	March 2048

(Table continued on next page)

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR class to be delivered at the time of exchange. The PC, PD, PE, PG, DC, DE, DG, DH, JA, J, GA, KC, KG, IK, KH, KA, KN, K, KQ, KU, NA, NC, LK, IH, LM, LN, LE, LA, LH, LJ and LB Classes are the RCR classes. For a more detailed description of the RCR classes, see Schedule 1 attached to this prospectus supplement and "Description of the Certificates—Combination and Recombination—RCR Certificates" in the REMIC prospectus.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be February 28, 2018.

Carefully consider the risk factors on page S-10 of this prospectus supplement and starting on page 14 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.

You should read the REMIC prospectus as well as this prospectus supplement.

The certificates, together with interest thereon, are not guaranteed by the United States and do not constitute a debt or obligation of the United States or any agency or instrumentality thereof other than Fannie Mae.

The certificates are exempt from registration under the Securities Act of 1933 and are "exempted securities" under the Securities Exchange Act of 1934

BofA Merrill Lynch

The date of this Prospectus Supplement is February 23, 2018

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
BA	5	$28,398,740	PT	3.0%	FIX	3136B1HF4	March 2048
FB	5	70,996,850	PT	(2)	FLT	3136B1HG2	March 2048
SB	5	70,996,850(3)	NTL	(2)	INV/IO	3136B1HH0	March 2048
GE(4) . .	6	33,357,335	SEQ	3.5	FIX	3136B1HJ6	February 2042
GB(4) . .	6	4,779,531	SEQ	3.5	FIX	3136B1HK3	October 2043
VG	6	4,792,533	SEQ/AD	3.5	FIX	3136B1HL1	June 2029
ZG	6	10,000,000	SEQ	3.5	FIX/Z	3136B1HM9	March 2048
KI	7	28,894,610(3)	NTL	4.0	FIX/IO	3136B1HN7	March 2048
KM(4) . .	7	80,910,741	PAC/AD	2.5	FIX	3136B1HP2	December 2045
IG(4) . . .	7	10,113,842(3)	NTL	4.0	FIX/IO	3136B1HQ0	December 2045
KV(4) . .	7	4,027,510	PAC/AD	3.0	FIX	3136B1HR8	July 2029
ZH(4) . .	7	9,998,948	PAC/AD	3.0	FIX/Z	3136B1HS6	January 2048
KZ	7	641,244	PAC/AD	3.0	FIX/Z	3136B1HT4	March 2048
ZK	7	20,000,000	SUP	3.0	FIX/Z	3136B1HU1	March 2048
GI	8	11,182,539(3)	NTL	4.0	FIX/IO	3136B1HV9	March 2048
HQ	8	68,460,319	SEQ	3.5	FIX	3136B1HW7	October 2044
HC	8	21,000,000	SEQ	3.5	FIX	3136B1HX5	March 2048
AB	9	14,697,306	PT	3.0	FIX	3136B1HY3	March 2048
FA	9	36,743,264	PT	(2)	FLT	3136B1HZ0	March 2048
SA	9	36,743,264(3)	NTL	(2)	INV/IO	3136B1JA3	March 2048
NB(4) . .	10	35,555,000	SEQ	2.5	FIX	3136B1JB1	August 2041
NI(4) . . .	10	5,079,285(3)	NTL	3.5	FIX/IO	3136B1JC9	August 2041
NV	10	4,908,000	SEQ/AD	3.0	FIX	3136B1JD7	July 2029
VK	10	5,955,000	SEQ/AD	3.0	FIX	3136B1JE5	July 2039
NZ	10	12,194,082	SEQ	3.0	FIX/Z	3136B1JF2	March 2048
IN	10	8,373,154(3)	NTL	3.5	FIX/IO	3136B1JG0	March 2048
LI	11	30,093,699(3)	NTL	4.0	FIX/IO	3136B1JH8	March 2048
LD(4) . .	11	85,820,251	PAC/AD	2.5	FIX	3136B1JJ4	April 2046
IL(4) . . .	11	10,727,531(3)	NTL	4.0	FIX/IO	3136B1JK1	April 2046
VL(4) . .	11	3,863,473	PAC/AD	3.0	FIX	3136B1JL9	July 2029
GZ(4) . .	11	9,591,699	PAC/AD	3.0	FIX/Z	3136B1JM7	March 2048
LZ	11	99,375	PAC/AD	3.0	FIX/Z	3136B1JN5	March 2048
ZL	11	21,000,000	SUP	3.0	FIX/Z	3136B1JP0	March 2048
HF	12	33,472,669	PT	(5)	FLT/AFC	3136B1JQ8	March 2058
HI	12	33,472,669(3)	NTL	(6)	WAC/IO	3136B1JR6	March 2058
TF	13	63,345,695	PT	(7)	FLT/AFC	3136B1JS4	March 2048
TI	13	63,345,695(3)	NTL	(8)	WAC/IO	3136B1JT2	March 2048
R		0	NPR	0	NPR	3136B1JU9	March 2058
RL		0	NPR	0	NPR	3136B1JV7	March 2058

(1) See "Description of the Certificates—Class Definitions and Abbreviations" in the REMIC prospectus.
(2) Based on LIBOR.
(3) Notional principal balances. These classes are interest only classes. See page S-7 for a description of how their notional principal balances are calculated.
(4) Exchangeable classes.
(5) Based on LIBOR and subject to the limitations described on pages S-16 and S-17.
(6) The interest rate of the HI Class is calculated as described on page S-17.
(7) Based on LIBOR and subject to the limitations described on page S-17.
(8) The interest rate of the TI Class is calculated as described on page S-18.

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AVAILABLE INFORMATION

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

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

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

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

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

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

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

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

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

Merrill Lynch, Pierce, Fenner & Smith Incorporated
Mortgage Finance Department
One Bryant Park
New York, New York 10036
(telephone 646-855-8340).

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of February 1, 2018. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.

Assets Underlying Each Group of Classes

Group	Assets
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS
7	Group 7 MBS
8	Group 8 MBS
9	Group 9 MBS
10	Group 10 MBS
11	Group 11 MBS
12	Group 12 MBS
13	Group 13 MBS

Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8, Group 9, Group 10 and Group 11

Characteristics of the Fixed Rate MBS

	Approximate Principal Balance	Pass-Through Rate	Range of Weighted Average Coupons or WACs (annual percentages)	Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)
Group 1 MBS	$ 92,654,405	6.00%	6.25% to 8.50%	158 to 360
Group 2 MBS	$ 62,738,000	4.00%	4.25% to 6.50%	241 to 360
Group 3 MBS	$ 53,946,098	4.50%	4.75% to 7.00%	241 to 360
Group 4 MBS	$125,000,000	4.00%	4.25% to 6.50%	241 to 360
Group 5 MBS	$ 99,395,590	5.50%	5.75% to 8.00%	164 to 360
Group 6 MBS	$ 52,929,399	3.50%	3.75% to 6.00%	241 to 360
Group 7 MBS	$115,578,443	4.00%	4.25% to 6.50%	241 to 360
Group 8 MBS	$ 89,460,319	4.00%	4.25% to 6.50%	241 to 360
Group 9 MBS	$ 51,440,570	5.50%	5.75% to 8.00%	174 to 360
Group 10 MBS	$ 58,612,082	3.50%	3.75% to 6.00%	241 to 360
Group 11 MBS	$120,374,798	4.00%	4.25% to 6.50%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	Principal Balance	Original Term to Maturity (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Interest Rate
Group 1 MBS	$ 92,654,405	360	224	126	6.569%
Group 2 MBS	$ 62,738,000	360	352	7	4.720%
Group 3 MBS	$ 53,946,098	360	349	10	5.080%
Group 4 MBS	$125,000,000	360	356	3	4.385%
Group 5 MBS	$ 99,395,590	360	190	159	5.979%
Group 6 MBS	$ 52,929,399	360	357	2	4.171%
Group 7 MBS	$115,578,443	360	359	1	4.620%
Group 8 MBS	$ 89,460,319	360	347	11	4.496%
Group 9 MBS	$ 51,440,570	360	198	151	6.010%
Group 10 MBS	$ 58,612,082	360	299	55	3.948%
Group 11 MBS	$120,374,798	360	357	3	4.680%

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

Group 12 and Group 13

The first table in Exhibits A-1 and A-2 of this prospectus supplement lists certain assumed characteristics of the mortgage loans underlying the adjustable-rate MBS in Group 12 and Group 13, respectively. The assumed characteristics appearing in Exhibits A-1 and A-2 may not reflect the actual characteristics of the individual adjustable-rate mortgage loans included in the related pools. The actual characteristics of most of the related mortgage loans may differ from those specified in Exhibit A-1 or Exhibit A-2, as applicable, and may differ significantly.

The second table in Exhibits A-1 and A-2 of this prospectus supplement lists the pool numbers of the adjustable-rate MBS in Group 12 and Group 13, respectively, that are expected to be included in the Lower Tier REMIC.

Settlement Date

We expect to issue the certificates on February 28, 2018.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

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

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

During the initial interest accrual period, the floating rate and inverse floating rate classes (other than the HF and TF 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 (other than the HF and TF Classes) will bear interest based on the formulas indicated below, but always subject to the specified maximum and minimum interest rates:

Class	Initial Interest Rate	Maximum Interest Rate	Minimum Interest Rate	Formula for Calculation of Interest Rate(1)
FC	1.76693%	6.50%	0.20%	LIBOR + 20 basis points
SC	4.73307%	6.30%	0.00%	6.3% − LIBOR
JF	1.87946%	6.50%	0.30%	LIBOR + 30 basis points
JS	4.62054%	6.20%	0.00%	6.2% − LIBOR
FB	1.82970%	6.50%	0.25%	LIBOR + 25 basis points
SB	4.67030%	6.25%	0.00%	6.25% − LIBOR
FA	1.82970%	6.50%	0.25%	LIBOR + 25 basis points
SA	4.67030%	6.25%	0.00%	6.25% − LIBOR

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

During each interest accrual period, the HF, HI, TF and TI Classes will bear interest at the applicable annual rates described under "Description of the Certificates—Distributions of Interest—*The HF Class,*" "—*The HI Class,*" "—*The TF Class*" and "—*The TI Class*," respectively, in this prospectus supplement.

Notional Classes

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

Class	
SC	100% of the FC Class
PI	50% of the PB Class
DI	55.5555532834% of the DB Class
JS	100% of the JF Class
SB	100% of the FB Class
KI	24.9999993511% of the Group 7 MBS
IG	12.4999992275% of the KM Class
GI	12.4999990219% of the Group 8 MBS
SA	100% of the FA Class
NI	14.2857122768% of the NB Class
IN	14.2857133108% of the Group 10 MBS
LI	24.9999995846% of the Group 11 MBS
IL	12.499999563% of the LD Class
HI	100% of the HF Class
TI	100% of the TF Class
IK	12.4999990783% of the *sum* of KM, KV and ZH Classes
IH	12.4999991186% of the *sum* of VL, GZ and LD Classes

Distributions of Principal

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

Weighted Average Lives (years)*

	PSA Prepayment Assumption							
Group 1 Classes	**0%**	**100%**	**200%**	**300%**	**400%**	**800%**	**1100%**	**1600%**
CA, FC and SC	20.8	7.7	5.5	4.1	3.2	1.5	0.9	0.3

	PSA Prepayment Assumption									
Group 2 Classes	**0%**	**100%**	**200%**	**300%**	**425%**	**600%**	**900%**	**1200%**	**1700%**	**2600%**
PB, PI, PC, PD, PE and PG	12.4	5.8	4.2	4.2	4.2	3.2	2.3	1.8	1.2	0.8
PZ	21.2	17.0	17.0	17.0	17.0	12.4	7.9	5.4	1.9	1.1
ZP	26.0	19.1	13.8	7.8	1.8	1.1	0.7	0.5	0.4	0.2

	PSA Prepayment Assumption								
Group 3 Classes	**0%**	**100%**	**182%**	**300%**	**450%**	**600%**	**900%**	**1300%**	**1900%**
DB, DI, DC, DE, DG and DH	10.9	5.0	3.8	3.8	3.8	3.0	2.1	1.5	1.0
DZ	18.9	14.0	14.0	14.0	14.0	10.7	6.8	4.0	1.4
ZD	25.3	18.1	13.9	7.5	1.6	1.0	0.6	0.4	0.3

Group 4 Classes	PSA Prepayment Assumption 0%	100%	125%	137%	170%	205%	400%	600%
JC	13.8	4.9	4.3	4.3	4.3	4.3	2.9	2.2
JT	23.4	11.2	9.8	9.8	9.8	9.8	5.6	4.0
JY	26.2	16.8	16.2	16.2	16.2	16.2	9.6	6.6
TD	28.0	17.4	11.7	3.0	3.0	3.0	1.7	1.3
TA	29.0	23.0	19.9	17.6	8.4	2.7	1.1	0.7
TB	29.9	28.9	28.3	27.9	25.7	6.7	1.8	1.3
TZ	30.0	29.7	29.7	29.7	29.7	15.8	1.9	1.3
JF and JS	19.6	10.7	9.6	9.1	8.0	7.1	4.3	3.1
JA	15.3	5.8	5.1	5.1	5.1	5.1	3.3	2.5
J	17.9	8.5	7.8	7.8	7.8	7.8	4.8	3.5

Group 5 Classes	PSA Prepayment Assumption 0%	100%	200%	300%	400%	700%	900%	1300%
BA, FB and SB	20.5	6.6	5.0	3.8	3.0	1.7	1.2	0.7

Group 6 Classes	PSA Prepayment Assumption 0%	100%	150%	225%	300%	500%	700%
GE	14.7	5.8	4.5	3.4	2.8	2.1	1.7
GB	24.7	13.4	10.4	7.7	6.2	4.1	3.2
VG	6.0	6.0	6.0	5.7	5.1	3.9	3.1
ZG	27.9	20.9	17.6	14.1	11.6	7.7	5.6
GA	16.0	6.7	5.2	4.0	3.3	2.3	1.9

Group 7 Classes	PSA Prepayment Assumption 0%	100%	250%	285%	435%	600%	900%	1200%	1700%	2600%
KI	19.6	10.9	6.3	5.8	4.2	3.2	2.4	1.9	1.5	1.1
KM, IG, KN, K, KQ and KU	13.3	5.9	3.5	3.5	3.5	2.9	2.2	1.9	1.5	1.1
KV	6.0	6.0	5.3	5.3	5.3	4.5	3.4	2.7	2.1	1.5
ZH	23.2	13.6	10.2	10.2	10.2	7.7	5.2	3.8	2.4	1.6
KZ	24.3	18.1	18.1	18.1	18.1	13.6	8.8	6.1	2.4	1.6
ZK	27.4	21.3	13.0	11.3	2.2	1.4	0.9	0.7	0.6	0.4
KC	23.2	13.6	10.0	10.0	10.0	7.4	4.9	3.6	2.4	1.6
KG, KH, KA and IK	14.8	7.0	4.5	4.5	4.5	3.5	2.6	2.1	1.6	1.2

Group 8 Classes	PSA Prepayment Assumption 0%	100%	145%	225%	300%	450%	600%
GI	19.6	10.2	8.4	6.2	4.9	3.5	2.6
HQ	16.9	6.8	5.3	3.8	3.0	2.1	1.7
HC	28.4	21.4	18.4	14.1	11.3	7.8	5.8

Group 9 Classes	PSA Prepayment Assumption 0%	100%	200%	300%	400%	600%	900%	1300%
AB, FA and SA	20.5	6.9	5.1	3.9	3.1	2.1	1.3	0.7

Group 10 Classes	PSA Prepayment Assumption 0%	100%	138%	225%	300%	500%	700%
NB, NI, NA and NC	14.3	4.4	3.5	2.3	1.8	1.1	0.7
NV	6.0	5.9	5.5	4.4	3.7	2.4	1.7
VK	16.6	11.1	9.4	6.8	5.4	3.4	2.3
NZ	26.9	17.5	15.8	12.3	10.1	6.4	4.4
IN	19.3	8.9	7.6	5.5	4.3	2.6	1.8

Group 11 Classes	PSA Prepayment Assumption 0%	100%	250%	285%	435%	600%	900%	1700%	2600%
LI	19.6	10.8	6.2	5.6	4.0	3.1	2.2	1.3	0.9
LD, IL, LE, LA, LH and LJ	13.5	5.9	3.5	3.5	3.5	2.8	2.1	1.4	1.0
VL	6.0	6.0	5.4	5.4	5.4	4.5	3.4	2.0	1.3
GZ	23.4	13.9	10.9	10.9	10.9	8.1	5.3	2.2	1.4
LZ	24.6	22.5	22.5	22.5	22.5	17.0	10.9	2.2	1.4
ZL	27.3	21.2	12.9	11.1	2.0	1.2	0.8	0.5	0.3
LK, LM, LN and IH	14.8	7.0	4.4	4.4	4.4	3.5	2.5	1.5	1.1
LB	23.4	13.9	10.6	10.6	10.6	7.8	5.1	2.2	1.4

Group 12 Classes	CPR Prepayment Assumption 0%	5%	10%	15%	25%	50%	75%
HF and HI	10.4	7.6	5.8	4.5	3.0	1.4	0.7

Group 13 Classes	CPR Prepayment Assumption 0%	5%	10%	15%	25%	50%	75%
TF and TI	10.6	7.7	5.8	4.5	3.0	1.4	0.7

* 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. The full extent of the physical damage resulting from the foregoing events, including severe flooding, high winds and environmental contamination, 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.

The use of an alternative method or index in place of LIBOR for determining monthly interest rates may adversely affect the value of certain 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*" and in this prospectus supplement under "Description of the Certificates—Distributions of Interest," 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 if, among other things, we determine that continued reliance on the customary method for determining LIBOR is no longer viable. We can provide no assurance that any such alternative method or index will yield the same or similar economic results over the lives of the related classes. In addition, although our designation of any alternative method or index will take into account various factors, including then-prevailing industry practices, there can be no assurance that broadly-adopted industry practices will develop, and it is uncertain what effect any divergent industry practices will have on the value of and return on the certificates.

DESCRIPTION OF THE CERTIFICATES

The material under this heading describes the principal features of the Certificates. You will find additional information about the Certificates in the other sections of this prospectus supplement, as well as in the additional Disclosure Documents and the Trust Agreement. If we use a capitalized term in this prospectus supplement without defining it, you will find the definition of that term in the applicable Disclosure Document or in the Trust Agreement.

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the "Trust") pursuant to a trust agreement dated as of May 1, 2010 and a supplement thereto dated as of February 1, 2018 (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:

- eleven groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates having fixed pass-through rates (the "Group 1 MBS," "Group 2 MBS," "Group 3 MBS," "Group 4 MBS," "Group 5 MBS," "Group 6 MBS," "Group 7 MBS," "Group 8 MBS," "Group 9 MBS," "Group 10 MBS" and "Group 11 MBS," and together, the "Fixed Rate MBS"), and
- two groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates having variable pass-through rates (the "Group 12 MBS" and "Group 13 MBS," and together, the "ARM MBS").

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

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

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

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

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

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

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

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

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

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

The Fixed Rate MBS

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

In addition, the pools of mortgage loans backing the Group 2 MBS, Group 3 MBS, Group 6 MBS, Group 7 MBS, Group 10 MBS and Group 11 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 those MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also "Risk Factors—Risks Relating to Yield and Prepayment—*"Jumbo-conforming" mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*" in the MBS Prospectus dated June 1, 2016.

For additional information, see "Summary—Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8, Group 9, Group 10 and Group 11—Characteristics of the Fixed Rate MBS" in this prospectus supplement and "The Mortgage Loan Pools" and Yield, Maturity and Prepayment Considerations" in the MBS Prospectus.

The ARM MBS

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

General

The Mortgage Loans underlying the ARM MBS in Group 12 and Group 13 (the "Hybrid ARM Loans") will have the general characteristics described in the MBS Prospectus. In addition, we assume that the Hybrid ARM Loans will have the characteristics listed in the first table on Exhibit A-1 or Exhibit A-2, as applicable, to this prospectus supplement. The ARM MBS provide that principal and interest on the Hybrid ARM Loans are passed through monthly, beginning in the month after we issue the ARM MBS. Except as described below, the Hybrid ARM Loans are conventional, adjustable-rate mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. The Hybrid ARM Loans generally have original maturities of up to 30 years. See "Description of the Certificates," "The Mortgage Loan Pools," "The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)" and "Yield, Maturity and Prepayment Considerations" in the MBS Prospectus. See also the second table in Exhibit A-1 or Exhibit A-2, as applicable, to this prospectus supplement for the pool numbers of the ARM MBS in Group 12 and Group 13 that are expected to be included in the Lower Tier REMIC.

Characteristics of the Hybrid ARM Loans in Group 12

Applicable Indices

After the initial fixed-rate period, the ARM Rate for the Hybrid ARM Loans in Group 12 will adjust

- in the case of approximately 61% of the Hybrid ARM Loans in Group 12, annually based on the One-Year WSJ LIBOR Index (the "One-Year LIBOR ARM Loans") as available generally 25 days or 45 days, as applicable, prior to the related interest rate adjustment date; or
- in the case of approximately 39% of the Hybrid ARM Loans in Group 12, annually based on the One-Year Treasury Index (the "One-Year Treasury ARM Loans") as available generally 15 days, 30 days or 45 days, as applicable, prior to the related interest rate adjustment date.

In the case of less than 1% of the Hybrid ARM Loans in Group 12, the related ARM Rates will adjust based on several other interest rate indices. These indices are specified in the first table of Exhibit A-1 to this prospectus supplement. See "The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*ARM Indices*" in the MBS Prospectus for descriptions of most of these indices. If any of these indices becomes unavailable, an alternative index will be determined in accordance with the terms of the related mortgage note.

Initial Fixed-Rate Periods

For the following approximate percentages of the Hybrid ARM Loans in Group 12, the interest rates were fixed for the initial periods from origination reflected in the following table (the "Initial Fixed Rate"):

Initial Fixed-Rate Period				
1 year	**3 years**	**5 years**	**7 years**	**10 years**
1%	7%	74%	17%	1%

ARM Rate Changes

After the initial fixed-rate period, the ARM Rate of each Hybrid ARM Loan in Group 12 is generally set annually, subject to the caps and floors described below, to equal the *sum* of (i) the applicable index value *plus* (ii) a specified percentage amount (the "ARM Margin") that the lender established when the Hybrid ARM Loan was originated.

Initial ARM Rate Change Caps

For the interest rate adjustment immediately following the end of the initial fixed-rate period, the ARM Rate for each Hybrid ARM Loan in Group 12 generally may not deviate by more than 1, 2, 3, 5 or 6 percentage points, as applicable, from the related Initial Fixed Rate.

Subsequent ARM Rate Change Caps

On each applicable ARM Rate adjustment date thereafter, the ARM Rate for each Hybrid ARM Loan in Group 12 generally may not deviate by more than 1 or 2 percentage points, as applicable, from the related ARM Rate in effect immediately prior to that adjustment date.

Lifetime Cap and Floor

The ARM Rate for each Hybrid ARM Loan in Group 12, when adjusted on its applicable adjustment date, may not be greater than the maximum ARM Rate (lifetime rate cap) or less than its minimum ARM Rate (lifetime floor), as specified in the related mortgage note.

Monthly Payments

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

Each new monthly payment amount will be calculated to equal an amount necessary to pay interest at the new ARM Rate, adjusted as described above, and to fully amortize the outstanding principal balance of the Hybrid ARM Loan on a level debt service basis over the remainder of its term.

Option to Convert to Fixed Rate

Approximately 2% of the Hybrid ARM Loans in Group 12 permitted the borrower to convert the loan to a fixed interest-rate loan at certain times specified in the related mortgage note. If the borrower exercises the right to convert the loan to a fixed-rate loan, we will purchase the loan from the related pool. See "Yield, Maturity and Prepayment Considerations—Maturity and Prepayment Considerations—*Convertible ARM Loans*" and "The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*Types of ARM Loans—Fully amortizing ARM loan with fixed-rate conversion option*" in the MBS Prospectus dated June 1, 2016.

Prepayment Premium Periods

Approximately 1% of the Hybrid ARM Loans in Group 12 were subject to prepayment premiums if the borrowers made full or partial prepayments during prepayment premium periods that may range up to 60 months from the applicable origination dates.

Characteristics of the Hybrid ARM Loans in Group 13

Applicable Index

After the initial fixed-rate period, the interest rate (the "ARM Rate") for the Hybrid ARM Loans in Group 13 will adjust annually, based on the One-Year WSJ LIBOR Index (the "One-Year LIBOR ARM Loans") as available generally 25 days or 45 days, as applicable, prior to the related interest rate adjustment date. See "The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*ARM Indices*" in the MBS Prospectus for a description of the index. If the index becomes unavailable, an alternative index will be determined in accordance with the terms of the related mortgage note.

Initial Interest Only Periods

The scheduled monthly payments on approximately 7% of the Hybrid ARM Loans in Group 13 represented accrued interest only for periods that generally range up to 10 years following origination. Beginning with the first monthly payment following the expiration of the applicable interest only period, the related loan documents provide that the scheduled monthly payment on each of the related Hybrid ARM Loans will be increased by an amount sufficient to pay accrued interest at the then current rate and to fully amortize the Hybrid ARM Loan by its scheduled maturity date. See "Risk Factors—Risks Relating to Yield and Prepayment—*Fixed-rate and ARM loans with long initial interest-only payment periods may be more likely to be refinanced or become delinquent than other mortgage loans*" in the MBS Prospectus dated June 1, 2016.

Initial Fixed-Rate Periods

For the following approximate percentages of the Hybrid ARM Loans in Group 13, the interest rates were fixed for the initial periods from origination reflected in the following table (the "Initial Fixed Rate"):

Initial Fixed-Rate Period		
3 years	**5 years**	**7 years**
17%	46%	37%

ARM Rate Changes

After the initial fixed-rate period, the ARM Rate of each Hybrid ARM Loan in Group 13 is set annually, subject to the caps and floors described below, to equal the *sum* of (i) the applicable index value *plus* (ii) a specified percentage amount (the "ARM Margin") that the lender established when the Hybrid ARM Loan was originated.

Initial ARM Rate Change Caps

For the interest rate adjustment immediately following the end of the initial fixed-rate period, the ARM Rate for each Hybrid ARM Loan in Group 13 generally may not deviate by more than 2 percentage points or 5 percentage points, as applicable, from the related Initial Fixed Rate.

Subsequent ARM Rate Change Caps

On each annual ARM Rate adjustment date thereafter, the ARM Rate for each Hybrid ARM Loan in Group 13 generally may not deviate by more than 2 percentage points from the related ARM Rate in effect immediately prior to that adjustment date.

Lifetime Cap and Floor

The ARM Rate for each Hybrid ARM Loan in Group 13, when adjusted on its annual adjustment date, may not be greater than the maximum ARM Rate (lifetime rate cap) or less than its minimum ARM Rate (lifetime floor), as specified in the related mortgage note.

Monthly Payments

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

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

Reduced Servicing Fee

Approximately 3% of the Hybrid ARM Loans in Group 13 have a minimum annual servicing fee of 0.125%. See "Fannie Mae Purchase Program—Servicing Compensation and Payment of Certain Expenses" in the MBS Prospectus.

Distributions of Interest

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

The Floating Rate and Inverse Floating Rate Classes will bear interest at interest rates based on LIBOR. We currently establish LIBOR on the basis of the "ICE Method" as generally described under "Description of the Certificates—Distributions on Certificates—*Interest Distributions—Indices for Floating Rate Classes and Inverse Floating Rate Classes*" in the REMIC Prospectus. For a description of recent developments affecting LIBOR calculations, see "Risk Factors—Risks Relating to Yield and Prepayment—*Intercontinental Exchange Benchmark Administration is the new LIBOR administrator*" in the REMIC Prospectus 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. If we determine that the methods for establishing LIBOR are no longer viable or that prevailing industry practices with respect to benchmark rates have transitioned, or are very likely to transition, away from the use of LIBOR, 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. In making any such designation, we will take into account general comparability and other factors, including then-prevailing industry practices. Further, we may apply an adjustment factor to any designated alternative index as deemed appropriate to better achieve comparability to the current index and otherwise in keeping with industry-accepted practices. See "Additional Risk Factors—*The use of an alternative method or index in place of LIBOR for determining monthly interest rates 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:

Delay Classes	No-Delay Classes
Fixed Rate Classes and the HF, HI, TF and TI Classes	FC, SC, JF, JS, FB, SB, FA and SA Classes

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

Accrual Classes. The PZ, ZP, DZ, ZD, TZ, ZG, ZH, KZ, ZK, NZ, GZ, LZ and ZL Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on each Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under "—Distributions of Principal" below.

The HF Class.

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

- LIBOR + 30 basis points (but in no event less than 0.30%)

  or

- the Weighted Average Group 12 MBS Pass-Through Rate.

The "Weighted Average Group 12 MBS Pass-Through Rate" for any Distribution Date is equal to the weighted average of the pass-through rates of the Group 12 MBS in effect for calculating distributions on that Distribution Date, weighted on the basis of the principal balances of the Group 12 MBS after giving effect to distributions of principal made on the immediately preceding Distribution Date.

During the initial interest accrual period, the HF Class will bear interest at an annual rate of 1.87%. Our determination of the interest rate for the HF Class will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 800-2FANNIE.

The HI Class.

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

- a fraction, expressed as a percentage, the numerator of which is the *excess*, if any, of
  - the aggregate amount of interest then paid on the Group 12 MBS

    over

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

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

multiplied by

- 12.

During the initial interest accrual period, the HI Class is expected to bear interest at an annual rate of approximately 1.60097%. Our determination of the interest rate for the HI Class will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 800-2FANNIE.

The TF Class.

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

- LIBOR + 28 basis points (but in no event less than 0.28%)

  or

- the Weighted Average Group 13 MBS Pass-Through Rate.

The "Weighted Average Group 13 MBS Pass-Through Rate" for any Distribution Date is equal to the weighted average of the pass-through rates of the Group 13 MBS in effect for calculating distributions on that Distribution Date, weighted on the basis of the principal balances of the Group 13 MBS after giving effect to distributions of principal made on the immediately preceding Distribution Date.

During the initial interest accrual period, the TF Class will bear interest at an annual rate of 1.87%. Our determination of the interest rate for the TF Class will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 800-2FANNIE.

The TI Class.

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

- a fraction, expressed as a percentage, the numerator of which is the *excess*, if any, of
  - the aggregate amount of interest then paid on the Group 13 MBS

    over

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

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

multiplied by

- 12.

During the initial interest accrual period, the TI Class is expected to bear interest at an annual rate of approximately 1.64968%. Our determination of the interest rate for the TI Class will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 800-2FANNIE.

Distributions of Principal

On the Distribution Date in each month, we will make payments of principal on the Classes of REMIC Certificates as described below. Following any exchange of REMIC Certificates for RCR Certificates, we will apply principal payments from the exchanged REMIC Certificates to the corresponding RCR Certificates on a pro rata basis.

- *Group 1*

The Group 1 Principal Distribution Amount to CA and FC, pro rata, until retired. **Pass-Through Classes**

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

- *Group 2*

The PZ Accrual Amount to PB until retired, and thereafter to PZ. **Accretion Directed Class and Accrual Class**

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

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

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

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

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

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

"Aggregate Group I" consists of the PB and PZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I to PB and PZ, in that order, until retired.

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

- *Group 3*

The DZ Accrual Amount to DB until retired, and thereafter to DZ.
Accretion Directed Class and Accrual Class

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

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

1. To Aggregate Group II to its Planned Balance.
PAC Group

2. To ZD until retired.
Support Class

3. To Aggregate Group II to zero.
PAC Group

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

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

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

"Aggregate Group II" consists of the DB and DZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II to DB and DZ, in that order, until retired.

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

- *Group 4*

The TZ Accrual Amount to TA and TB, in that order, until retired, and thereafter to TZ.
Accretion Directed Classes and Accrual Class

The Group 4 Cash Flow Distribution Amount as follows:

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

— 71.428572% as follows

first, to Aggregate Group III to its Planned Balance;

second, to TD to its Planned Balance;
PAC Group and Class

third, to TA, TB and TZ, in that order, until retired;
Support Classes

fourth, to TD until retired; and

fifth, to Aggregate Group III to zero.
PAC Class and Group

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

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

"Aggregate Group III" consists of the JC, JT and JY Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III to JC, JT and JY, 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 5*

The Group 5 Principal Distribution Amount to BA and FB pro rata, until retired.

Pass-Through Classes

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

- *Group 6*

The ZG Accrual Amount to VG until retired, and thereafter to ZG.

Accretion Directed Class and Accrual Class

The Group 6 Cash Flow Distribution Amount to GE, GB, VG and ZG, in that order, until retired.

Sequential Pay Classes

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

- *Group 7*

The ZH Accrual Amount to KV until retired, and thereafter to ZH.

Accretion Directed Class and Accrual Class

The KZ Accrual Amount to KM, KV and ZH, in that order, until retired, and thereafter to KZ.

Accretion Directed Classes and Accrual Class

The ZK Accrual Amount to Aggregate Group IV to its Planned Balance, and thereafter to ZK.

Accretion Directed/PAC Group and Accrual Class

The Group 7 Cash Flow Distribution Amount in the following priority:

1. To Aggregate Group IV to its Planned Balance. **PAC Group**
2. To ZK until retired. **Support Class**
3. To Aggregate Group IV to zero. **PAC Group**

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

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

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

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

"Aggregate Group IV" consists of the KM, KV, ZH and KZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV to KM, KV, ZH and KZ, in that order, until retired.

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

• *Group 8*

The Group 8 Principal Distribution Amount to HQ and HC, in that order, until retired. **Sequential Pay Classes**

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

• *Group 9*

The Group 9 Principal Distribution Amount to AB and FA, pro rata, until retired. **Pass-Through Classes**

The "Group 9 Principal Distribution Amount" is the principal then paid on the Group 9 MBS.

• *Group 10*

The NZ Accrual Amount to NV and VK, in that order, until retired, and thereafter to NZ. **Accretion Directed Classes and Accrual Class**

The Group 10 Cash Flow Distribution Amount to NB, NV, VK and NZ, in that order, until retired. **Sequential Pay Classes**

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

• *Group 11*

The GZ Accrual Amount to VL until retired, and thereafter to GZ. **Accretion Directed Class and Accrual Class**

The LZ Accrual Amount to LD, VL and GZ, in that order, until retired, and thereafter to LZ. **Accretion Directed Classes and Accrual Class**

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

The Group 11 Cash Flow Distribution Amount in the following priority:

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

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

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

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

The "Group 11 Cash Flow Distribution Amount" is the principal then paid on the Group 11 MBS.

"Aggregate Group V" consists of the LD, VL, GZ and LZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group V to LD, VL, GZ and LZ, in that order, until retired.

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

- *Group 12*

  The Group 12 Principal Distribution Amount to HF until retired. } **Pass-Through Class**

  The "Group 12 Principal Distribution Amount" is the principal then paid on the Group 12 MBS.

- *Group 13*

  The Group 13 Principal Distribution Amount to TF until retired. } **Pass-Through Class**

  The "Group 13 Principal Distribution Amount" is the principal then paid on the Group 13 MBS.

Structuring Assumptions

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

- the Mortgage Loans underlying the Fixed Rate MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under "Summary—Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8, Group 9, Group 10 and Group 11—Assumed Characteristics of the Underlying Mortgage Loans" in this prospectus supplement;
- the Hybrid ARM Loans have the characteristics set forth in Exhibit A-1 or Exhibit A-2, as applicable, to this prospectus supplement;
- with respect to the Hybrid ARM Loans in Group 12, the One-Year WSJ LIBOR Index, One-Year Treasury Index, Three-Year Treasury Index and 6-Month Auction Avg Investment Rate Index values are and remain 2.338%, 1.994%, 2.397% and 1.817%, respectively;
- with respect to the Hybrid ARM Loans in Group 13, the One-Year WSJ LIBOR Index value is and remains 2.25%;
- the Mortgage Loans prepay at the constant percentages of PSA or CPR, as applicable, specified in the related tables;
- the settlement date for the Certificates is February 28, 2018; and
- each Distribution Date occurs on the 25th day of a month.

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

Prepayment Assumptions. The prepayment model used in this prospectus supplement with respect to the Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8, Group 9, Group 10 and Group 11 Classes is PSA. For a description of PSA, see "Yield, Maturity and Prepayment Considerations—Prepayment Models" in the REMIC Prospectus.

The prepayment model used in this prospectus supplement with respect to the Group 12 and Group 13 Classes is CPR. For a description of CPR, see "Yield, Maturity and Prepayment Considerations—Prepayment Models" in the REMIC Prospectus.

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

Principal Balance Schedules. The Principal Balance Schedules are set forth beginning on page B-1 of this prospectus supplement. The Principal Balance Schedules were prepared based on the Pricing Assumptions and the assumption that the related Mortgage Loans prepay at a *constant* rate within the applicable "Structuring Ranges" 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.

Groups and Class	Structuring Ranges	Initial Effective Ranges
Aggregate Group I Planned Balances	Between 200% and 425% PSA	Between 200% and 425% PSA
Aggregate Group II Planned Balances	Between 182% and 450% PSA	Between 182% and 450% PSA
Aggregate Group III Planned Balances	Between 125% and 205% PSA	Between 125% and 205% PSA
TD Class Planned Balances	Between 137% and 205% PSA	Between 137% and 212% PSA
Aggregate Group IV Planned Balances	Between 250% and 435% PSA	Between 250% and 435% PSA
Aggregate Group V Planned Balances	Between 250% and 435% PSA	Between 250% and 435% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	PB and PZ
Aggregate Group II	DB and DZ
Aggregate Group III	JC, JT and JY
Aggregate Group IV	KM, KV, ZH and KZ
Aggregate Group V	LD, VL, GZ and LZ

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 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 TD 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 TD 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 and Additional Yield Considerations

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

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

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

We cannot assure you that

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

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

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

The Fixed Rate Interest Only Classes. **The yields to investors in the Fixed Rate Interest Only Classes will be very sensitive to the rate of principal payments (including prepayments) of the related Mortgage Loans. The Mortgage Loans generally can be**

prepaid at any time without penalty. On the basis of the assumptions described below, the yield to maturity on each Fixed Rate Interest Only Class would be 0% if prepayments of the related Mortgage Loans were to occur at the following constant rates:

Class	% PSA
PI	428%
DI	473%
KI	370%
IG	203%
GI	227%
NI	174%
IN	236%
LI	343%
IL	202%
IK	213%
IH	220%

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

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

Class	Price*
PI	16.625000%
DI	16.406250%
KI	18.687500%
IG	15.515625%
GI	24.500000%
NI	9.921875%
IN	18.312500%
LI	19.250000%
IL	15.437500%
IK	18.718750%
IH	18.312500%

* 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 PI Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	200%	300%	425%	600%	900%	1200%	1700%	2600%
Pre-Tax Yields to Maturity	14.5%	9.0%	0.2%	0.2%	0.2%	(10.6)%	(32.3)%	(55.7)%	(98.4)%	*

Sensitivity of the DI Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	182%	300%	450%	600%	900%	1300%	1900%
Pre-Tax Yields to Maturity	16.3%	9.9%	1.3%	1.3%	1.3%	(8.7)%	(32.8)%	(68.5)%	*

Sensitivity of the KI Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	250%	285%	435%	600%	900%	1200%	1700%	2600%
Pre-Tax Yields to Maturity	17.0%	14.4%	6.5%	4.6%	(3.6)%	(13.0)%	(30.7)%	(49.3)%	(83.1)%	*

Sensitivity of the IG Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	250%	285%	435%	600%	900%	1200%	1700%	2600%
Pre-Tax Yields to Maturity	17.2%	11.9%	(5.0)%	(5.0)%	(5.0)%	(15.9)%	(36.0)%	(53.3)%	(76.6)%	*

Sensitivity of the GI Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	145%	225%	300%	450%	600%
Pre-Tax Yields to Maturity	10.7%	7.8%	5.0%	0.1%	(4.6)%	(14.5)%	(24.9)%

Sensitivity of the NI Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	138%	225%	300%	500%	700%
Pre-Tax Yields to Maturity	24.0%	15.3%	7.8%	(11.7)%	(30.1)%	(80.2)%	*

Sensitivity of the IN Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	138%	225%	300%	500%	700%
Pre-Tax Yields to Maturity	12.4%	9.2%	6.6%	0.8%	(4.5)%	(19.1)%	(35.1)%

Sensitivity of the LI Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	250%	285%	435%	600%	900%	1700%	2600%
Pre-Tax Yields to Maturity	16.2%	13.5%	5.3%	3.3%	(5.3)%	(15.2)%	(34.2)%	(93.7)%	*

Sensitivity of the IL Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	250%	285%	435%	600%	900%	1700%	2600%
Pre-Tax Yields to Maturity	17.4%	12.1%	(5.2)%	(5.2)%	(5.2)%	(17.0)%	(39.1)%	(85.5)%	*

Sensitivity of the IK Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	250%	285%	435%	600%	900%	1200%	1700%	2600%
Pre-Tax Yields to Maturity	13.8%	9.5%	(1.9)%	(1.9)%	(1.9)%	(10.7)%	(28.5)%	(46.5)%	(76.4)%	*

Sensitivity of the IH Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	250%	285%	435%	600%	900%	1700%	2600%
Pre-Tax Yields to Maturity	14.3%	10.0%	(1.4)%	(1.4)%	(1.4)%	(10.3)%	(28.6)%	(84.2)%	*

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 Inverse Floating Rate Classes would lose money on their initial investments under certain Index and prepayment scenarios.**

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

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

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

Class	Price*
SC	14.656250%
JS	20.234375%
SB	14.968750%
SA	14.531250%

* 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)

	PSA Prepayment Assumption							
LIBOR	50%	100%	200%	300%	400%	800%	1100%	1600%
0.78346%	32.8%	29.3%	22.0%	14.5%	6.7%	(28.1)%	(60.2)%	*
1.56693%	26.7%	23.2%	16.1%	8.8%	1.2%	(32.8)%	(64.1)%	*
3.56693%	10.6%	7.4%	0.8%	(6.1)%	(13.2)%	(45.0)%	(74.4)%	*
5.56693%	(10.0)%	(13.0)%	(19.0)%	(25.2)%	(31.7)%	(60.6)%	(88.2)%	*
6.30000%	*	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption							
LIBOR	**50%**	**100%**	**125%**	**137%**	**170%**	**205%**	**400%**	**600%**
0.78973%	23.2%	20.6%	19.2%	18.6%	16.8%	15.0%	4.2%	(7.3)%
1.57946%	18.8%	16.1%	14.8%	14.1%	12.4%	10.4%	(0.5)%	(12.2)%
3.57946%	7.4%	4.7%	3.3%	2.6%	0.7%	(1.2)%	(12.7)%	(25.1)%
5.57946%	(7.4)%	(10.2)%	(11.6)%	(12.3)%	(14.1)%	(16.1)%	(27.8)%	(40.7)%
6.20000%	*	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption							
LIBOR	**50%**	**100%**	**200%**	**300%**	**400%**	**700%**	**900%**	**1300%**
0.78985%	29.6%	26.1%	19.0%	11.6%	3.9%	(21.2)%	(40.3)%	(88.5)%
1.57970%	23.4%	20.0%	13.1%	5.8%	(1.7)%	(26.2)%	(44.8)%	(91.8)%
3.57970%	7.1%	4.0%	(2.5)%	(9.3)%	(16.3)%	(39.2)%	(56.5)%	*
5.57970%	(15.3)%	(18.2)%	(24.0)%	(30.1)%	(36.3)%	(56.9)%	(72.4)%	*
6.25000%	*	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption							
LIBOR	**50%**	**100%**	**200%**	**300%**	**400%**	**600%**	**900%**	**1300%**
0.78985%	31.3%	27.8%	20.6%	13.2%	5.4%	(11.0)%	(39.1)%	(87.7)%
1.57970%	25.0%	21.6%	14.6%	7.3%	(0.2)%	(16.3)%	(43.6)%	(91.1)%
3.57970%	8.5%	5.3%	(1.3)%	(8.1)%	(15.1)%	(30.1)%	(55.6)%	*
5.57970%	(13.9)%	(16.8)%	(22.7)%	(28.8)%	(35.1)%	(48.6)%	(71.5)%	*
6.25000%	*	*	*	*	*	*	*	*

The HI and TI Classes. **The yields to investors in the HI and TI Classes will be very sensitive to the rate of principal payments (including prepayments) of the related Hybrid ARM Loans and to the level of LIBOR. The yields will also be sensitive to the weighted average interest rates of the related Hybrid ARM Loans. Except as described under "Description of the Certificates—The ARM MBS" in this prospectus supplement, the Hybrid ARM Loans can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Hybrid ARM Loans is likely to vary, and may vary considerably, from pool to pool. Under certain high prepayment or high LIBOR scenarios, in particular, it is possible that investors in the HI and TI Classes would lose money on their initial investments.**

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions, and

- the priority sequence of distributions of principal of the Group 2, Group 3, Group 4, Group 6, Group 7, Group 8, Group 10 and Group 11 Classes.

See "—Distributions of Principal" above.

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

Decrement Tables

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

In the case of the information set forth for each Class (other than the Group 12 and Group 13 Classes) under 0% PSA, however, we assumed that the Mortgage Loans have the original and remaining terms to maturity and bear interest at the annual rates specified in the table below.

Mortgage Loans Backing Trust Assets Specified Below	Original and Remaining Terms to Maturity	Interest Rates
Group 1 MBS	360 months	8.50%
Group 2 MBS	360 months	6.50%
Group 3 MBS	360 months	7.00%
Group 4 MBS	360 months	6.50%
Group 5 MBS	360 months	8.00%
Group 6 MBS	360 months	6.00%
Group 7 MBS	360 months	6.50%
Group 8 MBS	360 months	6.50%
Group 9 MBS	360 months	8.00%
Group 10 MBS	360 months	6.00%
Group 11 MBS	360 months	6.50%

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

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

Percent of Original Principal Balances Outstanding

Date	CA, FC and SC† Classes PSA Prepayment Assumption								PB, PI†, PC, PD, PE and PG Classes PSA Prepayment Assumption									
	0%	100%	200%	300%	400%	800%	1100%	1600%	0%	100%	200%	300%	425%	600%	900%	1200%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	99	91	86	80	74	51	33	4	97	93	90	90	90	90	90	84	66	26
February 2020	98	83	73	63	54	25	11	*	95	84	74	74	74	72	50	31	0	0
February 2021	98	76	62	50	40	13	4	*	92	73	59	59	59	45	22	8	0	0
February 2022	97	68	52	40	29	6	1	*	89	64	45	45	45	27	9	1	0	0
February 2023	95	62	44	31	21	3	*	*	85	55	33	33	33	17	3	0	0	0
February 2024	94	55	37	24	15	2	*	0	82	46	23	23	23	10	1	0	0	0
February 2025	93	49	31	19	11	1	*	0	78	37	17	17	17	6	0	0	0	0
February 2026	92	43	26	15	8	*	*	0	74	29	12	12	12	3	0	0	0	0
February 2027	90	38	21	11	6	*	*	0	70	22	8	8	8	1	0	0	0	0
February 2028	89	33	17	8	4	*	*	0	66	14	5	5	5	*	0	0	0	0
February 2029	87	28	14	6	3	*	*	0	61	7	3	3	3	0	0	0	0	0
February 2030	85	24	11	5	2	*	*	0	57	2	2	2	2	0	0	0	0	0
February 2031	83	20	8	3	1	*	*	0	51	1	1	1	1	0	0	0	0	0
February 2032	81	16	6	2	1	*	*	0	46	*	*	*	*	0	0	0	0	0
February 2033	78	12	4	2	*	*	*	0	40	0	0	0	0	0	0	0	0	0
February 2034	75	8	3	1	*	*	0	0	34	0	0	0	0	0	0	0	0	0
February 2035	72	5	2	1	*	*	0	0	28	0	0	0	0	0	0	0	0	0
February 2036	69	2	1	*	*	*	0	0	21	0	0	0	0	0	0	0	0	0
February 2037	66	0	0	0	0	0	0	0	14	0	0	0	0	0	0	0	0	0
February 2038	62	0	0	0	0	0	0	0	7	0	0	0	0	0	0	0	0	0
February 2039	58	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040	53	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041	49	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042	43	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	37	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	31	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	24	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.8	7.7	5.5	4.1	3.2	1.5	0.9	0.3	12.4	5.8	4.2	4.2	4.2	3.2	2.3	1.8	1.2	0.8

Date	PZ Class PSA Prepayment Assumption										ZP Class PSA Prepayment Assumption									
	0%	100%	200%	300%	425%	600%	900%	1200%	1700%	2600%	0%	100%	200%	300%	425%	600%	900%	1200%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	104	104	104	104	104	104	104	104	104	104	104	104	104	92	77	55	18	0	0	0
February 2020	108	108	108	108	108	108	108	108	0	0	108	108	108	77	39	0	0	0	0	0
February 2021	113	113	113	113	113	113	113	113	0	0	113	113	113	65	13	0	0	0	0	0
February 2022	117	117	117	117	117	117	117	117	0	0	117	117	117	60	1	0	0	0	0	0
February 2023	122	122	122	122	122	122	122	68	0	0	122	122	121	59	*	0	0	0	0	0
February 2024	127	127	127	127	127	127	127	19	0	0	127	127	120	56	*	0	0	0	0	0
February 2025	132	132	132	132	132	132	97	5	0	0	132	132	115	51	*	0	0	0	0	0
February 2026	138	138	138	138	138	138	43	1	0	0	138	138	107	46	*	0	0	0	0	0
February 2027	143	143	143	143	143	143	19	*	0	0	143	143	97	40	*	0	0	0	0	0
February 2028	149	149	149	149	149	149	9	*	0	0	149	149	87	34	*	0	0	0	0	0
February 2029	155	155	155	155	155	108	4	*	0	0	155	155	77	29	*	0	0	0	0	0
February 2030	161	161	161	161	161	66	2	*	0	0	161	157	68	24	*	0	0	0	0	0
February 2031	168	168	168	168	168	41	1	*	0	0	168	144	59	20	*	0	0	0	0	0
February 2032	175	175	175	175	175	25	*	*	0	0	175	131	51	16	*	0	0	0	0	0
February 2033	182	132	132	132	132	15	*	*	0	0	182	119	44	13	*	0	0	0	0	0
February 2034	189	93	93	93	93	9	*	*	0	0	189	107	37	11	*	0	0	0	0	0
February 2035	197	65	65	65	65	6	*	*	0	0	197	96	31	8	*	0	0	0	0	0
February 2036	205	46	46	46	46	3	*	*	0	0	205	85	26	7	*	0	0	0	0	0
February 2037	214	32	32	32	32	2	*	0	0	0	214	75	22	5	*	0	0	0	0	0
February 2038	222	22	22	22	22	1	*	0	0	0	222	65	18	4	*	0	0	0	0	0
February 2039	109	15	15	15	15	1	*	0	0	0	231	56	14	3	*	0	0	0	0	0
February 2040	10	10	10	10	10	*	*	0	0	0	215	47	11	2	*	0	0	0	0	0
February 2041	6	6	6	6	6	*	*	0	0	0	194	39	9	2	*	0	0	0	0	0
February 2042	4	4	4	4	4	*	*	0	0	0	171	32	7	1	*	0	0	0	0	0
February 2043	2	2	2	2	2	*	*	0	0	0	147	25	5	1	*	0	0	0	0	0
February 2044	1	1	1	1	1	*	*	0	0	0	121	18	3	1	*	0	0	0	0	0
February 2045	1	1	1	1	1	*	*	0	0	0	94	12	2	*	*	0	0	0	0	0
February 2046	*	*	*	*	*	*	0	0	0	0	65	7	1	*	*	0	0	0	0	0
February 2047	0	0	0	0	0	*	0	0	0	0	33	2	*	*	*	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	21.2	17.0	17.0	17.0	17.0	12.4	7.9	5.4	1.9	1.1	26.0	19.1	13.8	7.8	1.8	1.1	0.7	0.5	0.4	0.2

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

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

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

Date	DB, DI†, DC, DE, DG and DH Classes PSA Prepayment Assumption 0%	100%	182%	300%	450%	600%	900%	1300%	1900%	DZ Class PSA Prepayment Assumption 0%	100%	182%	300%	450%	600%	900%	1300%	1900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	97	92	88	88	88	88	88	74	45	105	105	105	105	105	105	105	105	105
February 2020	94	81	71	71	71	69	44	18	0	109	109	109	109	109	109	109	109	0
February 2021	90	69	55	55	55	42	19	2	0	114	114	114	114	114	114	114	114	0
February 2022	86	59	41	41	41	25	7	0	0	120	120	120	120	120	120	120	43	0
February 2023	82	48	29	29	29	15	1	0	0	125	125	125	125	125	125	125	9	0
February 2024	78	38	19	19	19	8	0	0	0	131	131	131	131	131	131	86	2	0
February 2025	74	29	13	13	13	4	0	0	0	137	137	137	137	137	137	39	*	0
February 2026	69	20	8	8	8	1	0	0	0	143	143	143	143	143	143	17	*	0
February 2027	64	11	5	5	5	0	0	0	0	150	150	150	150	150	120	8	*	0
February 2028	59	2	2	2	2	0	0	0	0	157	157	157	157	157	74	3	*	0
February 2029	53	*	*	*	*	0	0	0	0	164	164	164	164	164	46	2	*	0
February 2030	48	0	0	0	0	0	0	0	0	171	127	127	127	127	28	1	*	0
February 2031	41	0	0	0	0	0	0	0	0	179	89	89	89	89	18	*	*	0
February 2032	35	0	0	0	0	0	0	0	0	188	62	62	62	62	11	*	*	0
February 2033	28	0	0	0	0	0	0	0	0	196	43	43	43	43	7	*	*	0
February 2034	20	0	0	0	0	0	0	0	0	205	30	30	30	30	4	*	0	0
February 2035	12	0	0	0	0	0	0	0	0	215	21	21	21	21	2	*	0	0
February 2036	4	0	0	0	0	0	0	0	0	224	14	14	14	14	1	*	0	0
February 2037	0	0	0	0	0	0	0	0	0	27	10	10	10	10	1	*	0	0
February 2038	0	0	0	0	0	0	0	0	0	7	7	7	7	7	1	*	0	0
February 2039	0	0	0	0	0	0	0	0	0	4	4	4	4	4	*	*	0	0
February 2040	0	0	0	0	0	0	0	0	0	3	3	3	3	3	*	*	0	0
February 2041	0	0	0	0	0	0	0	0	0	2	2	2	2	2	*	*	0	0
February 2042	0	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	0	0
February 2043	0	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	0	0
February 2044	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	0	0
February 2045	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	0	0
February 2046	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	*	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	10.9	5.0	3.8	3.8	3.8	3.0	2.1	1.5	1.0	18.9	14.0	14.0	14.0	14.0	10.7	6.8	4.0	1.4

Date	ZD Class PSA Prepayment Assumption 0%	100%	182%	300%	450%	600%	900%	1300%	1900%	JC Class PSA Prepayment Assumption 0%	100%	125%	137%	170%	205%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	105	105	105	90	71	52	13	0	0	98	93	93	93	93	93	93	93
February 2020	109	109	109	74	32	0	0	0	0	96	83	80	80	80	80	80	60
February 2021	114	114	114	64	9	0	0	0	0	93	70	65	65	65	65	45	17
February 2022	120	120	120	60	*	0	0	0	0	91	58	51	51	51	51	19	0
February 2023	125	125	123	59	*	0	0	0	0	88	46	38	38	38	38	0	0
February 2024	131	131	121	55	*	0	0	0	0	85	36	26	26	26	26	0	0
February 2025	137	137	115	49	*	0	0	0	0	82	26	15	15	15	15	0	0
February 2026	143	143	107	43	*	0	0	0	0	79	16	5	5	5	5	0	0
February 2027	150	150	98	37	*	0	0	0	0	76	7	0	0	0	0	0	0
February 2028	157	157	88	32	*	0	0	0	0	72	0	0	0	0	0	0	0
February 2029	164	146	79	27	*	0	0	0	0	68	0	0	0	0	0	0	0
February 2030	171	135	69	22	*	0	0	0	0	64	0	0	0	0	0	0	0
February 2031	179	124	61	18	*	0	0	0	0	59	0	0	0	0	0	0	0
February 2032	188	113	53	15	*	0	0	0	0	54	0	0	0	0	0	0	0
February 2033	196	102	45	12	*	0	0	0	0	49	0	0	0	0	0	0	0
February 2034	205	92	39	9	*	0	0	0	0	44	0	0	0	0	0	0	0
February 2035	215	82	33	7	*	0	0	0	0	38	0	0	0	0	0	0	0
February 2036	224	72	28	6	*	0	0	0	0	32	0	0	0	0	0	0	0
February 2037	235	63	23	5	*	0	0	0	0	25	0	0	0	0	0	0	0
February 2038	221	55	19	3	*	0	0	0	0	18	0	0	0	0	0	0	0
February 2039	205	47	16	3	*	0	0	0	0	11	0	0	0	0	0	0	0
February 2040	189	40	12	2	*	0	0	0	0	3	0	0	0	0	0	0	0
February 2041	170	33	10	1	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2042	151	27	7	1	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	130	21	6	1	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	107	15	4	*	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	83	10	2	*	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	57	5	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	30	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	25.3	18.1	13.9	7.5	1.6	1.0	0.6	0.4	0.3	13.8	4.9	4.3	4.3	4.3	4.3	2.9	2.2

* 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.

	JT Class								JY Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
Date	0%	100%	125%	137%	170%	205%	400%	600%	0%	100%	125%	137%	170%	205%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2020	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2021	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022	100	100	100	100	100	100	100	44	100	100	100	100	100	100	100	100
February 2023	100	100	100	100	100	100	99	0	100	100	100	100	100	100	100	76
February 2024	100	100	100	100	100	100	20	0	100	100	100	100	100	100	100	47
February 2025	100	100	100	100	100	100	0	0	100	100	100	100	100	100	81	30
February 2026	100	100	100	100	100	100	0	0	100	100	100	100	100	100	60	18
February 2027	100	100	80	80	80	80	0	0	100	100	100	100	100	100	44	11
February 2028	100	96	37	37	37	37	0	0	100	100	100	100	100	100	33	7
February 2029	100	55	*	*	*	*	0	0	100	100	100	100	100	100	24	4
February 2030	100	16	0	0	0	0	0	0	100	100	85	85	85	85	18	3
February 2031	100	0	0	0	0	0	0	0	100	90	71	71	71	71	13	2
February 2032	100	0	0	0	0	0	0	0	100	74	60	60	60	60	9	1
February 2033	100	0	0	0	0	0	0	0	100	59	50	50	50	50	7	1
February 2034	100	0	0	0	0	0	0	0	100	45	42	42	42	42	5	*
February 2035	100	0	0	0	0	0	0	0	100	35	35	35	35	35	4	*
February 2036	100	0	0	0	0	0	0	0	100	29	29	29	29	29	3	*
February 2037	100	0	0	0	0	0	0	0	100	23	23	23	23	23	2	*
February 2038	100	0	0	0	0	0	0	0	100	19	19	19	19	19	1	*
February 2039	100	0	0	0	0	0	0	0	100	15	15	15	15	15	1	*
February 2040	100	0	0	0	0	0	0	0	100	12	12	12	12	12	1	*
February 2041	67	0	0	0	0	0	0	0	100	9	9	9	9	9	*	*
February 2042	17	0	0	0	0	0	0	0	100	7	7	7	7	7	*	*
February 2043	0	0	0	0	0	0	0	0	83	5	5	5	5	5	*	*
February 2044	0	0	0	0	0	0	0	0	55	4	4	4	4	4	*	*
February 2045	0	0	0	0	0	0	0	0	26	2	2	2	2	2	*	*
February 2046	0	0	0	0	0	0	0	0	1	1	1	1	1	1	*	*
February 2047	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	*
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.4	11.2	9.8	9.8	9.8	9.8	5.6	4.0	26.2	16.8	16.2	16.2	16.2	16.2	9.6	6.6

	TD Class								TA Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
Date	0%	100%	125%	137%	170%	205%	400%	600%	0%	100%	125%	137%	170%	205%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	100	100	100	90	90	90	90	90	100	100	100	100	95	89	57	24
February 2020	100	100	100	70	70	70	0	0	100	100	100	100	83	66	0	0
February 2021	100	100	100	46	46	46	0	0	100	100	100	100	70	40	0	0
February 2022	100	100	100	27	27	27	0	0	100	100	100	100	60	20	0	0
February 2023	100	100	100	12	12	12	0	0	100	100	100	100	53	7	0	0
February 2024	100	100	100	1	1	1	0	0	100	100	100	100	48	0	0	0
February 2025	100	100	100	0	0	0	0	0	100	100	100	99	43	0	0	0
February 2026	100	100	100	0	0	0	0	0	100	100	100	98	40	0	0	0
February 2027	100	100	99	0	0	0	0	0	100	100	100	97	39	0	0	0
February 2028	100	100	89	0	0	0	0	0	100	100	100	95	38	0	0	0
February 2029	100	100	70	0	0	0	0	0	100	100	100	91	35	0	0	0
February 2030	100	100	44	0	0	0	0	0	100	100	100	86	33	0	0	0
February 2031	100	100	12	0	0	0	0	0	100	100	100	81	29	0	0	0
February 2032	100	100	0	0	0	0	0	0	100	100	95	74	26	0	0	0
February 2033	100	100	0	0	0	0	0	0	100	100	88	68	23	0	0	0
February 2034	100	100	0	0	0	0	0	0	100	100	80	61	19	0	0	0
February 2035	100	72	0	0	0	0	0	0	100	100	71	54	16	0	0	0
February 2036	100	17	0	0	0	0	0	0	100	100	63	47	13	0	0	0
February 2037	100	0	0	0	0	0	0	0	100	92	55	41	10	0	0	0
February 2038	100	0	0	0	0	0	0	0	100	81	47	34	7	0	0	0
February 2039	100	0	0	0	0	0	0	0	100	70	39	28	4	0	0	0
February 2040	100	0	0	0	0	0	0	0	100	59	32	22	1	0	0	0
February 2041	100	0	0	0	0	0	0	0	100	48	25	16	0	0	0	0
February 2042	100	0	0	0	0	0	0	0	100	38	18	11	0	0	0	0
February 2043	100	0	0	0	0	0	0	0	100	28	12	6	0	0	0	0
February 2044	100	0	0	0	0	0	0	0	100	18	6	1	0	0	0	0
February 2045	100	0	0	0	0	0	0	0	100	9	*	0	0	0	0	0
February 2046	44	0	0	0	0	0	0	0	100	1	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.0	17.4	11.7	3.0	3.0	3.0	1.7	1.3	29.0	23.0	19.9	17.6	8.4	2.7	1.1	0.7

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

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

TB Class

Date	PSA Prepayment Assumption 0%	100%	125%	137%	170%	205%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100
February 2019	100	100	100	100	100	100	100	100
February 2020	100	100	100	100	100	100	0	0
February 2021	100	100	100	100	100	100	0	0
February 2022	100	100	100	100	100	100	0	0
February 2023	100	100	100	100	100	100	0	0
February 2024	100	100	100	100	100	81	0	0
February 2025	100	100	100	100	100	29	0	0
February 2026	100	100	100	100	100	4	0	0
February 2027	100	100	100	100	100	0	0	0
February 2028	100	100	100	100	100	0	0	0
February 2029	100	100	100	100	100	0	0	0
February 2030	100	100	100	100	100	0	0	0
February 2031	100	100	100	100	100	0	0	0
February 2032	100	100	100	100	100	0	0	0
February 2033	100	100	100	100	100	0	0	0
February 2034	100	100	100	100	100	0	0	0
February 2035	100	100	100	100	100	0	0	0
February 2036	100	100	100	100	100	0	0	0
February 2037	100	100	100	100	100	0	0	0
February 2038	100	100	100	100	100	0	0	0
February 2039	100	100	100	100	100	0	0	0
February 2040	100	100	100	100	100	0	0	0
February 2041	100	100	100	100	90	0	0	0
February 2042	100	100	100	100	73	0	0	0
February 2043	100	100	100	100	57	0	0	0
February 2044	100	100	100	100	42	0	0	0
February 2045	100	100	100	77	29	0	0	0
February 2046	100	100	61	46	17	0	0	0
February 2047	100	41	23	17	6	0	0	0
February 2048	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.9	28.9	28.3	27.9	25.7	6.7	1.8	1.3

TZ Class

Date	PSA Prepayment Assumption 0%	100%	125%	137%	170%	205%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100
February 2019	103	103	103	103	103	103	103	103
February 2020	106	106	106	106	106	106	0	0
February 2021	109	109	109	109	109	109	0	0
February 2022	113	113	113	113	113	113	0	0
February 2023	116	116	116	116	116	116	0	0
February 2024	120	120	120	120	120	120	0	0
February 2025	123	123	123	123	123	123	0	0
February 2026	127	127	127	127	127	127	0	0
February 2027	131	131	131	131	131	44	0	0
February 2028	135	135	135	135	135	44	0	0
February 2029	139	139	139	139	139	44	0	0
February 2030	143	143	143	143	143	44	0	0
February 2031	148	148	148	148	148	44	0	0
February 2032	152	152	152	152	152	44	0	0
February 2033	157	157	157	157	157	44	0	0
February 2034	162	162	162	162	162	44	0	0
February 2035	166	166	166	166	166	44	0	0
February 2036	171	171	171	171	171	44	0	0
February 2037	177	177	177	177	177	44	0	0
February 2038	182	182	182	182	182	44	0	0
February 2039	188	188	188	188	188	44	0	0
February 2040	193	193	193	193	193	44	0	0
February 2041	199	199	199	199	199	44	0	0
February 2042	205	205	205	205	205	44	0	0
February 2043	212	212	212	212	212	44	0	0
February 2044	218	218	218	218	218	44	0	0
February 2045	225	225	225	225	225	44	0	0
February 2046	231	231	231	231	231	44	0	0
February 2047	238	238	238	238	238	44	0	0
February 2048	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	30.0	29.7	29.7	29.7	29.7	15.8	1.9	1.3

JF and JS† Classes

Date	PSA Prepayment Assumption 0%	100%	125%	137%	170%	205%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100
February 2019	99	96	96	96	95	94	91	87
February 2020	98	91	89	89	87	85	74	63
February 2021	96	84	81	80	76	73	55	40
February 2022	95	77	73	72	67	63	41	25
February 2023	94	71	66	64	59	54	31	16
February 2024	92	65	60	58	52	46	23	10
February 2025	90	60	54	52	45	39	17	6
February 2026	89	55	49	46	40	34	12	4
February 2027	87	50	44	41	35	29	9	2
February 2028	85	45	39	37	30	24	7	1
February 2029	83	41	35	33	26	21	5	1
February 2030	80	37	31	29	23	17	4	1
February 2031	78	34	28	25	20	15	3	*
February 2032	75	31	25	22	17	12	2	*
February 2033	73	27	22	20	14	10	1	*
February 2034	70	24	19	17	12	9	1	*
February 2035	66	22	17	15	10	7	1	*
February 2036	63	19	15	13	9	6	1	*
February 2037	59	17	13	11	7	5	*	*
February 2038	56	15	11	9	6	4	*	*
February 2039	52	13	9	8	5	3	*	*
February 2040	47	11	8	6	4	2	*	*
February 2041	43	9	6	5	3	2	*	*
February 2042	38	7	5	4	3	1	*	*
February 2043	32	6	4	3	2	1	*	*
February 2044	27	4	3	2	1	1	*	*
February 2045	21	3	2	2	1	*	*	*
February 2046	14	2	1	1	1	*	*	*
February 2047	7	1	*	*	*	*	*	*
February 2048	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.6	10.7	9.6	9.1	8.0	7.1	4.3	3.1

JA Class

Date	PSA Prepayment Assumption 0%	100%	125%	137%	170%	205%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100
February 2019	98	94	94	94	94	94	94	94
February 2020	96	85	83	83	83	83	83	67
February 2021	94	74	70	70	70	70	54	30
February 2022	92	64	59	59	59	59	32	7
February 2023	90	55	48	48	48	48	15	0
February 2024	88	46	38	38	38	38	3	0
February 2025	85	37	29	29	29	29	0	0
February 2026	82	29	20	20	20	20	0	0
February 2027	79	22	12	12	12	12	0	0
February 2028	76	15	6	6	6	6	0	0
February 2029	73	8	*	*	*	*	0	0
February 2030	69	2	0	0	0	0	0	0
February 2031	66	0	0	0	0	0	0	0
February 2032	62	0	0	0	0	0	0	0
February 2033	57	0	0	0	0	0	0	0
February 2034	53	0	0	0	0	0	0	0
February 2035	48	0	0	0	0	0	0	0
February 2036	42	0	0	0	0	0	0	0
February 2037	37	0	0	0	0	0	0	0
February 2038	31	0	0	0	0	0	0	0
February 2039	24	0	0	0	0	0	0	0
February 2040	18	0	0	0	0	0	0	0
February 2041	10	0	0	0	0	0	0	0
February 2042	3	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.3	5.8	5.1	5.1	5.1	5.1	3.3	2.5

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

Date	J Class PSA Prepayment Assumption 0%	100%	125%	137%	170%	205%	400%	600%	BA, FB and SB† Classes PSA Prepayment Assumption 0%	100%	200%	300%	400%	700%	900%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	99	96	95	95	95	95	95	95	99	90	85	79	73	56	44	21
February 2020	97	89	87	87	87	87	87	75	98	81	71	62	53	31	19	4
February 2021	96	81	78	78	78	78	65	47	97	73	60	48	38	17	9	1
February 2022	94	73	69	69	69	69	48	30	96	65	50	37	28	9	4	*
February 2023	92	66	60	60	60	60	36	18	95	57	41	29	20	5	2	*
February 2024	91	59	53	53	53	53	27	12	94	50	34	22	14	3	1	*
February 2025	89	52	46	46	46	46	20	7	92	43	27	17	10	1	*	*
February 2026	87	46	40	40	40	40	15	4	91	37	22	12	7	1	*	*
February 2027	84	41	34	34	34	34	11	3	89	31	17	9	5	*	*	*
February 2028	82	36	29	29	29	29	8	2	88	26	13	7	3	*	*	*
February 2029	80	31	24	24	24	24	6	1	86	21	10	5	2	*	*	*
February 2030	77	26	21	21	21	21	4	1	84	16	7	3	1	*	*	0
February 2031	74	22	17	17	17	17	3	*	82	11	5	2	1	*	*	0
February 2032	71	18	15	15	15	15	2	*	79	7	3	1	*	*	*	0
February 2033	68	14	12	12	12	12	2	*	77	3	1	*	*	*	*	0
February 2034	64	11	10	10	10	10	1	*	74	0	0	0	0	0	0	0
February 2035	60	8	8	8	8	8	1	*	71	0	0	0	0	0	0	0
February 2036	56	7	7	7	7	7	1	*	68	0	0	0	0	0	0	0
February 2037	52	6	6	6	6	6	*	*	64	0	0	0	0	0	0	0
February 2038	48	5	5	5	5	5	*	*	60	0	0	0	0	0	0	0
February 2039	43	4	4	4	4	4	*	*	56	0	0	0	0	0	0	0
February 2040	38	3	3	3	3	3	*	*	52	0	0	0	0	0	0	0
February 2041	32	2	2	2	2	2	*	*	47	0	0	0	0	0	0	0
February 2042	26	2	2	2	2	2	*	*	42	0	0	0	0	0	0	0
February 2043	20	1	1	1	1	1	*	*	36	0	0	0	0	0	0	0
February 2044	13	1	1	1	1	1	*	*	30	0	0	0	0	0	0	0
February 2045	6	1	1	1	1	1	*	*	23	0	0	0	0	0	0	0
February 2046	*	*	*	*	*	*	*	*	16	0	0	0	0	0	0	0
February 2047	*	*	*	*	*	*	*	*	8	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.9	8.5	7.8	7.8	7.8	7.8	4.8	3.5	20.5	6.6	5.0	3.8	3.0	1.7	1.2	0.7

Date	GE Class PSA Prepayment Assumption 0%	100%	150%	225%	300%	500%	700%	GB Class PSA Prepayment Assumption 0%	100%	150%	225%	300%	500%	700%	VG Class PSA Prepayment Assumption 0%	100%	150%	225%	300%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	98	95	93	91	89	84	78	100	100	100	100	100	100	100	93	93	93	93	93	93	93
February 2020	96	86	81	75	69	52	37	100	100	100	100	100	100	100	85	85	85	85	85	85	85
February 2021	94	74	66	55	44	18	0	100	100	100	100	100	100	75	77	77	77	77	77	77	77
February 2022	91	64	53	38	24	0	0	100	100	100	100	100	58	0	69	69	69	69	69	69	0
February 2023	89	54	41	23	7	0	0	100	100	100	100	100	0	0	60	60	60	60	60	2	0
February 2024	86	45	29	10	0	0	0	100	100	100	100	60	0	0	51	51	51	51	51	0	0
February 2025	84	36	20	0	0	0	0	100	100	100	95	0	0	0	42	42	42	42	28	0	0
February 2026	81	28	11	0	0	0	0	100	100	100	31	0	0	0	33	33	33	33	0	0	0
February 2027	77	20	3	0	0	0	0	100	100	100	0	0	0	0	23	23	23	0	0	0	0
February 2028	74	13	0	0	0	0	0	100	100	67	0	0	0	0	13	13	13	0	0	0	0
February 2029	71	7	0	0	0	0	0	100	100	22	0	0	0	0	2	2	2	0	0	0	0
February 2030	67	1	0	0	0	0	0	100	100	0	0	0	0	0	0	0	0	0	0	0	0
February 2031	63	0	0	0	0	0	0	100	65	0	0	0	0	0	0	0	0	0	0	0	0
February 2032	59	0	0	0	0	0	0	100	27	0	0	0	0	0	0	0	0	0	0	0	0
February 2033	54	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034	49	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	44	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	39	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2037	33	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2038	27	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2039	21	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040	14	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041	6	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	91	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	34	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.7	5.8	4.5	3.4	2.8	2.1	1.7	24.7	13.4	10.4	7.7	6.2	4.1	3.2	6.0	6.0	6.0	5.7	5.1	3.9	3.1

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

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

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

Date	ZG Class PSA Prepayment Assumption 0%	100%	150%	225%	300%	500%	700%
Initial Percent	100	100	100	100	100	100	100
February 2019	104	104	104	104	104	104	104
February 2020	107	107	107	107	107	107	107
February 2021	111	111	111	111	111	111	111
February 2022	115	115	115	115	115	115	104
February 2023	119	119	119	119	119	119	59
February 2024	123	123	123	123	123	82	34
February 2025	128	128	128	128	128	56	19
February 2026	132	132	132	132	113	38	11
February 2027	137	137	137	137	90	26	6
February 2028	142	142	142	115	71	18	3
February 2029	147	147	147	96	57	12	2
February 2030	148	148	139	80	45	8	1
February 2031	148	148	121	66	35	5	1
February 2032	148	148	106	55	28	4	*
February 2033	148	144	92	45	22	2	*
February 2034	148	129	79	37	17	2	*
February 2035	148	115	68	31	13	1	*
February 2036	148	101	58	25	10	1	*
February 2037	148	89	50	20	8	*	*
February 2038	148	77	42	16	6	*	*
February 2039	148	66	35	13	4	*	*
February 2040	148	56	29	10	3	*	*
February 2041	148	47	23	8	2	*	*
February 2042	148	38	18	6	2	*	*
February 2043	148	30	14	4	1	*	*
February 2044	135	23	10	3	1	*	*
February 2045	104	16	7	2	*	*	*
February 2046	72	10	4	1	*	*	*
February 2047	37	4	2	*	*	*	*
February 2048	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.9	20.9	17.6	14.1	11.6	7.7	5.6

Date	GA Class PSA Prepayment Assumption 0%	100%	150%	225%	300%	500%	700%
Initial Percent	100	100	100	100	100	100	100
February 2019	98	95	94	92	91	86	81
February 2020	96	87	84	78	73	58	45
February 2021	95	78	71	61	51	28	9
February 2022	93	68	59	45	33	7	0
February 2023	90	60	48	32	19	0	0
February 2024	88	52	38	21	8	0	0
February 2025	86	44	30	12	0	0	0
February 2026	83	37	22	4	0	0	0
February 2027	80	30	15	0	0	0	0
February 2028	77	24	8	0	0	0	0
February 2029	74	18	3	0	0	0	0
February 2030	71	13	0	0	0	0	0
February 2031	67	8	0	0	0	0	0
February 2032	64	3	0	0	0	0	0
February 2033	60	0	0	0	0	0	0
February 2034	56	0	0	0	0	0	0
February 2035	51	0	0	0	0	0	0
February 2036	46	0	0	0	0	0	0
February 2037	41	0	0	0	0	0	0
February 2038	36	0	0	0	0	0	0
February 2039	31	0	0	0	0	0	0
February 2040	25	0	0	0	0	0	0
February 2041	18	0	0	0	0	0	0
February 2042	11	0	0	0	0	0	0
February 2043	4	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.0	6.7	5.2	4.0	3.3	2.3	1.9

Date	KI† Class PSA Prepayment Assumption 0%	100%	250%	285%	435%	600%	900%	1200%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
February 2019	99	97	95	94	92	89	85	80	72	57
February 2020	98	92	84	82	75	67	54	41	22	0
February 2021	96	85	70	67	55	43	25	12	0	0
February 2022	95	78	59	55	40	27	11	3	0	0
February 2023	94	72	49	44	29	17	5	1	0	0
February 2024	92	66	41	36	21	11	2	*	0	0
February 2025	90	61	34	29	15	7	1	*	0	0
February 2026	89	56	28	24	11	4	*	*	0	0
February 2027	87	51	23	19	8	3	*	*	0	0
February 2028	85	46	19	15	6	2	*	*	0	0
February 2029	83	42	16	12	4	1	*	*	0	0
February 2030	80	38	13	10	3	1	*	*	0	0
February 2031	78	35	11	8	2	*	*	*	0	0
February 2032	75	31	9	6	1	*	*	*	0	0
February 2033	73	28	7	5	1	*	*	*	0	0
February 2034	70	25	6	4	1	*	*	0	0	0
February 2035	66	22	5	3	1	*	*	0	0	0
February 2036	63	20	4	2	*	*	*	0	0	0
February 2037	59	18	3	2	*	*	*	0	0	0
February 2038	56	15	2	1	*	*	*	0	0	0
February 2039	52	13	2	1	*	*	*	0	0	0
February 2040	47	11	1	1	*	*	*	0	0	0
February 2041	43	9	1	1	*	*	*	0	0	0
February 2042	38	8	1	*	*	*	0	0	0	0
February 2043	32	6	1	*	*	*	0	0	0	0
February 2044	27	5	*	*	*	*	0	0	0	0
February 2045	21	3	*	*	*	*	0	0	0	0
February 2046	14	2	*	*	*	*	0	0	0	0
February 2047	7	1	*	*	*	*	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.6	10.9	6.3	5.8	4.2	3.2	2.4	1.9	1.5	1.1

Date	KM, IG†, KN, K, KQ and KU Classes PSA Prepayment Assumption 0%	100%	250%	285%	435%	600%	900%	1200%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
February 2019	98	95	92	92	92	92	92	92	85	64
February 2020	95	86	76	76	76	76	59	41	14	0
February 2021	92	76	55	55	55	43	18	0	0	0
February 2022	90	65	38	38	38	20	0	0	0	0
February 2023	87	56	23	23	23	6	0	0	0	0
February 2024	84	47	11	11	11	0	0	0	0	0
February 2025	80	38	3	3	3	0	0	0	0	0
February 2026	77	30	0	0	0	0	0	0	0	0
February 2027	73	22	0	0	0	0	0	0	0	0
February 2028	69	15	0	0	0	0	0	0	0	0
February 2029	65	8	0	0	0	0	0	0	0	0
February 2030	61	1	0	0	0	0	0	0	0	0
February 2031	56	0	0	0	0	0	0	0	0	0
February 2032	51	0	0	0	0	0	0	0	0	0
February 2033	46	0	0	0	0	0	0	0	0	0
February 2034	41	0	0	0	0	0	0	0	0	0
February 2035	35	0	0	0	0	0	0	0	0	0
February 2036	29	0	0	0	0	0	0	0	0	0
February 2037	23	0	0	0	0	0	0	0	0	0
February 2038	16	0	0	0	0	0	0	0	0	0
February 2039	8	0	0	0	0	0	0	0	0	0
February 2040	1	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.3	5.9	3.5	3.5	3.5	2.9	2.2	1.9	1.5	1.1

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

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

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

Date	KV Class PSA Prepayment Assumption 0%	100%	250%	285%	435%	600%	900%	1200%	1700%	2600%	ZH Class PSA Prepayment Assumption 0%	100%	250%	285%	435%	600%	900%	1200%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	92	92	92	92	92	92	92	92	92	92	103	103	103	103	103	103	103	103	103	103
February 2020	85	85	85	85	85	85	85	85	85	0	106	106	106	106	106	106	106	106	106	0
February 2021	77	77	77	77	77	77	77	60	0	0	109	109	109	109	109	109	109	109	0	0
February 2022	68	68	68	68	68	68	27	0	0	0	113	113	113	113	113	113	113	31	0	0
February 2023	60	60	60	60	60	60	0	0	0	0	116	116	116	116	116	116	52	3	0	0
February 2024	51	51	51	51	51	0	0	0	0	0	120	120	120	120	120	115	19	0	0	0
February 2025	42	42	42	42	42	0	0	0	0	0	123	123	123	123	123	68	4	0	0	0
February 2026	33	33	0	0	0	0	0	0	0	0	127	127	117	117	117	40	0	0	0	0
February 2027	23	23	0	0	0	0	0	0	0	0	131	131	82	82	82	21	0	0	0	0
February 2028	13	13	0	0	0	0	0	0	0	0	135	135	56	56	56	10	0	0	0	0
February 2029	3	3	0	0	0	0	0	0	0	0	139	139	37	37	37	3	0	0	0	0
February 2030	0	0	0	0	0	0	0	0	0	0	140	140	24	24	24	0	0	0	0	0
February 2031	0	0	0	0	0	0	0	0	0	0	140	97	14	14	14	0	0	0	0	0
February 2032	0	0	0	0	0	0	0	0	0	0	140	48	7	7	7	0	0	0	0	0
February 2033	0	0	0	0	0	0	0	0	0	0	140	2	2	2	2	0	0	0	0	0
February 2034	0	0	0	0	0	0	0	0	0	0	140	0	0	0	0	0	0	0	0	0
February 2035	0	0	0	0	0	0	0	0	0	0	140	0	0	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	140	0	0	0	0	0	0	0	0	0
February 2037	0	0	0	0	0	0	0	0	0	0	140	0	0	0	0	0	0	0	0	0
February 2038	0	0	0	0	0	0	0	0	0	0	140	0	0	0	0	0	0	0	0	0
February 2039	0	0	0	0	0	0	0	0	0	0	140	0	0	0	0	0	0	0	0	0
February 2040	0	0	0	0	0	0	0	0	0	0	140	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	0	81	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	11	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048	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	5.3	5.3	5.3	4.5	3.4	2.7	2.1	1.5	23.2	13.6	10.2	10.2	10.2	7.7	5.2	3.8	2.4	1.6

Date	KZ Class PSA Prepayment Assumption 0%	100%	250%	285%	435%	600%	900%	1200%	1700%	2600%	ZK Class PSA Prepayment Assumption 0%	100%	250%	285%	435%	600%	900%	1200%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	103	103	103	103	103	103	103	103	103	103	103	103	103	100	87	73	46	20	0	0
February 2020	106	106	106	106	106	106	106	106	106	0	106	106	106	96	54	9	0	0	0	0
February 2021	109	109	109	109	109	109	109	109	0	0	109	109	109	91	20	0	0	0	0	0
February 2022	113	113	113	113	113	113	113	113	0	0	113	113	113	90	3	0	0	0	0	0
February 2023	116	116	116	116	116	116	116	116	0	0	116	116	116	90	*	0	0	0	0	0
February 2024	120	120	120	120	120	120	120	45	0	0	120	120	115	88	*	0	0	0	0	0
February 2025	123	123	123	123	123	123	123	12	0	0	123	123	108	82	*	0	0	0	0	0
February 2026	127	127	127	127	127	127	83	3	0	0	127	127	99	74	*	0	0	0	0	0
February 2027	131	131	131	131	131	131	37	1	0	0	131	131	89	65	*	0	0	0	0	0
February 2028	135	135	135	135	135	135	17	*	0	0	135	135	78	56	*	0	0	0	0	0
February 2029	139	139	139	139	139	139	7	*	0	0	139	139	68	48	*	0	0	0	0	0
February 2030	143	143	143	143	143	110	3	*	0	0	143	143	58	40	*	0	0	0	0	0
February 2031	148	148	148	148	148	68	1	*	0	0	148	148	49	34	*	0	0	0	0	0
February 2032	152	152	152	152	152	42	1	*	0	0	152	152	42	28	*	0	0	0	0	0
February 2033	157	157	157	157	157	26	*	*	0	0	157	157	35	23	*	0	0	0	0	0
February 2034	162	129	129	129	129	16	*	*	0	0	162	142	29	19	*	0	0	0	0	0
February 2035	166	91	91	91	91	9	*	*	0	0	166	127	24	15	*	0	0	0	0	0
February 2036	171	63	63	63	63	6	*	*	0	0	171	113	19	12	*	0	0	0	0	0
February 2037	177	44	44	44	44	3	*	*	0	0	177	100	15	9	*	0	0	0	0	0
February 2038	182	30	30	30	30	2	*	0	0	0	182	87	12	7	*	0	0	0	0	0
February 2039	188	20	20	20	20	1	*	0	0	0	188	76	10	6	*	0	0	0	0	0
February 2040	193	14	14	14	14	1	*	0	0	0	193	65	8	4	*	0	0	0	0	0
February 2041	199	9	9	9	9	*	*	0	0	0	199	54	6	3	*	0	0	0	0	0
February 2042	205	6	6	6	6	*	*	0	0	0	205	45	4	2	*	0	0	0	0	0
February 2043	4	4	4	4	4	*	*	0	0	0	187	36	3	2	*	0	0	0	0	0
February 2044	2	2	2	2	2	*	*	0	0	0	154	27	2	1	*	0	0	0	0	0
February 2045	1	1	1	1	1	*	*	0	0	0	119	20	1	1	*	0	0	0	0	0
February 2046	1	1	1	1	1	*	*	0	0	0	82	12	1	*	*	0	0	0	0	0
February 2047	*	*	*	*	*	*	0	0	0	0	42	6	*	*	*	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.3	18.1	18.1	18.1	18.1	13.6	8.8	6.1	2.4	1.6	27.4	21.3	13.0	11.3	2.2	1.4	0.9	0.7	0.6	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.

	KC Class										KG, KH, KA and IK† Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
Date	**0%**	**100%**	**250%**	**285%**	**435%**	**600%**	**900%**	**1200%**	**1700%**	**2600%**	**0%**	**100%**	**250%**	**285%**	**435%**	**600%**	**900%**	**1200%**	**1700%**	**2600%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	100	100	100	100	100	100	100	100	100	100	98	96	93	93	93	93	93	93	87	69
February 2020	100	100	100	100	100	100	100	100	100	0	96	88	79	79	79	79	65	50	27	0
February 2021	100	100	100	100	100	100	100	95	0	0	94	79	62	62	62	52	30	14	0	0
February 2022	100	100	100	100	100	100	88	22	0	0	91	71	47	47	47	32	13	3	0	0
February 2023	100	100	100	100	100	100	37	2	0	0	89	62	34	34	34	20	5	*	0	0
February 2024	100	100	100	100	100	82	13	0	0	0	86	54	25	25	25	12	2	0	0	0
February 2025	100	100	100	100	100	49	3	0	0	0	83	47	17	17	17	7	*	0	0	0
February 2026	100	100	83	83	83	28	0	0	0	0	80	40	12	12	12	4	0	0	0	0
February 2027	100	100	58	58	58	15	0	0	0	0	77	33	9	9	9	2	0	0	0	0
February 2028	100	100	40	40	40	7	0	0	0	0	74	27	6	6	6	1	0	0	0	0
February 2029	100	100	27	27	27	2	0	0	0	0	70	21	4	4	4	*	0	0	0	0
February 2030	100	100	17	17	17	0	0	0	0	0	67	16	3	3	3	0	0	0	0	0
February 2031	100	69	10	10	10	0	0	0	0	0	63	10	1	1	1	0	0	0	0	0
February 2032	100	35	5	5	5	0	0	0	0	0	59	5	1	1	1	0	0	0	0	0
February 2033	100	2	1	1	1	0	0	0	0	0	54	*	*	*	*	0	0	0	0	0
February 2034	100	0	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0	0	0
February 2035	100	0	0	0	0	0	0	0	0	0	45	0	0	0	0	0	0	0	0	0
February 2036	100	0	0	0	0	0	0	0	0	0	40	0	0	0	0	0	0	0	0	0
February 2037	100	0	0	0	0	0	0	0	0	0	34	0	0	0	0	0	0	0	0	0
February 2038	100	0	0	0	0	0	0	0	0	0	28	0	0	0	0	0	0	0	0	0
February 2039	100	0	0	0	0	0	0	0	0	0	22	0	0	0	0	0	0	0	0	0
February 2040	100	0	0	0	0	0	0	0	0	0	15	0	0	0	0	0	0	0	0	0
February 2041	58	0	0	0	0	0	0	0	0	0	9	0	0	0	0	0	0	0	0	0
February 2042	8	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.2	13.6	10.0	10.0	10.0	7.4	4.9	3.6	2.4	1.6	14.8	7.0	4.5	4.5	4.5	3.5	2.6	2.1	1.6	1.2

	GI† Class							HQ Class							HC Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
Date	**0%**	**100%**	**145%**	**225%**	**300%**	**450%**	**600%**	**0%**	**100%**	**145%**	**225%**	**300%**	**450%**	**600%**	**0%**	**100%**	**145%**	**225%**	**300%**	**450%**	**600%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	99	95	93	91	88	83	78	99	93	91	88	84	77	71	100	100	100	100	100	100	100
February 2020	98	88	84	78	72	61	50	97	84	79	71	63	48	35	100	100	100	100	100	100	100
February 2021	96	81	75	66	58	43	32	95	75	68	55	45	26	11	100	100	100	100	100	100	100
February 2022	95	75	67	56	46	31	20	94	67	57	42	30	10	0	100	100	100	100	100	100	84
February 2023	94	68	60	47	37	22	12	92	59	48	31	18	0	0	100	100	100	100	100	94	53
February 2024	92	63	54	40	30	16	8	90	51	39	21	8	0	0	100	100	100	100	100	67	33
February 2025	90	58	48	34	24	11	5	87	45	32	13	*	0	0	100	100	100	100	100	48	21
February 2026	89	53	42	28	19	8	3	85	38	25	6	0	0	0	100	100	100	100	81	34	13
February 2027	87	48	37	24	15	6	2	83	32	18	*	0	0	0	100	100	100	100	64	24	8
February 2028	85	44	33	20	12	4	1	80	26	13	0	0	0	0	100	100	100	84	51	17	5
February 2029	83	40	29	17	9	3	1	77	21	7	0	0	0	0	100	100	100	71	40	12	3
February 2030	80	36	26	14	7	2	*	74	16	3	0	0	0	0	100	100	100	59	32	8	2
February 2031	78	32	22	11	6	1	*	71	12	0	0	0	0	0	100	100	96	49	25	6	1
February 2032	75	29	20	9	5	1	*	68	7	0	0	0	0	0	100	100	84	40	20	4	1
February 2033	73	26	17	8	4	1	*	64	3	0	0	0	0	0	100	100	73	33	15	3	*
February 2034	70	23	15	6	3	*	*	60	0	0	0	0	0	0	100	99	63	27	12	2	*
February 2035	66	21	13	5	2	*	*	56	0	0	0	0	0	0	100	87	54	22	9	1	*
February 2036	63	18	11	4	2	*	*	52	0	0	0	0	0	0	100	77	46	18	7	1	*
February 2037	59	16	9	3	1	*	*	47	0	0	0	0	0	0	100	67	39	14	5	1	*
February 2038	56	14	8	3	1	*	*	42	0	0	0	0	0	0	100	58	33	11	4	*	*
February 2039	52	12	6	2	1	*	*	37	0	0	0	0	0	0	100	49	27	9	3	*	*
February 2040	47	10	5	2	1	*	*	31	0	0	0	0	0	0	100	41	22	7	2	*	*
February 2041	43	8	4	1	*	*	*	25	0	0	0	0	0	0	100	34	18	5	2	*	*
February 2042	38	6	3	1	*	*	*	18	0	0	0	0	0	0	100	27	14	4	1	*	*
February 2043	32	5	2	1	*	*	*	12	0	0	0	0	0	0	100	21	10	3	1	*	*
February 2044	27	3	2	*	*	*	*	4	0	0	0	0	0	0	100	15	7	2	*	*	*
February 2045	21	2	1	*	*	*	*	0	0	0	0	0	0	0	88	9	4	1	*	*	*
February 2046	14	1	*	*	*	*	*	0	0	0	0	0	0	0	60	4	2	*	*	*	*
February 2047	7	0	0	0	0	0	0	0	0	0	0	0	0	0	31	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.6	10.2	8.4	6.2	4.9	3.5	2.6	16.9	6.8	5.3	3.8	3.0	2.1	1.7	28.4	21.4	18.4	14.1	11.3	7.8	5.8

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

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

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

Date	AB, FA and SA† Classes								NB, NI†, NA and NC Classes						
	PSA Prepayment Assumption								PSA Prepayment Assumption						
	0%	100%	200%	300%	400%	600%	900%	1300%	0%	100%	138%	225%	300%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	99	91	85	79	73	62	44	21	98	86	83	74	67	48	28
February 2020	98	82	72	62	53	38	20	4	96	74	67	52	41	12	0
February 2021	97	73	60	49	39	23	9	1	94	62	53	34	19	0	0
February 2022	96	66	50	38	28	14	4	*	91	51	40	18	2	0	0
February 2023	95	58	42	29	20	9	2	*	89	40	28	5	0	0	0
February 2024	94	51	35	23	14	5	1	*	86	31	18	0	0	0	0
February 2025	92	45	28	17	10	3	*	*	83	22	8	0	0	0	0
February 2026	91	39	23	13	7	2	*	*	80	13	0	0	0	0	0
February 2027	89	33	18	10	5	1	*	*	77	6	0	0	0	0	0
February 2028	88	28	14	7	3	1	*	*	73	0	0	0	0	0	0
February 2029	86	23	11	5	2	*	*	*	69	0	0	0	0	0	0
February 2030	84	18	8	3	1	*	*	0	66	0	0	0	0	0	0
February 2031	82	13	6	2	1	*	*	0	61	0	0	0	0	0	0
February 2032	79	9	4	1	*	*	*	0	57	0	0	0	0	0	0
February 2033	77	5	2	1	*	*	*	0	52	0	0	0	0	0	0
February 2034	74	2	1	*	*	*	*	0	47	0	0	0	0	0	0
February 2035	71	0	0	0	0	0	0	0	42	0	0	0	0	0	0
February 2036	68	0	0	0	0	0	0	0	36	0	0	0	0	0	0
February 2037	64	0	0	0	0	0	0	0	30	0	0	0	0	0	0
February 2038	60	0	0	0	0	0	0	0	24	0	0	0	0	0	0
February 2039	56	0	0	0	0	0	0	0	17	0	0	0	0	0	0
February 2040	52	0	0	0	0	0	0	0	10	0	0	0	0	0	0
February 2041	47	0	0	0	0	0	0	0	3	0	0	0	0	0	0
February 2042	42	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	36	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	30	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	16	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.5	6.9	5.1	3.9	3.1	2.1	1.3	0.7	14.3	4.4	3.5	2.3	1.8	1.1	0.7

Date	NV Class							VK Class							NZ Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	138%	225%	300%	500%	700%	0%	100%	138%	225%	300%	500%	700%	0%	100%	138%	225%	300%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	92	92	92	92	92	92	92	100	100	100	100	100	100	100	103	103	103	103	103	103	103
February 2020	85	85	85	85	85	85	0	100	100	100	100	100	100	97	106	106	106	106	106	106	106
February 2021	77	77	77	77	77	0	0	100	100	100	100	100	88	0	109	109	109	109	109	109	87
February 2022	68	68	68	68	68	0	0	100	100	100	100	100	0	0	113	113	113	113	113	104	49
February 2023	60	60	60	60	0	0	0	100	100	100	100	79	0	0	116	116	116	116	116	70	27
February 2024	51	51	51	2	0	0	0	100	100	100	100	6	0	0	120	120	120	120	120	48	15
February 2025	42	42	42	0	0	0	0	100	100	100	36	0	0	0	123	123	123	123	97	32	9
February 2026	33	33	28	0	0	0	0	100	100	100	0	0	0	0	127	127	127	117	76	22	5
February 2027	23	23	0	0	0	0	0	100	100	69	0	0	0	0	131	131	131	97	60	14	3
February 2028	13	1	0	0	0	0	0	100	100	18	0	0	0	0	135	135	135	80	47	10	1
February 2029	3	0	0	0	0	0	0	100	52	0	0	0	0	0	139	139	125	66	37	6	1
February 2030	0	0	0	0	0	0	0	94	5	0	0	0	0	0	143	143	109	54	28	4	*
February 2031	0	0	0	0	0	0	0	85	0	0	0	0	0	0	148	129	94	44	22	3	*
February 2032	0	0	0	0	0	0	0	76	0	0	0	0	0	0	152	113	80	35	17	2	*
February 2033	0	0	0	0	0	0	0	66	0	0	0	0	0	0	157	98	68	28	13	1	*
February 2034	0	0	0	0	0	0	0	56	0	0	0	0	0	0	162	85	57	22	10	1	*
February 2035	0	0	0	0	0	0	0	46	0	0	0	0	0	0	166	72	47	18	7	*	*
February 2036	0	0	0	0	0	0	0	36	0	0	0	0	0	0	171	60	39	13	5	*	*
February 2037	0	0	0	0	0	0	0	25	0	0	0	0	0	0	177	49	31	10	4	*	*
February 2038	0	0	0	0	0	0	0	14	0	0	0	0	0	0	182	39	24	7	3	*	*
February 2039	0	0	0	0	0	0	0	3	0	0	0	0	0	0	188	30	18	5	2	*	*
February 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	189	21	12	3	1	*	*
February 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	189	13	8	2	1	*	*
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	174	6	3	1	*	*	*
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	149	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	123	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	95	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	65	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	33	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	6.0	5.9	5.5	4.4	3.7	2.4	1.7	16.6	11.1	9.4	6.8	5.4	3.4	2.3	26.9	17.5	15.8	12.3	10.1	6.4	4.4

* 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	IN† Class PSA Prepayment Assumption 0%	100%	138%	225%	300%	500%	700%	LI† Class PSA Prepayment Assumption 0%	100%	250%	285%	435%	600%	900%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	99	92	90	84	80	68	57	99	97	94	93	90	87	81	66	46
February 2020	97	84	80	71	64	47	32	98	91	82	80	72	63	49	15	0
February 2021	96	77	71	60	51	32	18	96	84	69	65	52	40	22	0	0
February 2022	95	70	64	50	41	22	10	95	77	57	53	38	25	10	0	0
February 2023	93	64	56	42	32	15	6	94	71	48	43	28	16	5	0	0
February 2024	91	58	50	35	26	10	3	92	65	40	35	20	10	2	0	0
February 2025	90	53	44	29	20	7	2	90	60	33	28	14	6	1	0	0
February 2026	88	47	39	24	16	4	1	89	55	27	23	10	4	*	0	0
February 2027	86	43	34	20	12	3	1	87	50	23	18	7	2	*	0	0
February 2028	84	38	30	17	10	2	*	85	46	19	15	5	1	*	0	0
February 2029	81	34	26	14	8	1	*	83	42	15	12	4	1	*	0	0
February 2030	79	30	23	11	6	1	*	80	38	13	10	3	1	*	0	0
February 2031	77	27	19	9	5	1	*	78	34	10	8	2	*	*	0	0
February 2032	74	24	17	7	3	*	*	75	31	8	6	1	*	*	0	0
February 2033	71	20	14	6	3	*	*	73	28	7	5	1	*	*	0	0
February 2034	68	18	12	5	2	*	*	70	25	6	4	1	*	*	0	0
February 2035	65	15	10	4	1	*	*	66	22	4	3	*	*	*	0	0
February 2036	61	13	8	3	1	*	*	63	20	4	2	*	*	*	0	0
February 2037	58	10	6	2	1	*	*	59	17	3	2	*	*	*	0	0
February 2038	54	8	5	2	1	*	*	56	15	2	1	*	*	*	0	0
February 2039	50	6	4	1	*	*	*	52	13	2	1	*	*	*	0	0
February 2040	46	4	3	1	*	*	*	47	11	1	1	*	*	*	0	0
February 2041	41	3	2	*	*	*	*	43	9	1	1	*	*	*	0	0
February 2042	36	1	1	*	*	*	*	38	8	1	*	*	*	0	0	0
February 2043	31	0	0	0	0	0	0	32	6	1	*	*	*	0	0	0
February 2044	26	0	0	0	0	0	0	27	5	*	*	*	*	0	0	0
February 2045	20	0	0	0	0	0	0	21	3	*	*	*	*	0	0	0
February 2046	14	0	0	0	0	0	0	14	2	*	*	*	*	0	0	0
February 2047	7	0	0	0	0	0	0	7	1	*	*	*	*	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.3	8.9	7.6	5.5	4.3	2.6	1.8	19.6	10.8	6.2	5.6	4.0	3.1	2.2	1.3	0.9

Date	LD, IL†, LE, LA, LH and LJ Classes PSA Prepayment Assumption 0%	100%	250%	285%	435%	600%	900%	1700%	2600%	VL Class PSA Prepayment Assumption 0%	100%	250%	285%	435%	600%	900%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	98	94	90	90	90	90	90	76	49	92	92	92	92	92	92	92	92	92
February 2020	95	86	74	74	74	73	53	6	0	85	85	85	85	85	85	85	85	0
February 2021	93	75	54	54	54	40	15	0	0	77	77	77	77	77	77	77	0	0
February 2022	90	65	37	37	37	19	0	0	0	68	68	68	68	68	68	30	0	0
February 2023	87	56	23	23	23	6	0	0	0	60	60	60	60	60	60	0	0	0
February 2024	84	47	12	12	12	0	0	0	0	51	51	51	51	51	7	0	0	0
February 2025	81	38	4	4	4	0	0	0	0	42	42	42	42	42	0	0	0	0
February 2026	77	30	0	0	0	0	0	0	0	33	33	3	3	3	0	0	0	0
February 2027	74	23	0	0	0	0	0	0	0	23	23	0	0	0	0	0	0	0
February 2028	70	16	0	0	0	0	0	0	0	13	13	0	0	0	0	0	0	0
February 2029	66	9	0	0	0	0	0	0	0	3	3	0	0	0	0	0	0	0
February 2030	62	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031	57	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2032	53	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2033	48	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034	42	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	37	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	31	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2037	24	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2038	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2039	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.5	5.9	3.5	3.5	3.5	2.8	2.1	1.4	1.0	6.0	6.0	5.4	5.4	5.4	4.5	3.4	2.0	1.3

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

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

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

GZ Class

Date	PSA Prepayment Assumption								
	0%	100%	250%	285%	435%	600%	900%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100
February 2019	103	103	103	103	103	103	103	103	103
February 2020	106	106	106	106	106	106	106	106	0
February 2021	109	109	109	109	109	109	109	0	0
February 2022	113	113	113	113	113	113	113	0	0
February 2023	116	116	116	116	116	116	56	0	0
February 2024	120	120	120	120	120	120	24	0	0
February 2025	123	123	123	123	123	76	10	0	0
February 2026	127	127	127	127	127	47	4	0	0
February 2027	131	131	92	92	92	29	1	0	0
February 2028	135	135	66	66	66	17	0	0	0
February 2029	139	139	46	46	46	10	0	0	0
February 2030	140	140	33	33	33	6	0	0	0
February 2031	140	107	23	23	23	3	0	0	0
February 2032	140	55	16	16	16	1	0	0	0
February 2033	140	11	11	11	11	*	0	0	0
February 2034	140	7	7	7	7	0	0	0	0
February 2035	140	4	4	4	4	0	0	0	0
February 2036	140	2	2	2	2	0	0	0	0
February 2037	140	1	1	1	1	0	0	0	0
February 2038	140	*	*	*	*	0	0	0	0
February 2039	140	0	0	0	0	0	0	0	0
February 2040	140	0	0	0	0	0	0	0	0
February 2041	96	0	0	0	0	0	0	0	0
February 2042	20	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.4	13.9	10.9	10.9	10.9	8.1	5.3	2.2	1.4

LZ Class

Date	PSA Prepayment Assumption								
	0%	100%	250%	285%	435%	600%	900%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100
February 2019	103	103	103	103	103	103	103	103	103
February 2020	106	106	106	106	106	106	106	106	0
February 2021	109	109	109	109	109	109	109	0	0
February 2022	113	113	113	113	113	113	113	0	0
February 2023	116	116	116	116	116	116	116	0	0
February 2024	120	120	120	120	120	120	120	0	0
February 2025	123	123	123	123	123	123	123	0	0
February 2026	127	127	127	127	127	127	127	0	0
February 2027	131	131	131	131	131	131	131	0	0
February 2028	135	135	135	135	135	135	99	0	0
February 2029	139	139	139	139	139	139	44	0	0
February 2030	143	143	143	143	143	143	20	0	0
February 2031	148	148	148	148	148	148	9	0	0
February 2032	152	152	152	152	152	152	4	0	0
February 2033	157	157	157	157	157	157	2	0	0
February 2034	162	162	162	162	162	97	1	0	0
February 2035	166	166	166	166	166	59	*	0	0
February 2036	171	171	171	171	171	36	*	0	0
February 2037	177	177	177	177	177	21	*	0	0
February 2038	182	182	182	182	182	13	*	0	0
February 2039	188	129	129	129	129	7	*	0	0
February 2040	193	86	86	86	86	4	*	0	0
February 2041	199	57	57	57	57	2	*	0	0
February 2042	205	37	37	37	37	1	*	0	0
February 2043	23	23	23	23	23	1	*	0	0
February 2044	14	14	14	14	14	*	*	0	0
February 2045	8	8	8	8	8	*	*	0	0
February 2046	4	4	4	4	4	*	*	0	0
February 2047	1	1	1	1	1	*	*	0	0
February 2048	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.6	22.5	22.5	22.5	22.5	17.0	10.9	2.2	1.4

ZL Class

Date	PSA Prepayment Assumption								
	0%	100%	250%	285%	435%	600%	900%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100
February 2019	103	103	103	99	83	65	32	0	0
February 2020	106	106	106	95	48	0	0	0	0
February 2021	109	109	109	91	16	0	0	0	0
February 2022	113	113	113	89	2	0	0	0	0
February 2023	116	116	116	90	*	0	0	0	0
February 2024	120	120	113	87	*	0	0	0	0
February 2025	123	123	106	80	*	0	0	0	0
February 2026	127	127	97	72	*	0	0	0	0
February 2027	131	131	87	63	*	0	0	0	0
February 2028	135	135	76	55	*	0	0	0	0
February 2029	139	139	66	47	*	0	0	0	0
February 2030	143	143	56	39	*	0	0	0	0
February 2031	148	148	48	33	*	0	0	0	0
February 2032	152	152	40	27	*	0	0	0	0
February 2033	157	154	34	22	*	0	0	0	0
February 2034	162	139	28	18	*	0	0	0	0
February 2035	166	124	23	14	*	0	0	0	0
February 2036	171	111	18	11	*	0	0	0	0
February 2037	177	98	15	9	*	0	0	0	0
February 2038	182	85	12	7	*	0	0	0	0
February 2039	188	74	9	5	*	0	0	0	0
February 2040	193	63	7	4	*	0	0	0	0
February 2041	199	53	6	3	*	0	0	0	0
February 2042	205	43	4	2	*	0	0	0	0
February 2043	185	34	3	2	*	0	0	0	0
February 2044	153	26	2	1	*	0	0	0	0
February 2045	118	18	1	1	*	0	0	0	0
February 2046	81	11	1	*	*	0	0	0	0
February 2047	42	5	*	*	*	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.3	21.2	12.9	11.1	2.0	1.2	0.8	0.5	0.3

LK, LM, LN and IH† Classes

Date	PSA Prepayment Assumption								
	0%	100%	250%	285%	435%	600%	900%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100
February 2019	98	95	92	92	92	92	92	79	56
February 2020	96	88	77	77	77	77	59	19	0
February 2021	94	78	60	60	60	48	27	0	0
February 2022	91	70	46	46	46	30	12	0	0
February 2023	89	62	33	33	33	19	5	0	0
February 2024	86	54	24	24	24	12	2	0	0
February 2025	83	47	17	17	17	7	1	0	0
February 2026	80	40	12	12	12	5	*	0	0
February 2027	77	33	9	9	9	3	*	0	0
February 2028	74	27	6	6	6	2	0	0	0
February 2029	71	21	4	4	4	1	0	0	0
February 2030	67	16	3	3	3	1	0	0	0
February 2031	63	10	2	2	2	*	0	0	0
February 2032	59	5	2	2	2	*	0	0	0
February 2033	55	1	1	1	1	*	0	0	0
February 2034	50	1	1	1	1	0	0	0	0
February 2035	45	*	*	*	*	0	0	0	0
February 2036	40	*	*	*	*	0	0	0	0
February 2037	35	*	*	*	*	0	0	0	0
February 2038	29	*	*	*	*	0	0	0	0
February 2039	23	0	0	0	0	0	0	0	0
February 2040	16	0	0	0	0	0	0	0	0
February 2041	9	0	0	0	0	0	0	0	0
February 2042	2	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.8	7.0	4.4	4.4	4.4	3.5	2.5	1.5	1.1

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

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

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

	LB Class								
	PSA Prepayment Assumption								
Date	0%	100%	250%	285%	435%	600%	900%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100
February 2019	100	100	100	100	100	100	100	100	100
February 2020	100	100	100	100	100	100	100	100	0
February 2021	100	100	100	100	100	100	100	0	0
February 2022	100	100	100	100	100	100	89	0	0
February 2023	100	100	100	100	100	100	40	0	0
February 2024	100	100	100	100	100	87	17	0	0
February 2025	100	100	100	100	100	54	7	0	0
February 2026	100	100	92	92	92	33	3	0	0
February 2027	100	100	66	66	66	20	1	0	0
February 2028	100	100	47	47	47	12	0	0	0
February 2029	100	100	33	33	33	7	0	0	0
February 2030	100	100	23	23	23	4	0	0	0
February 2031	100	76	16	16	16	2	0	0	0
February 2032	100	39	11	11	11	1	0	0	0
February 2033	100	8	8	8	8	*	0	0	0
February 2034	100	5	5	5	5	0	0	0	0
February 2035	100	3	3	3	3	0	0	0	0
February 2036	100	2	2	2	2	0	0	0	0
February 2037	100	1	1	1	1	0	0	0	0
February 2038	100	*	*	*	*	0	0	0	0
February 2039	100	0	0	0	0	0	0	0	0
February 2040	100	0	0	0	0	0	0	0	0
February 2041	68	0	0	0	0	0	0	0	0
February 2042	15	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.4	13.9	10.6	10.6	10.6	7.8	5.1	2.2	1.4

* 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.

Date	HF and HI† Classes						
	CPR Prepayment Assumption						
	0%	5%	10%	15%	25%	50%	75%
Initial Percent	100	100	100	100	100	100	100
February 2019	96	91	86	82	72	48	24
February 2020	92	83	75	67	52	23	6
February 2021	88	75	64	54	37	11	1
February 2022	84	68	55	44	26	5	*
February 2023	79	61	47	35	19	2	*
February 2024	75	55	40	28	13	1	*
February 2025	70	49	33	22	9	1	*
February 2026	65	43	28	18	6	*	*
February 2027	59	37	23	14	4	*	*
February 2028	54	32	19	11	3	*	*
February 2029	48	27	15	8	2	*	*
February 2030	42	23	12	6	1	*	*
February 2031	36	19	9	4	1	*	0
February 2032	30	15	7	3	1	*	0
February 2033	23	11	5	2	*	*	0
February 2034	17	8	3	1	*	*	0
February 2035	12	5	2	1	*	*	0
February 2036	8	3	1	*	*	*	0
February 2037	4	1	*	*	*	*	0
February 2038	1	*	*	*	*	0	0
February 2039	*	*	*	*	*	0	0
February 2040	*	*	*	*	*	0	0
February 2041	*	*	*	*	*	0	0
February 2042	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0
February 2049	0	0	0	0	0	0	0
February 2050	0	0	0	0	0	0	0
February 2051	0	0	0	0	0	0	0
February 2052	0	0	0	0	0	0	0
February 2053	0	0	0	0	0	0	0
February 2054	0	0	0	0	0	0	0
February 2055	0	0	0	0	0	0	0
February 2056	0	0	0	0	0	0	0
February 2057	0	0	0	0	0	0	0
February 2058	0	0	0	0	0	0	0
Weighted Average Life (years)**	10.4	7.6	5.8	4.5	3.0	1.4	0.7

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

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

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

Date	TF and TI† Classes						
	CPR Prepayment Assumption						
	0%	5%	10%	15%	25%	50%	75%
Initial Percent	100	100	100	100	100	100	100
February 2019	96	91	87	82	72	48	24
February 2020	92	83	75	67	52	23	6
February 2021	88	76	64	54	37	11	1
February 2022	84	69	55	44	27	5	*
February 2023	80	62	47	35	19	2	*
February 2024	75	55	40	28	13	1	*
February 2025	70	49	34	23	9	1	*
February 2026	65	43	28	18	7	*	*
February 2027	60	38	23	14	4	*	*
February 2028	54	33	19	11	3	*	*
February 2029	49	28	15	8	2	*	*
February 2030	43	23	12	6	1	*	*
February 2031	36	19	9	4	1	*	0
February 2032	30	14	7	3	1	*	0
February 2033	23	11	5	2	*	*	0
February 2034	18	8	3	1	*	*	0
February 2035	14	6	2	1	*	*	0
February 2036	12	5	2	1	*	*	0
February 2037	9	3	1	*	*	*	0
February 2038	6	2	1	*	*	*	0
February 2039	3	1	*	*	*	0	0
February 2040	*	*	*	*	*	0	0
February 2041	*	*	*	*	*	0	0
February 2042	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0
Weighted Average Life (years)**	10.6	7.7	5.8	4.5	3.0	1.4	0.7

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

Characteristics of the Residual Classes

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Elections and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

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

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

Group	Prepayment Assumption
1	200% PSA
2	300% PSA
3	300% PSA
4	170% PSA
5	200% PSA
6	150% PSA
7	285% PSA
8	145% PSA
9	200% PSA
10	138% PSA
11	285% PSA
12	15% CPR
13	15% CPR

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.

The law informally known as the Tax Cuts and Jobs Act ("TCJA"), which was enacted on December 22, 2017, generally requires a beneficial owner of a Regular Certificate that uses an accrual method of accounting for tax purposes to include certain amounts in income no later than the time such amounts are reflected on certain financial statements. Although the precise application of this rule is unclear, it might require the accrual of income earlier than is the case under the general tax rules described under "Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates" in the REMIC Prospectus. This rule is generally effective for tax years beginning after December 31, 2017, or for Regular Certificates issued with original issue discount, for tax years beginning after December 31, 2018. Prospective investors in Regular Certificates that use an accrual method of accounting for tax purposes are urged to consult with their tax advisors regarding the potential applicability of this legislation to their particular situations.

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.

The TCJA generally denies a deduction for an individual, trust or estate that holds a Residual Certificate of its allocable share of the REMIC's fees or expenses under Section 212 of the Code for any taxable year beginning after December 31, 2017, and before January 1, 2026. Prospective investors in Residual Certificates are urged to consult with their tax advisors regarding the potential applicability of this legislation to their particular situations.

Taxation of Beneficial Owners of RCR Certificates

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

Generally, the ownership interest represented by an RCR certificate will be one of two types. A certificate of a Combination RCR Class (a "Combination RCR Certificate") will represent beneficial ownership of undivided interests in one or more underlying Regular Certificates. A certificate of a Strip RCR Class (a "Strip RCR Certificate") will represent the right to receive a disproportionate part of the principal or interest payments on one or more underlying Regular Certificates. The KG Class of RCR Certificates represents (i) the right to receive a portion of the payments on the KV and ZH Classes and (ii) beneficial ownership of an undivided interest in the KM Class. The KH Class of RCR Certificates represents (i) the right to receive a portion of the payments on the KV and ZH Classes and (ii) beneficial ownership of an undivided interest in the KM and IG Classes. The IK Class of RCR Certificates represents (i) the right to receive a portion of the payments on the KV and ZH Classes and (ii) beneficial ownership of an undivided interest in the IG Class. The LK Class of RCR Certificates represents (i) the right to receive a portion of the payments on the VL and GZ Classes and (ii) beneficial ownership of an undivided interest in the LD Class. The LM Class of RCR Certificates represents (i) the right to receive a portion of the payments on the VL and GZ Classes and (ii) beneficial ownership of an undivided interest in the LD and IL Classes. The IH Class of RCR Certificates represents (i) the right to receive a portion of the payments on the VL and GZ Classes and (ii) beneficial ownership of an undivided interest in the IL Class. To the extent any such Class represent the right to receive a portion of the payments on a Class, it will be treated as a Strip RCR Certificate. To the extent any such Class represents beneficial ownership of an undivided interest in a Class, it will be treated as a Combination RCR Certificate. The remaining Classes of RCR Certificates are Classes of Combination RCR Certificates. For tax reporting purposes, RCR Certificates other than Combination RCR Certificates will be reported as a single debt instrument. See "Material Federal Income Tax Consequences—Taxation of Beneficial Owners of RCR Certificates" in the REMIC Prospectus for a general discussion of the federal income tax treatment of beneficial owners of RCR Certificates.

Tax Audit Procedures

The Bipartisan Budget Act of 2015, which was enacted on November 2, 2015, repeals and replaces the rules applicable to certain administrative and judicial proceedings regarding a partnership's tax affairs, effective beginning with the 2018 taxable year. Under the new rules, a partnership, including for this purpose a REMIC for a taxable year in which it has multiple Residual Owners, appoints one person to act as its sole representative in connection with IRS audits and related procedures. The representative's actions, including the representative's agreeing to adjustments to taxable income, will bind partners or Residual Owners to a greater degree than would actions of the tax matters partner ("TMP") under the rules in effect prior to the 2018 taxable year. See "Material Federal Income Tax Consequences—Reporting and Other Administrative Matters" in the REMIC Prospectus for a discussion of the TMP. Under the new rules, a REMIC having multiple Residual Owners in a taxable year, unless such REMIC elects otherwise, will be required to pay taxes arising from IRS audit adjustments rather than its Residual Owners. The Trustee, as representative, will have the authority to utilize, and will be directed to utilize, any exceptions available under the new provisions (including changes) and Regulations so that the Residual Owners, to the fullest extent possible, rather than the REMIC itself, will be liable for any taxes arising from audit adjustments to the REMIC's taxable income. 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 taxable year in which the adjustment is made rather than in the taxable year to which the adjustment relates, and otherwise in different and potentially less advantageous ways than under the rules in effect prior to the 2018 taxable year. The new rules apply to existing and future REMICs having multiple Residual Owners in a taxable year. The new rules are complex and may be clarified and possibly revised. 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 Dealers 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" or any purchaser using assets of a plan, as described in 29 C.F.R. Section 2510.3-101, as modified by Section 3(42) of ERISA (collectively a "plan investor"). In addition, each beneficial owner of Certificates or any interest therein that is a plan investor, including any fiduciary purchasing the Certificates on behalf of a plan investor ("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 investor, 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 investor;
   - 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 investor 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 investor 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 investor of the Certificates.
3. The Plan Fiduciary is a "fiduciary" with respect to the plan investor within the meaning of section 3(21) of ERISA or section 4975 of the Code, or both, and an "independent fiduciary" within the meaning of the Fiduciary Rule, and is responsible for exercising independent judgment in evaluating the plan investor's acquisition of the Certificates.
4. None of the Transaction Parties has exercised any authority to cause the plan investor to invest in the Certificates or to negotiate the terms of the plan investor's investment in the Certificates.
5. Neither the plan investor nor the Plan Fiduciary is paying or has paid a fee or other compensation to any of the Transaction Parties for investment advice (as opposed to other services) in connection with the plan investor's acquisition or holding of the Certificates
6. 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 investor's acquisition of the Certificates; and
   - of the existence and nature of the Transaction Parties' financial interests in the plan investor's acquisition of the Certificates.

These representations are intended to comply with 29 C.F.R. Sections 2510.3-21(a) and (c)(1) (the "Fiduciary Rule"). If these sections of the Fiduciary Rule are revoked, repealed or no longer effective, these representations will be deemed to be no longer in effect.

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to Merrill Lynch, Pierce, Fenner & Smith Incorporated (the "Dealer") in exchange for the MBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

CREDIT RISK RETENTION

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

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 and similar European Economic Area ("EEA") legislation on risk retention requirements (the "EEA Risk Retention Regulations") 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 Regulations apply to the Transaction, investors subject to the EEA Risk Retention Regulations may wish to consider the guidance appearing in the preamble to the regulatory technical standards contained in Commission Delegated Regulation (EU) No. 625/2014 of March 13, 2014, which provides in relevant part: "Where an entity securitises its own liabilities, alignment of interest is established automatically, regardless of whether the final debtor collateralises 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 on the settlement date pursuant to which we will irrevocably undertake to the certificateholders that, in connection with the EEA Risk Retention Regulations, at the origination and on an ongoing basis, so long as any certificates remain outstanding:

- we will, as originator (for purposes of the EEA Risk Retention Regulations), retain a material net economic interest (the "Retained Interest") in the exposure related to the Transaction of not less than 5% through the Guaranty Obligations;
- 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 the EEA Risk Retention Regulations; 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 the EEA Risk Retention Regulations 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.

Prospective investors should also be aware that a new regulatory regime (the "Securitization Regulation") will generally apply from and after January 1, 2019 to securitizations in which securities are issued after that date. The Securitization Regulation will apply to the types of regulated investors covered by the EEA Risk Retention Regulations and also to (a) UCITS and UCITS management companies, and (b) institutions for occupational retirement provision falling within the scope of Directive (EU) 2016/2341 (subject to certain exceptions), and certain investment managers and authorized entities appointed by such institutions (together, "IORPs"). With regard to securitizations in respect of which the relevant securities are issued before January 1, 2019 ("Pre-2019 Securitizations"), investors that are subject to the EEA Risk Retention Regulations will continue to be subject to the risk retention and due diligence requirements of the EEA Risk Retention Regulations, including on and after that date. The Securitization Regulation makes no express provision for the application of any requirements of the EEA Risk Retention Regulations or of the Securitization Regulation to UCITS or IORPs that hold or acquire any interest in respect of a Pre-2019 Securitization and, accordingly, it is not clear what requirements (if any) will be applicable to those investors. Prospective investors are themselves responsible for monitoring and assessing changes to the EEA Risk Retention Regulations and their regulatory capital requirements.

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.

THE CERTIFICATES ARE NOT INTENDED TO BE OFFERED, SOLD OR OTHERWISE MADE AVAILABLE TO, AND SHOULD NOT BE OFFERED, SOLD OR OTHERWISE MADE AVAILABLE TO, ANY RETAIL INVESTOR IN THE EEA. FOR THESE PURPOSES, A RETAIL

INVESTOR MEANS A PERSON WHO IS ONE (OR MORE) OF: (I) A RETAIL CLIENT AS DEFINED IN POINT (11) OF ARTICLE 4(1) OF DIRECTIVE 2014/65/EU (AS AMENDED, “MIFID II”); OR (II) A CUSTOMER WITHIN THE MEANING OF DIRECTIVE 2002/92/EC, WHERE THAT CUSTOMER WOULD NOT QUALIFY AS A PROFESSIONAL CLIENT AS DEFINED IN POINT (10) OF ARTICLE 4(1) OF MIFID II; OR (III) NOT A QUALIFIED INVESTOR AS DEFINED IN DIRECTIVE 2003/71/EC, CONSEQUENTLY NO KEY INFORMATION DOCUMENT REQUIRED BY REGULATION (EU) NO 1286/2014 (AS AMENDED, THE “PRIIPS REGULATION”) FOR OFFERING OR SELLING THE CERTIFICATES OR OTHERWISE MAKING THEM AVAILABLE TO RETAIL INVESTORS IN THE EEA HAS BEEN PREPARED AND THEREFORE OFFERING OR SELLING THE CERTIFICATES OR OTHERWISE MAKING THEM AVAILABLE TO ANY RETAIL INVESTOR IN THE EEA MAY BE UNLAWFUL UNDER THE PRIIPS REGULATION.

LEGAL MATTERS

Katten Muchin Rosenman LLP will provide legal representation for Fannie Mae. Orrick, Herrington & Sutcliffe LLP will provide legal representation for the Dealer.

Exhibit A-1

Assumed Characteristics of the Mortgage Loans Underlying the Group 12 MBS
(As of February 1, 2018)

Issue Date Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Index**
$ 28,798.71	3.043	4.132	360	9	351	2.840	***	1.000	13.5535	2.840	4	6	6	6-MONTH AUCTION AVERAGE (INVESTMENT RATE)
28.01	2.670	3.875	360	5	355	2.750	***	2.000	13.0000	2.750	5	12	12	1-YEAR CMT
74.51	2.980	3.625	360	4	356	2.750	***	2.000	16.2500	2.750	4	36	36	3-YEAR CMT
64.98	2.980	3.625	360	4	356	2.750	***	2.000	15.2500	2.750	4	36	36	3-YEAR CMT
21,497.15	6.153	7.000	360	31	329	2.697	***	1.000	13.9500	7.000	5	6	6	1-YEAR CMT
1,569.50	3.375	4.125	360	58	302	2.750	***	2.000	10.7500	2.750	10	12	12	1-YEAR CMT
11,492.19	3.518	4.163	360	60	300	2.875	***	1.000	11.0118	2.875	24	36	36	3-YEAR CMT
21,234.44	2.795	3.500	360	62	298	2.750	***	2.000	11.5000	2.750	2	12	12	1-YEAR CMT
10,264.05	3.055	3.750	360	63	297	2.750	***	2.000	10.8750	2.750	3	12	12	1-YEAR CMT
6,637.05	3.266	3.936	360	71	289	2.833	***	2.000	12.2991	2.833	6	12	12	1-YEAR CMT
7,880.86	3.454	4.269	360	69	291	2.882	***	2.000	10.0685	2.882	9	12	12	1-YEAR CMT
19,073.63	3.445	4.125	360	101	259	3.000	***	2.000	12.7500	3.000	5	12	12	1-YEAR CMT
34,055.28	3.611	4.375	360	92	268	3.125	***	2.000	12.7500	3.125	8	12	12	1-YEAR CMT
7,091.72	3.266	3.986	360	102	258	2.750	***	1.000	12.9448	2.750	8	12	12	1-YEAR CMT
1,057.70	3.815	4.500	360	119	241	3.000	***	2.000	11.8750	3.000	11	12	12	1-YEAR CMT
1,174.38	3.190	3.875	360	90	270	2.750	***	2.000	11.8750	2.750	6	12	12	1-YEAR CMT
110.69	4.075	4.750	360	80	280	2.875	***	1.000	13.1250	2.875	8	36	36	3-YEAR CMT
1,253.72	3.339	3.944	360	88	272	2.752	***	2.000	12.7558	2.752	6	12	12	1-YEAR CMT
27,114.66	3.520	4.000	360	100	260	3.000	***	2.000	13.0500	3.000	4	12	12	1-YEAR CMT
14,895.94	3.780	4.250	360	95	265	2.750	***	2.000	13.1250	2.750	11	12	12	1-YEAR CMT
12,381.73	3.324	3.875	448	190	258	2.750	***	2.000	12.5452	2.750	6	12	12	1-YEAR CMT
26,417.54	3.500	4.125	360	106	254	2.750	***	2.000	13.5000	2.750	10	12	12	1-YEAR CMT
8,068.26	3.125	3.750	360	100	260	2.750	***	2.000	12.7500	2.750	4	12	12	1-YEAR CMT
1,140.79	3.725	4.125	360	102	258	3.000	***	2.000	13.2000	3.000	6	12	12	1-YEAR CMT
7,014.18	3.513	3.988	360	96	264	2.785	***	2.000	13.4308	2.785	7	12	12	1-YEAR CMT
4,231.23	3.210	3.875	360	90	270	2.750	***	2.000	12.7500	2.750	6	12	12	1-YEAR CMT
24,394.38	2.873	3.503	360	93	267	2.500	***	2.000	12.2053	2.500	21	36	36	3-YEAR CMT
14,672.97	3.083	3.958	360	82	278	2.875	***	2.000	10.0784	2.875	5	12	12	1-YEAR CMT
24,210.78	3.375	4.000	360	115	245	2.750	***	2.000	12.1860	2.750	7	12	12	1-YEAR CMT
18,629.25	3.661	4.104	360	115	245	2.750	***	2.000	13.3762	2.750	9	12	12	1-YEAR CMT
13,500.21	3.695	4.180	360	96	264	2.935	***	2.000	12.7108	2.935	8	12	12	1-YEAR CMT
23,828.75	2.932	3.637	360	109	251	2.750	***	2.000	11.2439	2.750	1	12	12	1-YEAR CMT
14,195.87	2.873	3.353	360	73	287	2.353	***	1.000	12.0723	2.353	4	12	12	1-YEAR CMT
6,706.26	3.395	3.970	360	50	310	2.751	***	2.000	11.7006	2.751	8	12	12	1-YEAR CMT
1,690.73	3.049	3.609	360	81	279	2.500	***	2.500	13.2107	2.500	17	36	36	3-YEAR CMT
22,206.33	6.305	7.000	360	121	239	2.750	***	2.000	13.0000	7.000	1	12	12	1-YEAR CMT
10,831.37	3.570	4.000	360	105	255	2.750	***	2.000	13.0000	2.750	9	12	12	1-YEAR CMT
3,799.72	3.381	4.000	360	120	240	2.750	***	2.000	12.8559	2.750	7	12	12	1-YEAR CMT
17,853.35	2.700	3.750	360	145	215	2.875	***	2.000	13.7500	2.875	1	12	12	1-YEAR CMT
20,285.00	3.955	4.455	360	155	205	2.875	***	2.000	6.4996	2.875	11	12	12	1-YEAR CMT
23,927.97	3.352	3.832	360	78	282	2.495	***	1.000	12.3351	2.787	8	12	12	1-YEAR CMT
12,512.82	3.350	4.125	360	139	221	2.875	***	2.000	13.1250	2.875	7	12	12	1-YEAR CMT
36,292.63	3.353	3.875	360	114	246	2.750	***	2.000	13.6250	2.750	6	12	12	1-YEAR CMT
22,564.52	3.885	4.500	360	119	241	2.931	***	2.000	12.5904	2.931	11	12	12	1-YEAR CMT

Issue Date Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Index**
$ 822.14	3.444	4.035	360	132	228	2.845	***	2.000	12.5191	2.845	6	12	12	1-YEAR CMT
1,783.37	3.584	4.064	360	10	350	2.881	***	2.000	13.8973	2.881	7	12	12	1-YEAR CMT
94,958.34	3.425	4.015	360	174	186	2.250	***	2.000	11.1223	2.250	6	12	12	WSJ 1-YEAR LIBOR
22,019.24	3.369	3.994	360	175	185	2.756	***	2.000	7.1789	2.756	7	12	12	1-YEAR CMT
16,203.93	3.394	3.901	360	177	183	2.751	***	2.000	10.3458	2.751	5	12	12	1-YEAR CMT
11,650.03	3.450	4.035	360	130	230	2.875	***	2.000	13.6413	2.875	6	12	12	1-YEAR CMT
1,825.06	3.063	3.689	360	146	214	2.750	***	2.000	12.4700	2.750	4	12	12	1-YEAR CMT
37,661.30	3.369	3.799	358	123	235	2.750	***	2.000	12.5000	2.750	5	12	12	1-YEAR CMT
17,617.42	3.688	4.125	360	166	194	2.750	***	2.000	10.8750	2.750	10	12	12	1-YEAR CMT
13,833.68	3.370	4.000	360	116	244	2.750	***	2.000	12.7500	2.750	8	12	12	1-YEAR CMT
5,706.71	3.858	4.368	350	131	219	2.875	***	2.000	13.8530	2.875	9	12	12	1-YEAR CMT
3,037.92	3.081	3.875	360	162	198	2.750	***	2.000	12.2500	2.750	6	12	12	1-YEAR CMT
55,650.10	3.890	4.250	359	114	245	3.000	***	2.000	12.0000	3.000	6	12	12	1-YEAR CMT
41,286.09	3.286	3.778	360	128	232	2.807	***	2.000	12.4969	2.807	4	12	12	1-YEAR CMT
16,273.87	3.758	4.125	360	146	214	2.875	***	2.000	13.0002	2.875	8	12	12	1-YEAR CMT
16,923.17	3.400	3.875	360	161	199	2.750	***	2.000	11.5000	2.750	5	12	12	1-YEAR CMT
38,405.07	3.395	4.000	360	162	198	2.875	***	2.000	12.1250	2.875	6	12	12	1-YEAR CMT
27,123.50	2.915	3.375	360	157	203	2.500	***	2.000	11.2500	2.500	1	12	12	1-YEAR CMT
5,554.50	3.125	3.875	360	174	186	2.750	***	2.000	10.8750	2.750	6	12	12	1-YEAR CMT
13,752.94	3.165	3.917	360	174	186	2.750	***	2.000	10.1878	2.750	6	12	12	1-YEAR CMT
1,839.83	3.505	4.000	360	163	197	2.250	***	2.000	12.2500	2.250	7	12	12	WSJ 1-YEAR LIBOR
24,224.94	3.520	4.000	360	150	210	2.750	***	1.000	12.0000	2.750	8	12	12	1-YEAR CMT
8,610.19	3.424	4.000	360	165	195	2.250	***	2.000	11.6211	2.250	9	12	12	WSJ 1-YEAR LIBOR
12,730.09	3.500	4.110	360	89	271	2.828	***	2.000	14.1209	2.828	8	12	12	1-YEAR CMT
10,080.61	3.402	4.000	360	165	195	2.750	***	2.000	11.8750	2.750	9	12	12	1-YEAR CMT
75,035.52	3.629	4.125	360	166	194	2.750	***	2.000	10.8750	2.750	10	12	12	1-YEAR CMT
20,716.58	3.750	4.375	360	167	193	2.875	***	2.000	10.1250	2.875	11	12	12	1-YEAR CMT
4,617.66	3.438	4.201	360	167	193	2.250	***	2.000	12.1469	2.250	11	12	12	WSJ 1-YEAR LIBOR
22,454.54	2.979	3.604	360	169	191	2.750	***	2.000	11.0206	2.750	1	12	12	1-YEAR CMT
4,721.43	3.201	3.951	360	169	191	2.750	***	2.000	10.6654	2.750	6	12	12	1-YEAR CMT
1,441.51	3.391	4.000	360	169	191	2.250	***	2.000	12.3086	2.250	1	12	12	WSJ 1-YEAR LIBOR
5,692.20	4.175	4.750	360	168	192	3.000	***	2.000	11.3750	3.000	12	12	12	1-YEAR CMT
12,740.44	3.025	3.500	360	170	190	2.750	***	2.000	11.3164	2.750	2	12	12	1-YEAR CMT
10,934.70	3.265	3.750	360	171	189	2.750	***	2.000	10.7500	2.750	3	12	12	1-YEAR CMT
2,821.25	3.323	4.000	360	176	184	2.750	***	2.000	11.2500	2.750	8	12	12	1-YEAR CMT
2,059.28	3.206	3.741	360	171	189	2.750	***	2.000	12.5898	2.750	3	12	12	1-YEAR CMT
15,595.30	2.925	4.000	360	177	183	2.750	***	2.000	11.4008	2.750	9	12	12	1-YEAR CMT
37,509.31	2.525	3.125	360	170	190	2.000	***	1.000	11.0000	2.000	5	12	12	1-YEAR CMT
36,365.03	3.500	4.125	360	175	185	2.875	***	2.000	10.3750	2.875	7	12	12	1-YEAR CMT
12,340.37	3.340	3.875	360	174	186	2.750	***	2.000	11.5000	2.750	6	12	12	1-YEAR CMT
5,260.58	3.400	3.875	360	174	186	2.750	***	2.000	10.5600	2.750	6	12	12	1-YEAR CMT
1,015.23	3.525	4.000	360	176	184	2.750	***	2.000	10.4528	2.750	8	12	12	1-YEAR CMT
23,641.35	3.525	4.000	360	176	184	2.750	***	2.000	10.3892	2.750	8	12	12	1-YEAR CMT
5,808.86	3.525	4.000	360	175	185	2.750	***	2.000	10.6250	2.750	7	12	12	1-YEAR CMT
63,384.02	3.650	4.125	360	178	182	2.750	***	2.000	10.5000	2.750	10	12	12	1-YEAR CMT
4,804.01	3.375	4.000	360	175	185	2.750	***	2.000	10.3750	2.750	7	12	12	1-YEAR CMT
4,112.10	3.515	4.000	360	175	185	2.250	***	2.000	11.0613	2.250	7	12	12	WSJ 1-YEAR LIBOR
25,730.85	3.500	4.125	360	176	184	2.875	***	2.000	10.3750	2.875	8	12	12	1-YEAR CMT
25,807.90	3.425	4.000	360	177	183	2.250	***	2.000	11.2500	2.250	9	12	12	WSJ 1-YEAR LIBOR
4,955.19	3.248	4.000	360	175	185	2.750	***	2.000	10.8944	2.750	7	12	12	1-YEAR CMT
18,228.67	2.995	4.125	360	178	182	2.750	***	2.000	11.3750	2.750	10	12	12	1-YEAR CMT
14,268.68	3.525	4.000	360	177	183	2.750	***	2.000	11.0159	2.750	9	12	12	1-YEAR CMT

Issue Date Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Index**
$ 48,707.52	3.650	4.125	360	178	182	2.750	***	2.000	10.4254	2.750	10	12	12	1-YEAR CMT
12,025.74	3.773	4.250	360	179	181	2.750	***	2.000	10.7500	2.750	11	12	12	1-YEAR CMT
18,137.21	3.230	4.000	360	177	183	2.250	***	2.000	11.3424	2.250	9	12	12	WSJ 1-YEAR LIBOR
929.87	3.515	4.000	360	177	183	2.750	***	2.000	11.0000	2.750	9	12	12	1-YEAR CMT
2,606.46	3.378	4.000	360	177	183	2.250	***	2.000	11.2500	2.250	9	12	12	WSJ 1-YEAR LIBOR
7,626.89	4.040	4.500	360	180	180	2.750	***	2.000	10.1466	2.750	12	12	12	1-YEAR CMT
17,607.78	3.247	4.000	360	177	183	2.750	***	2.000	10.7500	2.750	9	12	12	1-YEAR CMT
17,944.67	3.308	4.062	360	177	183	2.750	***	2.000	10.1586	2.750	9	12	12	1-YEAR CMT
126,164.50	3.480	4.022	360	177	183	2.750	***	2.000	11.0469	2.750	9	12	12	1-YEAR CMT
2,988.51	3.303	4.000	360	177	183	2.250	***	2.000	10.9378	2.250	9	12	12	WSJ 1-YEAR LIBOR
9,653.66	3.435	4.000	360	176	184	2.750	***	2.000	11.7500	2.750	8	12	12	1-YEAR CMT
6,560.51	3.574	4.260	360	179	181	2.250	***	2.000	11.1800	2.250	11	12	12	WSJ 1-YEAR LIBOR
37,941.38	3.128	3.878	360	174	186	2.750	***	2.000	10.6657	2.750	6	12	12	1-YEAR CMT
54,240.92	3.744	4.370	360	179	181	2.750	***	2.000	9.8226	2.750	11	12	12	1-YEAR CMT
1,540.37	3.333	3.959	360	180	180	2.750	***	2.000	10.1307	2.750	6	12	12	1-YEAR CMT
913.41	3.148	3.774	360	181	179	2.750	***	2.000	9.9717	2.750	3	12	12	1-YEAR CMT
4,479.06	3.712	4.375	360	180	180	2.250	***	2.000	12.8750	2.250	12	12	12	WSJ 1-YEAR LIBOR
711.06	3.614	4.149	360	178	182	2.750	***	2.000	11.1343	2.750	10	12	12	1-YEAR CMT
4,874.46	3.715	4.250	360	179	181	2.750	***	2.000	11.0000	2.750	11	12	12	1-YEAR CMT
3,089.41	3.294	3.754	360	181	179	2.750	***	2.000	9.7279	2.750	5	12	12	1-YEAR CMT
21,914.02	3.385	4.000	360	176	184	2.750	***	2.000	6.8750	2.750	8	12	12	1-YEAR CMT
25,473.20	3.703	4.395	360	180	180	2.750	***	2.000	10.8750	2.750	12	12	12	1-YEAR CMT
2,558.72	3.775	4.250	360	179	181	2.750	***	2.000	10.3750	2.750	11	12	12	1-YEAR CMT
5,180.09	3.799	4.500	360	180	180	2.500	***	2.000	10.6250	2.500	12	12	12	WSJ 1-YEAR LIBOR
490.63	4.040	4.500	360	180	180	2.750	***	2.000	10.0000	2.750	12	12	12	1-YEAR CMT
5,609.79	3.958	4.500	360	180	180	2.750	***	2.000	10.6250	2.750	12	12	12	1-YEAR CMT
57,966.06	3.394	4.065	360	181	179	2.250	***	2.000	10.9158	2.250	3	12	12	WSJ 1-YEAR LIBOR
40,268.61	2.959	3.543	360	182	178	2.750	***	2.000	11.1418	2.750	2	12	12	1-YEAR CMT
2,360.08	2.965	3.500	360	182	178	2.750	***	2.000	10.5000	2.750	2	12	12	1-YEAR CMT
16,162.05	3.259	3.794	360	184	176	2.750	***	2.000	9.8105	2.750	4	12	12	1-YEAR CMT
2,968.58	3.292	4.000	360	183	177	2.250	***	2.000	10.6590	2.250	3	12	12	WSJ 1-YEAR LIBOR
8,456.97	3.211	4.000	360	183	177	2.250	***	2.000	10.9920	2.250	3	12	12	WSJ 1-YEAR LIBOR
965.17	3.057	3.540	360	182	178	2.750	***	2.000	10.2773	2.750	2	12	12	1-YEAR CMT
18,743.39	3.530	4.000	360	188	172	2.750	***	2.000	10.4303	2.750	8	12	12	1-YEAR CMT
82,276.72	3.185	3.708	360	183	177	2.750	***	2.000	9.4736	2.750	3	12	12	1-YEAR CMT
36,634.56	3.129	3.727	360	183	177	2.750	***	2.000	9.7818	2.750	3	12	12	1-YEAR CMT
54,403.06	3.118	3.750	360	184	176	2.750	***	2.000	10.8021	2.750	4	12	12	1-YEAR CMT
15,898.34	3.341	4.000	360	184	176	2.250	***	2.000	9.9289	2.250	4	12	12	WSJ 1-YEAR LIBOR
16,959.58	3.333	4.000	360	183	177	2.250	***	2.000	10.8622	2.250	3	12	12	WSJ 1-YEAR LIBOR
31,508.18	3.065	3.750	360	184	176	2.750	***	2.000	9.6250	2.750	4	12	12	1-YEAR CMT
15,184.94	3.249	3.874	360	181	179	2.750	***	2.000	9.7235	2.750	4	12	12	1-YEAR CMT
24,885.17	3.428	3.875	360	174	186	2.750	***	2.000	11.0000	2.750	6	12	12	1-YEAR CMT
36,883.32	3.268	3.750	360	184	176	2.750	***	2.000	9.9834	2.750	4	12	12	1-YEAR CMT
299.30	3.518	4.000	360	187	173	2.750	***	2.000	9.5511	2.750	7	12	12	1-YEAR CMT
26,100.69	3.478	4.103	360	183	177	2.250	***	2.000	9.7382	2.250	3	12	12	WSJ 1-YEAR LIBOR
35,636.78	3.470	4.000	360	188	172	2.750	***	2.000	10.4107	2.750	8	12	12	1-YEAR CMT
11,297.01	3.129	3.623	360	175	185	2.666	***	1.000	9.8598	2.666	3	12	12	1-YEAR CMT
5,900.44	3.491	4.088	360	188	172	2.857	***	2.000	9.6763	2.857	8	12	12	1-YEAR CMT
36,065.96	3.271	3.806	360	193	167	2.786	***	2.000	10.0963	2.786	4	12	12	1-YEAR CMT
17,775.18	3.225	3.835	360	185	175	2.750	***	2.000	9.5840	2.750	5	12	12	1-YEAR CMT
9,330.36	3.284	4.016	360	196	164	2.250	***	2.000	10.3179	2.250	4	12	12	WSJ 1-YEAR LIBOR
4,368.01	3.272	3.849	360	179	181	2.750	***	2.000	10.9961	2.750	7	12	12	1-YEAR CMT

Issue Date Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Index**
$ 150,396.60	3.381	3.946	360	184	176	2.749	***	2.000	10.1982	2.749	6	12	12	1-YEAR CMT
1,298.47	3.440	4.001	360	179	181	2.750	***	2.000	10.6928	2.750	7	12	12	1-YEAR CMT
1,791.93	3.427	3.977	360	174	186	2.751	***	2.000	11.3083	2.751	7	12	12	1-YEAR CMT
9,033.33	3.241	3.942	360	164	196	2.751	***	2.000	11.6860	2.751	7	12	12	1-YEAR CMT
12,864.67	3.448	4.099	360	170	190	2.750	***	2.000	11.3729	2.750	8	12	12	1-YEAR CMT
54,986.27	3.183	3.861	360	185	175	2.750	***	2.000	9.7101	2.750	5	12	12	1-YEAR CMT
28,549.85	3.340	3.875	360	186	174	2.750	***	2.000	10.5952	2.750	6	12	12	1-YEAR CMT
34,787.06	3.343	3.961	360	187	173	2.750	***	2.000	11.2183	2.750	7	12	12	1-YEAR CMT
10,171.56	3.250	3.875	360	183	177	2.750	***	1.000	9.0000	2.750	5	12	12	1-YEAR CMT
3,875.78	3.340	3.875	360	186	174	2.750	***	2.000	10.3446	2.750	6	12	12	1-YEAR CMT
80,003.62	2.975	3.505	360	194	166	2.750	***	2.000	9.6021	2.750	2	12	12	1-YEAR CMT
24,547.99	3.363	3.902	360	169	192	2.755	***	2.000	10.8470	2.755	5	12	12	1-YEAR CMT
33,431.87	3.613	4.327	360	202	158	2.504	***	2.000	11.1106	2.504	10	12	12	WSJ 1-YEAR LIBOR
3,496.64	3.350	3.889	360	182	178	2.756	***	2.000	10.4671	2.756	7	12	12	1-YEAR CMT
6,167.80	3.304	3.915	360	166	194	2.862	***	2.000	10.6827	2.862	4	12	12	1-YEAR CMT
4,995.20	3.366	3.962	360	138	222	2.846	***	2.000	11.0494	2.846	5	12	12	1-YEAR CMT
16,560.43	3.162	3.688	360	175	185	2.750	***	2.000	10.9647	2.750	4	12	12	1-YEAR CMT
25,356.06	3.597	4.131	360	169	191	2.771	***	2.000	11.1286	2.771	8	12	12	1-YEAR CMT
22,158.01	3.399	4.029	360	185	175	2.250	***	2.000	10.3216	2.250	5	12	12	WSJ 1-YEAR LIBOR
15,050.39	3.335	4.000	360	185	175	2.250	***	2.000	10.0100	2.250	5	12	12	WSJ 1-YEAR LIBOR
46,057.00	3.270	4.000	360	187	173	2.250	***	2.000	10.0184	2.250	7	12	12	WSJ 1-YEAR LIBOR
250,855.82	3.530	4.000	360	188	172	2.750	***	2.000	9.8758	2.750	8	12	12	1-YEAR CMT
71,172.94	3.241	3.943	360	187	173	2.750	***	2.000	9.7593	2.750	7	12	12	1-YEAR CMT
43,752.44	3.490	3.968	360	187	173	2.750	***	2.000	9.2687	2.750	7	12	12	1-YEAR CMT
59,735.45	3.337	4.044	360	211	149	2.294	***	2.000	11.4936	2.294	7	12	12	WSJ 1-YEAR LIBOR
3,282.45	3.741	4.066	360	213	147	2.250	***	2.000	11.1045	2.250	6	12	12	WSJ 1-YEAR LIBOR
13,813.66	3.275	3.900	360	221	139	2.751	***	2.000	11.0893	2.751	6	12	12	1-YEAR CMT
13,599.20	3.339	3.884	360	185	175	2.750	***	2.000	9.5727	2.750	5	12	12	1-YEAR CMT
14,649.09	3.200	3.875	360	186	174	2.750	***	2.000	7.7500	2.750	6	12	12	1-YEAR CMT
32,319.09	3.321	3.919	356	183	173	2.750	***	2.000	9.8548	2.750	7	12	12	1-YEAR CMT
64,385.04	3.532	4.111	360	190	170	2.250	***	2.000	10.9086	2.250	10	12	12	WSJ 1-YEAR LIBOR
11,737.58	3.101	4.250	360	191	169	2.750	***	2.000	12.2500	2.750	11	12	12	1-YEAR CMT
67,806.76	3.849	4.500	360	192	168	2.750	***	2.000	11.0466	2.750	12	12	12	1-YEAR CMT
19,248.69	3.635	4.250	360	191	169	2.750	***	2.000	9.3750	2.750	11	12	12	1-YEAR CMT
4,903.74	3.185	4.875	360	193	167	3.125	***	2.000	11.7081	3.125	1	12	12	WSJ 1-YEAR LIBOR
35,721.09	3.028	3.770	360	193	167	2.750	***	2.000	10.4576	2.750	3	12	12	1-YEAR CMT
10,821.39	3.182	3.933	360	199	161	2.716	***	2.000	10.1229	2.716	7	12	12	1-YEAR CMT
67,435.04	3.354	4.000	360	195	165	2.250	***	2.000	10.7839	2.250	3	12	12	WSJ 1-YEAR LIBOR
43,920.82	3.422	4.000	360	194	166	2.250	***	2.000	10.4082	2.250	2	12	12	WSJ 1-YEAR LIBOR
69,389.37	3.504	4.000	360	195	165	2.250	***	2.000	10.3509	2.250	3	12	12	WSJ 1-YEAR LIBOR
18,922.76	3.349	4.000	360	195	165	2.250	***	2.000	10.7475	2.250	3	12	12	WSJ 1-YEAR LIBOR
139,576.85	3.536	4.121	357	192	165	2.250	***	2.000	9.7616	2.250	3	12	12	WSJ 1-YEAR LIBOR
13,740.31	3.248	4.000	360	201	159	2.750	***	2.000	10.4083	2.750	9	12	12	1-YEAR CMT
8,927.39	4.095	5.000	360	199	161	3.750	***	2.000	10.7500	3.750	7	12	12	1-YEAR CMT
137,432.20	3.199	4.000	360	200	160	2.250	***	2.000	11.4198	2.250	8	12	12	WSJ 1-YEAR LIBOR
169,126.70	3.540	4.125	360	201	159	2.875	***	2.000	9.9508	2.875	9	12	12	1-YEAR CMT
12,584.22	3.314	4.000	360	200	160	2.750	***	2.000	9.2500	2.750	8	12	12	1-YEAR CMT
16,122.80	3.241	4.000	360	200	160	2.750	***	2.000	10.2500	2.750	8	12	12	1-YEAR CMT
43,812.15	3.391	4.000	360	199	161	2.250	***	2.000	11.3759	2.250	7	12	12	WSJ 1-YEAR LIBOR
14,658.95	3.250	4.000	360	200	160	2.250	***	2.000	11.2950	2.250	8	12	12	WSJ 1-YEAR LIBOR
94,050.30	3.401	4.012	360	201	159	2.250	***	2.000	11.0820	2.250	9	12	12	WSJ 1-YEAR LIBOR
52,032.65	4.286	4.689	360	203	157	2.875	***	2.000	10.6955	2.875	11	12	12	WSJ 1-YEAR LIBOR

Issue Date Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Index**
$ 42,943.52	3.638	4.250	360	203	157	2.750	***	2.000	10.1250	2.750	11	12	12	1-YEAR CMT
31,843.61	3.250	4.000	360	199	161	2.250	***	2.000	10.4720	2.250	7	12	12	WSJ 1-YEAR LIBOR
10,345.30	3.885	4.500	360	203	157	3.000	***	2.000	9.0000	3.000	11	12	12	1-YEAR CMT
9,466.00	2.882	4.164	360	205	155	2.375	***	2.000	12.1346	2.375	3	12	12	WSJ 1-YEAR LIBOR
36,438.93	3.163	3.804	360	207	153	2.804	***	2.000	10.4984	2.804	3	12	12	1-YEAR CMT
22,007.66	3.434	3.871	360	209	151	2.750	***	2.000	10.2998	2.750	5	12	12	1-YEAR CMT
4,399.82	3.540	4.000	360	208	152	2.250	***	2.000	10.3738	2.250	4	12	12	WSJ 1-YEAR LIBOR
13,065.37	3.590	4.000	360	210	150	2.250	***	2.000	10.3918	2.250	6	12	12	WSJ 1-YEAR LIBOR
89,449.10	3.331	4.000	360	211	149	2.250	***	2.000	10.9688	2.250	7	12	12	WSJ 1-YEAR LIBOR
41,785.71	3.370	4.000	360	211	149	2.750	***	2.000	9.2619	2.750	7	12	12	1-YEAR CMT
6,010.85	3.200	3.875	360	212	148	2.625	***	2.000	10.8750	2.625	8	12	12	1-YEAR CMT
11,776.56	3.440	4.000	360	210	150	2.250	***	2.000	10.6821	2.250	6	12	12	WSJ 1-YEAR LIBOR
712.13	3.270	4.000	360	213	147	2.750	***	2.000	10.6822	2.750	9	12	12	1-YEAR CMT
17,705.86	3.325	3.763	360	217	143	2.750	***	2.000	10.7260	2.750	3	12	12	1-YEAR CMT
30,835.17	3.500	4.125	360	226	134	2.750	***	2.000	11.3750	2.750	10	12	12	1-YEAR CMT
7,719.44	3.771	4.087	360	228	132	2.250	***	2.000	10.9602	2.250	6	12	12	WSJ 1-YEAR LIBOR
18,367.95	3.302	3.858	359	183	176	2.765	***	2.000	9.9580	2.765	6	12	12	1-YEAR CMT
334,657.06	3.251	3.826	360	221	139	2.750	***	2.000	11.1744	2.750	5	12	12	1-YEAR CMT
72,572.04	3.250	3.875	360	233	127	2.750	***	2.000	10.6731	2.750	5	12	12	1-YEAR CMT
281,450.61	3.716	4.119	360	224	136	2.341	***	2.000	11.9792	2.341	8	12	12	WSJ 1-YEAR LIBOR
1,555.35	3.507	4.067	360	225	135	2.750	***	2.000	11.5578	2.750	9	12	12	1-YEAR CMT
666.89	3.345	4.625	360	230	130	2.875	***	2.000	11.7500	2.875	2	12	12	WSJ 1-YEAR LIBOR
18,924.00	3.405	4.030	360	221	139	2.750	***	2.000	11.2287	2.750	9	12	12	1-YEAR CMT
57,504.76	2.946	3.571	360	241	119	2.750	***	2.000	11.3619	2.750	1	12	12	1-YEAR CMT
1,003.64	3.529	4.000	360	234	126	2.250	***	2.000	11.6350	2.250	6	12	12	WSJ 1-YEAR LIBOR
535,302.25	3.320	3.875	360	234	126	2.750	***	2.000	11.4730	2.750	6	12	12	1-YEAR CMT
12,108.64	3.375	4.000	360	235	125	2.250	***	2.000	12.4162	2.250	7	12	12	WSJ 1-YEAR LIBOR
33,434.40	4.770	5.750	360	242	118	2.625	5.000	2.000	10.7500	2.625	2	12	12	WSJ 1-YEAR LIBOR
2,867.00	5.574	5.870	360	246	114	2.250	5.000	2.000	10.8703	2.250	6	12	12	WSJ 1-YEAR LIBOR
260,940.13	3.283	3.750	360	244	116	2.750	***	2.000	10.7827	2.750	4	12	12	1-YEAR CMT
29,919.23	3.354	3.859	360	188	172	2.752	***	2.000	10.3028	2.752	5	12	12	1-YEAR CMT
163,983.94	3.491	4.064	360	198	162	2.304	***	2.000	10.7652	2.304	5	12	12	WSJ 1-YEAR LIBOR
4,145,599.37	3.352	3.918	360	190	170	2.750	***	2.000	10.0765	2.750	6	12	12	1-YEAR CMT
756,399.52	3.704	4.125	360	267	93	2.250	***	2.000	9.6127	2.250	3	12	12	WSJ 1-YEAR LIBOR
48,016.12	3.560	4.000	360	268	92	2.250	***	2.000	8.9876	2.250	4	12	12	WSJ 1-YEAR LIBOR
57,054.89	3.632	4.077	360	288	72	2.250	***	2.000	7.6593	2.250	5	12	12	WSJ 1-YEAR LIBOR
3,288,760.98	3.281	3.864	360	202	158	2.751	***	2.000	10.0010	2.751	6	12	12	1-YEAR CMT
24,893.08	3.686	4.170	360	191	169	2.762	***	2.000	10.1638	2.762	10	12	12	1-YEAR CMT
608,438.39	3.470	3.999	352	203	149	2.803	***	2.000	11.1509	2.803	7	12	12	1-YEAR CMT
11,483.88	3.517	4.058	360	196	164	2.258	***	2.000	10.1504	2.258	4	12	12	WSJ 1-YEAR LIBOR
289,165.79	3.611	4.044	360	264	96	2.250	***	2.000	9.1384	2.250	6	12	12	WSJ 1-YEAR LIBOR
88,236.83	3.480	3.977	360	283	77	2.250	***	2.000	8.1530	2.250	6	12	12	WSJ 1-YEAR LIBOR
76,688.62	2.984	4.024	360	280	80	2.250	***	2.000	8.1486	2.250	7	12	12	WSJ 1-YEAR LIBOR
17,073,420.84	3.548	4.088	360	236	124	2.261	***	2.000	9.4890	2.261	7	12	12	WSJ 1-YEAR LIBOR

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

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

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

Expected ARM MBS Pools in Group 12
(As of February 1, 2018)

The pool numbers of the Group 12 MBS expected to be included in the Lower Tier REMIC are listed below:

Pool Number	Issue Date Unpaid Principal Balance
70595	$ 28,798.71
93874	28.01
105092	74.51
105094	64.98
112132	21,497.15
188026	1,569.50
202436	11,492.19
205601	21,234.44
220104	10,264.05
303011	6,637.05
303694	7,880.86
313377	19,073.63
318779	34,055.28
323083	7,091.72
323294	1,057.70
326666	1,174.38
335890	110.69
337709	1,253.72
341523	27,114.66
345313	14,895.94
345858	12,381.73
347559	26,417.54
347714	8,068.26
356310	1,140.79
368893	7,014.18
371215	4,231.23
373145	24,394.38
393302	14,672.97
403245	24,210.78
422279	18,629.25
423294	13,500.21
428177	23,828.75
428599	14,195.87
433988	6,706.26
443621	1,690.73
456070	22,206.33
457274	10,831.37
489785	3,799.72
502391	17,853.35
503648	20,285.00
508399	23,927.97
524669	12,512.82
532580	36,292.63
534740	22,564.52
535967	822.14
541678	1,783.37
545974	94,958.34
555109	22,019.24

Pool Number	Issue Date Unpaid Principal Balance
555984	$ 16,203.93
556998	11,650.03
576207	1,825.06
576596	37,661.30
580720	17,617.42
582305	13,833.68
582342	5,706.71
591323	3,037.92
593950	55,650.10
594237	41,286.09
594243	16,273.87
594916	16,923.17
598961	38,405.07
602954	27,123.50
604896	5,554.50
604921	13,752.94
606712	1,839.83
606861	24,224.94
607869	8,610.19
608435	12,730.09
615886	10,080.61
618069	75,035.52
618180	20,716.58
625171	4,617.66
629132	22,454.54
635107	4,721.43
635726	1,441.51
637867	5,692.20
638714	12,740.44
642367	10,934.70
642981	2,821.25
646644	2,059.28
648964	15,595.30
651149	37,509.31
652339	36,365.03
652971	12,340.37
653977	5,260.58
654260	1,015.23
654324	23,641.35
657717	5,808.86
657947	63,384.02
660846	4,804.01
661855	4,112.10
665551	25,730.85
666882	25,807.90
668269	4,955.19
669939	18,228.67
670806	14,268.68
670931	48,707.52
671121	12,025.74
671993	18,137.21
672112	929.87
672152	2,606.46
675363	7,626.89

Pool Number	Issue Date Unpaid Principal Balance
675591	$ 17,607.78
675633	17,944.67
676930	126,164.50
676932	2,988.51
677531	9,653.66
677636	6,560.51
681769	37,941.38
681846	54,240.92
681874	1,540.37
681895	913.41
683264	4,479.06
683611	711.06
683628	4,874.46
687125	3,089.41
688559	21,914.02
688561	25,473.20
690038	2,558.72
693147	5,180.09
693245	490.63
694294	5,609.79
694569	57,966.06
694962	40,268.61
703126	2,360.08
703156	16,162.05
704490	2,968.58
704586	8,456.97
705118	965.17
705689	18,743.39
705734	82,276.72
706364	36,634.56
708316	54,403.06
708971	15,898.34
709049	16,959.58
709092	31,508.18
711968	15,184.94
713329	24,885.17
722322	36,883.32
722777	299.30
723631	26,100.69
725008	35,636.78
725052	11,297.01
725093	5,900.44
725557	36,065.96
725692	17,775.18
725803	9,330.36
725887	4,368.01
725904	150,396.60
725987	1,298.47
725988	1,791.93
725990	9,033.33
725991	12,864.67
728762	54,986.27
729092	28,549.85
732001	34,787.06

Pool Number	Issue Date Unpaid Principal Balance
732275	$ 10,171.56
733092	3,875.78
733133	80,003.62
735152	24,547.99
735241	33,431.87
735259	3,496.64
735325	6,167.80
735626	4,995.20
735786	16,560.43
735858	25,356.06
737194	22,158.01
737449	15,050.39
737646	46,057.00
741326	250,855.82
742955	71,172.94
744593	43,752.44
745027	59,735.45
745480	3,282.45
745975	13,813.66
748084	13,599.20
749866	14,649.09
757553	32,319.09
759074	64,385.04
762267	11,737.58
766080	67,806.76
766393	19,248.69
766531	4,903.74
770194	35,721.09
773521	10,821.39
778907	67,435.04
778981	43,920.82
779066	69,389.37
779077	18,922.76
780984	139,576.85
781573	13,740.31
784118	8,927.39
794944	137,432.20
796413	169,126.70
796884	12,584.22
797313	16,122.80
799664	43,812.15
799868	14,658.95
804959	94,050.30
806170	52,032.65
806560	42,943.52
807157	31,843.61
809345	10,345.30
815476	9,466.00
822036	36,438.93
829596	22,007.66
832097	4,399.82
834553	13,065.37
836206	89,449.10
836210	41,785.71

Pool Number	Issue Date Unpaid Principal Balance
843404	$ 6,010.85
847965	11,776.56
848368	712.13
870565	17,705.86
870904	30,835.17
888583	7,719.44
888586	18,367.95
898080	334,657.06
907018	72,572.04
907865	281,450.61
907896	1,555.35
914850	666.89
922455	18,924.00
933581	57,504.76
946664	1,003.64
949765	535,302.25
955963	12,108.64
963187	33,434.40
965148	2,867.00
985083	260,940.13
995035	29,919.23
AD0415	163,983.94
AD0740	4,145,599.37
AD4895	756,399.52
AD8885	48,016.12
AK7771	57,054.89
AL1632	3,288,760.98
AL2815	24,893.08
AL7153	608,438.39
AL7182	11,483.88
AL7790	289,165.79
AL8332	88,236.83
AV9481	76,688.62
BM1839	17,073,420.84

Exhibit A-2

Assumed Characteristics of the Mortgage Loans Underlying the Group 13 MBS
(As of February 1, 2018)

Issue Date Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Index**
$ 232,949.19	3.500	4.000	360	193	167	2.250	***	2.000	9.2500	2.250	1	12	12	WSJ 1-YEAR LIBOR
471,382.19	3.252	4.079	360	188	172	2.329	***	2.000	10.7210	2.329	8	12	12	WSJ 1-YEAR LIBOR
217,592.11	3.460	4.000	360	178	182	2.250	***	2.000	10.0627	2.250	10	12	12	WSJ 1-YEAR LIBOR
416,108.58	3.465	4.000	360	178	182	2.250	***	2.000	9.9618	2.250	10	12	12	WSJ 1-YEAR LIBOR
159,109.29	3.481	4.080	360	166	194	2.250	***	2.000	11.9511	2.250	10	12	12	WSJ 1-YEAR LIBOR
36,364.03	3.385	4.250	360	167	193	2.250	***	2.000	12.2500	2.250	11	12	12	WSJ 1-YEAR LIBOR
17,406.62	3.113	4.000	360	165	195	2.250	***	2.000	12.2500	2.250	9	12	12	WSJ 1-YEAR LIBOR
171,013.16	3.647	4.341	360	168	192	2.250	***	2.000	11.3033	2.250	12	12	12	WSJ 1-YEAR LIBOR
252,971.36	3.338	4.000	360	169	191	2.250	***	2.000	11.9604	2.250	1	12	12	WSJ 1-YEAR LIBOR
63,256.60	3.451	4.000	360	169	191	2.250	***	2.000	11.3750	2.250	1	12	12	WSJ 1-YEAR LIBOR
292,073.29	3.397	4.000	360	174	186	2.250	***	2.000	11.3018	2.250	6	12	12	WSJ 1-YEAR LIBOR
113,194.34	3.473	4.125	360	178	182	2.250	***	2.000	11.0860	2.250	10	12	12	WSJ 1-YEAR LIBOR
47,920.37	3.376	4.000	360	177	183	2.250	***	2.000	10.6250	2.250	9	12	12	WSJ 1-YEAR LIBOR
255,527.49	3.507	4.250	360	179	181	2.250	***	2.000	10.1989	2.250	11	12	12	WSJ 1-YEAR LIBOR
213,377.37	3.664	4.340	360	180	180	2.250	***	2.000	11.2986	2.250	12	12	12	WSJ 1-YEAR LIBOR
161,717.98	3.364	4.201	360	179	181	2.250	***	2.000	10.5964	2.250	11	12	12	WSJ 1-YEAR LIBOR
655,844.93	3.517	4.118	360	181	179	2.250	***	2.000	11.1145	2.250	4	12	12	WSJ 1-YEAR LIBOR
313,488.87	3.340	4.000	360	181	179	2.250	***	2.000	10.9481	2.250	1	12	12	WSJ 1-YEAR LIBOR
374,872.24	3.533	4.166	360	181	179	2.250	***	2.000	10.9614	2.250	6	12	12	WSJ 1-YEAR LIBOR
913,179.31	3.331	4.000	360	181	179	2.250	***	2.000	11.0524	2.250	1	12	12	WSJ 1-YEAR LIBOR
443,363.12	3.352	4.000	360	181	179	2.250	***	2.000	10.8028	2.250	1	12	12	WSJ 1-YEAR LIBOR
127,703.48	3.271	4.000	360	181	179	2.250	***	2.000	10.2980	2.250	1	12	12	WSJ 1-YEAR LIBOR
275,488.54	3.314	4.149	360	181	179	2.250	***	2.000	10.7054	2.250	6	12	12	WSJ 1-YEAR LIBOR
1,115,513.94	3.345	4.000	360	182	178	2.250	***	2.000	10.7769	2.250	2	12	12	WSJ 1-YEAR LIBOR
970,506.48	3.454	4.000	360	182	178	2.250	***	2.000	10.6513	2.250	2	12	12	WSJ 1-YEAR LIBOR
781,864.72	3.339	4.018	360	183	177	2.250	***	2.000	10.4444	2.250	3	12	12	WSJ 1-YEAR LIBOR
546,200.78	3.351	4.017	360	184	176	2.250	***	2.000	10.7585	2.250	4	12	12	WSJ 1-YEAR LIBOR
1,230,784.40	3.337	4.000	360	184	176	2.250	***	2.000	10.5374	2.250	4	12	12	WSJ 1-YEAR LIBOR
119,470.80	3.464	4.070	360	190	170	2.250	***	2.000	10.1596	2.250	10	12	12	WSJ 1-YEAR LIBOR
447,326.67	3.357	4.000	360	183	177	2.250	***	2.000	10.0430	2.250	3	12	12	WSJ 1-YEAR LIBOR
339,294.42	3.393	4.000	360	185	175	2.250	***	2.000	10.2520	2.250	5	12	12	WSJ 1-YEAR LIBOR
557,815.70	3.291	4.000	360	184	176	2.250	***	2.000	11.0411	2.250	4	12	12	WSJ 1-YEAR LIBOR
311,989.82	3.452	4.000	360	184	176	2.250	***	2.000	10.7880	2.250	4	12	12	WSJ 1-YEAR LIBOR
678,820.10	3.305	4.000	360	185	175	2.250	***	2.000	10.9286	2.250	5	12	12	WSJ 1-YEAR LIBOR
522,064.53	3.320	4.000	360	185	175	2.250	***	2.000	10.1888	2.250	5	12	12	WSJ 1-YEAR LIBOR
1,374,817.83	3.374	4.010	360	184	176	2.250	***	2.000	10.7801	2.250	4	12	12	WSJ 1-YEAR LIBOR
304,336.94	3.341	4.000	360	186	174	2.250	***	2.000	10.4443	2.250	6	12	12	WSJ 1-YEAR LIBOR
180,429.08	3.395	4.000	360	190	170	2.250	***	2.000	10.1649	2.250	10	12	12	WSJ 1-YEAR LIBOR
389,898.59	3.136	4.000	360	187	173	2.250	***	2.000	11.1011	2.250	7	12	12	WSJ 1-YEAR LIBOR
952,896.28	3.354	4.000	360	188	172	2.250	***	2.000	10.8908	2.250	8	12	12	WSJ 1-YEAR LIBOR
303,435.24	3.362	4.000	360	188	172	2.250	***	2.000	11.3272	2.250	8	12	12	WSJ 1-YEAR LIBOR
105,524.87	3.499	4.005	360	216	144	2.252	***	2.000	11.1407	2.252	2	12	12	WSJ 1-YEAR LIBOR
43,248.96	3.630	4.170	360	192	168	2.250	***	2.000	9.2500	2.250	8	12	12	WSJ 1-YEAR LIBOR
450,296.05	3.226	4.000	360	189	171	2.250	***	2.000	10.0622	2.250	9	12	12	WSJ 1-YEAR LIBOR

Issue Date Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Index**
$ 587,708.80	3.374	4.060	360	189	171	2.250	***	2.000	10.9898	2.250	9	12	12	WSJ 1-YEAR LIBOR
411,933.63	3.336	4.018	360	190	170	2.250	***	2.000	10.1593	2.250	10	12	12	WSJ 1-YEAR LIBOR
352,632.20	3.445	4.064	360	190	170	2.250	***	2.000	10.1215	2.250	10	12	12	WSJ 1-YEAR LIBOR
26,888.18	3.434	4.154	360	190	170	2.250	***	2.000	10.1136	2.250	10	12	12	WSJ 1-YEAR LIBOR
561,017.64	3.577	4.197	360	191	169	2.250	***	2.000	11.1968	2.250	11	12	12	WSJ 1-YEAR LIBOR
826,457.34	3.500	4.125	360	189	171	2.375	***	2.000	9.9064	2.375	9	12	12	WSJ 1-YEAR LIBOR
805,326.96	3.498	4.160	360	191	169	2.250	***	2.000	9.8825	2.250	11	12	12	WSJ 1-YEAR LIBOR
123,689.66	3.497	4.000	360	193	167	2.250	***	2.000	10.0000	2.250	1	12	12	WSJ 1-YEAR LIBOR
662,649.52	3.438	4.000	360	193	167	2.250	***	2.000	10.0869	2.250	1	12	12	WSJ 1-YEAR LIBOR
265,981.13	3.316	4.000	360	193	167	2.250	***	2.000	9.7079	2.250	1	12	12	WSJ 1-YEAR LIBOR
480,399.72	3.025	4.000	360	194	166	2.250	***	2.000	10.3089	2.250	2	12	12	WSJ 1-YEAR LIBOR
393,557.83	3.524	4.274	360	194	166	2.500	***	2.000	8.9084	2.500	2	12	12	WSJ 1-YEAR LIBOR
1,415,043.78	3.389	4.000	360	195	165	2.250	***	2.000	10.0007	2.250	3	12	12	WSJ 1-YEAR LIBOR
243,685.76	3.500	4.125	360	194	166	2.375	***	2.000	9.6250	2.375	2	12	12	WSJ 1-YEAR LIBOR
283,661.50	3.191	4.000	360	196	164	2.250	***	2.000	10.7788	2.250	4	12	12	WSJ 1-YEAR LIBOR
110,222.20	3.500	4.125	360	194	166	2.375	***	2.000	9.2500	2.375	2	12	12	WSJ 1-YEAR LIBOR
314,300.06	3.309	4.000	360	197	163	2.250	***	2.000	11.4128	2.250	5	12	12	WSJ 1-YEAR LIBOR
331,210.37	3.527	4.125	360	197	163	2.375	***	2.000	10.7817	2.375	5	12	12	WSJ 1-YEAR LIBOR
549,326.74	3.306	4.000	360	198	162	2.250	***	2.000	11.2188	2.250	6	12	12	WSJ 1-YEAR LIBOR
291,884.07	3.318	4.000	360	197	163	2.250	***	2.000	10.5837	2.250	5	12	12	WSJ 1-YEAR LIBOR
122,262.34	3.350	4.000	360	194	166	2.250	***	2.000	9.7500	2.250	2	12	12	WSJ 1-YEAR LIBOR
929,356.54	3.377	4.000	360	198	162	2.250	***	2.000	11.4155	2.250	6	12	12	WSJ 1-YEAR LIBOR
545,955.46	3.430	4.000	360	200	160	2.250	***	2.000	11.2293	2.250	8	12	12	WSJ 1-YEAR LIBOR
770,475.33	3.388	4.000	360	201	159	2.250	***	2.000	11.1513	2.250	9	12	12	WSJ 1-YEAR LIBOR
804,523.60	3.161	4.056	360	196	164	2.250	***	2.000	9.9311	2.250	4	12	12	WSJ 1-YEAR LIBOR
533,126.33	3.155	4.050	360	194	166	2.250	***	2.000	9.7221	2.250	2	12	12	WSJ 1-YEAR LIBOR
1,023,599.83	3.511	4.051	360	204	156	2.250	***	2.000	10.5162	2.250	7	12	12	WSJ 1-YEAR LIBOR
480,309.58	3.385	4.000	360	204	156	2.250	***	2.000	11.0161	2.250	3	12	12	WSJ 1-YEAR LIBOR
552,479.55	3.488	4.153	360	205	155	2.250	***	2.000	10.9880	2.250	5	12	12	WSJ 1-YEAR LIBOR
833,883.21	3.990	4.558	360	209	151	2.750	***	2.000	11.8605	2.750	7	12	12	WSJ 1-YEAR LIBOR
499,773.88	3.585	4.000	360	257	103	2.250	***	2.000	9.8169	2.250	5	12	12	WSJ 1-YEAR LIBOR
1,004,311.62	3.672	4.000	360	259	101	2.250	***	2.000	9.5028	2.250	7	12	12	WSJ 1-YEAR LIBOR
699,297.77	3.713	4.000	360	259	101	2.250	***	2.000	9.5338	2.250	7	12	12	WSJ 1-YEAR LIBOR
1,108,518.51	3.623	4.000	360	260	100	2.250	***	2.000	9.7688	2.250	8	12	12	WSJ 1-YEAR LIBOR
2,250,777.71	3.662	4.000	360	260	100	2.250	***	2.000	9.6573	2.250	8	12	12	WSJ 1-YEAR LIBOR
1,577,231.02	3.546	3.961	356	255	100	2.211	***	2.000	9.7800	2.211	8	12	12	WSJ 1-YEAR LIBOR
6,714,166.76	3.730	4.165	360	263	97	2.250	***	2.000	9.1309	2.250	11	12	12	WSJ 1-YEAR LIBOR
1,440,654.32	3.617	4.032	360	262	98	2.250	***	2.000	9.3901	2.250	10	12	12	WSJ 1-YEAR LIBOR
1,375,743.08	3.681	4.096	360	263	97	2.250	***	2.000	9.3776	2.250	11	12	12	WSJ 1-YEAR LIBOR
715,868.02	3.428	4.091	360	187	173	2.298	***	2.000	10.7268	2.298	6	12	12	WSJ 1-YEAR LIBOR
847,681.70	3.865	4.137	360	263	97	2.250	***	2.000	8.9793	2.250	11	12	12	WSJ 1-YEAR LIBOR
2,083,746.78	3.773	4.188	360	264	96	2.250	***	2.000	9.2884	2.250	11	12	12	WSJ 1-YEAR LIBOR
1,062,932.91	3.764	4.194	360	264	96	2.250	***	2.000	9.1847	2.250	10	12	12	WSJ 1-YEAR LIBOR
1,588,612.64	3.594	4.009	360	265	95	2.250	***	2.000	9.6002	2.250	2	12	12	WSJ 1-YEAR LIBOR
4,045,006.78	3.639	4.076	360	265	95	2.250	***	2.000	9.1927	2.250	5	12	12	WSJ 1-YEAR LIBOR
1,987,990.27	3.554	4.004	360	277	83	2.250	***	2.000	8.7057	2.250	1	12	12	WSJ 1-YEAR LIBOR
105,875.04	3.726	4.151	360	275	85	2.247	***	2.000	8.4588	2.247	11	12	12	WSJ 1-YEAR LIBOR

Issue Date Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Index**
$ 642,904.46	3.395	4.051	360	188	172	2.255	***	2.000	10.9012	2.255	7	12	12	WSJ 1-YEAR LIBOR
8,612.91	3.517	4.058	360	196	164	2.258	***	2.000	10.1504	2.258	4	12	12	WSJ 1-YEAR LIBOR

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

** For a description of these Indices, see "The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*ARM Indices*" in the MBS Prospectus.

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

Expected ARM MBS Pools in Group 13
(As of February 1, 2018)

The pool numbers of the Group 13 MBS expected to be included in the Lower Tier REMIC are listed below:

Pool Number	Issue Date Unpaid Principal Balance
255285	$ 232,949.19
555913	471,382.19
612455	217,592.11
612500	416,108.58
617655	159,109.29
625298	36,364.03
625378	17,406.62
628163	171,013.16
636041	252,971.36
636533	63,256.60
655863	292,073.29
676622	113,194.34
676695	47,920.37
677524	255,527.49
683178	213,377.37
687719	161,717.98
694419	655,844.93
694524	313,488.87
694525	374,872.24
694526	913,179.31
694733	443,363.12
699829	127,703.48
699865	275,488.54
701226	1,115,513.94
703950	970,506.48
704534	781,864.72
709285	546,200.78
709345	1,230,784.40
725264	119,470.80
725907	447,326.67
726266	339,294.42
726318	557,815.70
726320	311,989.82

Pool Number	Issue Date Unpaid Principal Balance
726321	$ 678,820.10
728692	522,064.53
728698	1,374,817.83
733813	304,336.94
736514	180,429.08
742827	389,898.59
743385	952,896.28
743589	303,435.24
745627	105,524.87
751519	43,248.96
753495	450,296.05
754204	587,708.80
759019	411,933.63
759255	352,632.20
759258	26,888.18
759534	561,017.64
761060	826,457.34
765935	805,326.96
770370	123,689.66
770431	662,649.52
770433	265,981.13
770734	480,399.72
773819	393,557.83
775740	1,415,043.78
777713	243,685.76
779536	283,661.50
780227	110,222.20
786635	314,300.06
788277	331,210.37
790312	549,326.74
790378	291,884.07
795814	122,262.34
796930	929,356.54
799641	545,955.46
799996	770,475.33
801623	804,523.60
801630	533,126.33
815138	1,023,599.83
815265	480,309.58
819431	552,479.55
894612	833,883.21
AC2528	499,773.88
AC2611	1,004,311.62
AC2615	699,297.77
AC5272	1,108,518.51
AC5273	2,250,777.71
AC6117	1,577,231.02
AC8561	6,714,166.76
AC8645	1,440,654.32
AC8657	1,375,743.08
AD0389	715,868.02
AD1494	847,681.70
AD1559	2,083,746.78
AD2044	1,062,932.91

Pool Number	Issue Date Unpaid Principal Balance
AD2906	$1,588,612.64
AE0064	4,045,006.78
AI2399	1,987,990.27
AL0040	105,875.04
AL4251	642,904.46
AL7182	8,612.91

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
PB	$48,500,000	PC	$48,500,000	PAC/AD	2.25%	FIX	3136B1JW5	October 2047
PI	3,031,250(3)							
Recombination 2								
PB	48,500,000	PD	48,500,000	PAC/AD	2.50	FIX	3136B1JX3	October 2047
PI	6,062,500(3)							
Recombination 3								
PB	48,500,000	PE	48,500,000	PAC/AD	2.75	FIX	3136B1JY1	October 2047
PI	9,093,750(3)							
Recombination 4								
PB	48,500,000	PG	48,500,000	PAC/AD	3.00	FIX	3136B1JZ8	October 2047
PI	12,125,000(3)							
Recombination 5								
DB	39,121,000	DC	39,121,000	PAC/AD	2.25	FIX	3136B1KA1	March 2047
DI	2,173,388(3)							
Recombination 6								
DB	39,121,000	DE	39,121,000	PAC/AD	2.50	FIX	3136B1KB9	March 2047
DI	4,346,777(3)							
Recombination 7								
DB	39,121,000	DG	39,121,000	PAC/AD	2.75	FIX	3136B1KC7	March 2047
DI	6,520,166(3)							
Recombination 8								
DB	39,121,000	DH	39,121,000	PAC/AD	3.00	FIX	3136B1KD5	March 2047
DI	8,693,555(3)							
Recombination 9								
JC	48,369,000	JA	57,249,000	PAC	3.00	FIX	3136B1KE3	August 2044
JT	8,880,000							

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 10								
JY	$18,451,000	J	$75,700,000	PAC	3.00%	FIX	3136B1KF0	March 2048
JC	48,369,000							
JT	8,880,000							
Recombination 11								
GE	33,357,335	GA	38,136,866	SEQ	3.50	FIX	3136B1KG8	October 2043
GB	4,779,531							
Recombination 12								
KV	4,027,510	KC(4)	14,026,458	PAC/AD	3.00	FIX	3136B1KH6	January 2048
ZH	9,998,948							
Recombination 13								
KM	80,910,741	KG(4)	94,937,199	PAC/AD	2.50	FIX	3136B1KJ2	January 2048
IG	10,113,842(3)	IK	11,867,149(3)	NTL	4.00	FIX/IO	3136B1KM5	January 2048
KV	4,027,510							
ZH	9,998,948							
Recombination 14								
KM	80,910,741	KH(4)	94,937,199	PAC/AD	2.75	FIX	3136B1KK9	January 2048
IG	10,113,842(3)	IK	5,933,574(3)	NTL	4.00	FIX/IO	3136B1KM5	January 2048
KV	4,027,510							
ZH	9,998,948							
Recombination 15								
KM	80,910,741	KA(4)	94,937,199	PAC/AD	3.00	FIX	3136B1KL7	January 2048
IG	10,113,842(3)							
KV	4,027,510							
ZH	9,998,948							
Recombination 16								
KM	80,910,741	KN	80,910,741	PAC/AD	2.75	FIX	3136B1KN3	December 2045
IG	5,056,921(3)							
Recombination 17								
KM	80,910,741	K	80,910,741	PAC/AD	3.00	FIX	3136B1KP8	December 2045
IG	10,113,842(3)							
Recombination 18								
KM	53,940,490	KQ	53,940,490	PAC/AD	3.25	FIX	3136B1KQ6	December 2045
IG	10,113,842(3)							

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 19								
KM	$40,455,368	KU	$40,455,368	PAC/AD	3.50%	FIX	3136B1KR4	December 2045
IG	10,113,842(3)							
Recombination 20								
NB	35,555,000	NA	35,555,000	SEQ	3.00	FIX	3136B1KS2	August 2041
NI	5,079,285(3)							
Recombination 21								
NB	35,555,000	NC	35,555,000	SEQ	2.75	FIX	3136B1KT0	August 2041
NI	2,539,642(3)							
Recombination 22								
LD	85,820,251	LK(5)	99,275,423	PAC/AD	2.50	FIX	3136B1KU7	March 2048
IL	10,727,531(3)	IH	12,409,427(3)	NTL	4.00	FIX/IO	3136B1KX1	March 2048
VL	3,863,473							
GZ	9,591,699							
Recombination 23								
LD	85,820,251	LM(5)	99,275,423	PAC/AD	2.75	FIX	3136B1KV5	March 2048
IL	10,727,531(3)	IH	6,204,713(3)	NTL	4.00	FIX/IO	3136B1KX1	March 2048
VL	3,863,473							
GZ	9,591,699							
Recombination 24								
LD	85,820,251	LN(5)	99,275,423	PAC/AD	3.00	FIX	3136B1KW3	March 2048
IL	10,727,531(3)							
VL	3,863,473							
GZ	9,591,699							
Recombination 25								
LD	85,820,251	LE	85,820,251	PAC/AD	2.75	FIX	3136B1KY9	April 2046
IL	5,363,765(3)							
Recombination 26								
LD	85,820,251	LA	85,820,251	PAC/AD	3.00	FIX	3136B1KZ6	April 2046
IL	10,727,531(3)							
Recombination 27								
LD	57,213,498	LH	57,213,498	PAC/AD	3.25	FIX	3136B1LA0	April 2046
IL	10,727,531(3)							

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 28								
LD	$42,910,124	LJ	$42,910,124	PAC/AD	3.50%	FIX	3136B1LB8	April 2046
IL	10,727,531(3)							
Recombination 29								
VL	3,863,473	LB(5)	13,455,172	PAC/AD	3.00	FIX	3136B1LC6	March 2048
GZ	9,591,699							

(1) REMIC Certificates and RCR Certificates 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 Recombinations 12, 13, 14 and 15 from the ZH 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 Recombinations 22, 23, 24 and 29 from the GZ Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.

Principal Balance Schedules

Aggregate Group I Planned Balances

Distribution Date	Planned Balance
Initial Balance	$48,971,000.00
March 2018	48,672,780.90
April 2018	48,353,520.34
May 2018	48,013,409.35
June 2018	47,652,660.51
July 2018	47,271,507.68
August 2018	46,870,205.76
September 2018	46,449,030.43
October 2018	46,008,277.79
November 2018	45,548,264.04
December 2018	45,069,325.02
January 2019	44,571,815.84
February 2019	44,056,110.40
March 2019	43,522,600.83
April 2019	42,971,697.05
May 2019	42,403,826.13
June 2019	41,819,431.72
July 2019	41,218,973.43
August 2019	40,602,926.17
September 2019	39,971,779.46
October 2019	39,326,036.71
November 2019	38,666,214.52
December 2019	37,992,841.90
January 2020	37,306,459.49
February 2020	36,627,181.82
March 2020	35,954,927.82
April 2020	35,289,617.32
May 2020	34,631,170.99
June 2020	33,979,510.37
July 2020	33,334,557.84
August 2020	32,696,236.64
September 2020	32,064,470.80
October 2020	31,439,185.19
November 2020	30,820,305.50
December 2020	30,207,758.21
January 2021	29,601,470.59
February 2021	29,001,370.69
March 2021	28,407,387.37
April 2021	27,819,450.21
May 2021	27,237,489.58
June 2021	26,661,436.59
July 2021	26,091,223.10
August 2021	25,526,781.71
September 2021	24,968,045.72
October 2021	24,414,949.18
November 2021	23,867,426.83
December 2021	23,325,414.14
January 2022	22,788,847.24
February 2022	22,257,662.97
March 2022	21,731,798.86
April 2022	21,211,193.09
May 2022	20,695,784.51
June 2022	20,185,512.66
July 2022	19,680,317.70
August 2022	19,180,140.44
September 2022	18,684,922.33
October 2022	$18,199,652.71
November 2022	17,726,804.55
December 2022	17,266,063.33
January 2023	16,817,122.44
February 2023	16,379,682.98
March 2023	15,953,453.55
April 2023	15,538,150.05
May 2023	15,133,495.54
June 2023	14,739,220.04
July 2023	14,355,060.35
August 2023	13,980,759.89
September 2023	13,616,068.52
October 2023	13,260,742.40
November 2023	12,914,543.82
December 2023	12,577,241.05
January 2024	12,248,608.20
February 2024	11,928,425.05
March 2024	11,616,476.92
April 2024	11,312,554.56
May 2024	11,016,453.96
June 2024	10,727,976.27
July 2024	10,446,927.63
August 2024	10,173,119.07
September 2024	9,906,366.40
October 2024	9,646,490.03
November 2024	9,393,314.94
December 2024	9,146,670.51
January 2025	8,906,390.41
February 2025	8,672,312.51
March 2025	8,444,278.77
April 2025	8,222,135.16
May 2025	8,005,731.50
June 2025	7,794,921.42
July 2025	7,589,562.25
August 2025	7,389,514.92
September 2025	7,194,643.86
October 2025	7,004,816.94
November 2025	6,819,905.36
December 2025	6,639,783.58
January 2026	6,464,329.23
February 2026	6,293,423.03
March 2026	6,126,948.72
April 2026	5,964,792.99
May 2026	5,806,845.38
June 2026	5,652,998.24
July 2026	5,503,146.64
August 2026	5,357,188.29
September 2026	5,215,023.52
October 2026	5,076,555.15
November 2026	4,941,688.50
December 2026	4,810,331.25
January 2027	4,682,393.46
February 2027	4,557,787.42
March 2027	4,436,427.70
April 2027	4,318,230.99
May 2027	4,203,116.11
June 2027	$ 4,091,003.96
July 2027	3,981,817.41
August 2027	3,875,481.31
September 2027	3,771,922.42
October 2027	3,671,069.35
November 2027	3,572,852.52
December 2027	3,477,204.14
January 2028	3,384,058.12
February 2028	3,293,350.05
March 2028	3,205,017.18
April 2028	3,118,998.33
May 2028	3,035,233.89
June 2028	2,953,665.77
July 2028	2,874,237.34
August 2028	2,796,893.43
September 2028	2,721,580.27
October 2028	2,648,245.46
November 2028	2,576,837.93
December 2028	2,507,307.91
January 2029	2,439,606.90
February 2029	2,373,687.65
March 2029	2,309,504.10
April 2029	2,247,011.37
May 2029	2,186,165.72
June 2029	2,126,924.53
July 2029	2,069,246.28
August 2029	2,013,090.48
September 2029	1,958,417.70
October 2029	1,905,189.51
November 2029	1,853,368.47
December 2029	1,802,918.08
January 2030	1,753,802.79
February 2030	1,705,987.94
March 2030	1,659,439.78
April 2030	1,614,125.40
May 2030	1,570,012.76
June 2030	1,527,070.61
July 2030	1,485,268.52
August 2030	1,444,576.85
September 2030	1,404,966.68
October 2030	1,366,409.87
November 2030	1,328,878.99
December 2030	1,292,347.30
January 2031	1,256,788.76
February 2031	1,222,178.00
March 2031	1,188,490.30
April 2031	1,155,701.57
May 2031	1,123,788.33
June 2031	1,092,727.73
July 2031	1,062,497.47
August 2031	1,033,075.87
September 2031	1,004,441.76
October 2031	976,574.56
November 2031	949,454.17
December 2031	923,061.05
January 2032	897,376.15

Aggregate Group I (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
February 2032	$ 872,380.90	January 2037	$ 154,026.49	December 2041	$ 20,622.07
March 2032	848,057.22	February 2037	149,336.23	January 2042	19,824.51
April 2032	824,387.49	March 2037	144,778.76	February 2042	19,051.95
May 2032	801,354.55	April 2037	140,350.47	March 2042	18,303.67
June 2032	778,941.68	May 2037	136,047.85	April 2042	17,578.96
July 2032	757,132.59	June 2037	131,867.48	May 2042	16,877.15
August 2032	735,911.41	July 2037	127,806.03	June 2042	16,197.57
September 2032	715,262.68	August 2037	123,860.25	July 2042	15,539.57
October 2032	695,171.35	September 2037	120,027.01	August 2042	14,902.54
November 2032	675,622.75	October 2037	116,303.21	September 2042	14,285.85
December 2032	656,602.58	November 2037	112,685.87	October 2042	13,688.91
January 2033	638,096.92	December 2037	109,172.09	November 2042	13,111.16
February 2033	620,092.21	January 2038	105,759.03	December 2042	12,552.02
March 2033	602,575.24	February 2038	102,443.92	January 2043	12,010.95
April 2033	585,533.15	March 2038	99,224.09	February 2043	11,487.42
May 2033	568,953.39	April 2038	96,096.92	March 2043	10,980.92
June 2033	552,823.76	May 2038	93,059.86	April 2043	10,490.95
July 2033	537,132.36	June 2038	90,110.45	May 2043	10,017.01
August 2033	521,867.61	July 2038	87,246.27	June 2043	9,558.63
September 2033	507,018.22	August 2038	84,464.98	July 2043	9,115.37
October 2033	492,573.21	September 2038	81,764.28	August 2043	8,686.75
November 2033	478,521.85	October 2038	79,141.97	September 2043	8,272.36
December 2033	464,853.73	November 2038	76,595.87	October 2043	7,871.77
January 2034	451,558.69	December 2038	74,123.88	November 2043	7,484.56
February 2034	438,626.82	January 2039	71,723.95	December 2043	7,110.34
March 2034	426,048.50	February 2039	69,394.09	January 2044	6,748.73
April 2034	413,814.34	March 2039	67,132.36	February 2044	6,399.33
May 2034	401,915.20	April 2039	64,936.86	March 2044	6,061.79
June 2034	390,342.16	May 2039	62,805.76	April 2044	5,735.75
July 2034	379,086.56	June 2039	60,737.28	May 2044	5,420.87
August 2034	368,139.95	July 2039	58,729.66	June 2044	5,116.80
September 2034	357,494.11	August 2039	56,781.22	July 2044	4,823.22
October 2034	347,141.02	September 2039	54,890.31	August 2044	4,539.81
November 2034	337,072.88	October 2039	53,055.32	September 2044	4,266.26
December 2034	327,282.09	November 2039	51,274.69	October 2044	4,002.28
January 2035	317,761.24	December 2039	49,546.90	November 2044	3,747.56
February 2035	308,503.14	January 2040	47,870.48	December 2044	3,501.84
March 2035	299,500.75	February 2040	46,243.98	January 2045	3,264.82
April 2035	290,747.25	March 2040	44,666.01	February 2045	3,036.26
May 2035	282,235.97	April 2040	43,135.21	March 2045	2,815.87
June 2035	273,960.43	May 2040	41,650.24	April 2045	2,603.42
July 2035	265,914.32	June 2040	40,209.82	May 2045	2,398.66
August 2035	258,091.49	July 2040	38,812.70	June 2045	2,201.35
September 2035	250,485.95	August 2040	37,457.66	July 2045	2,011.26
October 2035	243,091.87	September 2040	36,143.50	August 2045	1,828.16
November 2035	235,903.57	October 2040	34,869.08	September 2045	1,651.84
December 2035	228,915.52	November 2040	33,633.27	October 2045	1,482.08
January 2036	222,122.34	December 2040	32,434.97	November 2045	1,318.68
February 2036	215,518.79	January 2041	31,273.13	December 2045	1,161.43
March 2036	209,099.75	February 2041	30,146.70	January 2046	1,010.15
April 2036	202,860.27	March 2041	29,054.69	February 2046	864.65
May 2036	196,795.50	April 2041	27,996.11	March 2046	724.74
June 2036	190,900.72	May 2041	26,970.01	April 2046	590.25
July 2036	185,171.34	June 2041	25,975.47	May 2046	460.99
August 2036	179,602.91	July 2041	25,011.58	June 2046	336.82
September 2036	174,191.06	August 2041	24,077.46	July 2046	217.55
October 2036	168,931.57	September 2041	23,172.27	August 2046	103.04
November 2036	163,820.30	October 2041	22,295.18	September 2046 and thereafter	0.00
December 2036	158,853.24	November 2041	21,445.37		

Aggregate Group II Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$39,999,000.00	January 2023	$12,604,803.73	December 2027	$ 2,366,666.79
March 2018	39,695,733.12	February 2023	12,256,908.74	January 2028	2,299,501.11
April 2018	39,376,150.64	March 2023	11,918,489.45	February 2028	2,234,202.46
May 2018	39,040,437.71	April 2023	11,589,290.34	March 2028	2,170,719.73
June 2018	38,688,794.51	May 2023	11,269,062.73	April 2028	2,109,003.18
July 2018	38,321,436.06	June 2023	10,957,564.60	May 2028	2,049,004.40
August 2018	37,938,591.96	July 2023	10,654,560.39	June 2028	1,990,676.33
September 2018	37,540,506.13	August 2023	10,359,820.88	July 2028	1,933,973.15
October 2018	37,127,436.55	September 2023	10,073,122.96	August 2028	1,878,850.30
November 2018	36,699,654.91	October 2023	9,794,249.50	September 2028	1,825,264.43
December 2018	36,257,446.31	November 2023	9,522,989.19	October 2028	1,773,173.35
January 2019	35,801,108.89	December 2023	9,259,136.37	November 2028	1,722,536.02
February 2019	35,330,953.46	January 2024	9,002,490.91	December 2028	1,673,312.53
March 2019	34,847,303.12	February 2024	8,752,858.03	January 2029	1,625,464.03
April 2019	34,350,492.78	March 2024	8,510,048.18	February 2029	1,578,952.73
May 2019	33,840,868.84	April 2024	8,273,876.86	March 2029	1,533,741.89
June 2019	33,318,788.60	May 2024	8,044,164.57	April 2029	1,489,795.72
July 2019	32,784,619.91	June 2024	7,820,736.57	May 2029	1,447,079.45
August 2019	32,238,740.61	July 2024	7,603,422.85	June 2029	1,405,559.22
September 2019	31,681,538.03	August 2024	7,392,057.93	July 2029	1,365,202.12
October 2019	31,113,408.51	September 2024	7,186,480.79	August 2029	1,325,976.11
November 2019	30,550,326.55	October 2024	6,986,534.72	September 2029	1,287,850.03
December 2019	29,992,239.04	November 2024	6,792,067.23	October 2029	1,250,793.57
January 2020	29,439,093.41	December 2024	6,602,929.90	November 2029	1,214,777.24
February 2020	28,890,837.57	January 2025	6,418,978.31	December 2029	1,179,772.36
March 2020	28,347,419.94	February 2025	6,240,071.93	January 2030	1,145,751.03
April 2020	27,808,789.42	March 2025	6,066,073.98	February 2030	1,112,686.10
May 2020	27,274,895.42	April 2025	5,896,851.38	March 2030	1,080,551.15
June 2020	26,745,687.82	May 2025	5,732,274.60	April 2030	1,049,320.52
July 2020	26,221,116.98	June 2025	5,572,217.62	May 2030	1,018,969.22
August 2020	25,701,133.75	July 2025	5,416,557.78	June 2030	989,472.93
September 2020	25,185,689.43	August 2025	5,265,175.74	July 2030	960,808.01
October 2020	24,674,735.79	September 2025	5,117,955.36	August 2030	932,951.48
November 2020	24,168,225.08	October 2025	4,974,783.62	September 2030	905,880.96
December 2020	23,666,109.98	November 2025	4,835,550.55	October 2030	879,574.69
January 2021	23,168,343.63	December 2025	4,700,149.13	November 2030	854,011.50
February 2021	22,674,879.64	January 2026	4,568,475.23	December 2030	829,170.82
March 2021	22,185,672.04	February 2026	4,440,427.51	January 2031	805,032.61
April 2021	21,700,675.29	March 2026	4,315,907.38	February 2031	781,577.39
May 2021	21,219,844.32	April 2026	4,194,818.87	March 2031	758,786.22
June 2021	20,743,134.45	May 2026	4,077,068.64	April 2031	736,640.68
July 2021	20,270,501.47	June 2026	3,962,565.83	May 2031	715,122.84
August 2021	19,801,901.54	July 2026	3,851,222.04	June 2031	694,215.27
September 2021	19,337,291.29	August 2026	3,742,951.25	July 2031	673,901.00
October 2021	18,876,627.72	September 2026	3,637,669.77	August 2031	654,163.56
November 2021	18,419,868.28	October 2026	3,535,296.16	September 2031	634,986.89
December 2021	17,966,970.79	November 2026	3,435,751.17	October 2031	616,355.40
January 2022	17,517,893.49	December 2026	3,338,957.69	November 2031	598,253.91
February 2022	17,072,595.02	January 2027	3,244,840.69	December 2031	580,667.67
March 2022	16,631,034.41	February 2027	3,153,327.18	January 2032	563,582.32
April 2022	16,193,171.06	March 2027	3,064,346.13	February 2032	546,983.91
May 2022	15,758,964.80	April 2027	2,977,828.41	March 2032	530,858.85
June 2022	15,328,375.80	May 2027	2,893,706.79	April 2032	515,193.94
July 2022	14,906,381.70	June 2027	2,811,915.83	May 2032	499,976.34
August 2022	14,495,859.67	July 2027	2,732,391.87	June 2032	485,193.57
September 2022	14,096,500.83	August 2027	2,655,072.97	July 2032	470,833.48
October 2022	13,708,004.52	September 2027	2,579,898.86	August 2032	456,884.24
November 2022	13,330,078.16	October 2027	2,506,810.91	September 2032	443,334.39
December 2022	12,962,436.95	November 2027	2,435,752.05	October 2032	430,172.74

Aggregate Group II (Continued)

Distribution Date	Planned Balance
November 2032	$ 417,388.44
December 2032	404,970.91
January 2033	392,909.88
February 2033	381,195.36
March 2033	369,817.64
April 2033	358,767.27
May 2033	348,035.05
June 2033	337,612.06
July 2033	327,489.61
August 2033	317,659.24
September 2033	308,112.75
October 2033	298,842.14
November 2033	289,839.65
December 2033	281,097.73
January 2034	272,609.02
February 2034	264,366.40
March 2034	256,362.91
April 2034	248,591.81
May 2034	241,046.53
June 2034	233,720.69
July 2034	226,608.08
August 2034	219,702.68
September 2034	212,998.61
October 2034	206,490.17
November 2034	200,171.82
December 2034	194,038.17
January 2035	188,083.97
February 2035	182,304.13
March 2035	176,693.70
April 2035	171,247.86
May 2035	165,961.92
June 2035	160,831.35
July 2035	155,851.71
August 2035	151,018.69
September 2035	146,328.13
October 2035	141,775.96
November 2035	137,358.21
December 2035	133,071.06
January 2036	128,910.77
February 2036	124,873.71
March 2036	120,956.35
April 2036	117,155.26
May 2036	113,467.11
June 2036	109,888.66
July 2036	106,416.76
August 2036	103,048.34
September 2036	99,780.45
October 2036	96,610.17
November 2036	93,534.70
December 2036	90,551.31
January 2037	87,657.35
February 2037	84,850.23
March 2037	82,127.45
April 2037	79,486.57
May 2037	76,925.22
June 2037	74,441.10
July 2037	72,031.97
August 2037	69,695.66
September 2037	$ 67,430.06
October 2037	65,233.11
November 2037	63,102.82
December 2037	61,037.24
January 2038	59,034.51
February 2038	57,092.78
March 2038	55,210.28
April 2038	53,385.27
May 2038	51,616.09
June 2038	49,901.09
July 2038	48,238.70
August 2038	46,627.37
September 2038	45,065.61
October 2038	43,551.96
November 2038	42,085.00
December 2038	40,663.38
January 2039	39,285.75
February 2039	37,950.82
March 2039	36,657.32
April 2039	35,404.05
May 2039	34,189.80
June 2039	33,013.43
July 2039	31,873.82
August 2039	30,769.87
September 2039	29,700.53
October 2039	28,664.78
November 2039	27,661.61
December 2039	26,690.05
January 2040	25,749.17
February 2040	24,838.05
March 2040	23,955.80
April 2040	23,101.56
May 2040	22,274.49
June 2040	21,473.78
July 2040	20,698.64
August 2040	19,948.30
September 2040	19,222.02
October 2040	18,519.07
November 2040	17,838.74
December 2040	17,180.37
January 2041	16,543.28
February 2041	15,926.84
March 2041	15,330.41
April 2041	14,753.39
May 2041	14,195.20
June 2041	13,655.25
July 2041	13,133.00
August 2041	12,627.91
September 2041	12,139.45
October 2041	11,667.11
November 2041	11,210.40
December 2041	10,768.85
January 2042	10,341.99
February 2042	9,929.36
March 2042	9,530.53
April 2042	9,145.08
May 2042	8,772.59
June 2042	8,412.66
July 2042	$ 8,064.90
August 2042	7,728.94
September 2042	7,404.41
October 2042	7,090.95
November 2042	6,788.22
December 2042	6,495.88
January 2043	6,213.61
February 2043	5,941.10
March 2043	5,678.04
April 2043	5,424.13
May 2043	5,179.08
June 2043	4,942.62
July 2043	4,714.47
August 2043	4,494.37
September 2043	4,282.07
October 2043	4,077.32
November 2043	3,879.88
December 2043	3,689.51
January 2044	3,505.99
February 2044	3,329.10
March 2044	3,158.63
April 2044	2,994.37
May 2044	2,836.12
June 2044	2,683.69
July 2044	2,536.89
August 2044	2,395.54
September 2044	2,259.46
October 2044	2,128.47
November 2044	2,002.42
December 2044	1,881.14
January 2045	1,764.48
February 2045	1,652.28
March 2045	1,544.40
April 2045	1,440.69
May 2045	1,341.02
June 2045	1,245.25
July 2045	1,153.25
August 2045	1,064.90
September 2045	980.07
October 2045	898.65
November 2045	820.52
December 2045	745.57
January 2046	673.70
February 2046	604.80
March 2046	538.76
April 2046	475.49
May 2046	414.90
June 2046	356.90
July 2046	301.39
August 2046	248.28
September 2046	197.50
October 2046	148.97
November 2046	102.60
December 2046	58.32
January 2047	16.06
February 2047 and thereafter	0.00

Aggregate Group III Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$75,700,000.00	January 2023	$46,231,873.60	December 2027	$22,355,606.21
March 2018	75,502,875.49	February 2023	45,733,395.52	January 2028	22,053,966.00
April 2018	75,286,843.88	March 2023	45,238,461.61	February 2028	21,756,031.53
May 2018	75,051,993.64	April 2023	44,747,048.00	March 2028	21,461,759.40
June 2018	74,798,425.44	May 2023	44,259,131.01	April 2028	21,171,106.71
July 2018	74,526,252.07	June 2023	43,774,687.10	May 2028	20,884,031.06
August 2018	74,235,598.41	July 2023	43,293,692.89	June 2028	20,600,490.50
September 2018	73,926,601.33	August 2023	42,816,125.15	July 2028	20,320,443.60
October 2018	73,599,409.60	September 2023	42,341,960.80	August 2028	20,043,849.38
November 2018	73,254,183.77	October 2023	41,871,176.91	September 2028	19,770,667.33
December 2018	72,891,096.08	November 2023	41,403,750.73	October 2028	19,500,857.40
January 2019	72,510,330.30	December 2023	40,939,659.61	November 2028	19,234,380.00
February 2019	72,112,081.61	January 2024	40,478,881.10	December 2028	18,971,196.00
March 2019	71,696,556.41	February 2024	40,021,392.86	January 2029	18,711,266.69
April 2019	71,263,972.19	March 2024	39,567,172.71	February 2029	18,454,553.84
May 2019	70,814,557.32	April 2024	39,116,198.63	March 2029	18,201,019.63
June 2019	70,348,550.85	May 2024	38,668,448.72	April 2029	17,950,626.67
July 2019	69,866,202.32	June 2024	38,223,901.25	May 2029	17,703,338.02
August 2019	69,367,771.57	July 2024	37,782,534.60	June 2029	17,459,117.13
September 2019	68,853,528.44	August 2024	37,344,327.33	July 2029	17,217,927.90
October 2019	68,323,752.59	September 2024	36,909,258.12	August 2029	16,979,734.63
November 2019	67,778,733.23	October 2024	36,477,305.79	September 2029	16,744,502.01
December 2019	67,218,768.86	November 2024	36,048,449.30	October 2029	16,512,195.17
January 2020	66,644,166.97	December 2024	35,622,667.76	November 2029	16,282,779.60
February 2020	66,055,243.82	January 2025	35,199,940.41	December 2029	16,056,221.22
March 2020	65,452,324.09	February 2025	34,780,246.63	January 2030	15,832,486.31
April 2020	64,835,740.63	March 2025	34,363,565.92	February 2030	15,611,541.55
May 2020	64,205,834.09	April 2025	33,949,877.95	March 2030	15,393,354.01
June 2020	63,580,353.98	May 2025	33,539,162.47	April 2030	15,177,891.12
July 2020	62,959,270.64	June 2025	33,131,399.43	May 2030	14,965,120.69
August 2020	62,342,554.62	July 2025	32,726,568.85	June 2030	14,755,010.91
September 2020	61,730,176.65	August 2025	32,324,650.93	July 2030	14,547,530.31
October 2020	61,122,107.66	September 2025	31,925,625.97	August 2030	14,342,647.81
November 2020	60,518,318.77	October 2025	31,529,474.41	September 2030	14,140,332.65
December 2020	59,918,781.29	November 2025	31,136,176.82	October 2030	13,940,554.46
January 2021	59,323,466.71	December 2025	30,745,713.91	November 2030	13,743,283.19
February 2021	58,732,346.72	January 2026	30,358,066.48	December 2030	13,548,489.16
March 2021	58,145,393.19	February 2026	29,973,215.50	January 2031	13,356,143.00
April 2021	57,562,578.18	March 2026	29,591,142.04	February 2031	13,166,215.70
May 2021	56,983,873.93	April 2026	29,211,827.30	March 2031	12,978,678.58
June 2021	56,409,252.86	May 2026	28,835,252.61	April 2031	12,793,503.28
July 2021	55,838,687.56	June 2026	28,461,399.42	May 2031	12,610,661.78
August 2021	55,272,150.84	July 2026	28,090,249.29	June 2031	12,430,126.36
September 2021	54,709,615.64	August 2026	27,721,783.93	July 2031	12,251,869.64
October 2021	54,151,055.11	September 2026	27,355,985.15	August 2031	12,075,864.54
November 2021	53,596,442.57	October 2026	26,993,197.75	September 2031	11,902,084.31
December 2021	53,045,751.51	November 2026	26,634,830.29	October 2031	11,730,502.48
January 2022	52,498,955.59	December 2026	26,280,831.24	November 2031	11,561,092.90
February 2022	51,956,028.65	January 2027	25,931,149.69	December 2031	11,393,829.72
March 2022	51,416,944.71	February 2027	25,585,735.26	January 2032	11,228,687.40
April 2022	50,881,677.95	March 2027	25,244,538.18	February 2032	11,065,640.67
May 2022	50,350,202.73	April 2027	24,907,509.23	March 2032	10,904,664.55
June 2022	49,822,493.56	May 2027	24,574,599.76	April 2032	10,745,734.38
July 2022	49,298,525.13	June 2027	24,245,761.66	May 2032	10,588,825.75
August 2022	48,778,272.30	July 2027	23,920,947.37	June 2032	10,433,914.55
September 2022	48,261,710.09	August 2027	23,600,109.88	July 2032	10,280,976.94
October 2022	47,748,813.68	September 2027	23,283,202.71	August 2032	10,129,989.36
November 2022	47,239,558.43	October 2027	22,970,179.91	September 2032	9,980,928.50
December 2022	46,733,919.85	November 2027	22,660,996.04	October 2032	9,833,771.36

Aggregate Group III (Continued)

Distribution Date	Planned Balance
November 2032	$ 9,688,495.17
December 2032	9,545,077.43
January 2033	9,403,495.91
February 2033	9,263,728.64
March 2033	9,125,753.87
April 2033	8,989,550.14
May 2033	8,855,096.23
June 2033	8,722,371.14
July 2033	8,591,354.14
August 2033	8,462,024.73
September 2033	8,334,362.64
October 2033	8,208,347.86
November 2033	8,083,960.57
December 2033	7,961,181.21
January 2034	7,839,990.43
February 2034	7,720,369.13
March 2034	7,602,298.41
April 2034	7,485,759.58
May 2034	7,370,734.18
June 2034	7,257,203.97
July 2034	7,145,150.91
August 2034	7,034,557.17
September 2034	6,925,405.14
October 2034	6,817,677.39
November 2034	6,711,356.72
December 2034	6,606,426.10
January 2035	6,502,868.72
February 2035	6,400,667.96
March 2035	6,299,807.39
April 2035	6,200,270.78
May 2035	6,102,042.06
June 2035	6,005,105.39
July 2035	5,909,445.09
August 2035	5,815,045.65
September 2035	5,721,891.76
October 2035	5,629,968.28
November 2035	5,539,260.26
December 2035	5,449,752.91
January 2036	5,361,431.60
February 2036	5,274,281.91
March 2036	5,188,289.54
April 2036	5,103,440.40
May 2036	5,019,720.53
June 2036	4,937,116.16
July 2036	4,855,613.66
August 2036	4,775,199.57
September 2036	4,695,860.59
October 2036	4,617,583.55
November 2036	4,540,355.48
December 2036	4,464,163.52
January 2037	4,388,994.97
February 2037	4,314,837.30
March 2037	4,241,678.10
April 2037	4,169,505.12
May 2037	4,098,306.25
June 2037	4,028,069.52
July 2037	3,958,783.09
August 2037	3,890,435.29
September 2037	3,823,014.55
October 2037	3,756,509.45

Distribution Date	Planned Balance
November 2037	$ 3,690,908.73
December 2037	3,626,201.21
January 2038	3,562,375.89
February 2038	3,499,421.87
March 2038	3,437,328.38
April 2038	3,376,084.79
May 2038	3,315,680.59
June 2038	3,256,105.39
July 2038	3,197,348.92
August 2038	3,139,401.04
September 2038	3,082,251.71
October 2038	3,025,891.04
November 2038	2,970,309.23
December 2038	2,915,496.60
January 2039	2,861,443.59
February 2039	2,808,140.76
March 2039	2,755,578.75
April 2039	2,703,748.36
May 2039	2,652,640.44
June 2039	2,602,246.01
July 2039	2,552,556.14
August 2039	2,503,562.04
September 2039	2,455,255.01
October 2039	2,407,626.46
November 2039	2,360,667.90
December 2039	2,314,370.94
January 2040	2,268,727.28
February 2040	2,223,728.74
March 2040	2,179,367.20
April 2040	2,135,634.68
May 2040	2,092,523.27
June 2040	2,050,025.15
July 2040	2,008,132.61
August 2040	1,966,838.01
September 2040	1,926,133.83
October 2040	1,886,012.60
November 2040	1,846,466.98
December 2040	1,807,489.69
January 2041	1,769,073.54
February 2041	1,731,211.43
March 2041	1,693,896.36
April 2041	1,657,121.38
May 2041	1,620,879.64
June 2041	1,585,164.39
July 2041	1,549,968.92
August 2041	1,515,286.64
September 2041	1,481,111.01
October 2041	1,447,435.58
November 2041	1,414,253.99
December 2041	1,381,559.92
January 2042	1,349,347.17
February 2042	1,317,609.57
March 2042	1,286,341.05
April 2042	1,255,535.62
May 2042	1,225,187.35
June 2042	1,195,290.36
July 2042	1,165,838.88
August 2042	1,136,827.19
September 2042	1,108,249.62
October 2042	1,080,100.61

Distribution Date	Planned Balance
November 2042	$ 1,052,374.63
December 2042	1,025,066.23
January 2043	998,170.03
February 2043	971,680.71
March 2043	945,593.01
April 2043	919,901.74
May 2043	894,601.77
June 2043	869,688.02
July 2043	845,155.50
August 2043	820,999.25
September 2043	797,214.39
October 2043	773,796.09
November 2043	750,739.57
December 2043	728,040.13
January 2044	705,693.10
February 2044	683,693.90
March 2044	662,037.97
April 2044	640,720.82
May 2044	619,738.03
June 2044	599,085.20
July 2044	578,758.01
August 2044	558,752.19
September 2044	539,063.51
October 2044	519,687.80
November 2044	500,620.93
December 2044	481,858.84
January 2045	463,397.50
February 2045	445,232.94
March 2045	427,361.23
April 2045	409,778.50
May 2045	392,480.91
June 2045	375,464.69
July 2045	358,726.09
August 2045	342,261.42
September 2045	326,067.03
October 2045	310,139.33
November 2045	294,474.75
December 2045	279,069.78
January 2046	263,920.95
February 2046	249,024.83
March 2046	234,378.03
April 2046	219,977.20
May 2046	205,819.04
June 2046	191,900.29
July 2046	178,217.72
August 2046	164,768.14
September 2046	151,548.41
October 2046	138,555.43
November 2046	125,786.11
December 2046	113,237.45
January 2047	100,906.43
February 2047	88,790.10
March 2047	76,885.54
April 2047	65,189.87
May 2047	53,700.24
June 2047	42,413.83
July 2047	31,327.87
August 2047	20,439.61
September 2047	9,746.34
October 2047 and thereafter	0.00

TD Class Planned Balances

Distribution Date	Planned Balance
Initial Balance	$2,070,000.00
March 2018	2,062,797.71
April 2018	2,053,811.14
May 2018	2,043,050.14
June 2018	2,030,527.01
July 2018	2,016,256.43
August 2018	2,000,255.49
September 2018	1,982,543.63
October 2018	1,963,142.65
November 2018	1,942,076.69
December 2018	1,919,372.17
January 2019	1,895,057.79
February 2019	1,869,164.47
March 2019	1,841,725.34
April 2019	1,812,775.65
May 2019	1,782,352.74
June 2019	1,750,496.04
July 2019	1,717,246.94
August 2019	1,682,648.73
September 2019	1,646,746.63
October 2019	1,609,587.61
November 2019	1,571,220.41
December 2019	1,531,695.40
January 2020	1,491,064.56
February 2020	1,449,381.35
March 2020	1,406,700.70
April 2020	$1,363,078.82
May 2020	1,318,573.23
June 2020	1,274,867.15
July 2020	1,231,951.53
August 2020	1,189,817.41
September 2020	1,148,455.91
October 2020	1,107,858.26
November 2020	1,068,015.73
December 2020	1,028,919.72
January 2021	990,561.67
February 2021	952,933.14
March 2021	916,025.74
April 2021	879,831.17
May 2021	844,341.21
June 2021	809,547.72
July 2021	775,442.66
August 2021	742,018.02
September 2021	709,265.90
October 2021	677,178.47
November 2021	645,747.96
December 2021	614,966.71
January 2022	584,827.10
February 2022	555,321.60
March 2022	526,442.75
April 2022	498,183.15
May 2022	470,535.49
June 2022	$ 443,492.52
July 2022	417,047.07
August 2022	391,192.03
September 2022	365,920.35
October 2022	341,225.08
November 2022	317,099.30
December 2022	293,536.18
January 2023	270,528.96
February 2023	248,070.93
March 2023	226,155.44
April 2023	204,775.95
May 2023	183,925.93
June 2023	163,598.94
July 2023	143,788.59
August 2023	124,488.57
September 2023	105,692.63
October 2023	87,394.58
November 2023	69,588.26
December 2023	52,267.62
January 2024	35,426.63
February 2024	19,059.35
March 2024	3,159.87
April 2024 and thereafter	0.00

Aggregate Group IV Planned Balances

Distribution Date	Planned Balance
Initial Balance	$95,578,443.00
March 2018	95,282,130.87
April 2018	94,936,900.67
May 2018	94,542,878.32
June 2018	94,100,251.69
July 2018	93,609,270.78
August 2018	93,070,247.70
September 2018	92,483,556.54
October 2018	91,849,633.09
November 2018	91,168,974.46
December 2018	90,442,138.55
January 2019	89,669,743.36
February 2019	88,852,466.24
March 2019	87,991,042.94
April 2019	87,086,266.55
May 2019	86,138,986.33
June 2019	85,150,106.39
July 2019	84,120,584.25
August 2019	83,051,429.31
September 2019	81,943,701.13
October 2019	80,798,507.69
November 2019	79,617,003.45
December 2019	78,400,387.37
January 2020	77,149,900.77
February 2020	75,866,825.18
March 2020	74,552,479.95
April 2020	73,208,219.98
May 2020	$71,835,433.15
June 2020	70,435,537.85
July 2020	69,009,980.35
August 2020	67,604,056.16
September 2020	66,217,486.37
October 2020	64,849,995.93
November 2020	63,501,313.62
December 2020	62,171,171.97
January 2021	60,859,307.23
February 2021	59,565,459.31
March 2021	58,289,371.72
April 2021	57,030,791.55
May 2021	55,789,469.38
June 2021	54,565,159.25
July 2021	53,357,618.65
August 2021	52,166,608.40
September 2021	50,991,892.66
October 2021	49,833,238.85
November 2021	48,690,417.65
December 2021	47,563,202.91
January 2022	46,451,371.60
February 2022	45,354,703.84
March 2022	44,272,982.75
April 2022	43,205,994.50
May 2022	42,153,528.23
June 2022	41,115,375.99
July 2022	40,091,332.76
August 2022	$39,081,196.33
September 2022	38,084,767.32
October 2022	37,101,849.13
November 2022	36,132,247.89
December 2022	35,175,772.41
January 2023	34,239,655.98
February 2023	33,328,120.08
March 2023	32,440,525.85
April 2023	31,576,250.87
May 2023	30,734,688.81
June 2023	29,915,248.94
July 2023	29,117,355.80
August 2023	28,340,448.78
September 2023	27,583,981.70
October 2023	26,847,422.53
November 2023	26,130,252.93
December 2023	25,431,967.97
January 2024	24,752,075.76
February 2024	24,090,097.09
March 2024	23,445,565.15
April 2024	22,818,025.20
May 2024	22,207,034.23
June 2024	21,612,160.69
July 2024	21,032,984.19
August 2024	20,469,095.21
September 2024	19,920,094.82
October 2024	19,385,594.40

Aggregate Group IV (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
November 2024	$18,865,215.39	October 2029	$ 3,696,094.22	September 2034	$ 674,366.80
December 2024	18,358,589.03	November 2029	3,593,586.57	October 2034	654,601.09
January 2025	17,865,356.10	December 2029	3,493,852.51	November 2034	635,390.35
February 2025	17,385,166.68	January 2030	3,396,818.30	December 2034	616,719.43
March 2025	16,917,679.90	February 2030	3,302,412.16	January 2035	598,573.60
April 2025	16,462,563.74	March 2030	3,210,564.16	February 2035	580,938.50
May 2025	16,019,494.74	April 2030	3,121,206.23	March 2035	563,800.18
June 2025	15,588,157.87	May 2030	3,034,272.08	April 2035	547,145.04
July 2025	15,168,246.21	June 2030	2,949,697.17	May 2035	530,959.87
August 2025	14,759,460.84	July 2030	2,867,418.64	June 2035	515,231.80
September 2025	14,361,510.56	August 2030	2,787,375.29	July 2035	499,948.31
October 2025	13,974,111.72	September 2030	2,709,507.53	August 2035	485,097.19
November 2025	13,596,988.04	October 2030	2,633,757.34	September 2035	470,666.61
December 2025	13,229,870.40	November 2030	2,560,068.22	October 2035	456,645.00
January 2026	12,872,496.65	December 2030	2,488,385.14	November 2035	443,021.15
February 2026	12,524,611.45	January 2031	2,418,654.56	December 2035	429,784.11
March 2026	12,185,966.09	February 2031	2,350,824.32	January 2036	416,923.26
April 2026	11,856,318.31	March 2031	2,284,843.63	February 2036	404,428.25
May 2026	11,535,432.14	April 2031	2,220,663.05	March 2036	392,288.99
June 2026	11,223,077.73	May 2031	2,158,234.44	April 2036	380,495.70
July 2026	10,919,031.23	June 2031	2,097,510.93	May 2036	369,038.82
August 2026	10,623,074.57	July 2031	2,038,446.88	June 2036	357,909.09
September 2026	10,334,995.35	August 2031	1,980,997.85	July 2036	347,097.48
October 2026	10,054,586.71	September 2031	1,925,120.60	August 2036	336,595.19
November 2026	9,781,647.16	October 2031	1,870,772.99	September 2036	326,393.67
December 2026	9,515,980.43	November 2031	1,817,914.02	October 2036	316,484.62
January 2027	9,257,395.37	December 2031	1,766,503.76	November 2036	306,859.93
February 2027	9,005,705.82	January 2032	1,716,503.35	December 2036	297,511.73
March 2027	8,760,730.42	February 2032	1,667,874.94	January 2037	288,432.36
April 2027	8,522,292.56	March 2032	1,620,581.69	February 2037	279,614.36
May 2027	8,290,220.22	April 2032	1,574,587.72	March 2037	271,050.48
June 2027	8,064,345.86	May 2032	1,529,858.12	April 2037	262,733.67
July 2027	7,844,506.30	June 2032	1,486,358.89	May 2037	254,657.04
August 2027	7,630,542.60	July 2032	1,444,056.93	June 2037	246,813.94
September 2027	7,422,299.99	August 2032	1,402,920.02	July 2037	239,197.85
October 2027	7,219,627.69	September 2032	1,362,916.79	August 2037	231,802.45
November 2027	7,022,378.88	October 2032	1,324,016.70	September 2037	224,621.60
December 2027	6,830,410.56	November 2032	1,286,190.03	October 2037	217,649.31
January 2028	6,643,583.47	December 2032	1,249,407.83	November 2037	210,879.75
February 2028	6,461,761.95	January 2033	1,213,641.93	December 2037	204,307.27
March 2028	6,284,813.91	February 2033	1,178,864.91	January 2038	197,926.35
April 2028	6,112,610.70	March 2033	1,145,050.06	February 2038	191,731.64
May 2028	5,945,027.01	April 2033	1,112,171.40	March 2038	185,717.93
June 2028	5,781,940.82	May 2033	1,080,203.63	April 2038	179,880.13
July 2028	5,623,233.30	June 2033	1,049,122.12	May 2038	174,213.32
August 2028	5,468,788.70	July 2033	1,018,902.89	June 2038	168,712.70
September 2028	5,318,494.31	August 2033	989,522.61	July 2038	163,373.61
October 2028	5,172,240.36	September 2033	960,958.57	August 2038	158,191.49
November 2028	5,029,919.96	October 2033	933,188.65	September 2038	153,161.94
December 2028	4,891,429.00	November 2033	906,191.33	October 2038	148,280.65
January 2029	4,756,666.09	December 2033	879,945.66	November 2038	143,543.46
February 2029	4,625,532.52	January 2034	854,431.24	December 2038	138,946.29
March 2029	4,497,932.12	February 2034	829,628.23	January 2039	134,485.20
April 2029	4,373,771.27	March 2034	805,517.30	February 2039	130,156.33
May 2029	4,252,958.79	April 2034	782,079.66	March 2039	125,955.96
June 2029	4,135,405.88	May 2034	759,296.99	April 2039	121,880.44
July 2029	4,021,026.07	June 2034	737,151.47	May 2039	117,926.24
August 2029	3,909,735.16	July 2034	715,625.78	June 2039	114,089.91
September 2029	3,801,451.16	August 2034	694,703.03	July 2039	110,368.11

Aggregate Group IV (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
August 2039	$ 106,757.60	June 2042	$ 31,975.82	April 2045	$ 7,120.89
September 2039	103,255.20	July 2042	30,771.12	May 2045	6,745.90
October 2039	99,857.84	August 2042	29,605.05	June 2045	6,384.43
November 2039	96,562.52	September 2042	28,476.45	July 2045	6,036.04
December 2039	93,366.34	October 2042	27,384.23	August 2045	5,700.33
January 2040	90,266.47	November 2042	26,327.29	September 2045	5,376.89
February 2040	87,260.15	December 2042	25,304.59	October 2045	5,065.35
March 2040	84,344.72	January 2043	24,315.12	November 2045	4,765.31
April 2040	81,517.56	February 2043	23,357.87	December 2045	4,476.41
May 2040	78,776.16	March 2043	22,431.89	January 2046	4,198.31
June 2040	76,118.04	April 2043	21,536.24	February 2046	3,930.65
July 2040	73,540.83	May 2043	20,670.01	March 2046	3,673.10
August 2040	71,042.19	June 2043	19,832.33	April 2046	3,425.34
September 2040	68,619.86	July 2043	19,022.32	May 2046	3,187.05
October 2040	66,271.65	August 2043	18,239.16	June 2046	2,957.92
November 2040	63,995.42	September 2043	17,482.04	July 2046	2,737.66
December 2040	61,789.09	October 2043	16,750.17	August 2046	2,525.99
January 2041	59,650.64	November 2043	16,042.78	September 2046	2,322.61
February 2041	57,578.11	December 2043	15,359.15	October 2046	2,127.27
March 2041	55,569.59	January 2044	14,698.54	November 2046	1,939.70
April 2041	53,623.22	February 2044	14,060.25	December 2046	1,759.64
May 2041	51,737.20	March 2044	13,443.61	January 2047	1,586.84
June 2041	49,909.78	April 2044	12,847.95	February 2047	1,421.08
July 2041	48,139.25	May 2044	12,272.64	March 2047	1,262.11
August 2041	46,423.95	June 2044	11,717.04	April 2047	1,109.70
September 2041	44,762.27	July 2044	11,180.57	May 2047	963.65
October 2041	43,152.66	August 2044	10,662.61	June 2047	823.74
November 2041	41,593.57	September 2044	10,162.62	July 2047	689.75
December 2041	40,083.55	October 2044	9,680.03	August 2047	561.51
January 2042	38,621.14	November 2044	9,214.30	September 2047	438.80
February 2042	37,204.95	December 2044	8,764.92	October 2047	321.44
March 2042	35,833.63	January 2045	8,331.37	November 2047	209.25
April 2042	34,505.85	February 2045	7,913.17	December 2047	102.06
May 2042	33,220.33	March 2045	7,509.83	January 2048 and thereafter	0.00

Aggregate Group V Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$99,374,798.00	August 2019	$84,609,437.00	February 2021	$59,756,409.07
March 2018	98,964,271.45	September 2019	83,374,431.59	March 2021	58,458,157.17
April 2018	98,502,877.17	October 2019	82,102,643.11	April 2021	57,177,681.58
May 2018	97,990,874.60	November 2019	80,795,369.16	May 2021	55,914,729.10
June 2018	97,428,588.15	December 2019	79,453,949.50	June 2021	54,669,050.02
July 2018	96,816,407.12	January 2020	78,079,763.58	July 2021	53,440,398.09
August 2018	96,154,785.40	February 2020	76,674,228.09	August 2021	52,228,530.51
September 2018	95,444,241.05	March 2020	75,238,794.35	September 2021	51,033,207.83
October 2018	94,685,355.79	April 2020	73,774,945.71	October 2021	49,854,193.91
November 2018	93,878,774.27	May 2020	72,284,194.75	November 2021	48,691,255.92
December 2018	93,025,203.24	June 2020	70,813,956.66	December 2021	47,544,164.25
January 2019	92,125,410.64	July 2020	69,363,940.28	January 2022	46,412,692.46
February 2019	91,180,224.45	August 2020	67,933,858.47	February 2022	45,296,617.28
March 2019	90,190,531.46	September 2020	66,523,428.09	March 2022	44,195,718.54
April 2019	89,157,275.94	October 2020	65,132,369.91	April 2022	43,109,779.11
May 2019	88,081,458.09	November 2020	63,760,408.57	May 2022	42,038,584.90
June 2019	86,964,132.45	December 2020	62,407,272.55	June 2022	40,981,924.78
July 2019	85,806,406.14	January 2021	61,072,694.06	July 2022	39,939,590.55

Aggregate Group V (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
August 2022	$38,911,376.92	July 2027	$ 7,792,696.62	June 2032	$ 1,474,510.16
September 2022	37,897,081.45	August 2027	7,580,041.52	July 2032	1,432,492.91
October 2022	36,896,504.50	September 2027	7,373,073.61	August 2032	1,391,633.58
November 2022	35,915,157.81	October 2027	7,171,643.03	September 2032	1,351,900.98
December 2022	34,959,565.12	November 2027	6,975,603.81	October 2032	1,313,264.76
January 2023	34,029,057.40	December 2027	6,784,813.80	November 2032	1,275,695.36
February 2023	33,122,982.87	January 2028	6,599,134.54	December 2032	1,239,164.01
March 2023	32,240,706.54	February 2028	6,418,431.20	January 2033	1,203,642.70
April 2023	31,381,609.80	March 2028	6,242,572.46	February 2033	1,169,104.18
May 2023	30,545,090.00	April 2028	6,071,430.42	March 2033	1,135,521.89
June 2023	29,730,560.02	May 2028	5,904,880.51	April 2033	1,102,869.99
July 2023	28,937,447.89	June 2028	5,742,801.43	May 2033	1,071,123.35
August 2023	28,165,196.38	July 2028	5,585,075.05	June 2033	1,040,257.47
September 2023	27,413,262.66	August 2028	5,431,586.30	July 2033	1,010,248.53
October 2023	26,681,117.90	September 2028	5,282,223.14	August 2033	981,073.32
November 2023	25,968,246.92	October 2028	5,136,876.44	September 2033	952,709.26
December 2023	25,274,147.85	November 2028	4,995,439.93	October 2033	925,134.37
January 2024	24,598,331.75	December 2028	4,857,810.12	November 2033	898,327.25
February 2024	23,940,322.34	January 2029	4,723,886.22	December 2033	872,267.09
March 2024	23,299,655.62	February 2029	4,593,570.09	January 2034	846,933.59
April 2024	22,675,879.60	March 2029	4,466,766.13	February 2034	822,307.04
May 2024	22,068,553.94	April 2029	4,343,381.28	March 2034	798,368.22
June 2024	21,477,249.70	May 2029	4,223,324.87	April 2034	775,098.44
July 2024	20,901,549.02	June 2029	4,106,508.64	May 2034	752,479.51
August 2024	20,341,044.85	July 2029	3,992,846.63	June 2034	730,493.71
September 2024	19,795,340.66	August 2029	3,882,255.13	July 2034	709,123.81
October 2024	19,264,050.17	September 2029	3,774,652.61	August 2034	688,353.02
November 2024	18,746,797.10	October 2029	3,669,959.71	September 2034	668,165.03
December 2024	18,243,214.91	November 2029	3,568,099.12	October 2034	648,543.93
January 2025	17,752,946.53	December 2029	3,468,995.57	November 2034	629,474.25
February 2025	17,275,644.14	January 2030	3,372,575.76	December 2034	610,940.95
March 2025	16,810,968.93	February 2030	3,278,768.31	January 2035	592,929.37
April 2025	16,358,590.84	March 2030	3,187,503.73	February 2035	575,425.26
May 2025	15,918,188.39	April 2030	3,098,714.34	March 2035	558,414.72
June 2025	15,489,448.40	May 2030	3,012,334.23	April 2035	541,884.26
July 2025	15,072,065.82	June 2030	2,928,299.23	May 2035	525,820.73
August 2025	14,665,743.50	July 2030	2,846,546.87	June 2035	510,211.35
September 2025	14,270,191.97	August 2030	2,767,016.30	July 2035	495,043.65
October 2025	13,885,129.30	September 2030	2,689,648.27	August 2035	480,305.53
November 2025	13,510,280.85	October 2030	2,614,385.10	September 2035	465,985.20
December 2025	13,145,379.10	November 2030	2,541,170.63	October 2035	452,071.18
January 2026	12,790,163.47	December 2030	2,469,950.15	November 2035	438,552.31
February 2026	12,444,380.14	January 2031	2,400,670.43	December 2035	425,417.72
March 2026	12,107,781.89	February 2031	2,333,279.61	January 2036	412,656.85
April 2026	11,780,127.90	March 2031	2,267,727.21	February 2036	400,259.39
May 2026	11,461,183.60	April 2031	2,203,964.07	March 2036	388,215.35
June 2026	11,150,720.52	May 2031	2,141,942.34	April 2036	376,514.98
July 2026	10,848,516.11	June 2031	2,081,615.41	May 2036	365,148.79
August 2026	10,554,353.63	July 2031	2,022,937.92	June 2036	354,107.58
September 2026	10,268,021.93	August 2031	1,965,865.69	July 2036	343,382.35
October 2026	9,989,315.38	September 2031	1,910,355.72	August 2036	332,964.38
November 2026	9,718,033.68	October 2031	1,856,366.13	September 2036	322,845.17
December 2026	9,453,981.73	November 2031	1,803,856.16	October 2036	313,016.45
January 2027	9,196,969.52	December 2031	1,752,786.11	November 2036	303,470.18
February 2027	8,946,811.98	January 2032	1,703,117.33	December 2036	294,198.52
March 2027	8,703,328.83	February 2032	1,654,812.22	January 2037	285,193.87
April 2027	8,466,344.51	March 2032	1,607,834.14	February 2037	276,448.82
May 2027	8,235,688.01	April 2032	1,562,147.42	March 2037	267,956.15
June 2027	8,011,192.79	May 2032	1,517,717.37	April 2037	259,708.85

Aggregate Group V (Continued)

Distribution Date	Planned Balance
May 2037	$ 251,700.10
June 2037	243,923.25
July 2037	236,371.85
August 2037	229,039.62
September 2037	221,920.44
October 2037	215,008.37
November 2037	208,297.61
December 2037	201,782.55
January 2038	195,457.70
February 2038	189,317.74
March 2038	183,357.49
April 2038	177,571.91
May 2038	171,956.10
June 2038	166,505.28
July 2038	161,214.82
August 2038	156,080.21
September 2038	151,097.06
October 2038	146,261.10
November 2038	141,568.18
December 2038	137,014.25
January 2039	132,595.40
February 2039	128,307.80
March 2039	124,147.74
April 2039	120,111.60
May 2039	116,195.87
June 2039	112,397.13
July 2039	108,712.06
August 2039	105,137.42
September 2039	101,670.08
October 2039	98,306.97
November 2039	95,045.13
December 2039	91,881.66
January 2040	88,813.74
February 2040	85,838.66
March 2040	82,953.75
April 2040	80,156.42
May 2040	77,444.17
June 2040	74,814.54
July 2040	72,265.17
August 2040	69,793.75
September 2040	67,398.03
October 2040	65,075.82
November 2040	62,825.00
December 2040	$ 60,643.51
January 2041	58,529.35
February 2041	56,480.56
March 2041	54,495.25
April 2041	52,571.57
May 2041	50,707.74
June 2041	48,902.00
July 2041	47,152.67
August 2041	45,458.11
September 2041	43,816.70
October 2041	42,226.91
November 2041	40,687.21
December 2041	39,196.13
January 2042	37,752.26
February 2042	36,354.20
March 2042	35,000.60
April 2042	33,690.15
May 2042	32,421.59
June 2042	31,193.67
July 2042	30,005.18
August 2042	28,854.97
September 2042	27,741.89
October 2042	26,664.84
November 2042	25,622.75
December 2042	24,614.57
January 2043	23,639.30
February 2043	22,695.96
March 2043	21,783.57
April 2043	20,901.22
May 2043	20,048.01
June 2043	19,223.05
July 2043	18,425.50
August 2043	17,654.53
September 2043	16,909.33
October 2043	16,189.13
November 2043	15,493.17
December 2043	14,820.71
January 2044	14,171.03
February 2044	13,543.44
March 2044	12,937.27
April 2044	12,351.87
May 2044	11,786.58
June 2044	11,240.81
July 2044	$ 10,713.93
August 2044	10,205.39
September 2044	9,714.60
October 2044	9,241.02
November 2044	8,784.11
December 2044	8,343.36
January 2045	7,918.27
February 2045	7,508.33
March 2045	7,113.09
April 2045	6,732.09
May 2045	6,364.86
June 2045	6,010.98
July 2045	5,670.04
August 2045	5,341.61
September 2045	5,025.31
October 2045	4,720.75
November 2045	4,427.55
December 2045	4,145.35
January 2046	3,873.80
February 2046	3,612.57
March 2046	3,361.31
April 2046	3,119.70
May 2046	2,887.44
June 2046	2,664.22
July 2046	2,449.75
August 2046	2,243.74
September 2046	2,045.91
October 2046	1,856.01
November 2046	1,673.76
December 2046	1,498.91
January 2047	1,331.22
February 2047	1,170.46
March 2047	1,016.39
April 2047	868.79
May 2047	727.44
June 2047	592.13
July 2047	462.66
August 2047	338.84
September 2047	220.46
October 2047	107.35
November 2047 and thereafter	0.00

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

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

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$1,018,948,068

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Pass-Through Certificates

Fannie Mae REMIC Trust 2018-15

PROSPECTUS SUPPLEMENT

BofA Merrill Lynch

February 23, 2018