

\$683,559,289



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-21**

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.

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
MB(2) ..	1	\$ 58,268,000	PAC	2.5%	FIX	3136AVZ28	March 2046
MI(2) ...	1	6,474,222(3)	NTL	4.5	FIX/IO	3136AVZ36	March 2046
MQ(2) ..	1	2,917,000	PAC	2.5	FIX	3136AVZ44	November 2046
IM(2) ...	1	324,111(3)	NTL	4.5	FIX/IO	3136AVZ51	November 2046
NY(2) ..	1	2,454,000	PAC	3.0	FIX	3136AVZ69	April 2047
GD	1	4,213,000	PAC	3.0	FIX	3136AVZ77	April 2047
GA	1	7,369,514	SUP/AD	3.0	FIX	3136AVZ85	April 2047
GF	1	2,000,000	SUP/AD	(4)	FLT	3136AVZ93	April 2047
GS	1	2,000,000	SUP/AD	(4)	INV	3136AV2A6	April 2047
GB	1	389,000	SUP/AD	3.0	FIX	3136AV2B4	April 2047
GZ	1	3,794	SUP	3.0	FIX/Z	3136AV2C2	April 2047
FL	1	59,710,730	PT	(4)	FLT	3136AV2D0	April 2047
SL	1	59,710,730(3)	NTL	(4)	INV/IO	3136AV2E8	April 2047

(Table continued on next page)

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own Fannie Mae MBS.

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

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The MC, MA, MD, MP, MT, MW, NB, NC, NA, ND, NI, MY, M, HP, HM, HT, HW, EC, EA, EG, EJ, HD, HE, HA, HL, HK, HI, HY, LG, LH, LA, LM, VW, LV, V, LY, DC, DH, DA, DK, DL, CV, DV, VD, EV, GV, CB, CD, CE, CG, CI, DY and CA 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 March 31, 2017.

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

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

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

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

BofA Merrill Lynch

The date of this Prospectus Supplement is March 27, 2017

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
HU(2) ..	2	\$ 80,597,000	SEQ	2.5%	FIX	3136AV2F5	March 2040
IH(2) ...	2	13,432,833(3)	NTL	3.0	FIX/IO	3136AV2G3	March 2040
EB(2) ...	2	13,880,000	SEQ	2.5	FIX	3136AV2H1	April 2042
IE(2) ...	2	2,313,333(3)	NTL	3.0	FIX/IO	3136AV2J7	April 2042
VH(2) ..	2	8,779,000	SEQ/AD	3.0	FIX	3136AV2K4	August 2028
VL(2) ...	2	9,410,000	SEQ/AD	3.0	FIX	3136AV2L2	July 2037
HZ(2) ...	2	21,811,000	SEQ	3.0	FIX/Z	3136AV2M0	April 2047
LD(2) ...	3	206,423,000	SEQ	2.5	FIX	3136AV2N8	April 2053
LI(2) ...	3	77,408,625(3)	NTL	4.0	FIX/IO	3136AV2P3	April 2053
VQ(2) ..	3	17,208,000	SEQ/AD	3.0	FIX	3136AV2Q1	June 2028
IL(2) ...	3	4,302,000(3)	NTL	4.0	FIX/IO	3136AV2R9	June 2028
VM(2) ..	3	21,204,000	SEQ/AD	4.0	FIX	3136AV2S7	August 2037
ZL(2) ...	3	30,830,734	SEQ	4.0	FIX/Z	3136AV2T5	April 2057
DB(2) ..	4	97,045,000	SEQ	2.5	FIX	3136AV2U2	December 2042
DI(2) ...	4	27,727,142(3)	NTL	3.5	FIX/IO	3136AV2V0	December 2042
VC(2) ..	4	8,742,000	SEQ/AD	3.5	FIX	3136AV2W8	July 2028
BV(2) ..	4	10,051,000	SEQ/AD	2.5	FIX	3136AV2X6	August 2037
VI(2) ...	4	2,871,714(3)	NTL	3.5	FIX/IO	3136AV2Y4	August 2037
ZD(2) ...	4	18,253,517	SEQ	3.5	FIX/Z	3136AV2Z1	April 2047
R		0	NPR	0	NPR	3136AV3A5	April 2057
RL		0	NPR	0	NPR	3136AV3B3	April 2057

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

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AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated June 1, 2014 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
 - June 1, 2016, for all MBS issued on or after June 1, 2016,
 - October 1, 2014, for all MBS issued on or after October 1, 2014 and prior to June 1, 2016,
 - March 1, 2013, for all MBS issued on or after March 1, 2013 and prior to October 1, 2014,
 - February 1, 2012, for all MBS issued on or after February 1, 2012 and prior to March 1, 2013,
 - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
 - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
 - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
 - January 1, 2006, for all other MBS(as applicable, the “MBS Prospectus”); 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 March 1, 2017. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.

Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS

Group 1, Group 2, Group 3 and Group 4

Characteristics of the MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 1 MBS	\$139,325,038	4.50%	4.75% to 7.00%	241 to 360
Group 2 MBS	\$134,477,000	3.00%	3.25% to 5.50%	241 to 360
Group 3 MBS	\$275,665,734	4.00%	4.25% to 6.50%	361 to 480
Group 4 MBS	\$134,091,517	3.50%	3.75% to 6.00%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 1 MBS	\$139,325,038	360	334	20	4.935%
Group 2 MBS	\$134,477,000	360	306	47	3.620%
Group 3 MBS	\$275,665,734	480	433	42	4.586%
Group 4 MBS	\$134,091,517	360	357	3	3.900%

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

Settlement Date

We expect to issue the certificates on March 31, 2017.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

Fed Book-Entry

All classes of certificates other than the R and RL Classes

Physical

R and RL Classes

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

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

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
GF	1.78056%	6.00%	1.00%	LIBOR + 100 basis points
GS	4.21944%	5.00%	0.00%	5% – LIBOR
FL	1.18056%	6.50%	0.40%	LIBOR + 40 basis points
SL	5.31944%	6.10%	0.00%	6.1% – LIBOR

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

Notional Classes

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

<u>Class</u>	
MI	11.1111107297% of the MB Class
IM	11.1111107302% of the MQ Class
SL	100% of the FL Class
IH	16.6666662531% of the HU Class
IE	16.6666642651% of the EB Class
LI	37.5% of the LD Class
IL	25% of the VQ Class
DI	28.5714276882% of the DB Class
VI	28.5714257288% of the BV Class
NI	11.1111105663% of the <i>sum</i> of MB and MQ Classes
HI	16.666665961% of the <i>sum</i> of HU and EB Classes
CI	28.5714275043% of the <i>sum</i> of DB and BV 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)*

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>200%</u>	<u>235%</u>	<u>400%</u>	<u>500%</u>	<u>700%</u>
MB, MI, MC, MA and MD	16.9	6.2	5.4	5.4	5.4	5.4	3.5	2.8	1.9
MQ, IM, MP, MT and MW	26.5	16.5	16.5	16.5	16.5	16.5	10.3	8.2	5.6
NY	27.0	21.7	21.7	21.7	21.7	21.7	14.7	11.8	8.1
GD	27.6	15.7	11.3	2.5	2.5	2.5	1.1	0.9	0.6
GA, GF and GS	29.0	22.0	19.8	16.7	6.7	2.0	0.6	0.4	0.3
GB	30.0	27.6	27.5	27.2	25.7	6.0	1.2	0.8	0.5
GZ	30.0	27.8	27.8	27.8	27.8	10.0	1.2	0.8	0.6
FL and SL	19.9	9.9	8.8	7.9	6.5	5.7	3.5	2.8	1.9
NB, NC, NA, ND and NI	17.3	6.7	6.0	6.0	6.0	6.0	3.8	3.0	2.1
MY	26.7	18.9	18.9	18.9	18.9	18.9	12.3	9.8	6.7
M	17.7	7.2	6.6	6.6	6.6	6.6	4.2	3.4	2.3

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>225%</u>	<u>300%</u>	<u>500%</u>
HU, IH, HP, HM, HT and HW	13.8	4.3	3.2	2.3	1.8	1.0
EB, IE, EC, EA, EG and EJ	24.0	10.9	8.4	6.1	4.7	2.8
VH	6.0	6.0	6.0	5.6	5.0	3.5
VL	16.0	12.9	10.4	7.6	5.9	3.5
HZ	27.6	18.8	16.5	13.4	11.0	7.0
HD, HE, HA, HL, HK and HI	15.3	5.3	4.0	2.9	2.2	1.3
HY	27.6	17.7	15.0	11.8	9.4	5.7

Group 3 Classes	PSA Prepayment Assumption						
	0%	100%	105%	175%	225%	400%	700%
LD, LI, LG, LH, LA and LM	24.4	7.0	6.7	4.3	3.4	1.9	1.0
VQ, IL, VW, LV and V	6.0	6.0	6.0	6.0	5.7	4.1	2.4
VM	16.0	15.5	15.3	12.0	10.0	6.0	3.3
ZL	38.1	25.2	24.8	19.5	16.5	10.1	5.5
LY	38.1	24.5	24.0	17.6	14.4	8.3	4.3

Group 4 Classes	PSA Prepayment Assumption						
	0%	100%	180%	300%	400%	500%	800%
DB, DI, DC, DH, DA, DK and DL	16.0	6.6	4.6	3.2	2.6	2.3	1.7
VC	6.0	6.0	6.0	5.6	4.9	4.3	3.2
BV, VI, CV, DV, VD, EV and GV	16.0	14.6	11.1	7.4	5.8	4.8	3.2
ZD	27.9	21.7	17.4	12.7	10.1	8.4	5.3
CB, CD, CE, CG, CI and CA	16.0	7.4	5.2	3.6	2.9	2.5	1.8
DY	27.9	20.8	15.8	11.0	8.6	7.0	4.5

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

DESCRIPTION OF THE CERTIFICATES

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

General

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

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

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

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

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

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

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

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

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

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

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

The MBS

The MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years in the case of the Group 1 MBS, Group 2 MBS and Group 4 MBS; and up to 40 years in the case of the Group 3 MBS.

In addition, the pools of Mortgage Loans backing the Group 3 MBS have been designated as pools of “reperforming modified loans” as described further under “The Mortgage Loans—Previously Delinquent Mortgage Loans—*Reperforming Loans*” and “—*Reperforming Modified Loans*” in the MBS Prospectus dated June 1, 2016. These loans are conventional, modified mortgage loans that became delinquent after we initially acquired them but were current as of the issue date of each related MBS. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools underlying the Group 3 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*Mortgage loans that became delinquent after we initially acquired them, and that in some cases may have been modified, may perform differently than do mortgage loans without a history of delinquency*” in the MBS Prospectus dated June 1, 2016.

Furthermore, the pools of mortgage loans backing the Group 4 MBS have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Mortgage Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits” in the MBS Prospectus dated June 1, 2016. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools underlying the Group 4 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 and Group 4—Characteristics of the MBS” in this prospectus supplement and “The Mortgage Loan Pools” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

Distributions of Interest

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

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

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

<u>Delay Classes</u>	<u>No-Delay Classes</u>
All interest-bearing Classes other than the FL and SL Classes	The FL and SL Classes

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

Accrual Classes. The GZ, HZ, ZL and ZD Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on each Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under “—Distributions of Principal” below.

Distributions of Principal

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

• *Group 1*

The GZ Accrual Amount in the following priority:

- | | |
|-----------------------------------------------|------------------------------|
| 1. To GA, GF and GS, pro rata, until retired. | } Accretion Directed Classes |
| 2. To GB until retired. | |
| 3. Thereafter to GZ. | } Accrual Class |

The Group 1 Cash Flow Distribution Amount as follows:

- | | |
|---------------------------------------------------------------|-----------------------|
| — 42.857142447% to FL until retired, and | } Pass-Through Class |
| — 57.142857553% as follows: | |
| <i>first</i> , to the Aggregate Group to its Planned Balance; | } PAC Group and Class |
| <i>second</i> , to GD to its Planned Balance; | |

<i>third</i> , to GA, GF and GS, pro rata, until retired;	} Support Classes
<i>fourth</i> , to GB and GZ, in that order, until retired;	
<i>fifth</i> , to GD until retired; and	} PAC Class and Group
<i>sixth</i> , to the Aggregate Group to zero.	

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

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

The “Aggregate Group” consists of the MB, MQ and NY Classes. On each Distribution Date, we will apply payments of principal of the Aggregate Group to MB, MQ and NY, in that order, until retired.

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

- *Group 2*

The HZ Accrual Amount to VH and VL, in that order, until retired, and there- after to HZ.	} Accretion Directed Classes and Accrual Class

The Group 2 Cash Flow Distribution Amount to HU, EB, VL, VH and HZ, in that order, until retired.	} Sequential Pay Classes

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

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

- *Group 3*

The ZL Accrual Amount to VQ and VM, in that order, until retired, and there- after to ZL.	} Accretion Directed Classes and Accrual Class

The Group 3 Cash Flow Distribution Amount to LD, VQ, VM and ZL, in that order, until retired.	} Sequential Pay Classes

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

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

- *Group 4*

The ZD Accrual Amount to VC and BV, in that order, until retired, and there- after to ZD.	} Accretion Directed Classes and Accrual Class

The Group 4 Cash Flow Distribution Amount to DB, BV, VC and ZD, in that order, until retired.	} Sequential Pay Classes

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

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

Structuring Assumptions

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

- the Mortgage Loans underlying the MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 2, Group 3 and Group 4—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is March 31, 2017; and
- each Distribution Date occurs on the 25th day of a month.

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

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

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

<u>Group and Class</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group Planned Balances	Between 125% and 235% PSA	Between 125% and 235% PSA
GD Class Planned Balances	Between 150% and 235% PSA	Between 150% and 235% PSA

The Aggregate Group consists of the MB, MQ and NY Classes.

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

We cannot assure you that the balance of an 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 an 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 the Aggregate Group or the GD Class to its scheduled balance in any month. As a result, the likelihood of reducing the Aggregate Group or the GD 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 Group and the GD 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 Group and the GD 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 the Aggregate Group or Class having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group or Class receiving the benefit of that support, if still outstanding, may no longer have an Effective Range, and will be much more sensitive to prepayments of the related Mortgage Loans.

Yield Tables

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

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

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

We cannot assure you that

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

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

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

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

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

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

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

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

<u>Class</u>	<u>Price*</u>
GS	100.000%
SL	20.522%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>200%</u>	<u>235%</u>	<u>400%</u>	<u>500%</u>	<u>700%</u>
0.39028%	4.6%	4.6%	4.6%	4.6%	4.6%	4.5%	4.1%	3.9%	3.5%
0.78056%	4.2%	4.2%	4.2%	4.2%	4.2%	4.1%	3.7%	3.6%	3.2%
2.78056%	2.2%	2.2%	2.2%	2.2%	2.2%	2.1%	2.0%	1.9%	1.7%
4.78056%	0.2%	0.2%	0.2%	0.2%	0.2%	0.2%	0.2%	0.2%	0.2%
5.00000%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	125%	150%	200%	235%	400%	500%	700%
0.39028%	23.6%	20.3%	18.7%	17.0%	13.6%	11.2%	(0.7)%	(8.2)%	(24.2)%
0.78056%	21.5%	18.3%	16.6%	14.9%	11.5%	9.1%	(2.6)%	(10.1)%	(26.1)%
2.78056%	10.6%	7.4%	5.8%	4.2%	0.9%	(1.4)%	(12.7)%	(20.0)%	(35.4)%
4.78056%	(1.9)%	(5.0)%	(6.5)%	(8.0)%	(11.2)%	(13.4)%	(24.2)%	(31.1)%	(46.0)%
6.10000%	*	*	*	*	*	*	*	*	*

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
MI	276%
IM	384%
IH	132%
IE	158%
LI	176%
IL	320%
DI	206%
VI	310%
NI	307%
HI	139%
CI	224%

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*
MI	21.50000000%
IM	48.00000000%
IH	10.41015625%
IE	24.00000000%
LI	17.00000000%
IL	18.96875000%
DI	14.31250000%
VI	25.09375000%
NI	21.53125000%
HI	12.40625000%
CI	15.32432432%

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

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

Sensitivity of the MI Class to Prepayments

		PSA Prepayment Assumption								
		<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>200%</u>	<u>235%</u>	<u>400%</u>	<u>500%</u>	<u>700%</u>
Pre-Tax Yields to Maturity	.....	12.3%	5.9%	3.0%	3.0%	3.0%	3.0%	(12.0)%	(23.3)%	(48.4)%

Sensitivity of the IM Class to Prepayments

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>200%</u>	<u>235%</u>	<u>400%</u>	<u>500%</u>	<u>700%</u>
Pre-Tax Yields to Maturity	7.0%	5.7%	5.7%	5.7%	5.7%	5.7%	(0.8)%	(6.2)%	(20.1)%

Sensitivity of the IH Class to Prepayments

		PSA Prepayment Assumption					
		<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>225%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity	.....	16.0%	6.7%	(4.0)%	(22.1)%	(41.2)%	(91.7)%

Sensitivity of the IE Class to Prepayments

		PSA Prepayment Assumption					
		<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>225%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity	.....	9.2%	5.8%	1.0%	(8.5)%	(19.8)%	(54.9)%

Sensitivity of the LI Class to Prepayments

		PSA Prepayment Assumption						
		<u>50%</u>	<u>100%</u>	<u>105%</u>	<u>175%</u>	<u>225%</u>	<u>400%</u>	<u>700%</u>
Pre-Tax Yields to Maturity	.....	17.1%	11.1%	10.5%	0.2%	(8.2)%	(41.6)%	*

Sensitivity of the IL Class to Prepayments

		PSA Prepayment Assumption						
		<u>50%</u>	<u>100%</u>	<u>105%</u>	<u>175%</u>	<u>225%</u>	<u>400%</u>	<u>700%</u>
Pre-Tax Yields to Maturity	.....	6.0%	6.0%	6.0%	6.0%	5.0%	(6.2)%	(41.0)%

Sensitivity of the DI Class to Prepayments

		PSA Prepayment Assumption						
		<u>50%</u>	<u>100%</u>	<u>180%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>	<u>800%</u>
Pre-Tax Yields to Maturity	.....	17.1%	12.2%	3.1%	(11.3)%	(23.1)%	(34.2)%	(62.3)%

Sensitivity of the VI Class to Prepayments

		PSA Prepayment Assumption						
		<u>50%</u>	<u>100%</u>	<u>180%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>	<u>800%</u>
Pre-Tax Yields to Maturity	.....	11.8%	11.2%	8.4%	0.7%	(6.9)%	(14.9)%	(39.1)%

Sensitivity of the NI Class to Prepayments

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>200%</u>	<u>235%</u>	<u>400%</u>	<u>500%</u>	<u>700%</u>
Pre-Tax Yields to Maturity	12.9%	7.3%	4.8%	4.8%	4.8%	4.8%	(7.9)%	(17.6)%	(39.4)%

Sensitivity of the HI Class to Prepayments

		PSA Prepayment Assumption					
		<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>225%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity	.....	13.5%	6.4%	(1.9)%	(15.9)%	(31.3)%	(74.3)%

Sensitivity of the CI Class to Prepayments

	PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>180%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>	<u>800%</u>
Pre-Tax Yields to Maturity	16.1%	12.0%	4.5%	(8.1)%	(18.7)%	(29.0)%	(56.4)%

Weighted Average Lives of the Certificates

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

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

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

See “—Distributions of Principal” above.

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

Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original and Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	7.00%
Group 2 MBS	360 months	5.50%
Group 3 MBS	480 months	6.50%
Group 4 MBS	360 months	6.00%

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

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

Percent of Original Principal Balances Outstanding

Date	MB, MI†, MC, MA and MD Classes									MQ, IM†, MP, MT and MW Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	150%	200%	235%	400%	500%	700%	0%	100%	125%	150%	200%	235%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	99	91	89	89	89	89	89	89	76	100	100	100	100	100	100	100	100	100
March 2019	97	81	77	77	77	77	70	59	39	100	100	100	100	100	100	100	100	100
March 2020	96	72	67	67	67	67	50	37	18	100	100	100	100	100	100	100	100	100
March 2021	94	63	57	57	57	57	35	23	6	100	100	100	100	100	100	100	100	100
March 2022	92	55	48	48	48	48	23	13	0	100	100	100	100	100	100	100	100	92
March 2023	90	47	40	40	40	40	15	6	0	100	100	100	100	100	100	100	100	16
March 2024	88	40	32	32	32	32	9	1	0	100	100	100	100	100	100	100	100	0
March 2025	86	34	25	25	25	25	4	0	0	100	100	100	100	100	100	100	54	0
March 2026	83	27	20	20	20	20	1	0	0	100	100	100	100	100	100	100	10	0
March 2027	81	21	15	15	15	15	0	0	0	100	100	100	100	100	100	59	0	0
March 2028	78	16	11	11	11	11	0	0	0	100	100	100	100	100	100	21	0	0
March 2029	75	11	7	7	7	7	0	0	0	100	100	100	100	100	100	0	0	0
March 2030	72	6	4	4	4	4	0	0	0	100	100	100	100	100	100	0	0	0
March 2031	68	2	2	2	2	2	0	0	0	100	100	100	100	100	100	0	0	0
March 2032	65	0	0	0	0	0	0	0	0	100	95	95	95	95	95	0	0	0
March 2033	61	0	0	0	0	0	0	0	0	100	61	61	61	61	61	0	0	0
March 2034	56	0	0	0	0	0	0	0	0	100	32	32	32	32	32	0	0	0
March 2035	52	0	0	0	0	0	0	0	0	100	9	9	9	9	9	0	0	0
March 2036	47	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2037	42	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2038	36	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2039	30	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2040	24	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2041	17	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2042	9	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2043	1	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	16.9	6.2	5.4	5.4	5.4	5.4	3.5	2.8	1.9	26.5	16.5	16.5	16.5	16.5	16.5	10.3	8.2	5.6

** 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	NY Class										GD Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	200%	235%	400%	500%	700%	0%	100%	125%	150%	200%	235%	400%	500%	700%	0%	100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	100	100	100	100	100	100	100	100	100	100	100	100	100	76	76	76	12	0	0	0
March 2019	100	100	100	100	100	100	100	100	100	100	100	100	100	53	53	53	0	0	0	0
March 2020	100	100	100	100	100	100	100	100	100	100	100	100	100	35	35	35	0	0	0	0
March 2021	100	100	100	100	100	100	100	100	100	100	100	100	100	21	21	21	0	0	0	0
March 2022	100	100	100	100	100	100	100	100	100	100	100	100	100	11	11	11	0	0	0	0
March 2023	100	100	100	100	100	100	100	100	100	100	100	100	100	3	3	3	0	0	0	0
March 2024	100	100	100	100	100	100	100	100	67	100	100	100	0	0	0	0	0	0	0	0
March 2025	100	100	100	100	100	100	100	100	38	100	100	98	0	0	0	0	0	0	0	0
March 2026	100	100	100	100	100	100	100	100	21	100	100	90	0	0	0	0	0	0	0	0
March 2027	100	100	100	100	100	100	100	100	76	12	100	100	76	0	0	0	0	0	0	0
March 2028	100	100	100	100	100	100	100	51	7	100	100	59	0	0	0	0	0	0	0	0
March 2029	100	100	100	100	100	100	91	34	4	100	100	39	0	0	0	0	0	0	0	0
March 2030	100	100	100	100	100	100	66	23	2	100	100	16	0	0	0	0	0	0	0	0
March 2031	100	100	100	100	100	100	48	15	1	100	99	0	0	0	0	0	0	0	0	0
March 2032	100	100	100	100	100	100	35	10	1	100	70	0	0	0	0	0	0	0	0	0
March 2033	100	100	100	100	100	100	25	7	*	100	39	0	0	0	0	0	0	0	0	0
March 2034	100	100	100	100	100	100	18	4	*	100	9	0	0	0	0	0	0	0	0	0
March 2035	100	100	100	100	100	100	12	3	*	100	0	0	0	0	0	0	0	0	0	0
March 2036	100	87	87	87	87	87	9	2	*	100	0	0	0	0	0	0	0	0	0	0
March 2037	100	68	68	68	68	68	6	1	*	100	0	0	0	0	0	0	0	0	0	0
March 2038	100	52	52	52	52	52	4	1	*	100	0	0	0	0	0	0	0	0	0	0
March 2039	100	39	39	39	39	39	3	*	*	100	0	0	0	0	0	0	0	0	0	0
March 2040	100	28	28	28	28	28	2	*	*	100	0	0	0	0	0	0	0	0	0	0
March 2041	100	20	20	20	20	20	1	*	*	100	0	0	0	0	0	0	0	0	0	0
March 2042	100	13	13	13	13	13	1	*	*	100	0	0	0	0	0	0	0	0	0	0
March 2043	100	7	7	7	7	7	*	*	*	100	0	0	0	0	0	0	0	0	0	0
March 2044	48	3	3	3	3	3	*	*	*	100	0	0	0	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0	2	0	0	0	0	0	0	0	0	0	0
March 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	27.0	21.7	21.7	21.7	21.7	21.7	14.7	11.8	8.1	27.6	15.7	11.3	2.5	2.5	2.5	1.1	0.9	0.6		

Date	GA, GF and GS Classes										GB Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	200%	235%	400%	500%	700%	0%	100%	125%	150%	200%	235%	400%	500%	700%	0%	100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	100	100	100	100	82	69	9	0	0	100	100	100	100	100	100	100	0	0	0	0
March 2019	100	100	100	100	66	42	0	0	0	100	100	100	100	100	100	100	0	0	0	0
March 2020	100	100	100	100	54	23	0	0	0	100	100	100	100	100	100	100	0	0	0	0
March 2021	100	100	100	100	45	10	0	0	0	100	100	100	100	100	100	100	0	0	0	0
March 2022	100	100	100	100	40	2	0	0	0	100	100	100	100	100	100	100	0	0	0	0
March 2023	100	100	100	100	37	0	0	0	0	100	100	100	100	100	42	0	0	0	0	0
March 2024	100	100	100	100	35	0	0	0	0	100	100	100	100	100	3	0	0	0	0	0
March 2025	100	100	100	98	34	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
March 2026	100	100	100	95	32	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
March 2027	100	100	100	90	29	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
March 2028	100	100	100	85	27	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
March 2029	100	100	100	79	24	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
March 2030	100	100	100	72	22	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
March 2031	100	100	97	66	19	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
March 2032	100	100	89	59	16	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
March 2033	100	100	80	52	14	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
March 2034	100	100	71	46	12	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
March 2035	100	92	62	39	9	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
March 2036	100	81	54	34	7	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
March 2037	100	70	46	28	6	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
March 2038	100	59	38	23	4	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
March 2039	100	49	31	18	2	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
March 2040	100	39	24	13	1	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
March 2041	100	29	17	9	0	0	0	0	0	100	100	100	100	96	0	0	0	0	0	0
March 2042	100	20	11	5	0	0	0	0	0	100	100	100	100	65	0	0	0	0	0	0
March 2043	100	11	6	2	0	0	0	0	0	100	100	100	100	38	0	0	0	0	0	0
March 2044	100	3	1	0	0	0	0	0	0	100	100	100	67	15	0	0	0	0	0	0
March 2045	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0
March 2046	50	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	29.0	22.0	19.8	16.7	6.7	2.0	0.6	0.4	0.3	30.0	27.6	27.5	27.2	25.7	6.0	1.2	0.8	0.5		

* 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.

Date	GZ Class										FL and SL† Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	200%	235%	400%	500%	700%	0%	100%	125%	150%	200%	235%	400%	500%	700%	0%	100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	103	103	103	103	103	103	103	0	0	99	93	92	91	88	86	78	72	62	99	93
March 2019	106	106	106	106	106	106	0	0	0	98	86	83	81	76	73	58	50	35	98	86
March 2020	109	109	109	109	109	109	0	0	0	97	79	76	72	66	61	43	34	20	97	79
March 2021	113	113	113	113	113	113	0	0	0	95	73	68	64	56	51	32	23	11	95	73
March 2022	116	116	116	116	116	116	0	0	0	94	67	62	57	49	43	24	16	6	94	67
March 2023	120	120	120	120	120	120	0	0	0	93	61	56	51	42	36	18	11	4	93	61
March 2024	123	123	123	123	123	123	0	0	0	91	56	50	45	36	30	13	7	2	91	56
March 2025	127	127	127	127	127	16	0	0	0	89	51	45	40	31	25	10	5	1	89	51
March 2026	131	131	131	131	131	16	0	0	0	88	47	41	35	26	21	7	3	1	88	47
March 2027	135	135	135	135	135	16	0	0	0	86	43	36	31	22	17	5	2	*	86	43
March 2028	139	139	139	139	139	16	0	0	0	84	39	32	27	19	14	4	2	*	84	39
March 2029	143	143	143	143	143	16	0	0	0	82	35	29	24	16	12	3	1	*	82	35
March 2030	148	148	148	148	148	16	0	0	0	79	31	25	21	13	10	2	1	*	79	31
March 2031	152	152	152	152	152	16	0	0	0	77	28	22	18	11	8	1	*	*	77	28
March 2032	157	157	157	157	157	16	0	0	0	74	25	20	15	9	7	1	*	*	74	25
March 2033	162	162	162	162	162	16	0	0	0	71	22	17	13	8	5	1	*	*	71	22
March 2034	166	166	166	166	166	16	0	0	0	68	20	15	11	6	4	1	*	*	68	20
March 2035	171	171	171	171	171	16	0	0	0	65	17	13	10	5	3	*	*	*	65	17
March 2036	177	177	177	177	177	16	0	0	0	61	15	11	8	4	3	*	*	*	61	15
March 2037	182	182	182	182	182	16	0	0	0	57	13	9	7	3	2	*	*	*	57	13
March 2038	188	188	188	188	188	16	0	0	0	53	11	8	5	3	2	*	*	*	53	11
March 2039	193	193	193	193	193	16	0	0	0	49	9	6	4	2	1	*	*	*	49	9
March 2040	199	199	199	199	199	16	0	0	0	44	7	5	3	2	1	*	*	*	44	7
March 2041	205	205	205	205	205	16	0	0	0	39	5	4	2	1	1	*	*	*	39	5
March 2042	212	212	212	212	212	16	0	0	0	34	4	3	2	1	*	*	*	*	34	4
March 2043	218	218	218	218	218	16	0	0	0	28	2	2	1	*	*	*	*	*	28	2
March 2044	225	225	225	225	225	16	0	0	0	22	1	1	*	*	*	*	*	*	22	1
March 2045	231	0	0	0	0	0	0	0	0	15	0	0	0	0	0	0	0	0	15	0
March 2046	238	0	0	0	0	0	0	0	0	8	0	0	0	0	0	0	0	0	8	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	30.0	27.8	27.8	27.8	27.8	10.0	1.2	0.8	0.6	19.9	9.9	8.8	7.9	6.5	5.7	3.5	2.8	1.9		

Date	NB, NC, NA, ND and NI† Classes										MY Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	200%	235%	400%	500%	700%	0%	100%	125%	150%	200%	235%	400%	500%	700%	0%	100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	99	91	89	89	89	89	89	89	77	100	100	100	100	100	100	100	100	100	100	100
March 2019	97	82	78	78	78	78	71	61	42	100	100	100	100	100	100	100	100	100	100	100
March 2020	96	73	68	68	68	68	52	40	22	100	100	100	100	100	100	100	100	100	100	100
March 2021	94	65	59	59	59	59	38	26	11	100	100	100	100	100	100	100	100	100	100	100
March 2022	92	57	50	50	50	50	27	17	4	100	100	100	100	100	100	100	100	100	100	96
March 2023	90	50	43	43	43	43	19	10	1	100	100	100	100	100	100	100	100	100	100	54
March 2024	88	43	35	35	35	35	13	6	0	100	100	100	100	100	100	100	100	100	100	31
March 2025	86	37	29	29	29	29	9	3	0	100	100	100	100	100	100	100	100	75	17	
March 2026	84	31	23	23	23	23	5	*	0	100	100	100	100	100	100	100	100	51	10	
March 2027	82	25	19	19	19	19	3	0	0	100	100	100	100	100	100	100	78	35	5	
March 2028	79	20	15	15	15	15	1	0	0	100	100	100	100	100	100	100	57	23	3	
March 2029	76	15	12	12	12	12	0	0	0	100	100	100	100	100	100	100	42	16	2	
March 2030	73	11	9	9	9	9	0	0	0	100	100	100	100	100	100	100	30	11	1	
March 2031	70	6	6	6	6	6	0	0	0	100	100	100	100	100	100	100	22	7	1	
March 2032	66	5	5	5	5	5	0	0	0	100	97	97	97	97	97	16	5	*	*	
March 2033	62	3	3	3	3	3	0	0	0	100	79	79	79	79	79	11	3	*	*	
March 2034	58	2	2	2	2	2	0	0	0	100	63	63	63	63	63	8	2	*	*	
March 2035	54	*	*	*	*	*	0	0	0	100	50	50	50	50	50	6	1	*	*	
March 2036	49	0	0	0	0	0	0	0	0	100	40	40	40	40	40	4	1	*	*	
March 2037	44	0	0	0	0	0	0	0	0	100	31	31	31	31	31	3	1	*	*	
March 2038	39	0	0	0	0	0	0	0	0	100	24	24	24	24	24	2	*	*	*	
March 2039	33	0	0	0	0	0	0	0	0	100	18	18	18	18	18	1	*	*	*	
March 2040	27	0	0	0	0	0	0	0	0	100	13	13	13	13	13	1	*	*	*	
March 2041	21	0	0	0	0	0	0	0	0	100	9	9	9	9	9	*	*	*	*	
March 2042	14	0	0	0	0	0	0	0	0	100	6	6	6	6	6	*	*	*	*	
March 2043	6	0	0	0	0	0	0	0	0	100	3	3	3	3	3	*	*	*	*	
March 2044	0	0	0	0	0	0	0	0	0	22	1	1	1	1	1	*	*	*	*	
March 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																				
Life (years)**	17.3	6.7	6.0	6.0	6.0	6.0	3.8	3.0	2.1	26.7	18.9	18.9	18.9	18.9	18.9	12.3	9.8	6.7		

* 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	M Class									HU, IH†, HP, HM, HT and HW Classes						EB, IE†, EC, EA, EG and EJ Classes					
	PSA Prepayment Assumption									PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	125%	150%	200%	235%	400%	500%	700%	0%	100%	150%	225%	300%	500%	0%	100%	150%	225%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	99	91	90	90	90	90	90	90	78	98	86	81	74	67	47	100	100	100	100	100	100
March 2019	97	82	79	79	79	79	72	62	44	95	73	64	52	40	11	100	100	100	100	100	100
March 2020	96	74	69	69	69	69	54	43	25	93	61	49	33	18	0	100	100	100	100	100	19
March 2021	94	66	61	61	61	61	40	29	14	90	50	36	17	1	0	100	100	100	100	100	0
March 2022	93	59	52	52	52	52	30	20	8	87	40	24	3	0	0	100	100	100	100	24	0
March 2023	91	52	45	45	45	45	22	14	5	84	30	13	0	0	0	100	100	100	53	0	0
March 2024	89	45	38	38	38	38	16	9	3	81	21	3	0	0	0	100	100	100	0	0	0
March 2025	87	39	32	32	32	32	12	6	1	78	12	0	0	0	0	100	100	66	0	0	0
March 2026	85	33	26	26	26	26	9	4	1	75	4	0	0	0	0	100	100	21	0	0	0
March 2027	82	28	22	22	22	22	7	3	*	71	0	0	0	0	0	100	84	0	0	0	0
March 2028	80	23	18	18	18	18	5	2	*	67	0	0	0	0	0	100	44	0	0	0	0
March 2029	77	18	15	15	15	15	4	1	*	63	0	0	0	0	0	100	7	0	0	0	0
March 2030	74	14	12	12	12	12	3	1	*	59	0	0	0	0	0	100	0	0	0	0	0
March 2031	71	10	10	10	10	10	2	1	*	54	0	0	0	0	0	100	0	0	0	0	0
March 2032	67	8	8	8	8	8	1	*	*	49	0	0	0	0	0	100	0	0	0	0	0
March 2033	64	7	7	7	7	7	1	*	*	44	0	0	0	0	0	100	0	0	0	0	0
March 2034	60	5	5	5	5	5	1	*	*	39	0	0	0	0	0	100	0	0	0	0	0
March 2035	56	4	4	4	4	4	*	*	*	33	0	0	0	0	0	100	0	0	0	0	0
March 2036	51	3	3	3	3	3	*	*	*	27	0	0	0	0	0	100	0	0	0	0	0
March 2037	47	3	3	3	3	3	*	*	*	20	0	0	0	0	0	100	0	0	0	0	0
March 2038	41	2	2	2	2	2	*	*	*	14	0	0	0	0	0	100	0	0	0	0	0
March 2039	36	2	2	2	2	2	*	*	*	7	0	0	0	0	0	100	0	0	0	0	0
March 2040	30	1	1	1	1	1	*	*	*	0	0	0	0	0	0	95	0	0	0	0	0
March 2041	24	1	1	1	1	1	*	*	*	0	0	0	0	0	0	49	0	0	0	0	0
March 2042	17	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	10	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
March 2044	2	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.7	7.2	6.6	6.6	6.6	6.6	4.2	3.4	2.3	13.8	4.3	3.2	2.3	1.8	1.0	24.0	10.9	8.4	6.1	4.7	2.8

Date	VH Class						VL Class						HZ Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	150%	225%	300%	500%	0%	100%	150%	225%	300%	500%	0%	100%	150%	225%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	92	92	92	92	92	92	100	100	100	100	100	100	103	103	103	103	103	103
March 2019	85	85	85	85	85	85	100	100	100	100	100	100	106	106	106	106	106	106
March 2020	77	77	77	77	77	77	100	100	100	100	100	100	109	109	109	109	109	109
March 2021	68	68	68	68	68	50	100	100	100	100	100	0	113	113	113	113	113	113
March 2022	60	60	60	60	60	0	100	100	100	100	100	0	116	116	116	116	116	90
March 2023	51	51	51	51	51	0	100	100	100	100	40	0	120	120	120	120	120	61
March 2024	42	42	42	42	3	0	100	100	100	94	0	0	123	123	123	123	123	41
March 2025	33	33	33	33	0	0	100	100	100	24	0	0	127	127	127	127	98	28
March 2026	23	23	23	0	0	0	100	100	100	0	0	0	131	131	131	125	77	19
March 2027	13	13	13	0	0	0	100	100	71	0	0	0	135	135	135	103	60	12
March 2028	3	3	3	0	0	0	100	100	18	0	0	0	139	139	139	85	47	8
March 2029	0	0	0	0	0	0	93	93	0	0	0	0	143	143	127	69	37	5
March 2030	0	0	0	0	0	0	83	44	0	0	0	0	148	148	109	56	28	4
March 2031	0	0	0	0	0	0	72	0	0	0	0	0	152	146	93	46	22	2
March 2032	0	0	0	0	0	0	62	0	0	0	0	0	157	128	79	37	16	2
March 2033	0	0	0	0	0	0	51	0	0	0	0	0	162	111	66	29	12	1
March 2034	0	0	0	0	0	0	39	0	0	0	0	0	166	95	55	23	9	1
March 2035	0	0	0	0	0	0	28	0	0	0	0	0	171	80	45	18	7	*
March 2036	0	0	0	0	0	0	16	0	0	0	0	0	177	66	36	14	5	*
March 2037	0	0	0	0	0	0	3	0	0	0	0	0	182	54	28	10	3	*
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	183	42	21	7	2	*
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	183	31	15	5	2	*
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	183	21	10	3	1	*
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	183	12	6	2	*	*
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	183	4	2	*	*	*
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	151	0	0	0	0	0
March 2044	0	0	0	0	0	0	0	0	0	0	0	0	116	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0	0	0	0	79	0	0	0	0	0
March 2046	0	0	0	0	0	0	0	0	0	0	0	0	41	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	6.0	6.0	6.0	5.6	5.0	3.5	16.0	12.9	10.4	7.6	5.9	3.5	27.6	18.8	16.5	13.4	11.0	7.0

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

Date	HD, HE, HA, HL, HK and HI† Classes						HY Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	150%	225%	300%	500%	0%	100%	150%	225%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	98	88	84	78	72	55	100	100	100	100	100	100
March 2019	96	77	70	59	49	24	100	100	100	100	100	100
March 2020	94	67	57	43	30	3	100	100	100	100	100	100
March 2021	92	57	45	29	15	0	100	100	100	100	100	72
March 2022	89	48	35	18	4	0	100	100	100	100	100	49
March 2023	87	40	26	8	0	0	100	100	100	100	86	33
March 2024	84	32	17	0	0	0	100	100	100	99	68	22
March 2025	81	25	10	0	0	0	100	100	100	82	53	15
March 2026	78	19	3	0	0	0	100	100	100	68	42	10
March 2027	75	12	0	0	0	0	100	100	93	56	33	7
March 2028	72	6	0	0	0	0	100	100	81	46	26	5
March 2029	68	1	0	0	0	0	100	100	70	38	20	3
March 2030	65	0	0	0	0	0	100	91	60	31	15	2
March 2031	61	0	0	0	0	0	100	80	51	25	12	1
March 2032	57	0	0	0	0	0	100	70	43	20	9	1
March 2033	52	0	0	0	0	0	100	60	36	16	7	1
March 2034	48	0	0	0	0	0	100	52	30	13	5	*
March 2035	43	0	0	0	0	0	100	44	24	10	4	*
March 2036	38	0	0	0	0	0	100	36	19	7	3	*
March 2037	32	0	0	0	0	0	100	29	15	6	2	*
March 2038	26	0	0	0	0	0	100	23	12	4	1	*
March 2039	20	0	0	0	0	0	100	17	8	3	1	*
March 2040	14	0	0	0	0	0	100	12	6	2	1	*
March 2041	7	0	0	0	0	0	100	7	3	1	*	*
March 2042	0	0	0	0	0	0	100	2	1	*	*	*
March 2043	0	0	0	0	0	0	82	0	0	0	0	0
March 2044	0	0	0	0	0	0	63	0	0	0	0	0
March 2045	0	0	0	0	0	0	43	0	0	0	0	0
March 2046	0	0	0	0	0	0	22	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	15.3	5.3	4.0	2.9	2.2	1.3	27.6	17.7	15.0	11.8	9.4	5.7

* 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	LD, LI†, LG, LH, LA and LM Classes							VQ, IL†, VW, LV and V Classes							VM Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	105%	175%	225%	400%	700%	0%	100%	105%	175%	225%	400%	700%	0%	100%	105%	175%	225%	400%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	99	91	90	85	81	67	43	93	93	93	93	93	93	93	100	100	100	100	100	100	100
March 2019	99	82	81	71	64	42	10	85	85	85	85	85	85	85	100	100	100	100	100	100	100
March 2020	98	74	72	59	50	23	0	77	77	77	77	77	77	77	0	100	100	100	100	100	81
March 2021	97	66	64	48	38	9	0	69	69	69	69	69	69	69	0	100	100	100	100	100	0
March 2022	96	58	57	38	27	0	0	60	60	60	60	60	60	39	0	100	100	100	100	100	0
March 2023	95	52	50	30	18	0	0	51	51	51	51	51	51	0	0	100	100	100	100	100	47
March 2024	94	45	44	22	11	0	0	42	42	42	42	42	42	0	0	100	100	100	100	100	0
March 2025	93	39	37	16	4	0	0	33	33	33	33	33	33	0	0	100	100	100	100	100	0
March 2026	91	34	32	10	0	0	0	23	23	23	23	2	0	0	0	100	100	100	100	100	0
March 2027	90	28	27	4	0	0	0	12	12	12	12	0	0	0	0	100	100	100	100	46	0
March 2028	89	24	22	0	0	0	0	1	1	1	0	0	0	0	0	100	100	100	99	0	0
March 2029	87	19	17	0	0	0	0	0	0	0	0	0	0	0	0	92	92	92	49	0	0
March 2030	86	15	13	0	0	0	0	0	0	0	0	0	0	0	0	82	82	82	4	0	0
March 2031	84	11	9	0	0	0	0	0	0	0	0	0	0	0	0	72	72	72	0	0	0
March 2032	82	7	5	0	0	0	0	0	0	0	0	0	0	0	0	62	62	62	0	0	0
March 2033	80	3	2	0	0	0	0	0	0	0	0	0	0	0	0	51	51	51	0	0	0
March 2034	78	*	0	0	0	0	0	0	0	0	0	0	0	0	0	40	40	23	0	0	0
March 2035	76	0	0	0	0	0	0	0	0	0	0	0	0	0	0	28	0	0	0	0	0
March 2036	74	0	0	0	0	0	0	0	0	0	0	0	0	0	0	16	0	0	0	0	0
March 2037	71	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0	0	0	0
March 2038	69	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	66	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	63	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	60	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	56	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	53	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2044	49	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2045	44	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2046	40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2047	35	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2048	30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2049	25	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2050	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2051	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2052	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2053	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2054	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2055	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2057	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																					
Life (years)**	24.4	7.0	6.7	4.3	3.4	1.9	1.0	6.0	6.0	6.0	6.0	5.7	4.1	2.4	16.0	15.5	15.3	12.0	10.0	6.0	3.3

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

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

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

Date	ZL Class							LY Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	105%	175%	225%	400%	700%	0%	100%	105%	175%	225%	400%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	104	104	104	104	104	104	104	100	100	100	100	100	100	100
March 2019	108	108	108	108	108	108	108	100	100	100	100	100	100	100
March 2020	113	113	113	113	113	113	113	100	100	100	100	100	100	75
March 2021	117	117	117	117	117	117	96	100	100	100	100	100	100	43
March 2022	122	122	122	122	122	122	55	100	100	100	100	100	95	25
March 2023	127	127	127	127	127	127	31	100	100	100	100	100	71	14
March 2024	132	132	132	132	132	119	18	100	100	100	100	100	53	8
March 2025	138	138	138	138	138	89	10	100	100	100	100	100	40	5
March 2026	143	143	143	143	143	66	6	100	100	100	100	95	30	3
March 2027	149	149	149	149	149	50	3	100	100	100	100	81	22	1
March 2028	155	155	155	155	153	37	2	100	100	100	99	68	16	1
March 2029	161	161	161	161	130	27	1	100	100	100	87	58	12	*
March 2030	168	168	168	168	110	20	1	100	100	100	76	49	9	*
March 2031	175	175	175	149	92	15	*	100	100	100	66	41	7	*
March 2032	182	182	182	130	78	11	*	100	100	100	58	35	5	*
March 2033	189	189	189	113	65	8	*	100	100	100	50	29	4	*
March 2034	197	197	197	98	55	6	*	100	100	95	44	24	3	*
March 2035	205	204	193	85	46	4	*	100	91	86	38	20	2	*
March 2036	214	185	174	73	38	3	*	100	82	78	32	17	1	*
March 2037	222	167	157	63	32	2	*	100	74	70	28	14	1	*
March 2038	225	150	141	54	26	2	*	100	67	63	24	12	1	*
March 2039	225	135	126	46	22	1	*	100	60	56	20	10	1	*
March 2040	225	120	112	39	18	1	*	100	53	50	17	8	*	*
March 2041	225	106	99	33	14	1	*	100	47	44	15	6	*	*
March 2042	225	94	87	27	12	*	*	100	42	39	12	5	*	*
March 2043	225	82	75	23	9	*	*	100	36	34	10	4	*	*
March 2044	225	71	65	19	7	*	*	100	32	29	8	3	*	*
March 2045	225	60	55	15	6	*	*	100	27	25	7	3	*	*
March 2046	225	51	46	12	5	*	*	100	23	21	5	2	*	*
March 2047	225	42	38	10	3	*	*	100	19	17	4	2	*	*
March 2048	225	34	31	7	3	*	*	100	15	14	3	1	*	*
March 2049	225	26	24	5	2	*	*	100	12	10	2	1	*	*
March 2050	225	19	17	4	1	*	*	100	8	8	2	1	*	*
March 2051	225	12	11	2	1	*	0	100	5	5	1	*	*	0
March 2052	225	6	5	1	*	*	0	100	3	2	*	*	*	0
March 2053	221	*	*	*	*	*	0	98	*	*	*	*	*	0
March 2054	171	0	0	0	0	0	0	76	0	0	0	0	0	0
March 2055	118	0	0	0	0	0	0	52	0	0	0	0	0	0
March 2056	61	0	0	0	0	0	0	27	0	0	0	0	0	0
March 2057	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	38.1	25.2	24.8	19.5	16.5	10.1	5.5	38.1	24.5	24.0	17.6	14.4	8.3	4.3

* 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.

	DB, DI†, DC, DH, DA, DK and DL Classes								VC Class								BV, VI†, CV, DV, VD, EV and GV Classes											
	PSA Prepayment Assumption								PSA Prepayment Assumption								PSA Prepayment Assumption											
Date	0%	100%	180%	300%	400%	500%	800%	0%	100%	180%	300%	400%	500%	800%	0%	100%	180%	300%	400%	500%	800%	0%	100%	180%	300%	400%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2018	98	95	93	90	87	85	77	93	93	93	93	93	93	93	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2019	97	87	80	71	64	56	35	85	85	85	85	85	85	85	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2020	95	77	66	50	38	27	0	77	77	77	77	77	77	77	100	100	100	100	100	100	100	100	100	100	100	100	96	0
March 2021	93	68	52	32	18	6	0	69	69	69	69	69	69	69	0	100	100	100	100	100	100	100	100	100	100	100	0	0
March 2022	90	59	41	18	4	0	0	60	60	60	60	60	60	60	0	100	100	100	100	100	100	100	100	100	100	25	0	0
March 2023	88	51	30	7	0	0	0	51	51	51	51	51	51	0	0	100	100	100	100	100	100	100	100	100	31	0	0	0
March 2024	86	43	21	0	0	0	0	42	42	42	42	42	0	0	0	100	100	100	100	80	0	0	0	0	0	0	0	0
March 2025	83	36	14	0	0	0	0	33	33	33	33	33	0	0	0	100	100	100	100	9	0	0	0	0	0	0	0	0
March 2026	80	30	7	0	0	0	0	23	23	23	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0	0	0
March 2027	77	24	*	0	0	0	0	13	13	13	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0	0	0
March 2028	74	18	0	0	0	0	0	2	2	2	0	0	0	0	0	100	100	53	0	0	0	0	0	0	0	0	0	0
March 2029	71	13	0	0	0	0	0	0	0	0	0	0	0	0	0	92	92	0	0	0	0	0	0	0	0	0	0	0
March 2030	68	8	0	0	0	0	0	0	0	0	0	0	0	0	0	83	83	0	0	0	0	0	0	0	0	0	0	0
March 2031	64	3	0	0	0	0	0	0	0	0	0	0	0	0	0	72	72	0	0	0	0	0	0	0	0	0	0	0
March 2032	60	0	0	0	0	0	0	0	0	0	0	0	0	0	0	62	50	0	0	0	0	0	0	0	0	0	0	0
March 2033	56	0	0	0	0	0	0	0	0	0	0	0	0	0	0	51	1	0	0	0	0	0	0	0	0	0	0	0
March 2034	51	0	0	0	0	0	0	0	0	0	0	0	0	0	0	40	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	47	0	0	0	0	0	0	0	0	0	0	0	0	0	0	28	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	42	0	0	0	0	0	0	0	0	0	0	0	0	0	0	16	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	36	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	31	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	25	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																												
Life (years)**	16.0	6.6	4.6	3.2	2.6	2.3	1.7	6.0	6.0	6.0	5.6	4.9	4.3	3.2	16.0	14.6	11.1	7.4	5.8	4.8	3.2							

Date	ZD Class							CB, CD, CE, CG, CI† and CA Classes								DY Class							
	PSA Prepayment Assumption							PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	180%	300%	400%	500%	800%	0%	100%	180%	300%	400%	500%	800%	0%	100%	180%	300%	400%	500%	800%		
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100		
March 2018	104	104	104	104	104	104	104	98	95	94	91	88	86	79	100	100	100	100	100	100	100		
March 2019	107	107	107	107	107	107	107	97	88	82	74	67	60	41	100	100	100	100	100	100	100		
March 2020	111	111	111	111	111	111	111	95	79	69	54	44	34	9	100	100	100	100	100	100	99		
March 2021	115	115	115	115	115	115	102	93	71	57	39	26	15	0	100	100	100	100	100	100	50		
March 2022	119	119	119	119	119	119	52	91	63	46	26	13	2	0	100	100	100	100	100	80	26		
March 2023	123	123	123	123	123	110	26	89	56	37	16	3	0	0	100	100	100	100	81	54	13		
March 2024	128	128	128	128	122	75	13	87	49	29	7	0	0	0	100	100	100	95	60	37	7		
March 2025	132	132	132	132	90	51	7	85	42	22	1	0	0	0	100	100	100	75	45	25	3		
March 2026	137	137	137	122	67	35	3	82	36	15	0	0	0	0	100	100	100	60	33	17	2		
March 2027	142	142	142	97	49	24	2	80	31	10	0	0	0	0	100	100	100	48	24	12	1		
March 2028	147	147	147	76	36	16	1	77	26	5	0	0	0	0	100	100	87	38	18	8	*		
March 2029	152	152	152	60	26	11	*	73	20	0	0	0	0	0	100	100	75	30	13	5	*		
March 2030	158	158	130	48	19	7	*	69	15	0	0	0	0	0	100	100	64	23	9	4	*		
March 2031	163	163	111	37	14	5	*	65	10	0	0	0	0	0	100	100	55	18	7	2	*		
March 2032	169	169	94	29	10	3	*	60	5	0	0	0	0	0	100	97	47	14	5	2	*		
March 2033	175	175	80	23	7	2	*	55	*	0	0	0	0	0	100	86	39	11	4	1	*		
March 2034	181	156	67	18	5	1	*	50	0	0	0	0	0	0	100	77	33	9	3	1	*		
March 2035	188	137	56	14	4	1	*	45	0	0	0	0	0	0	100	68	28	7	2	*	*		
March 2036	194	120	47	10	3	1	*	39	0	0	0	0	0	0	100	59	23	5	1	*	*		
March 2037	201	104	39	8	2	*	*	33	0	0	0	0	0	0	100	51	19	4	1	*	*		
March 2038	203	90	31	6	1	*	*	28	0	0	0	0	0	0	100	44	15	3	1	*	*		
March 2039	203	76	25	4	1	*	*	23	0	0	0	0	0	0	100	37	12	2	*	*	*		
March 2040	203	63	20	3	1	*	*	17	0	0	0	0	0	0	100	31	10	2	*	*	*		
March 2041	203	52	16	2	*	*	*	11	0	0	0	0	0	0	100	25	8	1	*	*	*		
March 2042	203	41	12	2	*	*	*	4	0	0	0	0	0	0	100	20	6	1	*	*	*		
March 2043	188	31	8	1	*	*	*	0	0	0	0	0	0	0	92	15	4	1	*	*	*		
March 2044	145	22	6	1	*	*	*	0	0	0	0	0	0	0	71	11	3	*	*	*	*		
March 2045	99	13	3	*	*	*	*	0	0	0	0	0	0	0	49	7	2	*	*	*	0		
March 2046	51	5	1	*	*	*	*	0	0	0	0	0	0	0	25	3	1	*	*	*	0		
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Weighted Average																							
Life (years)**	27.9	21.7	17.4	12.7	10.1	8.4	5.3	16.0	7.4	5.2	3.6	2.9	2.5	1.8	27.9	20.8	15.8	11.0	8.6	7.0	4.5		

Characteristics of the Residual Classes

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Elections and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	200% PSA
2	150% PSA
3	105% PSA
4	180% PSA

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

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

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

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

Tax Audit Procedures

The Bipartisan Budget Act of 2015, which was enacted on November 2, 2015, repeals and replaces the rules applicable to certain administrative and judicial proceedings regarding a REMIC’s tax affairs, effective beginning with the 2018 taxable year. Under the new rules, a partnership, including for this purpose a REMIC, appoints one person to act as its sole representative in connection with IRS audits and related procedures. In the case of a REMIC, the representative’s actions, including the representative’s agreeing to adjustments to taxable income,

will bind Residual Owners to a greater degree than would actions of the tax matters partner (“TMP”) under current rules. See “*Material Federal Income Tax Consequences—Reporting and Other Administrative Matters*” in the REMIC Prospectus for a discussion of the TMP. Further, an adjustment to the REMIC’s taxable income following an IRS audit may have to be taken into account by those Residual Owners in the year in which the adjustment is made rather than in the year to which the adjustment relates, and otherwise in different and potentially less advantageous ways than under current rules. In some cases, a REMIC could itself be liable for taxes on income adjustments, although it is anticipated that each REMIC will seek to follow procedures in the new rules to avoid entity-level liability to the extent it otherwise may be imposed. The new rules, which will apply to both existing and future REMICs, are complex and likely will be clarified and possibly revised before going into effect. Residual Owners should discuss with their own tax advisors the possible effect of the new rules on them.

Foreign Investors

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

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.

LEGAL MATTERS

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

Schedule 1

Available Recombinations(1)

	REMIC Certificates		RCR Certificates						
	Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
A-1	Recombination 1								
	MB	\$ 58,268,000	MC	\$ 58,268,000	PAC	2.75%	FIX	3136AV3C1	March 2046
	MI	3,237,111(3)							
	Recombination 2								
	MB	58,268,000	MA	58,268,000	PAC	3.00	FIX	3136AV3D9	March 2046
	MI	6,474,222(3)							
	Recombination 3								
	MB	29,134,000	MD	29,134,000	PAC	3.50	FIX	3136AV3E7	March 2046
	MI	6,474,222(3)							
	Recombination 4								
	MQ	2,917,000	MP	2,917,000	PAC	2.75	FIX	3136AV3F4	November 2046
	IM	162,055(3)							
	Recombination 5								
	MQ	2,917,000	MT	2,917,000	PAC	3.00	FIX	3136AV3G2	November 2046
	IM	324,111(3)							
	Recombination 6								
	MQ	1,458,500	MW	1,458,500	PAC	3.50	FIX	3136AV3H0	November 2046
	IM	324,111(3)							
	Recombination 7								
	MB	58,268,000	NB	61,185,000	PAC	2.50	FIX	3136AV3J6	November 2046
	MQ	2,917,000							
	Recombination 8								
	MB	58,268,000	NC	61,185,000	PAC	2.75	FIX	3136AV3K3	November 2046
	MI	3,237,111(3)							
	MQ	2,917,000							
	IM	162,055(3)							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 9								
MB	\$ 58,268,000	NA	\$ 61,185,000	PAC	3.00%	FIX	3136AV3L1	November 2046
MI	6,474,222(3)							
MQ	2,917,000							
IM	324,111(3)							
Recombination 10								
MB	29,134,000	ND	30,592,500	PAC	3.50	FIX	3136AV3M9	November 2046
MI	6,474,222(3)							
MQ	1,458,500							
IM	324,111(3)							
Recombination 11								
MI	6,474,222(3)	NI	6,798,333(3)	NTL	4.50	FIX/IO	3136AV3N7	November 2046
IM	324,111(3)							
Recombination 12								
NY	2,454,000	MY	5,371,000	PAC	3.00	FIX	3136AV3P2	April 2047
MQ	2,917,000							
IM	324,111(3)							
Recombination 13								
NY	2,454,000	M	63,639,000	PAC	3.00	FIX	3136AV3Q0	April 2047
MB	58,268,000							
MI	6,474,222(3)							
MQ	2,917,000							
IM	324,111(3)							
Recombination 14								
HU	80,597,000	HP	80,597,000	SEQ	2.75	FIX	3136AV3R8	March 2040
IH	6,716,416(3)							
Recombination 15								
HU	80,597,000	HM	80,597,000	SEQ	3.00	FIX	3136AV3S6	March 2040
IH	13,432,833(3)							
Recombination 16								
HU	40,298,500	HT	40,298,500	SEQ	3.50	FIX	3136AV3T4	March 2040
IH	13,432,833(3)							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 17								
HU	\$ 26,865,666	HW	\$ 26,865,666	SEQ	4.00%	FIX	3136AV3U1	March 2040
IH	13,432,833(3)							
Recombination 18								
EB	13,880,000	EC	13,880,000	SEQ	2.75	FIX	3136AV3V9	April 2042
IE	1,156,666(3)							
Recombination 19								
EB	13,880,000	EA	13,880,000	SEQ	3.00	FIX	3136AV3W7	April 2042
IE	2,313,333(3)							
Recombination 20								
EB	6,940,000	EG	6,940,000	SEQ	3.50	FIX	3136AV3X5	April 2042
IE	2,313,333(3)							
Recombination 21								
EB	4,626,666	EJ	4,626,666	SEQ	4.00	FIX	3136AV3Y3	April 2042
IE	2,313,333(3)							
Recombination 22								
HU	80,597,000	HD	94,477,000	SEQ	2.50	FIX	3136AV3Z0	April 2042
EB	13,880,000							
Recombination 23								
HU	80,597,000	HE	94,477,000	SEQ	2.75	FIX	3136AV4A4	April 2042
IH	6,716,416(3)							
EB	13,880,000							
IE	1,156,666(3)							
Recombination 24								
HU	80,597,000	HA	94,477,000	SEQ	3.00	FIX	3136AV4B2	April 2042
IH	13,432,833(3)							
EB	13,880,000							
IE	2,313,333(3)							
Recombination 25								
HU	40,298,500	HL	47,238,500	SEQ	3.50	FIX	3136AV4C0	April 2042
IH	13,432,833(3)							
EB	6,940,000							
IE	2,313,333(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 26								
HU	\$ 26,865,666	HK	\$ 31,492,332	SEQ	4.00%	FIX	3136AV4D8	April 2042
IH	13,432,833(3)							
EB	4,626,666							
IE	2,313,333(3)							
Recombination 27								
IH	13,432,833(3)	HI	15,746,166(3)	NTL	3.00	FIX/IO	3136AV4E6	April 2042
IE	2,313,333(3)							
Recombination 28								
VH	8,779,000	HY(4)	40,000,000	SEQ	3.00	FIX	3136AV4F3	April 2047
VL	9,410,000							
HZ	21,811,000							
Recombination 29								
LD	206,423,000	LG	206,423,000	SEQ	3.00	FIX	3136AV4G1	April 2053
LI	25,802,875(3)							
Recombination 30								
LD	206,423,000	LH	206,423,000	SEQ	3.50	FIX	3136AV4H9	April 2053
LI	51,605,750(3)							
Recombination 31								
LD	206,423,000	LA	206,423,000	SEQ	4.00	FIX	3136AV4J5	April 2053
LI	77,408,625(3)							
Recombination 32								
LD	154,817,250	LM	154,817,250	SEQ	4.50	FIX	3136AV4K2	April 2053
LI	77,408,625(3)							
Recombination 33								
VQ	17,208,000	VW	17,208,000	SEQ/AD	3.50	FIX	3136AV4L0	June 2028
IL	2,151,000(3)							
Recombination 34								
VQ	17,208,000	LV	17,208,000	SEQ/AD	4.00	FIX	3136AV4M8	June 2028
IL	4,302,000(3)							
Recombination 35								
VQ	11,472,000	V	11,472,000	SEQ/AD	4.50	FIX	3136AV4N6	June 2028
IL	4,302,000(3)							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 36								
VM	\$ 21,204,000	LY(5)	\$ 69,242,734	SEQ	4.00%	FIX	3136AV4P1	April 2057
ZL	30,830,734							
VQ	17,208,000							
IL	4,302,000(3)							
Recombination 37								
DB	97,045,000	DC	97,045,000	SEQ	2.75	FIX	3136AV4Q9	December 2042
DI	6,931,785(3)							
Recombination 38								
DB	97,045,000	DH	97,045,000	SEQ	3.00	FIX	3136AV4R7	December 2042
DI	13,863,571(3)							
Recombination 39								
DB	97,045,000	DA	97,045,000	SEQ	3.50	FIX	3136AV4S5	December 2042
DI	27,727,142(3)							
Recombination 40								
DB	64,696,664	DK	64,696,664	SEQ	4.00	FIX	3136AV4T3	December 2042
DI	27,727,142(3)							
Recombination 41								
DB	48,522,500	DL	48,522,500	SEQ	4.50	FIX	3136AV4U0	December 2042
DI	27,727,142(3)							
Recombination 42								
BV	10,051,000	CV	10,051,000	SEQ/AD	2.75	FIX	3136AV4V8	August 2037
VI	717,928(3)							
Recombination 43								
BV	10,051,000	DV	10,051,000	SEQ/AD	3.00	FIX	3136AV4W6	August 2037
VI	1,435,857(3)							
Recombination 44								
BV	10,051,000	VD	10,051,000	SEQ/AD	3.50	FIX	3136AV4X4	August 2037
VI	2,871,714(3)							
Recombination 45								
BV	6,700,666	EV	6,700,666	SEQ/AD	4.00	FIX	3136AV4Y2	August 2037
VI	2,871,714(3)							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 46								
BV	\$ 5,025,500	GV	\$ 5,025,500	SEQ/AD	4.50%	FIX	3136AV4Z9	August 2037
VI	2,871,714(3)							
Recombination 47								
DB	97,045,000	CB	107,096,000	SEQ/AD	2.50	FIX	3136AV5A3	December 2042
BV	10,051,000							
Recombination 48								
DB	97,045,000	CD	107,096,000	SEQ/AD	2.75	FIX	3136AV5B1	December 2042
DI	6,931,785(3)							
BV	10,051,000							
VI	717,928(3)							
Recombination 49								
DB	97,045,000	CE	107,096,000	SEQ/AD	3.00	FIX	3136AV5C9	December 2042
DI	13,863,571(3)							
BV	10,051,000							
VI	1,435,857(3)							
Recombination 50								
DB	64,696,665	CG	71,397,331	SEQ/AD	4.00	FIX	3136AV5D7	December 2042
DI	27,727,142(3)							
BV	6,700,666							
VI	2,871,714(3)							
Recombination 51								
DI	27,727,142(3)	CI	30,598,856(3)	NTL	3.50	FIX/IO	3136AV5E5	December 2042
VI	2,871,714(3)							
Recombination 52								
VC	8,742,000	DY(6)	37,046,517	SEQ	3.50	FIX	3136AV5F2	April 2047
BV	10,051,000							
VI	2,871,714(3)							
ZD	18,253,517							

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 53								
DB	\$ 97,045,000	CA	\$107,096,000	SEQ/AD	3.50%	FIX	3136AV5G0	December 2042
DI	27,727,142(3)							
BV	10,051,000							
VI	2,871,714(3)							

- (1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See “Description of the Certificates—General— *Authorized Denominations*” in this prospectus supplement.
- (2) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.
- (3) Notional principal balances. These Classes are Interest Only Classes. See page S-6 for a description of how their notional principal balances are calculated.
- (4) Principal payments on the REMIC Certificates in Recombination 28 from the HZ Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.
- (5) Principal payments on the REMIC Certificates in Recombination 36 from the ZL Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.
- (6) Principal payments on the REMIC Certificates in Recombination 52 from the ZD 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 Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$63,639,000.00	November 2021	\$35,001,894.64	July 2026	\$15,758,846.22
April 2017	63,171,085.10	December 2021	34,573,978.06	August 2026	15,517,468.30
May 2017	62,687,990.56	January 2022	34,149,066.28	September 2026	15,279,495.15
June 2017	62,189,978.73	February 2022	33,727,139.30	October 2026	15,044,880.79
July 2017	61,677,321.20	March 2022	33,308,177.22	November 2026	14,813,579.85
August 2017	61,150,298.54	April 2022	32,892,160.30	December 2026	14,585,547.54
September 2017	60,609,200.01	May 2022	32,479,068.89	January 2027	14,360,739.69
October 2017	60,054,323.36	June 2022	32,068,883.51	February 2027	14,139,112.68
November 2017	59,485,974.50	July 2022	31,661,584.78	March 2027	13,920,623.49
December 2017	58,904,467.24	August 2022	31,257,153.47	April 2027	13,705,229.66
January 2018	58,310,123.00	September 2022	30,855,570.44	May 2027	13,492,889.28
February 2018	57,719,889.14	October 2022	30,456,816.72	June 2027	13,283,561.00
March 2018	57,133,738.40	November 2022	30,060,873.43	July 2027	13,077,204.02
April 2018	56,551,643.72	December 2022	29,667,721.82	August 2027	12,873,778.08
May 2018	55,973,578.22	January 2023	29,277,343.27	September 2027	12,673,243.43
June 2018	55,399,515.18	February 2023	28,889,719.29	October 2027	12,475,560.86
July 2018	54,829,428.06	March 2023	28,504,831.49	November 2027	12,280,691.69
August 2018	54,263,290.50	April 2023	28,122,661.62	December 2027	12,088,597.73
September 2018	53,701,076.31	May 2023	27,743,191.53	January 2028	11,899,241.30
October 2018	53,142,759.47	June 2023	27,366,403.21	February 2028	11,712,585.22
November 2018	52,588,314.11	July 2023	26,992,278.75	March 2028	11,528,592.79
December 2018	52,037,714.57	August 2023	26,620,800.37	April 2028	11,347,227.83
January 2019	51,490,935.33	September 2023	26,251,950.39	May 2028	11,168,454.59
February 2019	50,947,951.03	October 2023	25,885,711.27	June 2028	10,992,237.83
March 2019	50,408,736.50	November 2023	25,522,065.56	July 2028	10,818,542.76
April 2019	49,873,266.72	December 2023	25,160,995.95	August 2028	10,647,335.05
May 2019	49,341,516.83	January 2024	24,802,485.21	September 2028	10,478,580.82
June 2019	48,813,462.14	February 2024	24,446,516.26	October 2028	10,312,246.66
July 2019	48,289,078.13	March 2024	24,093,072.10	November 2028	10,148,299.57
August 2019	47,768,340.41	April 2024	23,742,135.87	December 2028	9,986,707.01
September 2019	47,251,224.78	May 2024	23,393,690.79	January 2029	9,827,436.88
October 2019	46,737,707.19	June 2024	23,047,720.22	February 2029	9,670,457.46
November 2019	46,227,763.74	July 2024	22,704,336.05	March 2029	9,515,737.51
December 2019	45,721,370.69	August 2024	22,365,728.02	April 2029	9,363,246.15
January 2020	45,218,504.46	September 2024	22,031,832.14	May 2029	9,212,952.95
February 2020	44,719,141.61	October 2024	21,702,585.28	June 2029	9,064,827.86
March 2020	44,223,258.87	November 2024	21,377,925.11	July 2029	8,918,841.24
April 2020	43,730,833.12	December 2024	21,057,790.13	August 2029	8,774,963.82
May 2020	43,241,841.37	January 2025	20,742,119.64	September 2029	8,633,166.76
June 2020	42,756,260.81	February 2025	20,430,853.74	October 2029	8,493,421.57
July 2020	42,274,068.76	March 2025	20,123,933.32	November 2029	8,355,700.15
August 2020	41,795,242.70	April 2025	19,821,300.04	December 2029	8,219,974.76
September 2020	41,319,760.24	May 2025	19,522,896.32	January 2030	8,086,218.05
October 2020	40,847,599.15	June 2025	19,228,665.36	February 2030	7,954,403.02
November 2020	40,378,737.36	July 2025	18,938,551.06	March 2030	7,824,503.03
December 2020	39,913,152.90	August 2025	18,652,498.10	April 2030	7,696,491.79
January 2021	39,450,823.99	September 2025	18,370,451.87	May 2030	7,570,343.38
February 2021	38,991,728.96	October 2025	18,092,358.47	June 2030	7,446,032.19
March 2021	38,535,846.31	November 2025	17,818,164.72	July 2030	7,323,532.98
April 2021	38,083,154.66	December 2025	17,547,818.13	August 2030	7,202,820.84
May 2021	37,633,632.76	January 2026	17,281,266.90	September 2030	7,083,871.18
June 2021	37,187,259.53	February 2026	17,018,459.92	October 2030	6,966,659.74
July 2021	36,744,014.01	March 2026	16,759,346.74	November 2030	6,851,162.60
August 2021	36,303,875.38	April 2026	16,503,877.59	December 2030	6,737,356.13
September 2021	35,866,822.95	May 2026	16,252,003.33	January 2031	6,625,217.05
October 2021	35,432,836.18	June 2026	16,003,675.49	February 2031	6,514,722.35

Aggregate Group (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2031	\$ 6,405,849.37	November 2035	\$ 2,317,267.49	July 2040	\$ 623,361.37
April 2031	6,298,575.71	December 2035	2,271,599.24	August 2040	605,294.91
May 2031	6,192,879.31	January 2036	2,226,646.39	September 2040	587,542.90
June 2031	6,088,738.36	February 2036	2,182,398.72	October 2040	570,100.63
July 2031	5,986,131.37	March 2036	2,138,846.18	November 2040	552,963.47
August 2031	5,885,037.14	April 2036	2,095,978.84	December 2040	536,126.85
September 2031	5,785,434.74	May 2036	2,053,786.91	January 2041	519,586.27
October 2031	5,687,303.52	June 2036	2,012,260.72	February 2041	503,337.28
November 2031	5,590,623.11	July 2036	1,971,390.75	March 2041	487,375.50
December 2031	5,495,373.41	August 2036	1,931,167.61	April 2041	471,696.61
January 2032	5,401,534.59	September 2036	1,891,582.02	May 2041	456,296.35
February 2032	5,309,087.09	October 2036	1,852,624.84	June 2041	441,170.53
March 2032	5,218,011.61	November 2036	1,814,287.05	July 2041	426,315.00
April 2032	5,128,289.09	December 2036	1,776,559.75	August 2041	411,725.67
May 2032	5,039,900.74	January 2037	1,739,434.17	September 2041	397,398.53
June 2032	4,952,828.04	February 2037	1,702,901.66	October 2041	383,329.59
July 2032	4,867,052.68	March 2037	1,666,953.68	November 2041	369,514.96
August 2032	4,782,556.63	April 2037	1,631,581.80	December 2041	355,950.77
September 2032	4,699,322.08	May 2037	1,596,777.73	January 2042	342,633.21
October 2032	4,617,331.46	June 2037	1,562,533.27	February 2042	329,558.53
November 2032	4,536,567.44	July 2037	1,528,840.34	March 2042	316,723.04
December 2032	4,457,012.93	August 2037	1,495,690.98	April 2042	304,123.09
January 2033	4,378,651.06	September 2037	1,463,077.31	May 2042	291,755.08
February 2033	4,301,465.19	October 2037	1,430,991.60	June 2042	279,615.48
March 2033	4,225,438.89	November 2037	1,399,426.20	July 2042	267,700.77
April 2033	4,150,555.97	December 2037	1,368,373.55	August 2042	256,007.52
May 2033	4,076,800.46	January 2038	1,337,826.24	September 2042	244,532.34
June 2033	4,004,156.58	February 2038	1,307,776.91	October 2042	233,271.87
July 2033	3,932,608.77	March 2038	1,278,218.33	November 2042	222,222.81
August 2033	3,862,141.71	April 2038	1,249,143.37	December 2042	211,381.90
September 2033	3,792,740.24	May 2038	1,220,545.00	January 2043	200,745.95
October 2033	3,724,389.43	June 2038	1,192,416.26	February 2043	190,311.78
November 2033	3,657,074.55	July 2038	1,164,750.31	March 2043	180,076.27
December 2033	3,590,781.07	August 2038	1,137,540.41	April 2043	170,036.36
January 2034	3,525,494.63	September 2038	1,110,779.88	May 2043	160,189.01
February 2034	3,461,201.10	October 2038	1,084,462.17	June 2043	150,531.23
March 2034	3,397,886.53	November 2038	1,058,580.80	July 2043	141,060.07
April 2034	3,335,537.13	December 2038	1,033,129.38	August 2043	131,772.64
May 2034	3,274,139.33	January 2039	1,008,101.60	September 2043	122,666.08
June 2034	3,213,679.74	February 2039	983,491.27	October 2043	113,737.55
July 2034	3,154,145.12	March 2039	959,292.24	November 2043	104,984.28
August 2034	3,095,522.45	April 2039	935,498.49	December 2043	96,403.52
September 2034	3,037,798.86	May 2039	912,104.04	January 2044	87,992.58
October 2034	2,980,961.65	June 2039	889,103.02	February 2044	79,748.79
November 2034	2,924,998.31	July 2039	866,489.64	March 2044	71,669.52
December 2034	2,869,896.49	August 2039	844,258.18	April 2044	63,752.19
January 2035	2,815,644.01	September 2039	822,403.00	May 2044	55,994.24
February 2035	2,762,228.84	October 2039	800,918.56	June 2044	48,393.16
March 2035	2,709,639.14	November 2039	779,799.35	July 2044	40,946.46
April 2035	2,657,863.20	December 2039	759,039.99	August 2044	33,651.71
May 2035	2,606,889.50	January 2040	738,635.13	September 2044	26,506.50
June 2035	2,556,706.64	February 2040	718,579.53	October 2044	19,508.45
July 2035	2,507,303.41	March 2040	698,868.00	November 2044	12,655.21
August 2035	2,458,668.73	April 2040	679,495.42	December 2044	5,944.50
September 2035	2,410,791.68	May 2040	660,456.76	January 2045 and thereafter	0.00
October 2035	2,363,661.47	June 2040	641,747.05		

GD Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$4,213,000.00	July 2019	\$1,942,990.86	November 2021	\$ 571,679.57
April 2017	4,139,535.78	August 2019	1,877,663.43	December 2021	538,338.97
May 2017	4,063,340.46	September 2019	1,813,679.50	January 2022	505,944.41
June 2017	3,984,513.63	October 2019	1,751,022.80	February 2022	474,483.69
July 2017	3,903,158.58	November 2019	1,689,677.29	March 2022	443,944.76
August 2017	3,819,382.17	December 2019	1,629,627.06	April 2022	414,315.67
September 2017	3,733,294.68	January 2020	1,570,856.34	May 2022	385,584.63
October 2017	3,645,009.60	February 2020	1,513,349.55	June 2022	357,739.93
November 2017	3,554,643.47	March 2020	1,457,091.27	July 2022	330,770.02
December 2017	3,462,315.71	April 2020	1,402,066.20	August 2022	304,663.43
January 2018	3,368,148.42	May 2020	1,348,259.25	September 2022	279,408.86
February 2018	3,275,666.25	June 2020	1,295,655.42	October 2022	254,995.06
March 2018	3,184,849.57	July 2020	1,244,239.92	November 2022	231,410.97
April 2018	3,095,678.91	August 2020	1,193,998.05	December 2022	208,645.60
May 2018	3,008,135.02	September 2020	1,144,915.33	January 2023	186,688.09
June 2018	2,922,198.83	October 2020	1,096,977.38	February 2023	165,527.68
July 2018	2,837,851.47	November 2020	1,050,169.95	March 2023	145,153.74
August 2018	2,755,074.23	December 2020	1,004,479.00	April 2023	125,555.74
September 2018	2,673,848.62	January 2021	959,890.56	May 2023	106,723.27
October 2018	2,594,156.32	February 2021	916,390.87	June 2023	88,646.00
November 2018	2,515,979.20	March 2021	873,966.26	July 2023	71,313.76
December 2018	2,439,299.28	April 2021	832,603.21	August 2023	54,716.44
January 2019	2,364,098.81	May 2021	792,288.37	September 2023	38,844.08
February 2019	2,290,360.18	June 2021	753,008.48	October 2023	23,686.76
March 2019	2,218,065.96	July 2021	714,750.45	November 2023	9,234.74
April 2019	2,147,198.90	August 2021	677,501.31	December 2023 and	
May 2019	2,077,741.95	September 2021	641,248.23	thereafter	0.00
June 2019	2,009,678.18	October 2021	605,978.50		

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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\$683,559,289



**Guaranteed REMIC
Pass-Through Certificates**

Fannie Mae REMIC Trust 2017-21

PROSPECTUS SUPPLEMENT

BofA Merrill Lynch

March 27, 2017