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

$458,103,853

Fannie Mae

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-77

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own Fannie Mae MBS.

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
MB	1	$50,000,000	PAC/AD	2.75%	FIX	3136AYFP3	October 2047
MI	1	15,625,000(2)	NTL	4.00	FIX/IO	3136AYFQ1	October 2047
MZ	1	10,745,000	SUP	4.00	FIX/Z	3136AYFR9	October 2047
DH	2	79,063,497	PT	2.50	FIX	3136AYFS7	October 2047
DI	2	46,120,373(2)	NTL	6.00	FIX/IO	3136AYFT5	October 2047
HC	3	50,000,000	SEQ	3.00	FIX	3136AYFU2	June 2043
HI	3	7,142,857(2)	NTL	3.50	FIX/IO	3136AYFV0	June 2043
HV	3	4,764,000	SEQ/AD	3.50	FIX	3136AYFW8	January 2029
HW	3	4,232,000	SEQ/AD	3.50	FIX	3136AYFX6	April 2036
HZ	3	9,952,844	SEQ	3.50	FIX/Z	3136AYFY4	October 2047
KA	4	20,652,000	PAC	2.50	FIX	3136AYFZ1	September 2041
KI	4	5,900,571(2)	NTL	3.50	FIX/IO	3136AYGA5	September 2041
VK(3)	4	10,090,000	PAC/AD	3.50	FIX	3136AYGB3	June 2045
ZK(3)	4	2,000,000	PAC	3.50	FIX/Z	3136AYGC1	October 2047
KD	4	2,092,000	PAC	3.50	FIX	3136AYGD9	October 2047
KG	4	400,000	SUP/AD	3.00	FIX	3136AYGE7	October 2047
KH	4	400,000	SUP/AD	4.00	FIX	3136AYGF4	October 2047
KC	4	4,364,000	SUP/AD	3.50	FIX	3136AYGG2	October 2047
KZ	4	2,000	SUP	3.50	FIX/Z	3136AYGH0	October 2047

(Table continued on next page)

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The KW, CT and BT 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 September 29, 2017.

Carefully consider the risk factors on page S-8 of this prospectus supplement and starting on page 14 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.

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

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

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

Wells Fargo Securities

September 25, 2017

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
CF(3)	5	$68,202,681	PT	(4)	FLT	3136AYGJ6	October 2047
CS(3)	5	68,202,681(2)	NTL	(4)	INV/IO	3136AYGK3	October 2047
CA	5	8,525,336	PT	2.00%	FIX	3136AYGL1	October 2047
HF	6	40,189,528	PT	(4)	FLT	3136AYGM9	October 2047
HS	6	40,189,528(2)	NTL	(4)	INV/IO	3136AYGN7	October 2047
BF(3)	7	82,159,081	PT	(4)	FLT	3136AYGP2	October 2047
BS(3)	7	82,159,081(2)	NTL	(4)	INV/IO	3136AYGQ0	October 2047
BA	7	10,269,886	PT	2.00	FIX	3136AYGR8	October 2047
R		0	NPR	0	NPR	3136AYGS6	October 2047
RL		0	NPR	0	NPR	3136AYGT4	October 2047

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

TABLE OF CONTENTS

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:

Wells Fargo Bank, N.A.
c/o Wells Fargo Securities, LLC
Customer Service
MAC N9303-054
608 2nd Avenue South, Suite 500
Minneapolis, Minnesota 55479
US and International Callers: (800) 645-3751, option 5
WFSCustomerService@wellsfargo.com.

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of September 1, 2017. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.

Assets Underlying Each Group of Classes

Group	Assets
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS
7	Group 7 MBS

Group 1, Group 2, Group 3, Group 4, Group 5, Group 6 and Group 7

Characteristics of the MBS

	Approximate Principal Balance	Pass-Through Rate	Range of Weighted Average Coupons or WACs (annual percentages)	Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)
Group 1 MBS	$60,745,000	4.00%	4.25% to 6.50%	241 to 360
Group 2 MBS	$79,063,497	6.00%	6.25% to 8.50%	120 to 360
Group 3 MBS	$68,948,844	3.50%	3.75% to 6.00%	241 to 360
Group 4 MBS	$40,000,000	3.50%	3.75% to 6.00%	241 to 360
Group 5 MBS	$76,728,017	6.00%	6.25% to 8.50%	198 to 360
Group 6 MBS	$40,189,528	6.50%	6.75% to 9.00%	182 to 360
Group 7 MBS	$92,428,967	6.00%	6.25% to 8.50%	204 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	Principal Balance	Original Term to Maturity (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Interest Rate
Group 1 MBS	$60,745,000	360	356	3	4.689%
Group 2 MBS	$79,063,497	360	156	190	6.535%
Group 3 MBS	$68,948,844	360	358	1	4.247%
Group 4 MBS	$40,000,000	360	358	1	4.247%
Group 5 MBS	$76,728,017	360	200	150	6.481%
Group 6 MBS	$40,189,528	360	183	166	6.965%
Group 7 MBS	$92,428,967	360	205	143	6.470%

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 September 29, 2017.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

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

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

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

Class	Initial Interest Rate	Maximum Interest Rate	Minimum Interest Rate	Formula for Calculation of Interest Rate(1)
CF	1.582%	6.50%	0.35%	LIBOR + 35 basis points
CS	4.918%	6.15%	0.00%	6.15% − LIBOR
HF	1.532%	6.50%	0.30%	LIBOR + 30 basis points
HS	4.968%	6.20%	0.00%	6.20% − LIBOR
BF	1.582%	6.50%	0.35%	LIBOR + 35 basis points
BS	4.918%	6.15%	0.00%	6.15% − LIBOR

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

Notional Classes

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

Class	
MI	31.25% of the MB Class
DI	58.3333330171% of the DH Class
HI	14.285714% of the HC Class
KI	28.5714264962% of the KA Class
CS	100% of the CF Class
HS	100% of the HF Class
BS	100% of the BF Class

Distributions of Principal

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

Weighted Average Lives (years)*

Group 1 Classes	PSA Prepayment Assumption										
	0%	100%	150%	250%	300%	500%	700%	1000%	1400%	1700%	2600%
MB and MI	13.8	6.9	6.0	6.0	6.0	4.1	3.1	2.3	1.8	1.5	1.1
MZ	26.7	20.1	17.1	7.0	2.5	1.2	0.9	0.7	0.5	0.5	0.3

Group 2 Classes	PSA Prepayment Assumption									
	0%	100%	200%	287%	400%	600%	800%	1100%	1400%	1700%
DH and DI	20.8	5.7	4.5	3.7	2.9	2.0	1.4	0.9	0.6	0.1

Group 3 Classes	PSA Prepayment Assumption							
	0%	100%	200%	343%	400%	600%	800%	1100%
HC and HI	16.0	6.8	4.4	3.1	2.8	2.1	1.8	1.5
HV	6.0	6.0	5.9	4.8	4.5	3.5	2.9	2.4
HW	15.0	14.3	10.5	7.2	6.4	4.7	3.7	2.9
HZ	27.9	21.7	16.4	11.4	10.1	7.1	5.4	3.9

Group 4 Classes	PSA Prepayment Assumption										
	0%	100%	125%	150%	187%	225%	300%	400%	600%	800%	1100%
KA and KI	12.9	4.7	4.2	4.2	4.2	4.2	3.7	3.1	2.4	2.0	1.7
VK	20.9	11.7	10.7	10.7	10.7	10.7	8.7	6.9	4.9	3.9	3.0
ZK	26.3	19.5	19.5	19.5	19.5	19.5	16.4	13.2	9.2	6.9	4.9
KD	27.7	17.4	12.8	3.5	3.5	3.5	2.6	2.0	1.5	1.3	1.0
KG, KH and KC	29.1	24.1	21.8	18.4	9.9	3.1	1.8	1.3	1.0	0.8	0.6
KZ	30.0	29.8	29.8	29.8	29.8	13.5	2.9	2.1	1.5	1.2	1.0
KW	24.5	14.3	13.4	13.4	13.4	13.4	10.8	8.5	5.9	4.5	3.4

Group 5 Classes	PSA Prepayment Assumption									
	0%	100%	200%	310%	400%	600%	800%	1100%	1400%	1700%
CF, CS, CA and CT	20.8	7.0	5.2	3.9	3.1	2.1	1.5	0.9	0.6	0.1

Group 6 Classes	PSA Prepayment Assumption									
	0%	100%	200%	300%	400%	600%	800%	1000%	1300%	1600%
HF and HS	21.1	6.6	4.9	3.8	3.0	2.1	1.5	1.1	0.7	0.3

Group 7 Classes	PSA Prepayment Assumption									
	0%	100%	200%	310%	400%	600%	800%	1100%	1400%	1700%
BF, BS, BA and BT	20.8	7.1	5.2	3.9	3.1	2.1	1.5	0.9	0.6	0.1

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

ADDITIONAL RISK FACTORS

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

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

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

DESCRIPTION OF THE CERTIFICATES

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

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the “Trust”) pursuant to a trust agreement dated as of May 1, 2010 and a supplement thereto dated as of September 1, 2017 (the “Issue Date”). We will issue the Guaranteed REMIC Pass-Through Certificates (the “REMIC Certificates”) pursuant to that trust agreement and supplement.

We will issue the Combinable and Recombinable REMIC Certificates (the "RCR Certificates" and, together with the REMIC Certificates, the "Certificates") pursuant to a separate trust agreement dated as of May 1, 2010 and a supplement thereto dated as of the Issue Date (together with the trust agreement and supplement relating to the REMIC Certificates, the "Trust Agreement"). We will execute the Trust Agreement in our corporate capacity and as trustee (the "Trustee"). In general, the term "Classes" includes the Classes of REMIC Certificates and RCR Certificates.

The assets of the Trust will include seven groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the "Group 1 MBS," "Group 2 MBS," "Group 3 MBS," "Group 4 MBS," "Group 5 MBS," "Group 6 MBS" and "Group 7 MBS," and together, the "MBS").

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

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

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

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

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

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

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

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

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

The MBS

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

In addition, the pools of mortgage loans backing the Group 1 MBS, Group 3 MBS and Group 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 1 MBS, Group 3 MBS and 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.

In addition, the pools of Mortgage Loans backing the Group 5 MBS, Group 6 MBS and Group 7 MBS have been designated as pools of "reperforming loans" as described further under "The Mortgage Loans—Previously Delinquent Mortgage Loans—*Reperforming Loans*" in the MBS Prospectus dated June 1, 2016. These loans are conventional, non-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 5 MBS, Group 6 MBS and Group 7 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also "Risk Factors—Risks Relating to Yield and Prepayment—*Mortgage loans that became delinquent after we initially acquired them, and that in some cases may have been modified, may perform differently than do mortgage loans without a history of delinquency*" in the MBS Prospectus dated June 1, 2016.

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

Distributions of Interest

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

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

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

Delay Classes	No-Delay Classes
Fixed Rate Classes	Floating Rate and Inverse Floating Rate Classes

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

Accrual Classes. The MZ, HZ, ZK and KZ 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 MZ Accrual Amount to MB to its Planned Balance, and thereafter to MZ. } **Accretion Directed/PAC Class and Accrual Class**

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

1. To MB to its Planned Balance. } **PAC Class**
2. To MZ until retired. } **Support Class**
3. To MB until retired. } **PAC Class**

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

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

- *Group 2*

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

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

- *Group 3*

The HZ Accrual Amount to HV and HW, in that order, until retired, and thereafter to HZ. } **Accretion Directed Classes and Accrual Class**

The Group 3 Cash Flow Distribution Amount to HC, HV, HW 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 3 Cash Flow Distribution Amount" is the principal then paid on the Group 3 MBS.

- *Group 4*

The ZK Accrual Amount to VK until retired, and thereafter to ZK. **Accretion Directed Class and Accrual Class**

The KZ Accrual Amount to KG, KH and KC, pro rata, until retired, and thereafter to KZ. **Accretion Directed Classes and Accrual Class**

The Group 4 Cash Flow Distribution Amount in the following priority:

1. To the Aggregate Group to its Planned Balance.
2. To KD to its Planned Balance.

PAC Group and Class

3. To KG, KH and KC, pro rata, until retired.
4. To KZ until retired.

Support Classes

5. To KD until retired.
6. To the Aggregate Group to zero.

PAC Class and Group

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

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

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

The "Aggregate Group" consists of the KA, VK and ZK Classes. On each Distribution Date, we will apply payments of principal of the Aggregate Group to KA, VK and ZK, 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 5*

The Group 5 Principal Distribution Amount to CF and CA, pro rata, until retired. **Pass-Through Classes**

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

- *Group 6*

The Group 6 Principal Distribution Amount to HF until retired. **Pass-Through Class**

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

- *Group 7*

The Group 7 Principal Distribution Amount to BF and BA, pro rata, until retired. **Pass-Through Classes**

The "Group 7 Principal Distribution Amount" is the principal then paid on the Group 7 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, Group 4, Group 5, Group 6 and Group 7—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 September 29, 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 the 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.

Classes and Group	Structuring Ranges	Initial Effective Ranges
MB Class Planned Balances	Between 150% and 300% PSA	Between 150% and 300% PSA
Aggregate Group Planned Balances	Between 125% and 225% PSA	Between 125% and 225% PSA
KD Class Planned Balances	Between 150% and 225% PSA	Between 150% and 225% PSA

The Aggregate Group consists of the KA, VK and ZK 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 the Aggregate Group or a Class will conform on any Distribution Date to the balance specified in the Principal Balance

Schedules or that distributions of principal of the Aggregate Group or a 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 a Class to its scheduled balance in any month. As a result, the likelihood of reducing the Aggregate Group or a Class to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.

- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Range or Effective Range, principal distributions may be insufficient to reduce the Aggregate Group and the MB and KD Classes 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 MB and KD Classes 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 any Class having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group or Class receiving the benefit of that support, if still outstanding, may no longer have an Effective Range, and will be much more sensitive to prepayments of the related Mortgage Loans.

Yield Tables

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

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

- converting the monthly rates to corporate bond equivalent rates.

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

We cannot assure you that

- the pre-tax yields on the applicable Certificates will correspond to any of the pre-tax yields shown here, or

- the aggregate purchase prices of the applicable Certificates will be as assumed.

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

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

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

Class	% PSA
MI	541%
DI	260%
HI	344%
KI	494%

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	15.1250%
DI	22.8634%
HI	10.5000%
KI	9.2500%

* 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										
	50%	100%	150%	250%	300%	500%	700%	1000%	1400%	1700%	2600%
Pre-Tax Yields to Maturity	19.1%	15.1%	11.8%	11.8%	11.8%	2.2%	(8.8)%	(26.5)%	(51.9)%	(74.3)%	*

Sensitivity of the DI Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	200%	287%	400%	600%	800%	1100%	1400%	1700%
Pre-Tax Yields to Maturity . . .	14.1%	10.8%	4.1%	(1.9)%	(10.0)%	(25.3)%	(42.2)%	(71.7)%	*	*

Sensitivity of the HI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	200%	343%	400%	600%	800%	1100%
Pre-Tax Yields to Maturity . . .	27.8%	23.7%	14.3%	0.1%	(5.4)%	(23.4)%	(38.8)%	(57.7)%

Sensitivity of the KI Class to Prepayments

	PSA Prepayment Assumption										
	50%	100%	125%	150%	187%	225%	300%	400%	600%	800%	1100%
Pre-Tax Yields to Maturity . . .	29.2%	22.4%	18.8%	18.8%	18.8%	18.8%	15.0%	7.4%	(8.0)%	(21.8)%	(39.4)%

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

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

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

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

Class	Price*
CS	17.0000%
HS	17.5259%
BS	16.3932%

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

	PSA Prepayment Assumption									
LIBOR	**50%**	**100%**	**200%**	**310%**	**400%**	**600%**	**800%**	**1100%**	**1400%**	**1700%**
0.616%	25.7%	22.2%	15.2%	7.2%	0.4%	(15.7)%	(33.5)%	(64.6)%	*	*
1.232%	21.5%	18.1%	11.2%	3.3%	(3.4)%	(19.3)%	(36.7)%	(67.3)%	*	*
3.232%	7.2%	4.0%	(2.5)%	(10.0)%	(16.3)%	(31.2)%	(47.6)%	(76.4)%	*	*
5.232%	(11.7)%	(14.6)%	(20.5)%	(27.3)%	(33.1)%	(46.7)%	(61.7)%	(88.6)%	*	*
6.150%	*	*	*	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption									
LIBOR	**50%**	**100%**	**200%**	**300%**	**400%**	**600%**	**800%**	**1000%**	**1300%**	**1600%**
0.616%	24.0%	20.6%	13.6%	6.4%	(1.1)%	(17.1)%	(34.7)%	(54.5)%	(91.4)%	*
1.232%	19.9%	16.5%	9.7%	2.5%	(4.8)%	(20.6)%	(37.9)%	(57.4)%	(93.7)%	*
3.232%	5.6%	2.5%	(4.0)%	(10.7)%	(17.6)%	(32.4)%	(48.7)%	(67.0)%	*	*
5.232%	(13.4)%	(16.2)%	(22.1)%	(28.2)%	(34.6)%	(48.1)%	(62.9)%	(79.7)%	*	*
6.200%	*	*	*	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption									
LIBOR	**50%**	**100%**	**200%**	**310%**	**400%**	**600%**	**800%**	**1100%**	**1400%**	**1700%**
0.616%	27.3%	23.9%	16.8%	8.7%	1.9%	(14.3)%	(32.2)%	(63.6)%	*	*
1.232%	23.0%	19.6%	12.6%	4.7%	(2.0)%	(18.0)%	(35.5)%	(66.3)%	*	*
3.232%	8.3%	5.1%	(1.4)%	(8.9)%	(15.2)%	(30.2)%	(46.7)%	(75.7)%	*	*
5.232%	(10.7)%	(13.6)%	(19.6)%	(26.4)%	(32.2)%	(45.9)%	(60.9)%	(88.0)%	*	*
6.150%	*	*	*	*	*	*	*	*	*	*

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions, and
- the priority sequences of distributions of principal of the Group 1, Group 3 and Group 4 Classes.

See "—Distributions of Principal" above.

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

Decrement Tables

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

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

Mortgage Loans Backing Trust Assets Specified Below	Original and Remaining Terms to Maturity	Interest Rates
Group 1 MBS	360 months	6.50%
Group 2 MBS	360 months	8.50%
Group 3 MBS	360 months	6.00%
Group 4 MBS	360 months	6.00%
Group 5 MBS	360 months	8.50%
Group 6 MBS	360 months	9.00%
Group 7 MBS	360 months	8.50%

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

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

Percent of Original Principal Balances Outstanding

MB and MI† Classes

Date	PSA Prepayment Assumption										
	0%	100%	150%	250%	300%	500%	700%	1000%	1400%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
September 2018	98	95	94	94	94	94	94	94	87	80	56
September 2019	95	87	84	84	84	83	71	54	33	19	0
September 2020	93	78	71	71	71	57	41	21	5	0	0
September 2021	90	69	60	60	60	39	23	8	1	0	0
September 2022	87	60	50	50	50	27	13	3	*	0	0
September 2023	85	52	40	40	40	19	7	1	*	0	0
September 2024	81	45	32	32	32	13	4	1	*	0	0
September 2025	78	37	26	26	26	9	2	*	*	0	0
September 2026	75	30	21	21	21	6	1	*	*	0	0
September 2027	71	24	16	16	16	4	1	*	*	0	0
September 2028	67	17	13	13	13	3	*	*	*	0	0
September 2029	63	11	10	10	10	2	*	*	0	0	0
September 2030	59	8	8	8	8	1	*	*	0	0	0
September 2031	54	6	6	6	6	1	*	*	0	0	0
September 2032	49	5	5	5	5	1	*	*	0	0	0
September 2033	44	4	4	4	4	*	*	*	0	0	0
September 2034	38	3	3	3	3	*	*	*	0	0	0
September 2035	33	2	2	2	2	*	*	*	0	0	0
September 2036	26	2	2	2	2	*	*	*	0	0	0
September 2037	20	1	1	1	1	*	*	*	0	0	0
September 2038	13	1	1	1	1	*	*	0	0	0	0
September 2039	6	1	1	1	1	*	*	0	0	0	0
September 2040	1	1	1	1	1	*	*	0	0	0	0
September 2041	*	*	*	*	*	*	*	0	0	0	0
September 2042	*	*	*	*	*	*	*	0	0	0	0
September 2043	*	*	*	*	*	*	*	0	0	0	0
September 2044	*	*	*	*	*	*	*	0	0	0	0
September 2045	*	*	*	*	*	*	*	0	0	0	0
September 2046	*	*	*	*	*	*	*	0	0	0	0
September 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.8	6.9	6.0	6.0	6.0	4.1	3.1	2.3	1.8	1.5	1.1

MZ Class

Date	PSA Prepayment Assumption										
	0%	100%	150%	250%	300%	500%	700%	1000%	1400%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
September 2018	104	104	104	93	88	67	45	13	0	0	0
September 2019	108	108	108	76	60	0	0	0	0	0	0
September 2020	113	113	113	57	30	0	0	0	0	0	0
September 2021	117	117	117	45	12	0	0	0	0	0	0
September 2022	122	122	122	38	2	0	0	0	0	0	0
September 2023	127	127	127	37	*	0	0	0	0	0	0
September 2024	132	132	129	36	*	0	0	0	0	0	0
September 2025	138	138	128	34	*	0	0	0	0	0	0
September 2026	143	143	124	32	*	0	0	0	0	0	0
September 2027	149	149	118	29	*	0	0	0	0	0	0
September 2028	155	155	110	26	*	0	0	0	0	0	0
September 2029	161	161	102	23	*	0	0	0	0	0	0
September 2030	168	156	94	20	*	0	0	0	0	0	0
September 2031	175	145	85	18	*	0	0	0	0	0	0
September 2032	182	134	77	15	*	0	0	0	0	0	0
September 2033	189	122	68	13	*	0	0	0	0	0	0
September 2034	197	111	60	11	*	0	0	0	0	0	0
September 2035	205	100	53	9	*	0	0	0	0	0	0
September 2036	214	89	46	8	*	0	0	0	0	0	0
September 2037	222	78	39	6	*	0	0	0	0	0	0
September 2038	231	68	33	5	*	0	0	0	0	0	0
September 2039	241	58	28	4	*	0	0	0	0	0	0
September 2040	238	49	23	3	*	0	0	0	0	0	0
September 2041	211	40	18	2	*	0	0	0	0	0	0
September 2042	181	32	14	2	*	0	0	0	0	0	0
September 2043	150	24	10	1	*	0	0	0	0	0	0
September 2044	116	17	7	1	*	0	0	0	0	0	0
September 2045	80	10	4	*	*	0	0	0	0	0	0
September 2046	41	4	2	*	*	0	0	0	0	0	0
September 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.7	20.1	17.1	7.0	2.5	1.2	0.9	0.7	0.5	0.5	0.3

DH and DI† Classes

Date	PSA Prepayment Assumption									
	0%	100%	200%	287%	400%	600%	800%	1100%	1400%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2018	99	89	84	79	72	61	49	32	15	0
September 2019	98	79	69	61	52	37	24	10	2	0
September 2020	98	70	57	48	37	22	12	3	*	0
September 2021	97	61	47	36	26	13	6	1	*	0
September 2022	95	52	38	28	18	8	3	*	*	0
September 2023	94	44	30	21	12	4	1	*	*	0
September 2024	93	37	23	15	8	2	1	*	*	0
September 2025	92	30	18	11	5	1	*	*	*	0
September 2026	90	23	13	7	3	1	*	*	*	0
September 2027	89	17	9	5	2	*	*	*	0	0
September 2028	87	11	5	3	1	*	*	*	0	0
September 2029	85	5	2	1	*	*	*	*	0	0
September 2030	83	0	0	0	0	0	0	0	0	0
September 2031	81	0	0	0	0	0	0	0	0	0
September 2032	78	0	0	0	0	0	0	0	0	0
September 2033	75	0	0	0	0	0	0	0	0	0
September 2034	72	0	0	0	0	0	0	0	0	0
September 2035	69	0	0	0	0	0	0	0	0	0
September 2036	66	0	0	0	0	0	0	0	0	0
September 2037	62	0	0	0	0	0	0	0	0	0
September 2038	58	0	0	0	0	0	0	0	0	0
September 2039	53	0	0	0	0	0	0	0	0	0
September 2040	49	0	0	0	0	0	0	0	0	0
September 2041	43	0	0	0	0	0	0	0	0	0
September 2042	37	0	0	0	0	0	0	0	0	0
September 2043	31	0	0	0	0	0	0	0	0	0
September 2044	24	0	0	0	0	0	0	0	0	0
September 2045	17	0	0	0	0	0	0	0	0	0
September 2046	9	0	0	0	0	0	0	0	0	0
September 2047	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.8	5.7	4.5	3.7	2.9	2.0	1.4	0.9	0.6	0.1

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

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

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

Date	HC and HI† Classes PSA Prepayment Assumption 0%	100%	200%	343%	400%	600%	800%	1100%	HV Class PSA Prepayment Assumption 0%	100%	200%	343%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2018	98	96	94	91	89	85	81	75	93	93	93	93	93	93	93	93
September 2019	97	88	81	71	68	55	42	25	85	85	85	85	85	85	85	85
September 2020	95	78	65	48	41	21	4	0	77	77	77	77	77	77	77	0
September 2021	93	69	51	29	21	0	0	0	69	69	69	69	69	59	0	0
September 2022	90	61	39	14	6	0	0	0	60	60	60	60	60	0	0	0
September 2023	88	53	28	2	0	0	0	0	51	51	51	51	0	0	0	0
September 2024	86	45	19	0	0	0	0	0	42	42	42	0	0	0	0	0
September 2025	83	38	10	0	0	0	0	0	33	33	33	0	0	0	0	0
September 2026	80	31	3	0	0	0	0	0	23	23	23	0	0	0	0	0
September 2027	78	25	0	0	0	0	0	0	13	13	0	0	0	0	0	0
September 2028	74	20	0	0	0	0	0	0	2	2	0	0	0	0	0	0
September 2029	71	14	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	68	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	64	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	60	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	56	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	52	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	47	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036	42	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037	37	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	31	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	25	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2041	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.0	6.8	4.4	3.1	2.8	2.1	1.8	1.5	6.0	6.0	5.9	4.8	4.5	3.5	2.9	2.4

Date	HW Class PSA Prepayment Assumption 0%	100%	200%	343%	400%	600%	800%	1100%	HZ Class PSA Prepayment Assumption 0%	100%	200%	343%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2018	100	100	100	100	100	100	100	100	104	104	104	104	104	104	104	104
September 2019	100	100	100	100	100	100	100	100	107	107	107	107	107	107	107	107
September 2020	100	100	100	100	100	100	100	0	111	111	111	111	111	111	111	110
September 2021	100	100	100	100	100	100	0	0	115	115	115	115	115	115	107	37
September 2022	100	100	100	100	100	0	0	0	119	119	119	119	119	116	55	12
September 2023	100	100	100	100	95	0	0	0	123	123	123	123	123	73	28	4
September 2024	100	100	100	67	0	0	0	0	128	128	128	128	121	45	14	1
September 2025	100	100	100	0	0	0	0	0	132	132	132	121	90	28	7	*
September 2026	100	100	100	0	0	0	0	0	137	137	137	93	66	18	4	*
September 2027	100	100	83	0	0	0	0	0	142	142	142	72	49	11	2	*
September 2028	100	100	9	0	0	0	0	0	147	147	147	55	36	7	1	*
September 2029	90	90	0	0	0	0	0	0	152	152	128	42	26	4	*	*
September 2030	77	77	0	0	0	0	0	0	158	158	108	32	19	3	*	*
September 2031	64	64	0	0	0	0	0	0	163	163	91	25	14	2	*	*
September 2032	50	50	0	0	0	0	0	0	169	169	77	19	10	1	*	*
September 2033	36	0	0	0	0	0	0	0	175	171	64	14	7	1	*	*
September 2034	22	0	0	0	0	0	0	0	181	152	53	11	5	*	*	*
September 2035	7	0	0	0	0	0	0	0	188	134	44	8	4	*	*	*
September 2036	0	0	0	0	0	0	0	0	190	118	36	6	3	*	*	*
September 2037	0	0	0	0	0	0	0	0	190	102	30	4	2	*	*	0
September 2038	0	0	0	0	0	0	0	0	190	88	24	3	1	*	*	0
September 2039	0	0	0	0	0	0	0	0	190	75	19	2	1	*	*	0
September 2040	0	0	0	0	0	0	0	0	190	63	15	2	1	*	*	0
September 2041	0	0	0	0	0	0	0	0	190	51	11	1	*	*	*	0
September 2042	0	0	0	0	0	0	0	0	190	41	8	1	*	*	*	0
September 2043	0	0	0	0	0	0	0	0	177	31	6	*	*	*	*	0
September 2044	0	0	0	0	0	0	0	0	137	22	4	*	*	*	*	0
September 2045	0	0	0	0	0	0	0	0	94	14	2	*	*	*	*	0
September 2046	0	0	0	0	0	0	0	0	48	6	1	*	*	*	0	0
September 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.0	14.3	10.5	7.2	6.4	4.7	3.7	2.9	27.9	21.7	16.4	11.4	10.1	7.1	5.4	3.9

* 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.

KA and KI† Classes

Date	PSA Prepayment Assumption										
	0%	100%	125%	150%	187%	225%	300%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
September 2018	98	94	93	93	93	93	93	93	93	93	93
September 2019	95	83	81	81	81	81	81	81	71	54	29
September 2020	92	70	65	65	65	65	65	53	24	*	0
September 2021	90	57	50	50	50	50	44	24	0	0	0
September 2022	87	45	36	36	36	36	24	3	0	0	0
September 2023	83	33	24	24	24	24	7	0	0	0	0
September 2024	80	23	12	12	12	12	0	0	0	0	0
September 2025	76	13	2	2	2	2	0	0	0	0	0
September 2026	72	4	0	0	0	0	0	0	0	0	0
September 2027	68	0	0	0	0	0	0	0	0	0	0
September 2028	64	0	0	0	0	0	0	0	0	0	0
September 2029	59	0	0	0	0	0	0	0	0	0	0
September 2030	55	0	0	0	0	0	0	0	0	0	0
September 2031	49	0	0	0	0	0	0	0	0	0	0
September 2032	44	0	0	0	0	0	0	0	0	0	0
September 2033	38	0	0	0	0	0	0	0	0	0	0
September 2034	32	0	0	0	0	0	0	0	0	0	0
September 2035	25	0	0	0	0	0	0	0	0	0	0
September 2036	18	0	0	0	0	0	0	0	0	0	0
September 2037	11	0	0	0	0	0	0	0	0	0	0
September 2038	3	0	0	0	0	0	0	0	0	0	0
September 2039	0	0	0	0	0	0	0	0	0	0	0
September 2040	0	0	0	0	0	0	0	0	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0
September 2043	0	0	0	0	0	0	0	0	0	0	0
September 2044	0	0	0	0	0	0	0	0	0	0	0
September 2045	0	0	0	0	0	0	0	0	0	0	0
September 2046	0	0	0	0	0	0	0	0	0	0	0
September 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	12.9	4.7	4.2	4.2	4.2	4.2	3.7	3.1	2.4	2.0	1.7

VK Class

Date	PSA Prepayment Assumption										
	0%	100%	125%	150%	187%	225%	300%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
September 2018	99	99	99	99	99	99	99	99	99	99	99
September 2019	99	99	99	99	99	99	99	99	99	99	99
September 2020	98	98	98	98	98	98	98	98	98	98	41
September 2021	97	97	97	97	97	97	97	97	84	39	0
September 2022	96	96	96	96	96	96	96	96	43	8	0
September 2023	95	95	95	95	95	95	95	69	17	0	0
September 2024	95	95	95	95	95	95	82	44	1	0	0
September 2025	94	94	94	94	94	94	60	25	0	0	0
September 2026	93	93	77	77	77	77	41	11	0	0	0
September 2027	92	82	59	59	59	59	26	0	0	0	0
September 2028	91	64	44	44	44	44	14	0	0	0	0
September 2029	90	48	31	31	31	31	4	0	0	0	0
September 2030	89	32	19	19	19	19	0	0	0	0	0
September 2031	87	18	10	10	10	10	0	0	0	0	0
September 2032	86	4	1	1	1	1	0	0	0	0	0
September 2033	85	0	0	0	0	0	0	0	0	0	0
September 2034	84	0	0	0	0	0	0	0	0	0	0
September 2035	83	0	0	0	0	0	0	0	0	0	0
September 2036	81	0	0	0	0	0	0	0	0	0	0
September 2037	80	0	0	0	0	0	0	0	0	0	0
September 2038	79	0	0	0	0	0	0	0	0	0	0
September 2039	66	0	0	0	0	0	0	0	0	0	0
September 2040	46	0	0	0	0	0	0	0	0	0	0
September 2041	26	0	0	0	0	0	0	0	0	0	0
September 2042	4	0	0	0	0	0	0	0	0	0	0
September 2043	0	0	0	0	0	0	0	0	0	0	0
September 2044	0	0	0	0	0	0	0	0	0	0	0
September 2045	0	0	0	0	0	0	0	0	0	0	0
September 2046	0	0	0	0	0	0	0	0	0	0	0
September 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.9	11.7	10.7	10.7	10.7	10.7	8.7	6.9	4.9	3.9	3.0

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

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

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

ZK Class

Date	PSA Prepayment Assumption										
	0%	100%	125%	150%	187%	225%	300%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
September 2018	104	104	104	104	104	104	104	104	104	104	104
September 2019	107	107	107	107	107	107	107	107	107	107	107
September 2020	111	111	111	111	111	111	111	111	111	111	111
September 2021	115	115	115	115	115	115	115	115	115	115	106
September 2022	119	119	119	119	119	119	119	119	119	119	35
September 2023	123	123	123	123	123	123	123	123	123	80	12
September 2024	128	128	128	128	128	128	128	128	128	41	4
September 2025	132	132	132	132	132	132	132	132	82	21	1
September 2026	137	137	137	137	137	137	137	137	51	10	*
September 2027	142	142	142	142	142	142	142	141	31	5	*
September 2028	147	147	147	147	147	147	147	104	19	3	*
September 2029	152	152	152	152	152	152	152	76	12	1	*
September 2030	158	158	158	158	158	158	136	56	7	1	*
September 2031	163	163	163	163	163	163	107	40	5	*	*
September 2032	169	169	169	169	169	169	84	29	3	*	*
September 2033	175	144	144	144	144	144	65	21	2	*	*
September 2034	181	117	117	117	117	117	51	15	1	*	*
September 2035	188	96	96	96	96	96	39	11	1	*	*
September 2036	194	77	77	77	77	77	30	8	*	*	*
September 2037	201	62	62	62	62	62	23	5	*	*	*
September 2038	208	49	49	49	49	49	17	4	*	*	0
September 2039	216	38	38	38	38	38	13	3	*	*	0
September 2040	223	29	29	29	29	29	9	2	*	*	0
September 2041	231	22	22	22	22	22	7	1	*	*	0
September 2042	240	16	16	16	16	16	5	1	*	*	0
September 2043	148	11	11	11	11	11	3	*	*	*	0
September 2044	31	7	7	7	7	7	2	*	*	*	0
September 2045	4	4	4	4	4	4	1	*	*	*	0
September 2046	2	2	2	2	2	2	*	*	*	*	0
September 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.3	19.5	19.5	19.5	19.5	19.5	16.4	13.2	9.2	6.9	4.9

KD Class

Date	PSA Prepayment Assumption										
	0%	100%	125%	150%	187%	225%	300%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
September 2018	100	100	100	93	93	93	93	93	93	93	66
September 2019	100	100	100	76	76	76	76	76	0	0	0
September 2020	100	100	100	54	54	54	39	0	0	0	0
September 2021	100	100	100	36	36	36	0	0	0	0	0
September 2022	100	100	100	22	22	22	0	0	0	0	0
September 2023	100	100	100	12	12	12	0	0	0	0	0
September 2024	100	100	100	5	5	5	0	0	0	0	0
September 2025	100	100	100	*	*	*	0	0	0	0	0
September 2026	100	100	99	0	0	0	0	0	0	0	0
September 2027	100	100	92	0	0	0	0	0	0	0	0
September 2028	100	100	81	0	0	0	0	0	0	0	0
September 2029	100	100	66	0	0	0	0	0	0	0	0
September 2030	100	100	48	0	0	0	0	0	0	0	0
September 2031	100	100	29	0	0	0	0	0	0	0	0
September 2032	100	100	8	0	0	0	0	0	0	0	0
September 2033	100	87	0	0	0	0	0	0	0	0	0
September 2034	100	60	0	0	0	0	0	0	0	0	0
September 2035	100	32	0	0	0	0	0	0	0	0	0
September 2036	100	4	0	0	0	0	0	0	0	0	0
September 2037	100	0	0	0	0	0	0	0	0	0	0
September 2038	100	0	0	0	0	0	0	0	0	0	0
September 2039	100	0	0	0	0	0	0	0	0	0	0
September 2040	100	0	0	0	0	0	0	0	0	0	0
September 2041	100	0	0	0	0	0	0	0	0	0	0
September 2042	100	0	0	0	0	0	0	0	0	0	0
September 2043	100	0	0	0	0	0	0	0	0	0	0
September 2044	100	0	0	0	0	0	0	0	0	0	0
September 2045	8	0	0	0	0	0	0	0	0	0	0
September 2046	0	0	0	0	0	0	0	0	0	0	0
September 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.7	17.4	12.8	3.5	3.5	3.5	2.6	2.0	1.5	1.3	1.0

* 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.

KG, KH and KC Classes

Date	PSA Prepayment Assumption										
	0%	100%	125%	150%	187%	225%	300%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
September 2018	100	100	100	100	96	91	83	71	48	24	0
September 2019	100	100	100	100	86	71	42	5	0	0	0
September 2020	100	100	100	100	73	46	0	0	0	0	0
September 2021	100	100	100	100	63	27	0	0	0	0	0
September 2022	100	100	100	100	56	14	0	0	0	0	0
September 2023	100	100	100	100	51	6	0	0	0	0	0
September 2024	100	100	100	100	48	1	0	0	0	0	0
September 2025	100	100	100	100	47	*	0	0	0	0	0
September 2026	100	100	100	99	46	0	0	0	0	0	0
September 2027	100	100	100	96	44	0	0	0	0	0	0
September 2028	100	100	100	92	41	0	0	0	0	0	0
September 2029	100	100	100	87	39	0	0	0	0	0	0
September 2030	100	100	100	81	36	0	0	0	0	0	0
September 2031	100	100	100	75	32	0	0	0	0	0	0
September 2032	100	100	100	69	29	0	0	0	0	0	0
September 2033	100	100	95	62	26	0	0	0	0	0	0
September 2034	100	100	86	56	23	0	0	0	0	0	0
September 2035	100	100	77	50	20	0	0	0	0	0	0
September 2036	100	100	69	44	18	0	0	0	0	0	0
September 2037	100	91	61	38	15	0	0	0	0	0	0
September 2038	100	80	53	33	13	0	0	0	0	0	0
September 2039	100	69	45	28	11	0	0	0	0	0	0
September 2040	100	59	38	23	9	0	0	0	0	0	0
September 2041	100	49	31	19	7	0	0	0	0	0	0
September 2042	100	39	25	15	5	0	0	0	0	0	0
September 2043	100	30	19	11	4	0	0	0	0	0	0
September 2044	100	22	13	8	3	0	0	0	0	0	0
September 2045	100	14	8	5	2	0	0	0	0	0	0
September 2046	53	6	4	2	1	0	0	0	0	0	0
September 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.1	24.1	21.8	18.4	9.9	3.1	1.8	1.3	1.0	0.8	0.6

KZ Class

Date	PSA Prepayment Assumption										
	0%	100%	125%	150%	187%	225%	300%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
September 2018	104	104	104	104	104	104	104	104	104	104	0
September 2019	107	107	107	107	107	107	107	107	0	0	0
September 2020	111	111	111	111	111	111	0	0	0	0	0
September 2021	115	115	115	115	115	115	0	0	0	0	0
September 2022	119	119	119	119	119	119	0	0	0	0	0
September 2023	123	123	123	123	123	123	0	0	0	0	0
September 2024	128	128	128	128	128	128	0	0	0	0	0
September 2025	132	132	132	132	132	132	0	0	0	0	0
September 2026	137	137	137	137	137	32	0	0	0	0	0
September 2027	142	142	142	142	142	32	0	0	0	0	0
September 2028	147	147	147	147	147	32	0	0	0	0	0
September 2029	152	152	152	152	152	32	0	0	0	0	0
September 2030	158	158	158	158	158	32	0	0	0	0	0
September 2031	163	163	163	163	163	32	0	0	0	0	0
September 2032	169	169	169	169	169	32	0	0	0	0	0
September 2033	175	175	175	175	175	32	0	0	0	0	0
September 2034	181	181	181	181	181	32	0	0	0	0	0
September 2035	188	188	188	188	188	32	0	0	0	0	0
September 2036	194	194	194	194	194	32	0	0	0	0	0
September 2037	201	201	201	201	201	32	0	0	0	0	0
September 2038	208	208	208	208	208	32	0	0	0	0	0
September 2039	216	216	216	216	216	32	0	0	0	0	0
September 2040	223	223	223	223	223	32	0	0	0	0	0
September 2041	231	231	231	231	231	32	0	0	0	0	0
September 2042	240	240	240	240	240	32	0	0	0	0	0
September 2043	248	248	248	248	248	32	0	0	0	0	0
September 2044	257	257	257	257	257	32	0	0	0	0	0
September 2045	266	266	266	266	266	32	0	0	0	0	0
September 2046	276	276	276	276	276	32	0	0	0	0	0
September 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	30.0	29.8	29.8	29.8	29.8	13.5	2.9	2.1	1.5	1.2	1.0

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

Date	KW Class PSA Prepayment Assumption 0%	100%	125%	150%	187%	225%	300%	400%	600%	800%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
September 2018	100	100	100	100	100	100	100	100	100	100	100
September 2019	100	100	100	100	100	100	100	100	100	100	100
September 2020	100	100	100	100	100	100	100	100	100	100	53
September 2021	100	100	100	100	100	100	100	100	89	51	18
September 2022	100	100	100	100	100	100	100	100	56	26	6
September 2023	100	100	100	100	100	100	100	78	35	13	2
September 2024	100	100	100	100	100	100	90	58	22	7	1
September 2025	100	100	100	100	100	100	72	43	14	3	*
September 2026	100	100	87	87	87	87	57	32	8	2	*
September 2027	100	91	73	73	73	73	45	23	5	1	*
September 2028	100	78	61	61	61	61	36	17	3	*	*
September 2029	100	65	51	51	51	51	29	13	2	*	*
September 2030	100	53	42	42	42	42	22	9	1	*	*
September 2031	100	42	35	35	35	35	18	7	1	*	*
September 2032	100	31	29	29	29	29	14	5	*	*	*
September 2033	100	24	24	24	24	24	11	4	*	*	*
September 2034	100	19	19	19	19	19	8	3	*	*	*
September 2035	100	16	16	16	16	16	6	2	*	*	*
September 2036	100	13	13	13	13	13	5	1	*	*	0
September 2037	100	10	10	10	10	10	4	1	*	*	0
September 2038	100	8	8	8	8	8	3	1	*	*	0
September 2039	91	6	6	6	6	6	2	*	*	*	0
September 2040	76	5	5	5	5	5	2	*	*	*	0
September 2041	60	4	4	4	4	4	1	*	*	*	0
September 2042	43	3	3	3	3	3	1	*	*	*	0
September 2043	24	2	2	2	2	2	1	*	*	*	0
September 2044	5	1	1	1	1	1	*	*	*	*	0
September 2045	1	1	1	1	1	1	*	*	*	0	0
September 2046	*	*	*	*	*	*	*	*	*	0	0
September 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.5	14.3	13.4	13.4	13.4	13.4	10.8	8.5	5.9	4.5	3.4

Date	CF, CS†, CA and CT Classes PSA Prepayment Assumption 0%	100%	200%	310%	400%	600%	800%	1100%	1400%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2018	99	91	85	79	73	62	50	33	15	0
September 2019	98	82	72	62	54	38	25	11	2	0
September 2020	98	74	61	48	39	23	13	3	*	0
September 2021	97	66	51	37	28	14	6	1	*	0
September 2022	95	59	42	29	20	9	3	*	*	0
September 2023	94	52	35	22	15	5	1	*	*	0
September 2024	93	46	29	17	10	3	1	*	*	0
September 2025	92	40	23	13	7	2	*	*	*	0
September 2026	90	34	19	9	5	1	*	*	*	0
September 2027	89	29	15	7	3	1	*	*	0	0
September 2028	87	24	11	5	2	*	*	*	0	0
September 2029	85	19	9	3	1	*	*	*	0	0
September 2030	83	14	6	2	1	*	*	*	0	0
September 2031	81	10	4	1	1	*	*	*	0	0
September 2032	78	6	2	1	*	*	*	*	0	0
September 2033	75	2	1	*	*	*	*	0	0	0
September 2034	72	0	0	0	0	0	0	0	0	0
September 2035	69	0	0	0	0	0	0	0	0	0
September 2036	66	0	0	0	0	0	0	0	0	0
September 2037	62	0	0	0	0	0	0	0	0	0
September 2038	58	0	0	0	0	0	0	0	0	0
September 2039	53	0	0	0	0	0	0	0	0	0
September 2040	49	0	0	0	0	0	0	0	0	0
September 2041	43	0	0	0	0	0	0	0	0	0
September 2042	37	0	0	0	0	0	0	0	0	0
September 2043	31	0	0	0	0	0	0	0	0	0
September 2044	24	0	0	0	0	0	0	0	0	0
September 2045	17	0	0	0	0	0	0	0	0	0
September 2046	9	0	0	0	0	0	0	0	0	0
September 2047	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.8	7.0	5.2	3.9	3.1	2.1	1.5	0.9	0.6	0.1

Date	HF and HS† Classes PSA Prepayment Assumption 0%	100%	200%	300%	400%	600%	800%	1000%	1300%	1600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2018	99	90	85	79	73	62	50	38	21	4
September 2019	99	81	71	62	53	38	25	15	4	*
September 2020	98	73	60	48	38	23	12	6	1	*
September 2021	97	65	50	38	28	14	6	2	*	*
September 2022	96	57	41	29	20	8	3	1	*	*
September 2023	95	50	34	22	14	5	1	*	*	0
September 2024	94	43	27	17	10	3	1	*	*	0
September 2025	92	37	22	12	7	2	*	*	*	0
September 2026	91	31	17	9	5	1	*	*	*	0
September 2027	89	25	13	6	3	1	*	*	*	0
September 2028	88	20	10	4	2	*	*	*	*	0
September 2029	86	15	7	3	1	*	*	*	0	0
September 2030	84	10	4	2	1	*	*	*	0	0
September 2031	82	5	2	1	*	*	*	*	0	0
September 2032	79	1	*	*	*	*	*	*	0	0
September 2033	77	0	0	0	0	0	0	0	0	0
September 2034	74	0	0	0	0	0	0	0	0	0
September 2035	71	0	0	0	0	0	0	0	0	0
September 2036	67	0	0	0	0	0	0	0	0	0
September 2037	64	0	0	0	0	0	0	0	0	0
September 2038	59	0	0	0	0	0	0	0	0	0
September 2039	55	0	0	0	0	0	0	0	0	0
September 2040	50	0	0	0	0	0	0	0	0	0
September 2041	45	0	0	0	0	0	0	0	0	0
September 2042	39	0	0	0	0	0	0	0	0	0
September 2043	32	0	0	0	0	0	0	0	0	0
September 2044	25	0	0	0	0	0	0	0	0	0
September 2045	18	0	0	0	0	0	0	0	0	0
September 2046	9	0	0	0	0	0	0	0	0	0
September 2047	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	21.1	6.6	4.9	3.8	3.0	2.1	1.5	1.1	0.7	0.3

Date	BF, BS†, BA and BT Classes PSA Prepayment Assumption 0%	100%	200%	310%	400%	600%	800%	1100%	1400%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2018	99	91	85	79	73	62	50	33	15	0
September 2019	98	82	72	62	54	38	25	11	2	0
September 2020	98	74	61	48	39	23	13	4	*	0
September 2021	97	67	51	37	28	14	6	1	*	0
September 2022	95	59	43	29	21	9	3	*	*	0
September 2023	94	53	36	22	15	5	2	*	*	0
September 2024	93	46	29	17	10	3	1	*	*	0
September 2025	92	40	24	13	7	2	*	*	*	0
September 2026	90	35	19	10	5	1	*	*	*	0
September 2027	89	30	15	7	4	1	*	*	0	0
September 2028	87	25	12	5	2	*	*	*	0	0
September 2029	85	20	9	4	2	*	*	*	0	0
September 2030	83	16	7	2	1	*	*	*	0	0
September 2031	81	11	5	2	1	*	*	*	0	0
September 2032	78	7	3	1	*	*	*	*	0	0
September 2033	75	4	1	*	*	*	*	0	0	0
September 2034	72	*	*	*	*	*	*	0	0	0
September 2035	69	0	0	0	0	0	0	0	0	0
September 2036	66	0	0	0	0	0	0	0	0	0
September 2037	62	0	0	0	0	0	0	0	0	0
September 2038	58	0	0	0	0	0	0	0	0	0
September 2039	53	0	0	0	0	0	0	0	0	0
September 2040	49	0	0	0	0	0	0	0	0	0
September 2041	43	0	0	0	0	0	0	0	0	0
September 2042	37	0	0	0	0	0	0	0	0	0
September 2043	31	0	0	0	0	0	0	0	0	0
September 2044	24	0	0	0	0	0	0	0	0	0
September 2045	17	0	0	0	0	0	0	0	0	0
September 2046	9	0	0	0	0	0	0	0	0	0
September 2047	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.8	7.1	5.2	3.9	3.1	2.1	1.5	0.9	0.6	0.1

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

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

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

Characteristics of the Residual Classes

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Elections and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

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

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

Group	Prepayment Assumption
1	250% PSA
2	287% PSA
3	343% PSA
4	187% PSA
5	310% PSA
6	200% PSA
7	310% PSA

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

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

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

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

Tax Audit Procedures

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

Foreign Investors

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

ADDITIONAL ERISA CONSIDERATIONS

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

1. If any of the Transaction Parties has provided, or will provide, advice with respect to the acquisition of the Certificates by the plan, it has or will provide advice only to a Plan Fiduciary that is independent of the Transaction Parties giving such advice, if any, and that is one of the following:

   - a bank as defined in Section 202 of the Investment Advisers Act of 1940 (the "Advisers Act"), or a similar institution that is regulated and supervised and subject to periodic examination by a State or federal agency;

   - an insurance carrier that is qualified under the laws of more than one State to perform the services of managing, acquiring or disposing of assets of a plan;

   - an investment adviser registered under the Advisers Act or, if not registered as an investment adviser under the Advisers Act by reason of paragraph (1) of Section 203A of the Advisers Act, registered as an investment adviser under the laws of the State in which it maintains its principal office and place of business;

- a broker-dealer registered under the Exchange Act; or
- a fiduciary that, for so long as the plan is invested in the Certificates, will have total assets of at least $50,000,000 under its management or control (provided that this requirement will not be satisfied if the Plan Fiduciary is either (i) the owner or a relative of the owner of an investing IRA or (ii) a participant or beneficiary or a relative of such participant or beneficiary of the plan investing in the Certificates in such capacity).

2. The Plan Fiduciary is capable of evaluating investment risks independently, both in general and with respect to particular transactions and investment strategies, including the acquisition by the plan of the Certificates.
3. The Plan Fiduciary is a “fiduciary” with respect to the plan within the meaning of section 3(21) of ERISA or section 4975 of the Code, or both, and is responsible for exercising independent judgment in evaluating the plan’s acquisition of the Certificates.
4. None of the Transaction Parties has exercised any authority to cause the plan to invest in the Certificates or to negotiate the terms of the plan’s investment in the Certificates.
5. The Plan Fiduciary has been informed by the Transaction Parties:
   - that none of the Transaction Parties is undertaking to provide impartial investment advice or to give advice in a fiduciary capacity in connection with the plan’s acquisition of the Certificates; and
   - of the existence and nature of the Transaction Parties’ financial interests in the plan’s acquisition of the Certificates.

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

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to Wells Fargo Bank, N.A. (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. K&L Gates LLP will provide legal representation for the Dealer.

Schedule 1

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
VK	$10,090,000	KW(3)	$12,090,000	PAC	3.5%	FIX	3136AYGU1	October 2047
ZK	2,000,000							
Recombination 2								
CF	68,202,681	CT	68,202,681	PT	6.5	FIX	3136AYGV9	October 2047
CS	68,202,681(4)							
Recombination 3								
BF	82,159,081	BT	82,159,081	PT	6.5	FIX	3136AYGW7	October 2047
BS	82,159,081(4)							

(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) Principal payments on the REMIC Certificates in Recombination 1 from the ZK Accrual Amount will be paid as interest on the related RCR Classes, and thus will not reduce the principal balances of those RCR Classes.

(4) Notional principal balances. These Classes are Interest Only Classes. See page S-6 for a description of how their notional principal balances are calculated.

Principal Balance Schedules

MB Class Planned Balances

Distribution Date	Planned Balance
Initial Balance	$50,000,000.00
October 2017	49,824,284.55
November 2017	49,633,040.76
December 2017	49,426,339.19
January 2018	49,204,262.25
February 2018	48,966,904.22
March 2018	48,714,371.16
April 2018	48,446,780.85
May 2018	48,164,262.70
June 2018	47,866,957.62
July 2018	47,555,017.93
August 2018	47,228,607.20
September 2018	46,887,900.14
October 2018	46,533,082.39
November 2018	46,164,350.35
December 2018	45,781,911.00
January 2019	45,385,981.70
February 2019	44,976,789.94
March 2019	44,554,573.11
April 2019	44,119,578.29
May 2019	43,672,061.92
June 2019	43,212,289.59
July 2019	42,740,535.73
August 2019	42,257,083.29
September 2019	41,762,223.47
October 2019	41,256,255.37
November 2019	40,739,485.68
December 2019	40,212,228.31
January 2020	39,688,969.22
February 2020	39,169,674.44
March 2020	38,654,310.27
April 2020	38,142,843.28
May 2020	37,635,240.29
June 2020	37,131,468.39
July 2020	36,631,494.93
August 2020	36,135,287.50
September 2020	35,642,813.96
October 2020	35,154,042.40
November 2020	34,668,941.20
December 2020	34,187,478.94
January 2021	33,709,624.47
February 2021	33,235,346.88
March 2021	32,764,615.51
April 2021	32,297,399.92
May 2021	31,833,669.92
June 2021	31,373,395.56
July 2021	30,916,547.11
August 2021	30,463,095.09
September 2021	30,013,010.23
October 2021	29,566,263.51
November 2021	29,122,826.12
December 2021	28,682,669.47
January 2022	28,245,765.22
February 2022	27,812,085.23
March 2022	27,381,601.57
April 2022	26,954,286.55
May 2022	$26,530,112.69
June 2022	26,109,052.72
July 2022	25,691,079.58
August 2022	25,276,166.43
September 2022	24,864,286.62
October 2022	24,455,413.74
November 2022	24,049,521.55
December 2022	23,646,584.04
January 2023	23,246,575.38
February 2023	22,849,469.97
March 2023	22,455,242.39
April 2023	22,063,867.41
May 2023	21,675,320.01
June 2023	21,289,575.37
July 2023	20,906,608.85
August 2023	20,526,396.00
September 2023	20,151,000.46
October 2023	19,782,247.98
November 2023	19,420,023.50
December 2023	19,064,213.93
January 2024	18,714,708.09
February 2024	18,371,396.74
March 2024	18,034,172.45
April 2024	17,702,929.67
May 2024	17,377,564.64
June 2024	17,057,975.35
July 2024	16,744,061.57
August 2024	16,435,724.76
September 2024	16,132,868.06
October 2024	15,835,396.30
November 2024	15,543,215.89
December 2024	15,256,234.88
January 2025	14,974,362.88
February 2025	14,697,511.03
March 2025	14,425,592.02
April 2025	14,158,520.01
May 2025	13,896,210.65
June 2025	13,638,581.02
July 2025	13,385,549.63
August 2025	13,137,036.37
September 2025	12,892,962.52
October 2025	12,653,250.70
November 2025	12,417,824.87
December 2025	12,186,610.28
January 2026	11,959,533.45
February 2026	11,736,522.19
March 2026	11,517,505.54
April 2026	11,302,413.73
May 2026	11,091,178.23
June 2026	10,883,731.65
July 2026	10,680,007.78
August 2026	10,479,941.55
September 2026	10,283,468.98
October 2026	10,090,527.21
November 2026	9,901,054.47
December 2026	9,714,990.03
January 2027	$ 9,532,274.21
February 2027	9,352,848.36
March 2027	9,176,654.84
April 2027	9,003,637.00
May 2027	8,833,739.16
June 2027	8,666,906.61
July 2027	8,503,085.58
August 2027	8,342,223.20
September 2027	8,184,267.55
October 2027	8,029,167.57
November 2027	7,876,873.11
December 2027	7,727,334.86
January 2028	7,580,504.37
February 2028	7,436,334.03
March 2028	7,294,777.04
April 2028	7,155,787.42
May 2028	7,019,319.97
June 2028	6,885,330.28
July 2028	6,753,774.70
August 2028	6,624,610.34
September 2028	6,497,795.05
October 2028	6,373,287.41
November 2028	6,251,046.70
December 2028	6,131,032.92
January 2029	6,013,206.76
February 2029	5,897,529.58
March 2029	5,783,963.43
April 2029	5,672,470.98
May 2029	5,563,015.59
June 2029	5,455,561.22
July 2029	5,350,072.46
August 2029	5,246,514.53
September 2029	5,144,853.24
October 2029	5,045,054.99
November 2029	4,947,086.77
December 2029	4,850,916.14
January 2030	4,756,511.21
February 2030	4,663,840.67
March 2030	4,572,873.73
April 2030	4,483,580.14
May 2030	4,395,930.18
June 2030	4,309,894.64
July 2030	4,225,444.82
August 2030	4,142,552.53
September 2030	4,061,190.04
October 2030	3,981,330.14
November 2030	3,902,946.06
December 2030	3,826,011.51
January 2031	3,750,500.67
February 2031	3,676,388.14
March 2031	3,603,649.00
April 2031	3,532,258.72
May 2031	3,462,193.22
June 2031	3,393,428.86
July 2031	3,325,942.38
August 2031	3,259,710.93

MB Class (Continued)

Distribution Date	Planned Balance
September 2031	$ 3,194,712.07
October 2031	3,130,923.74
November 2031	3,068,324.29
December 2031	3,006,892.41
January 2032	2,946,607.19
February 2032	2,887,448.08
March 2032	2,829,394.88
April 2032	2,772,427.74
May 2032	2,716,527.18
June 2032	2,661,674.04
July 2032	2,607,849.50
August 2032	2,555,035.07
September 2032	2,503,212.59
October 2032	2,452,364.20
November 2032	2,402,472.37
December 2032	2,353,519.88
January 2033	2,305,489.79
February 2033	2,258,365.49
March 2033	2,212,130.62
April 2033	2,166,769.13
May 2033	2,122,265.27
June 2033	2,078,603.53
July 2033	2,035,768.69
August 2033	1,993,745.80
September 2033	1,952,520.17
October 2033	1,912,077.36
November 2033	1,872,403.20
December 2033	1,833,483.76
January 2034	1,795,305.35
February 2034	1,757,854.53
March 2034	1,721,118.10
April 2034	1,685,083.06
May 2034	1,649,736.69
June 2034	1,615,066.46
July 2034	1,581,060.07
August 2034	1,547,705.44
September 2034	1,514,990.69
October 2034	1,482,904.17
November 2034	1,451,434.42
December 2034	1,420,570.18
January 2035	1,390,300.41
February 2035	1,360,614.25
March 2035	1,331,501.02
April 2035	1,302,950.26
May 2035	1,274,951.66
June 2035	1,247,495.13
July 2035	1,220,570.73
August 2035	1,194,168.69
September 2035	1,168,279.45
October 2035	1,142,893.59
November 2035	1,118,001.87
December 2035	1,093,595.20
January 2036	1,069,664.66
February 2036	1,046,201.49
March 2036	1,023,197.09
April 2036	1,000,643.00
May 2036	978,530.92
June 2036	956,852.69
July 2036	935,600.31
August 2036	$ 914,765.91
September 2036	894,341.76
October 2036	874,320.27
November 2036	854,693.99
December 2036	835,455.60
January 2037	816,597.90
February 2037	798,113.83
March 2037	779,996.46
April 2037	762,238.98
May 2037	744,834.69
June 2037	727,777.03
July 2037	711,059.53
August 2037	694,675.87
September 2037	678,619.81
October 2037	662,885.26
November 2037	647,466.19
December 2037	632,356.72
January 2038	617,551.05
February 2038	603,043.51
March 2038	588,828.50
April 2038	574,900.55
May 2038	561,254.26
June 2038	547,884.36
July 2038	534,785.64
August 2038	521,953.00
September 2038	509,381.45
October 2038	497,066.06
November 2038	485,002.00
December 2038	473,184.53
January 2039	461,608.99
February 2039	450,270.82
March 2039	439,165.52
April 2039	428,288.68
May 2039	417,635.98
June 2039	407,203.16
July 2039	396,986.06
August 2039	386,980.56
September 2039	377,182.66
October 2039	367,588.39
November 2039	358,193.88
December 2039	348,995.33
January 2040	339,988.98
February 2040	331,171.17
March 2040	322,538.30
April 2040	314,086.81
May 2040	305,813.25
June 2040	297,714.20
July 2040	289,786.30
August 2040	282,026.28
September 2040	274,430.89
October 2040	266,996.98
November 2040	259,721.43
December 2040	252,601.18
January 2041	245,633.24
February 2041	238,814.66
March 2041	232,142.55
April 2041	225,614.07
May 2041	219,226.45
June 2041	212,976.93
July 2041	$ 206,862.85
August 2041	200,881.57
September 2041	195,030.49
October 2041	189,307.08
November 2041	183,708.86
December 2041	178,233.36
January 2042	172,878.20
February 2042	167,641.00
March 2042	162,519.47
April 2042	157,511.33
May 2042	152,614.35
June 2042	147,826.35
July 2042	143,145.17
August 2042	138,568.70
September 2042	134,094.89
October 2042	129,721.70
November 2042	125,447.13
December 2042	121,269.24
January 2043	117,186.10
February 2043	113,195.83
March 2043	109,296.58
April 2043	105,486.54
May 2043	101,763.93
June 2043	98,126.99
July 2043	94,574.02
August 2043	91,103.33
September 2043	87,713.28
October 2043	84,402.23
November 2043	81,168.61
December 2043	78,010.84
January 2044	74,927.41
February 2044	71,916.81
March 2044	68,977.56
April 2044	66,108.22
May 2044	63,307.37
June 2044	60,573.61
July 2044	57,905.58
August 2044	55,301.95
September 2044	52,761.39
October 2044	50,282.61
November 2044	47,864.35
December 2044	45,505.37
January 2045	43,204.45
February 2045	40,960.39
March 2045	38,772.01
April 2045	36,638.18
May 2045	34,557.76
June 2045	32,529.64
July 2045	30,552.73
August 2045	28,625.98
September 2045	26,748.34
October 2045	24,918.77
November 2045	23,136.28
December 2045	21,399.88
January 2046	19,708.61
February 2046	18,061.50
March 2046	16,457.63
April 2046	14,896.10
May 2046	13,375.99

MB Class (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
June 2046	$ 11,896.44	October 2046	$ 6,366.81	February 2047	$ 1,420.07
July 2046	10,456.59	November 2046	5,077.45	March 2047	268.68
August 2046	9,055.58	December 2046	3,823.71	April 2047 and thereafter	0.00
September 2046	7,692.59	January 2047	2,604.83		

Aggregate Group Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$32,742,000.00	October 2021	$22,185,309.92	November 2025	$12,112,684.68
October 2017	32,669,634.45	November 2021	21,942,335.14	December 2025	11,942,008.34
November 2017	32,588,770.96	December 2021	21,701,088.60	January 2026	11,772,571.13
December 2017	32,499,438.96	January 2022	21,461,558.66	February 2026	11,604,364.63
January 2018	32,401,673.34	February 2022	21,223,733.74	March 2026	11,437,524.93
February 2018	32,295,514.47	March 2022	20,987,602.34	April 2026	11,272,923.04
March 2018	32,181,008.14	April 2022	20,753,153.05	May 2026	11,110,530.09
April 2018	32,058,205.57	May 2022	20,520,374.52	June 2026	10,950,317.57
May 2018	31,927,163.35	June 2022	20,289,255.48	July 2026	10,792,257.35
June 2018	31,787,943.41	July 2022	20,059,784.72	August 2026	10,636,321.61
July 2018	31,640,613.01	August 2022	19,831,951.14	September 2026	10,482,482.92
August 2018	31,485,244.63	September 2022	19,605,743.67	October 2026	10,330,714.18
September 2018	31,321,915.99	October 2022	19,381,151.35	November 2026	10,180,988.64
October 2018	31,150,709.92	November 2022	19,158,163.27	December 2026	10,033,279.87
November 2018	30,971,714.33	December 2022	18,936,768.59	January 2027	9,887,561.80
December 2018	30,785,022.16	January 2023	18,716,956.56	February 2027	9,743,808.66
January 2019	30,590,731.23	February 2023	18,498,716.49	March 2027	9,601,995.03
February 2019	30,388,944.26	March 2023	18,282,037.76	April 2027	9,462,095.79
March 2019	30,179,768.68	April 2023	18,066,909.81	May 2027	9,324,086.15
April 2019	29,963,316.62	May 2023	17,853,322.17	June 2027	9,187,941.64
May 2019	29,739,704.76	June 2023	17,641,264.43	July 2027	9,053,638.09
June 2019	29,509,054.24	July 2023	17,430,726.25	August 2027	8,921,151.62
July 2019	29,271,490.57	August 2023	17,221,697.35	September 2027	8,790,458.68
August 2019	29,027,143.50	September 2023	17,014,167.53	October 2027	8,661,535.99
September 2019	28,776,146.89	October 2023	16,808,126.66	November 2027	8,534,360.60
October 2019	28,518,638.63	November 2023	16,603,564.65	December 2027	8,408,909.81
November 2019	28,254,760.47	December 2023	16,400,471.50	January 2028	8,285,161.24
December 2019	27,984,657.91	January 2024	16,198,837.28	February 2028	8,163,092.77
January 2020	27,708,480.07	February 2024	15,998,652.12	March 2028	8,042,682.58
February 2020	27,426,379.54	March 2024	15,799,906.20	April 2028	7,923,909.10
March 2020	27,146,270.56	April 2024	15,602,589.78	May 2028	7,806,751.06
April 2020	26,868,139.75	May 2024	15,406,693.18	June 2028	7,691,187.44
May 2020	26,591,973.81	June 2024	15,212,206.79	July 2028	7,577,197.50
June 2020	26,317,759.54	July 2024	15,019,121.06	August 2028	7,464,760.76
July 2020	26,045,483.81	August 2024	14,827,426.50	September 2028	7,353,856.98
August 2020	25,775,133.59	September 2024	14,637,113.68	October 2028	7,244,466.21
September 2020	25,506,695.93	October 2024	14,448,173.24	November 2028	7,136,568.72
October 2020	25,240,157.96	November 2024	14,260,595.88	December 2028	7,030,145.06
November 2020	24,975,506.90	December 2024	14,074,372.36	January 2029	6,925,176.01
December 2020	24,712,730.07	January 2025	13,889,493.50	February 2029	6,821,642.59
January 2021	24,451,814.84	February 2025	13,705,950.18	March 2029	6,719,526.06
February 2021	24,192,748.70	March 2025	13,523,733.34	April 2029	6,618,807.94
March 2021	23,935,519.18	April 2025	13,342,833.99	May 2029	6,519,469.96
April 2021	23,680,113.94	May 2025	13,163,243.18	June 2029	6,421,494.09
May 2021	23,426,520.68	June 2025	12,984,952.05	July 2029	6,324,862.53
June 2021	23,174,727.20	July 2025	12,807,951.76	August 2029	6,229,557.72
July 2021	22,924,721.39	August 2025	12,632,233.55	September 2029	6,135,562.29
August 2021	22,676,491.20	September 2025	12,457,788.72	October 2029	6,042,859.12
September 2021	22,430,024.67	October 2025	12,284,608.63	November 2029	5,951,431.29

Aggregate Group (Continued)

Distribution Date	Planned Balance
December 2029	$ 5,861,262.11
January 2030	5,772,335.09
February 2030	5,684,633.96
March 2030	5,598,142.64
April 2030	5,512,845.28
May 2030	5,428,726.21
June 2030	5,345,769.97
July 2030	5,263,961.29
August 2030	5,183,285.10
September 2030	5,103,726.52
October 2030	5,025,270.86
November 2030	4,947,903.62
December 2030	4,871,610.48
January 2031	4,796,377.30
February 2031	4,722,190.14
March 2031	4,649,035.21
April 2031	4,576,898.91
May 2031	4,505,767.81
June 2031	4,435,628.67
July 2031	4,366,468.39
August 2031	4,298,274.05
September 2031	4,231,032.89
October 2031	4,164,732.34
November 2031	4,099,359.95
December 2031	4,034,903.45
January 2032	3,971,350.74
February 2032	3,908,689.84
March 2032	3,846,908.96
April 2032	3,785,996.44
May 2032	3,725,940.77
June 2032	3,666,730.60
July 2032	3,608,354.70
August 2032	3,550,802.02
September 2032	3,494,061.62
October 2032	3,438,122.71
November 2032	3,382,974.66
December 2032	3,328,606.93
January 2033	3,275,009.17
February 2033	3,222,171.11
March 2033	3,170,082.66
April 2033	3,118,733.82
May 2033	3,068,114.74
June 2033	3,018,215.70
July 2033	2,969,027.09
August 2033	2,920,539.43
September 2033	2,872,743.36
October 2033	2,825,629.65
November 2033	2,779,189.18
December 2033	2,733,412.94
January 2034	2,688,292.05
February 2034	2,643,817.75
March 2034	2,599,981.37
April 2034	2,556,774.37
May 2034	2,514,188.30
June 2034	2,472,214.86
July 2034	2,430,845.80
August 2034	2,390,073.03
September 2034	2,349,888.54
October 2034	2,310,284.40
November 2034	$ 2,271,252.84
December 2034	2,232,786.13
January 2035	2,194,876.68
February 2035	2,157,516.99
March 2035	2,120,699.64
April 2035	2,084,417.32
May 2035	2,048,662.83
June 2035	2,013,429.02
July 2035	1,978,708.88
August 2035	1,944,495.46
September 2035	1,910,781.91
October 2035	1,877,561.47
November 2035	1,844,827.47
December 2035	1,812,573.31
January 2036	1,780,792.50
February 2036	1,749,478.62
March 2036	1,718,625.33
April 2036	1,688,226.38
May 2036	1,658,275.61
June 2036	1,628,766.91
July 2036	1,599,694.29
August 2036	1,571,051.80
September 2036	1,542,833.59
October 2036	1,515,033.88
November 2036	1,487,646.97
December 2036	1,460,667.22
January 2037	1,434,089.08
February 2037	1,407,907.07
March 2037	1,382,115.76
April 2037	1,356,709.83
May 2037	1,331,683.99
June 2037	1,307,033.04
July 2037	1,282,751.85
August 2037	1,258,835.35
September 2037	1,235,278.53
October 2037	1,212,076.46
November 2037	1,189,224.26
December 2037	1,166,717.13
January 2038	1,144,550.32
February 2038	1,122,719.15
March 2038	1,101,218.99
April 2038	1,080,045.28
May 2038	1,059,193.52
June 2038	1,038,659.27
July 2038	1,018,438.14
August 2038	998,525.80
September 2038	978,917.99
October 2038	959,610.48
November 2038	940,599.13
December 2038	921,879.82
January 2039	903,448.51
February 2039	885,301.19
March 2039	867,433.93
April 2039	849,842.83
May 2039	832,524.05
June 2039	815,473.80
July 2039	798,688.33
August 2039	782,163.96
September 2039	765,897.05
October 2039	$ 749,883.99
November 2039	734,121.25
December 2039	718,605.31
January 2040	703,332.73
February 2040	688,300.10
March 2040	673,504.06
April 2040	658,941.28
May 2040	644,608.49
June 2040	630,502.46
July 2040	616,620.00
August 2040	602,957.97
September 2040	589,513.25
October 2040	576,282.79
November 2040	563,263.56
December 2040	550,452.58
January 2041	537,846.91
February 2041	525,443.64
March 2041	513,239.90
April 2041	501,232.88
May 2041	489,419.77
June 2041	477,797.83
July 2041	466,364.34
August 2041	455,116.63
September 2041	444,052.04
October 2041	433,167.96
November 2041	422,461.84
December 2041	411,931.12
January 2042	401,573.29
February 2042	391,385.90
March 2042	381,366.49
April 2042	371,512.66
May 2042	361,822.05
June 2042	352,292.29
July 2042	342,921.10
August 2042	333,706.17
September 2042	324,645.27
October 2042	315,736.18
November 2042	306,976.70
December 2042	298,364.68
January 2043	289,897.98
February 2043	281,574.51
March 2043	273,392.18
April 2043	265,348.96
May 2043	257,442.82
June 2043	249,671.77
July 2043	242,033.85
August 2043	234,527.12
September 2043	227,149.67
October 2043	219,899.62
November 2043	212,775.09
December 2043	205,774.26
January 2044	198,895.32
February 2044	192,136.47
March 2044	185,495.97
April 2044	178,972.07
May 2044	172,563.05
June 2044	166,267.22
July 2044	160,082.93
August 2044	154,008.51

Aggregate Group (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
September 2044	$ 148,042.36	September 2045	$ 84,331.12	September 2046	$ 33,477.45
October 2044	142,182.86	October 2045	79,634.29	October 2046	29,750.07
November 2044	136,428.44	November 2045	75,025.19	November 2046	26,095.72
December 2044	130,777.54	December 2045	70,502.49	December 2046	22,513.29
January 2045	125,228.62	January 2046	66,064.89	January 2047	19,001.66
February 2045	119,780.17	February 2046	61,711.12	February 2047	15,559.75
March 2045	114,430.70	March 2046	57,439.90	March 2047	12,186.49
April 2045	109,178.72	April 2046	53,249.99	April 2047	8,880.82
May 2045	104,022.79	May 2046	49,140.15	May 2047	5,641.70
June 2045	98,961.47	June 2046	45,109.16	June 2047	2,468.11
July 2045	93,993.35	July 2046	41,155.84	July 2047 and thereafter	0.00
August 2045	89,117.02	August 2046	37,278.99		

KD Class Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$2,092,000.00	June 2020	$1,232,257.27	March 2023	$ 343,919.75
October 2017	2,088,654.44	July 2020	1,195,047.52	April 2023	326,524.21
November 2017	2,083,639.67	August 2020	1,158,565.44	May 2023	309,608.40
December 2017	2,076,960.44	September 2020	1,122,802.21	June 2023	293,166.04
January 2018	2,068,623.85	October 2020	1,087,749.13	July 2023	277,190.95
February 2018	2,058,639.34	November 2020	1,053,397.54	August 2023	261,676.99
March 2018	2,047,018.72	December 2020	1,019,738.89	September 2023	246,618.09
April 2018	2,033,776.12	January 2021	986,764.73	October 2023	232,008.22
May 2018	2,018,928.00	February 2021	954,466.66	November 2023	217,841.47
June 2018	2,002,493.16	March 2021	922,836.42	December 2023	204,111.95
July 2018	1,984,492.65	April 2021	891,865.78	January 2024	190,813.82
August 2018	1,964,949.83	May 2021	861,546.63	February 2024	177,941.34
September 2018	1,943,890.24	June 2021	831,870.93	March 2024	165,488.81
October 2018	1,921,341.69	July 2021	802,830.71	April 2024	153,450.59
November 2018	1,897,334.11	August 2021	774,418.11	May 2024	141,821.10
December 2018	1,871,899.57	September 2021	746,625.31	June 2024	130,594.84
January 2019	1,845,072.25	October 2021	719,444.62	July 2024	119,766.32
February 2019	1,816,888.30	November 2021	692,868.39	August 2024	109,330.15
March 2019	1,787,385.91	December 2021	666,889.07	September 2024	99,281.00
April 2019	1,756,605.17	January 2022	641,499.16	October 2024	89,613.57
May 2019	1,724,588.01	February 2022	616,691.28	November 2024	80,322.62
June 2019	1,691,378.22	March 2022	592,458.10	December 2024	71,402.99
July 2019	1,657,021.25	April 2022	568,792.35	January 2025	62,849.54
August 2019	1,621,564.26	May 2022	545,686.87	February 2025	54,657.23
September 2019	1,585,055.99	June 2022	523,134.54	March 2025	46,821.03
October 2019	1,547,546.69	July 2022	501,128.36	April 2025	39,335.99
November 2019	1,509,088.03	August 2022	479,661.34	May 2025	32,197.20
December 2019	1,469,733.06	September 2022	458,726.62	June 2025	25,399.80
January 2020	1,429,536.06	October 2022	438,317.37	July 2025	18,939.01
February 2020	1,388,552.51	November 2022	418,426.86	August 2025	12,810.07
March 2020	1,348,342.09	December 2022	399,048.41	September 2025	7,008.29
April 2020	1,308,895.51	January 2023	380,175.43	October 2025	1,713.47
May 2020	1,270,203.61	February 2023	361,801.36	November 2025 and thereafter	0.00

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

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

TABLE OF CONTENTS

$458,103,853

FannieMae®

Guaranteed REMIC
Pass-Through Certificates
Fannie Mae REMIC Trust 2017-77

PROSPECTUS SUPPLEMENT

Wells Fargo Securities

September 25, 2017