

\$859,354,242



**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-90**

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

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

The mortgage loans backing the underlying REMIC certificate 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
F	1	\$72,210,719	PT	(2)	FLT/AFC	3136AYFA6	November 2047
IO	1	72,210,719(3)	NTL	(4)	WAC/IO	3136AYMX8	November 2047
BD	2	21,840,865	PT	2.75%	FIX	3136AYQG1	November 2047
FA	2	32,761,297	PT	(5)	FLT	3136AYQH9	November 2047
SA	2	32,761,297(3)	NTL	(5)	INV/IO	3136AYQJ5	November 2047
KA	3	42,633,954	PT	3.00	FIX	3136AYQK2	November 2047
KI	3	22,956,744(3)	NTL	6.50	FIX/IO	3136AYQL0	November 2047
PA(6)	4	55,108,000	PAC	3.00	FIX	3136AYQM8	November 2045
PY(6)	4	10,000,000	PAC	3.00	FIX	3136AYQN6	November 2047
TH(6)	4	3,164,000	PAC	3.00	FIX	3136AYQP1	November 2047
TA(6)	4	7,416,000	SUP	3.00	FIX	3136AYQQ9	July 2047
TB(6)	4	2,471,339	SUP	3.00	FIX	3136AYQR7	November 2047
FP	4	58,619,504	PT	(5)	FLT	3136AYQS5	November 2047
SP	4	58,619,504(3)	NTL	(5)	INV/IO	3136AYQT3	November 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 P, WD, WE, WG, WA, WH, DC, DE, DG, DA, EB, EC, EG, EH, EA, EI, DY, VB, JY, JC, JD, JE, JA, JT, JH, JK, JL, JM, J, TJ and IJ 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 October 30, 2017.

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

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

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

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

BofA Merrill Lynch

The date of this Prospectus Supplement is October 24, 2017

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
WF ...	5	\$ 31,751,326	PT	(5)	FLT	3136AYQU0	November 2047
WS ...	5	31,751,326(3)	NTL	(5)	INV/IO	3136AYQV8	November 2047
WC(6) ...	5	63,784,350	PAC/AD	2.00%	FIX	3136AYQW6	October 2046
WI(6)	5	15,946,087(3)	NTL	4.00	FIX/IO	3136AYQX4	October 2046
WB ...	5	5,593,968	PAC/AD	3.00	FIX	3136AYQY2	November 2047
ZW ...	5	10,000,000	SUP	3.00	FIX/Z	3136AYQZ9	November 2047
WK ...	6	148,291,291	PT	2.55	FIX	3136AYRA3	November 2047
IW ...	6	53,755,592(3)	NTL	4.00	FIX/IO	3136AYRB1	November 2047
WO ...	7	600,000	SC/SEQ	0.00	PO	3136AYRC9	August 2047
OW ...	7	537,799	SC/SEQ	0.00	PO	3136AYRD7	August 2047
LF ...	8	54,918,830	PT	(7)	FLT/AFC	3136AYRE5	November 2047
LI ...	8	54,918,830(3)	NTL	(8)	WAC/IO	3136AYRF2	November 2047
DB(6) ...	9	101,374,000	SEQ	2.50	FIX	3136AYYU1	May 2043
DI(6) ...	9	28,964,000(3)	NTL	3.50	FIX/IO	3136AYYV9	May 2043
VA(6)	9	9,578,000	SEQ/AD	3.50	FIX	3136AYYW7	February 2029
VC(6)	9	11,012,000	SEQ/AD	2.50	FIX	3136AYYX5	March 2038
VI(6) ...	9	3,146,285(3)	NTL	3.50	FIX/IO	3136AYYY3	March 2038
ZD(6) ...	9	20,000,000	SEQ	3.50	FIX/Z	3136AYYZ0	November 2047
JB(6) ...	10	75,356,000	PAC/AD	2.50	FIX	3136AYZA4	December 2046
JI(6) ...	10	21,530,285(3)	NTL	3.50	FIX/IO	3136AYZB2	December 2046
YB(6) ...	10	5,331,000	PAC/AD	2.50	FIX	3136AYZC0	November 2047
YI(6) ...	10	1,523,142(3)	NTL	3.50	FIX/IO	3136AYZD8	November 2047
ZJ ...	10	15,000,000	SUP	3.50	FIX/Z	3136AYZE6	November 2047
R ...		0	NPR	0	NPR	3136AYRG0	November 2047
RL ...		0	NPR	0	NPR	3136AYRH8	November 2047

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|---|--|
| <p>(1) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC prospectus.</p> <p>(2) Based on LIBOR and subject to the limitations described on page S-17.</p> <p>(3) Notional principal balances. These classes are interest only classes. See page S-7 for a description of how their notional principal balances are calculated.</p> | <p>(4) The interest rate of the IO Class is calculated as described on page S-17.</p> <p>(5) Based on LIBOR.</p> <p>(6) Exchangeable classes.</p> <p>(7) Based on LIBOR and subject to the limitations described on page S-17 and S-18.</p> <p>(8) The interest rate of the LI Class is calculated as described on pages S-18.</p> |
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AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated June 1, 2014 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
 - June 1, 2016, for all MBS issued on or after June 1, 2016,
 - October 1, 2014, for all MBS issued on or after October 1, 2014 and prior to June 1, 2016,
 - March 1, 2013, for all MBS issued on or after March 1, 2013 and prior to October 1, 2014,
 - February 1, 2012, for all MBS issued on or after February 1, 2012 and prior to March 1, 2013,
 - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
 - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
 - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
 - January 1, 2006, for all other MBS(as applicable, the “MBS Prospectus”);
- if you are purchasing a Group 7 Class or the R or RL Class, the disclosure document relating to the underlying REMIC certificate (the “Underlying REMIC Disclosure Document”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

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

The MBS Prospectus and the Underlying REMIC Disclosure Document are incorporated by reference in this prospectus supplement. This means that we are disclosing information in those documents by referring you to them. Those documents are considered part of this prospectus supplement, so you should read this prospectus supplement, and any applicable supplements or amendments, together with those documents.

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

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

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

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

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

SUMMARY

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

Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS
7	Class 2017-60-MO REMIC Certificate
8	Group 8 MBS
9	Group 9 MBS
10	Group 10 MBS

Group 1 and Group 8

The first table in Exhibit A-1 and Exhibit A-3 of this prospectus supplement lists certain assumed characteristics of the mortgage loans underlying the adjustable-rate MBS in Group 1 and Group 8, respectively. The assumed characteristics appearing in Exhibit A-1 and Exhibit A-3 may not reflect the actual characteristics of the individual adjustable-rate mortgage loans included in the related pools. The actual characteristics of most of the related mortgage loans may differ from those specified in Exhibit A-1 or Exhibit A-3, as applicable, and may differ significantly.

The second table in Exhibit A-1 and Exhibit A-3 of this prospectus supplement lists the pool numbers of the adjustable-rate MBS in Group 1 and Group 8, respectively, that are expected to be included in the Lower Tier REMIC.

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

Characteristics of the Fixed Rate MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 2 MBS	\$ 54,602,162	5.00%	5.25% to 7.50%	241 to 360
Group 3 MBS	\$ 42,633,954	6.50%	6.75% to 9.00%	223 to 360
Group 4 MBS	\$136,778,843	4.50%	4.75% to 7.00%	241 to 360
Group 5 MBS	\$111,129,644	4.00%	4.25% to 6.50%	241 to 360
Group 6 MBS	\$148,291,291	4.00%	4.25% to 6.50%	228 to 360
Group 9 MBS	\$141,964,000	3.50%	3.75% to 6.00%	241 to 360
Group 10 MBS	\$ 95,687,000	3.50%	3.75% to 6.00%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 2 MBS	\$ 54,602,162	360	258	84	5.456%
Group 3 MBS	\$ 42,633,954	360	223	128	7.061%
Group 4 MBS	\$136,778,843	360	353	4	5.000%
Group 5 MBS	\$111,129,644	360	333	23	4.590%
Group 6 MBS	\$148,291,291	360	228	69	4.543%
Group 9 MBS	\$141,964,000	360	357	2	4.218%
Group 10 MBS	\$ 95,687,000	360	357	2	4.200%

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

Group 7

Exhibit A-2 describes the underlying REMIC certificate in Group 7, including certain information about the related mortgage loans. To learn more about the underlying REMIC certificate, you should obtain from us the current class factor and the related disclosure document as described on page S-3.

Settlement Date

We expect to issue the certificates on October 30, 2017.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

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

Exchanging Certificates Through Combination and Recombination

If you own certificates of certain classes, you will be able to exchange them for a proportionate interest in the related RCR certificates. Schedule 1 lists the available combinations of the certificates eligible for exchange and the related RCR certificates. You can exchange your certificates by notifying us and paying an exchange fee. We will deliver the RCR certificates upon such exchange.

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

Interest Rates

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

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

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
FA	1.52833%	6.50%	0.30%	LIBOR + 30 basis points
SA	4.97167%	6.20%	0.00%	6.2% – LIBOR
FP	1.58778%	6.50%	0.35%	LIBOR + 35 basis points
SP	4.91222%	6.15%	0.00%	6.15% – LIBOR
WF	1.59000%	6.50%	0.35%	LIBOR + 35 basis points
WS	4.91000%	6.15%	0.00%	6.15% – LIBOR

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

During each interest accrual period, the F, IO, LF and LI Classes will bear interest at the applicable annual rates described under “Description of the Certificates—Distributions of Interest—*The F Class*,” “*– The IO Class*,” “*– The LF Class*” and “*– The LI Class*,” respectively, in this prospectus supplement.

Notional Classes

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

<u>Class</u>	
IO	100% of the F Class
SA	100% of the FA Class
KI	53.8461527636% of the KA Class
SP	100% of the FP Class
WS	100% of the WF Class
WI	24.9999992161% of the WC Class
IW	36.2499993341% of the WK Class
LI	100% of the LF Class
DI	28.5714285714% of the DB Class
VI	28.5714220850% of the VC Class
JI	28.5714276235% of the JB Class
YI	28.5714124930% of the YB Class
EI	28.5714285714% of the DB Class
	<i>plus</i>
	28.571422085% of the VC Class
IJ	28.5714276235% of the JB Class
	<i>plus</i>
	28.571412493% of the YB Class

Distributions of Principal

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

Weighted Average Lives (years)*

<u>Group 1 Classes</u>	<u>CPR Prepayment Assumption</u>						
	<u>0%</u>	<u>5%</u>	<u>10%</u>	<u>15%</u>	<u>25%</u>	<u>50%</u>	<u>75%</u>
F and IO	9.1	6.9	5.4	4.3	2.9	1.4	0.7

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>250%</u>	<u>375%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1300%</u>
BD, FA and SA	20.2	8.3	4.9	3.5	2.6	1.8	1.3	0.7

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>250%</u>	<u>375%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1100%</u>	<u>1600%</u>
KA and KI	21.1	7.7	4.8	3.4	2.6	1.8	1.3	0.9	0.3

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>140%</u>	<u>161%</u>	<u>200%</u>	<u>235%</u>	<u>400%</u>	<u>600%</u>	<u>900%</u>	
PA	16.5	6.6	5.4	5.4	5.4	5.4	3.7	2.7	2.0	
PY	26.8	17.9	17.1	17.1	17.1	17.1	11.1	7.5	4.9	
TH	28.0	18.5	11.7	3.2	3.2	3.2	1.8	1.3	0.9	
TA	29.0	23.0	18.7	15.1	5.1	2.1	0.9	0.6	0.4	
TB	29.8	28.0	26.5	25.2	20.6	5.0	1.7	1.2	0.8	
FP, SP and P	19.9	10.8	9.1	8.3	7.2	6.5	4.3	3.0	2.2	

<u>Group 5 Classes</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>170%</u>	<u>205%</u>	<u>265%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	
WF and WS	19.6	9.8	7.2	6.3	5.1	3.4	2.2	1.6	
WC, WI, WD, WE, WG, WA and WH ...	15.3	6.2	4.6	4.6	4.6	3.1	2.0	1.5	
WB	25.4	17.3	17.1	17.1	17.1	12.1	7.9	5.5	
ZW	28.1	20.8	15.9	11.0	1.6	0.5	0.3	0.2	

<u>Group 6 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	
WK and IW	19.6	7.4	5.4	4.0	3.2	2.1	1.5	

<u>Group 7 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>	
WO	27.8	17.9	1.7	0.9	0.6	0.4	0.3	
OW	29.2	24.9	10.0	2.2	1.5	1.0	0.7	

<u>Group 8 Classes</u>	<u>CPR Prepayment Assumption</u>						
	<u>0%</u>	<u>5%</u>	<u>10%</u>	<u>15%</u>	<u>25%</u>	<u>50%</u>	<u>75%</u>
LF and LI	13.0	8.9	6.5	4.9	3.1	1.4	0.7

Group 9 Classes	PSA Prepayment Assumption						
	0%	100%	200%	300%	400%	700%	1000%
DB, DI, DC, DE, DG and DA	15.9	6.7	4.3	3.2	2.7	1.9	1.5
VA	6.0	6.0	6.0	5.6	4.9	3.5	2.7
VC, VI and VB	16.0	14.5	10.2	7.4	5.8	3.6	2.7
ZD	27.9	21.7	16.5	12.7	10.1	6.1	4.3
EB, EC, EG, EH, EA and EI	15.9	7.4	4.9	3.6	3.0	2.0	1.6
DY	27.9	20.8	14.8	11.0	8.6	5.1	3.6

Group 10 Classes	PSA Prepayment Assumption							
	0%	100%	135%	200%	255%	400%	700%	1000%
JB, JI, JC, JD, JE, JA and JT	13.9	6.6	5.9	5.9	5.9	4.3	2.8	2.2
YB, YI and JY	23.8	19.6	19.6	19.6	19.6	13.8	8.0	5.4
ZJ	27.2	20.6	18.3	9.9	2.7	1.4	0.9	0.7
JH, JK, JL, JM, J, TJ and IJ	14.5	7.4	6.8	6.8	6.8	4.9	3.1	2.4

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

ADDITIONAL RISK FACTORS

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

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

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

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

Payments on the Group 7 Classes will be affected by the applicable payment priority governing the Group 7 Underlying REMIC Certificate. If you invest in a Group 7 Class, the rate at which you receive payments will be affected by the applicable priority sequence governing principal payments on the Group 7 Underlying REMIC Certificate.

In particular, as described in the Underlying REMIC Disclosure Document, the Group 7 Underlying REMIC Certificate is a support class. A support class is entitled to receive payments on a distribution date only if scheduled payments of principal have been made on certain other classes in the related underlying REMIC trust. Accordingly, a support class may receive no principal payments for an extended period or may receive principal payments that may vary widely from period to period.

You may obtain additional information about the Group 7 Underlying REMIC Certificate by reviewing its current class factor in light of other information available in the Underlying REMIC Disclosure Document. You may obtain that document from us as described on page S-3.

DESCRIPTION OF THE CERTIFICATES

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

General

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

- two groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates having variable pass-through rates (the “Group 1 MBS” and “Group 8 MBS,” and together, the “ARM MBS”),
- seven groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates having fixed pass-through rates (the “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS,” “Group 5 MBS,” “Group 6 MBS,” “Group 9 MBS” and “Group 10 MBS,” and together, the “Fixed Rate MBS”), and
- a previously issued REMIC certificate (the “Group 7 Underlying REMIC Certificate”) issued from the related Fannie Mae REMIC trust (the “Underlying REMIC Trust”) as further described in Exhibit A-2.

The Fixed Rate MBS and the ARM MBS are referred to collectively as the “Trust MBS.”

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

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

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

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

<u>REMIC Designation</u>	<u>Assets</u>	<u>Regular Interests</u>	<u>Residual Interest</u>
Lower Tier REMIC	Trust MBS and Group 7 Underlying REMIC Certificate	Interests in the Lower Tier REMIC other than the RL Class (the “Lower Tier Regular Interests”)	RL
Upper Tier REMIC	Lower Tier Regular Interests	All Classes of REMIC Certificates other than the R and RL Classes	R

Fannie Mae Guaranty. For a description of our guaranties of the Certificates, the MBS and the Group 7 Underlying REMIC Certificate, see the applicable discussions appearing under the heading “Fannie Mae Guaranty” in the REMIC Prospectus, the MBS Prospectus and the Underlying REMIC Disclosure Document. Our guaranties are not backed by the full faith and credit of the United States.

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

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

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

<u>Classes</u>	<u>Denominations</u>
Interest Only, Principal 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 ARM MBS

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

General

The Mortgage Loans underlying the ARM MBS in Group 1 and Group 8 (the “Hybrid ARM Loans”) will have the general characteristics described in the MBS Prospectus. In addition, we assume that the Hybrid ARM Loans will have the characteristics listed in the first table on Exhibit A-1 or Exhibit A-3, as applicable, to this prospectus supplement. The ARM MBS provide that principal and interest on the Hybrid ARM Loans are passed through monthly, beginning in

the month after we issue the ARM MBS. Except as described below, the Hybrid ARM Loans are conventional, adjustable-rate mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. The Hybrid ARM Loans have original maturities of up to 30 years. See “Description of the Certificates,” “The Mortgage Loan Pools,” “The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus. See also the second table in Exhibit A-1 or Exhibit A-3, as applicable, to this prospectus supplement for the pool numbers of the ARM MBS in Group 1 and Group 8 that are expected to be included in the Lower Tier REMIC.

Characteristics of the Hybrid ARM Loans in Group 1

Applicable Index

After the initial fixed-rate period, the interest rate (the “ARM Rate”) for the Hybrid ARM Loans in Group 1 will adjust annually, based on the One-Year Treasury Index (the “One-Year Treasury ARM Loans”) as available generally 45 days prior to the related interest rate adjustment date. See “The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*ARM Indices*” in the MBS Prospectus for a description of that index. If the index becomes unavailable, an alternative index will be determined in accordance with the terms of the related mortgage note.

Initial Fixed-Rate Periods

For the following approximate percentages of the Hybrid ARM Loans in Group 1, the interest rates were fixed for the initial periods from origination reflected in the following table (the “Initial Fixed Rate”):

Initial Fixed-Rate Period	
<u>5 years</u>	<u>7 years</u>
93%	7%

ARM Rate Changes

After the initial fixed-rate period, the ARM Rate of each Hybrid ARM Loan in Group 1 is set annually, subject to the caps and floors described below, to equal the *sum* of (i) the applicable index value *plus* (ii) a specified percentage amount (the “ARM Margin”) that the lender established when the Hybrid ARM Loan was originated.

Initial ARM Rate Change Caps

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

Subsequent ARM Rate Change Caps

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

Lifetime Cap and Floor

The ARM Rate for each Hybrid ARM Loan in Group 1, when adjusted on its annual adjustment date, may not be greater than the maximum ARM Rate (lifetime rate cap) or less than its minimum ARM Rate (lifetime floor), as specified in the related mortgage note.

Monthly Payments

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

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

Characteristics of the Hybrid ARM Loans in Group 8

Applicable Index

After the initial fixed-rate period, the ARM Rate for the Hybrid ARM Loans in Group 8 will adjust annually, based on the One-Year WSJ LIBOR Index (the "One-Year LIBOR ARM Loans") as available generally 45 days prior to the related interest rate adjustment date.

See "The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*ARM Indices*" in the MBS Prospectus for a description of that index. If the index becomes unavailable, an alternative index will be determined in accordance with the terms of the related mortgage note.

Initial Interest Only Periods

The scheduled monthly payments on approximately 7% of the Hybrid ARM Loans in Group 8 represented accrued interest only for periods that may range up to 10 years following origination. Beginning with the first monthly payment following the expiration of the applicable interest only period, the related loan documents provide that the scheduled monthly payment on each of the related Hybrid ARM Loans will be increased by an amount sufficient to pay accrued interest at the then current rate and to fully amortize that Hybrid ARM Loan by its scheduled maturity date. See "Risk Factors—Risks Relating to Yield and Prepayment—*Fixed-rate and ARM loans with long initial interest-only payment periods may be more likely to be refinanced or become delinquent than other mortgage loans*" in the MBS Prospectus dated June 1, 2016.

Initial Fixed-Rate Periods

For the following approximate percentages of the Hybrid ARM Loans in Group 8, the interest rates were fixed for the initial periods from origination reflected in the following table (the "Initial Fixed Rate"):

Initial Fixed-Rate Period		
<u>5 years</u>	<u>7 years</u>	<u>10 years</u>
26%	71%	3%

ARM Rate Changes

After the initial fixed-rate period, the ARM Rate of each Hybrid ARM Loan in Group 8 is set annually, subject to the caps and floors described below, to equal the *sum* of (i) the applicable index value *plus* (ii) a specified percentage amount (the "ARM Margin") that the lender established when the Hybrid ARM Loan was originated.

Initial ARM Rate Change Caps

For the interest rate adjustment immediately following the end of the initial fixed-rate period, the ARM Rate for each Hybrid ARM Loan in Group 8 generally may not deviate by more than 2 or 5 percentage points, as applicable, from the related Initial Fixed Rate.

Subsequent ARM Rate Change Caps

On each annual ARM Rate adjustment date thereafter, the ARM Rate for each Hybrid ARM Loan in Group 8 generally may not deviate by more than 2 percentage points from the related ARM Rate in effect immediately prior to that adjustment date.

Lifetime Cap and Floor

The ARM Rate for each Hybrid ARM Loan in Group 8 when adjusted on its annual adjustment date, may not be greater than the maximum ARM Rate (lifetime rate cap) or less than its minimum ARM Rate (lifetime floor), as specified in the related mortgage note.

Monthly Payments

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

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

The Fixed Rate MBS

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

In addition, the pools of Mortgage Loans backing the Group 6 MBS have been designated as pools of "reperforming modified loans" as described further under "The Mortgage Loans—Previously Delinquent Mortgage Loans—*Reperforming Loans*" and "*Reperforming Modified Loans*" in the MBS Prospectus dated June 1, 2016. These loans are conventional, modified mortgage loans that became delinquent after we initially acquired them but were current as of the issue date of each related MBS. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools underlying the Group 6 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also "Risk Factors—Risks Relating to Yield and Prepayment—*Mortgage loans that became delinquent after we initially acquired them, and that in some cases may have been modified, may perform differently than do mortgage loans without a history of delinquency*" in the MBS Prospectus dated June 1, 2016.

Furthermore, the pools of mortgage loans backing the Group 9 MBS and Group 10 MBS have been designated as pools that include "jumbo-conforming" or "high balance" mortgage loans as described further under "The Mortgage Loans—Mortgage Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits" in the MBS Prospectus dated June 1, 2016. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools underlying the Group 9 MBS and Group 10 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also "Risk Factors—Risks Relating to Yield and Prepayment—*Jumbo-conforming mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*" in the MBS Prospectus dated June 1, 2016.

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

The Group 7 Underlying REMIC Certificate

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

Distributions on the Group 7 Underlying REMIC Certificate will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Group 7 Underlying REMIC Certificate are described in the Underlying REMIC Disclosure Document. See Exhibit A-2 for certain additional information about the Group 7 Underlying REMIC Certificate. Exhibit A-2 is provided in lieu of a Final Data Statement with respect to the Group 7 Underlying REMIC Certificate.

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

Distributions of Interest

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

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

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

<u>Delay Classes</u>	<u>No-Delay Classes</u>
Fixed Rate Classes and the F, IO, LF and LI Classes	Floating Rate and Inverse Floating Rate Classes (other than the F and LF Classes)

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

The Dealer will treat the Principal Only Classes as Delay Classes, solely for the purpose of facilitating trading.

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

The F Class.

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

- LIBOR + 35 basis points (but in no event less than 0.35%)

or

- the Weighted Average Group 1 MBS Pass-Through Rate.

The “Weighted Average Group 1 MBS Pass-Through Rate” for any Distribution Date is equal to the weighted average of the pass-through rates of the Group 1 MBS in effect for calculating distributions on that Distribution Date, weighted on the basis of the principal balances of the Group 1 MBS after giving effect to distributions of principal made on the immediately preceding Distribution Date.

During the initial interest accrual period, the F Class will bear interest at an annual rate of 1.59%. Our determination of the interest rate for the F Class will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 800-2FANNIE.

The IO Class.

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

- a fraction, expressed as a percentage, the numerator of which is the *excess*, if any, of
 - the aggregate amount of interest then paid on the Group 1 MBS

over

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

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

multiplied by

- 12.

During the initial interest accrual period, the IO Class is expected to bear interest at an annual rate of approximately 1.62567%. Our determination of the interest rate for the IO Class will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 800-2FANNIE.

The LF Class.

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

- LIBOR + 32 basis points (but in no event less than 0.32%)

or

- the Weighted Average Group 8 MBS Pass-Through Rate.

The “Weighted Average Group 8 MBS Pass-Through Rate” for any Distribution Date is equal to the weighted average of the pass-through rates of the Group 8 MBS in effect for calculating distributions on that Distribution Date, weighted on the basis of the principal balances of the Group 8 MBS after giving effect to distributions of principal made on the immediately preceding Distribution Date.

During the initial interest accrual period, the LF Class will bear interest at an annual rate of 1.55777%. Our determination of the interest rate for the LF Class will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 800-2FANNIE.

The LI Class.

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

- a fraction, expressed as a percentage, the numerator of which is the *excess*, if any, of
 - the aggregate amount of interest then paid on the Group 8 MBS

over

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

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

multiplied by

- 12.

During the initial interest accrual period, the LI Class is expected to bear interest at an annual rate of approximately 1.68756%. Our determination of the interest rate for the LI Class will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 800-2FANNIE.

Distributions of Principal

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

- *Group 1*

The Group 1 Principal Distribution Amount to F until retired. } Pass-Through Class

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

- *Group 2*

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

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

- *Group 3*

The Group 3 Principal Distribution Amount to KA until retired. } Pass-Through Class

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

- *Group 4*

The Group 4 Principal Distribution Amount as follows:

- 42.8571427527% to FP until retired, and } Pass-Through Class
- 57.1428572473% as follows:
 - first*, to Aggregate Group I to its Planned Balance; } PAC Group and Class
 - second*, to TH to its Planned Balance; }
 - third*, to TA and TB, in that order, until retired; } Support Classes
 - fourth*, to TH until retired; and }
 - fifth*, to Aggregate Group I to zero. } PAC Class and Group

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

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

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

- *Group 5*

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

The Group 5 Cash Flow Distribution Amount as follows:

- 71.4285721999% as follows:
 - first*, to Aggregate Group II to its Planned Balance; } PAC Group
 - second*, to ZW until retired; and } Support Class
 - third*, to Aggregate Group II to zero, and } PAC Group
- 28.5714278001% to WF until retired. } Pass-Through Class

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

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

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

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

- *Group 6*

The Group 6 Principal Distribution Amount to WK 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 WO and OW, in that order, until retired. } Structured Collateral/ Sequential Pay Classes

The “Group 7 Principal Distribution Amount” is the principal then paid on the Group 7 Underlying REMIC Certificate.

- *Group 8*

The Group 8 Principal Distribution Amount to LF until retired. } Pass-Through Class

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

- *Group 9*

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

The Group 9 Cash Flow Distribution Amount to DB, VC, VA and ZD, in that order, until retired. } Sequential Pay Classes

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

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

- *Group 10*

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

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

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

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

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

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

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

Structuring Assumptions

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

- the Mortgage Loans underlying the Fixed Rate MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 2, Group 3, Group 4, Group 5, Group 6, Group 9 and Group 10—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;

- the Hybrid ARM Loans have the characteristics set forth in Exhibit A-1 or Exhibit A-3, as applicable, to this prospectus supplement;
- with respect to the Hybrid ARM Loans in Group 1, the One-Year Treasury Index value is and remains 1.32%.
- with respect to the Hybrid ARM Loans in Group 8, the One-Year WSJ LIBOR Index value is and remains 1.80%;
- the Mortgage Loans prepay at the constant percentages of PSA or CPR, as applicable, specified in the related tables;
- the settlement date for the Certificates is October 30, 2017; and
- each Distribution Date occurs on the 25th day of a month.

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

Prepayment Assumptions. The prepayment model used in this prospectus supplement with respect to all Classes other than the Group 1 and Group 8 Classes is PSA. For a description of PSA, see “Yield, Maturity and Prepayment Considerations—Prepayment Models” in the REMIC Prospectus.

The prepayment model used in this prospectus supplement with respect to the Group 1 and Group 8 Classes is CPR. For a description of CPR, see “Yield, Maturity and Prepayment Considerations—Prepayment Models” in the REMIC Prospectus.

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

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

<u>Groups and Class</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 140% and 235% PSA	Between 140% and 235% PSA
TH Class Planned Balances	Between 161% and 235% PSA	Between 160% and 235% PSA
Aggregate Group II Planned Balances	Between 170% and 265% PSA	Between 170% and 265% PSA
Aggregate Group III Planned Balances	Between 135% and 255% PSA	Between 135% and 255% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	PA and PY
Aggregate Group II	WC and WB
Aggregate Group III	JB and YB

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

We cannot assure you that the balance of any Aggregate Group or the TH Class will conform on any Distribution Date to the balance specified in the Principal Balance Schedules or that distributions of principal of any Aggregate Group or the TH 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 Groups and the TH Class to their scheduled balances in any month. As a result, the likelihood of reducing the Aggregate Groups and the TH Class to their scheduled balances each month will not be improved by the averaging of high and low principal distributions from month to month.
- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Range or Effective Range, principal distributions may be insufficient to reduce the Aggregate Groups and the TH Class to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.
- The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. As a result, the actual Effective Ranges will likely differ from the Initial Effective Ranges specified above. For the same reason, the Aggregate Groups and the TH Class might not be reduced to their scheduled balances each month even if the related Mortgage Loans prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.
- The actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.
- The principal payment stability of each Aggregate Group or Class having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group or Class receiving the benefit of that support, if still outstanding, may no longer have an Effective Range, and will be much more sensitive to prepayments of the related Mortgage Loans.

Yield Tables and Additional Yield Considerations

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

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

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

We cannot assure you that

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

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

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

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

<u>Class</u>	<u>% PSA</u>
KI	332%
WI	300%
IW	286%
DI	361%
VI	391%
JI	381%
YI	598%
EI	361%
IJ	402%

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

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

<u>Class</u>	<u>Price*</u>
KI	24.28125%
WI	16.25000%
IW	16.50000%
DI	9.75000%
VI	20.50000%
JI	15.25000%
YI	32.75000%
EI	10.93750%
IJ	16.84375%

* 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 KI Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	250%	375%	500%	700%	900%	1100%	1600%
Pre-Tax Yields to Maturity	19.7%	16.3%	5.9%	(3.2)%	(12.8)%	(29.2)%	(47.6)%	(68.6)%	*

Sensitivity of the WI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	170%	205%	265%	400%	600%	800%
Pre-Tax Yields to Maturity	16.2%	10.6%	2.9%	2.9%	2.9%	(10.4)%	(35.0)%	(62.9)%

Sensitivity of the IW Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	200%	300%	400%	600%	800%
Pre-Tax Yields to Maturity	16.1%	12.8%	6.0%	(1.0)%	(8.3)%	(23.8)%	(40.9)%

Sensitivity of the DI Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	200%	300%	400%	700%	1000%
Pre-Tax Yields to Maturity	30.5%	26.2%	16.6%	6.3%	(3.9)%	(31.4)%	(53.1)%

Sensitivity of the VI Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	200%	300%	400%	700%	1000%
Pre-Tax Yields to Maturity	15.8%	15.3%	12.0%	6.2%	(0.6)%	(23.0)%	(43.7)%

Sensitivity of the JI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	135%	200%	255%	400%	700%	1000%
Pre-Tax Yields to Maturity	14.8%	10.2%	7.5%	7.5%	7.5%	(1.3)%	(22.3)%	(42.7)%

Sensitivity of the YI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	135%	200%	255%	400%	700%	1000%
Pre-Tax Yields to Maturity	8.8%	8.7%	8.7%	8.7%	8.7%	5.8%	(3.7)%	(17.1)%

Sensitivity of the EI Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	200%	300%	400%	700%	1000%
Pre-Tax Yields to Maturity	26.8%	23.1%	14.8%	5.7%	(3.6)%	(29.7)%	(51.3)%

Sensitivity of the IJ Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	135%	200%	255%	400%	700%	1000%
Pre-Tax Yields to Maturity	13.0%	9.2%	7.2%	7.2%	7.2%	0.1%	(16.7)%	(34.8)%

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 Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the applicable tables below, it is possible that investors in the Inverse Floating Rate Classes would lose money on their initial investments under certain Index and prepayment scenarios.

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

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

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

Class	Price*
SA	19.500%
SP	22.750%
WS	18.625%

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

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

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

LIBOR	PSA Prepayment Assumption							
	50%	100%	250%	375%	500%	700%	900%	1300%
0.61417%	23.0%	19.6%	9.1%	(0.2)%	(9.9)%	(26.6)%	(45.2)%	(92.5)%
1.22833%	19.5%	16.1%	5.7%	(3.4)%	(13.0)%	(29.5)%	(47.8)%	(94.5)%
3.22833%	7.4%	4.2%	(5.7)%	(14.3)%	(23.4)%	(39.1)%	(56.5)%	*
5.22833%	(7.9)%	(10.9)%	(20.1)%	(28.2)%	(36.6)%	(51.2)%	(67.8)%	*
6.20000%	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>140%</u>	<u>161%</u>	<u>200%</u>	<u>235%</u>	<u>400%</u>	<u>600%</u>	<u>900%</u>
0.61889%	20.5%	17.8%	15.6%	14.5%	12.3%	10.4%	0.9%	(11.0)%	(30.1)%
1.23778%	17.5%	14.7%	12.5%	11.4%	9.2%	7.2%	(2.3)%	(14.4)%	(33.9)%
3.23778%	7.3%	4.5%	2.3%	1.1%	(1.2)%	(3.2)%	(13.0)%	(25.7)%	(46.3)%
5.23778%	(5.3)%	(8.1)%	(10.4)%	(11.6)%	(13.9)%	(15.9)%	(25.9)%	(38.8)%	(61.1)%
6.15000%	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>170%</u>	<u>205%</u>	<u>265%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>
0.620%	25.6%	22.2%	17.3%	14.9%	10.6%	0.6%	(15.2)%	(32.6)%
1.240%	21.9%	18.5%	13.8%	11.3%	7.1%	(2.8)%	(18.4)%	(35.5)%
3.240%	9.8%	6.6%	2.0%	(0.3)%	(4.3)%	(13.8)%	(28.7)%	(45.2)%
5.240%	(4.7)%	(7.7)%	(12.0)%	(14.2)%	(18.0)%	(26.9)%	(40.9)%	(56.9)%
6.150%	*	*	*	*	*	*	*	*

The Principal Only Classes. **The Principal Only Classes will not bear interest. As indicated in the tables below, a low rate of principal payments (including prepayments) on the related Mortgage Loans will have a negative effect on the yields to investors in the Principal Only Classes.**

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 Principal Only Classes (expressed in each case as a percentage of original principal balance) are as follows:

<u>Class</u>	<u>Price</u>
WO	92.8750%
OW	60.3125%

Sensitivity of the WO Class to Prepayments

	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>
Pre-Tax Yields to Maturity	0.3%	0.4%	4.4%	8.7%	12.4%	19.7%	27.0%

Sensitivity of the OW Class to Prepayments

	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>
Pre-Tax Yields to Maturity	1.9%	2.0%	5.8%	24.7%	37.2%	60.4%	84.3%

The IO and LI Classes. **The yields to investors in the IO and LI Classes will be very sensitive to the rate of principal payments (including prepayments) of the related Hybrid ARM Loans and to the level of LIBOR. The yields will also be sensitive to the weighted average interest rates of the related Hybrid ARM Loans. The Hybrid ARM**

Loans can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Hybrid ARM Loans is likely to vary, and may vary considerably, from pool to pool. Under certain high prepayment or high LIBOR scenarios, in particular, it is possible that investors in the IO and LI Classes would lose money on their initial investments.

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions,
- the priority sequences of distributions of principal of the Group 4, Group 5, Group 7, Group 9 and Group 10 Classes, and
- in the case of the Group 7 Classes, the priority sequence affecting principal payments on the Group 7 Underlying REMIC Certificate.

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

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

Decrement Tables

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

In the case of the information set forth for each Class (other than the Group 1 and Group 8 Classes) under 0% PSA, however, we assumed that the Mortgage Loans have the original and remaining terms to maturity and bear interest at the annual rates specified in the table below.

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 2 MBS	360 months	360 months	7.50%
Group 3 MBS	360 months	360 months	9.00%
Group 4 MBS	360 months	360 months	7.00%
Group 5 MBS	360 months	360 months	6.50%
Group 6 MBS	360 months	360 months	6.50%
Group 7 Underlying REMIC Certificate	360 months	357 months	6.50%
Group 9 MBS	360 months	360 months	6.00%
Group 10 MBS	360 months	360 months	6.00%

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

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

Percent of Original Principal Balances Outstanding

Date	F and IO† Classes							BD, FA and SA† Classes							
	CPR Prepayment Assumption							PSA Prepayment Assumption							
	0%	5%	10%	15%	25%	50%	75%	0%	100%	250%	375%	500%	700%	900%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	96	91	86	81	72	48	24	99	92	83	76	68	57	45	21
October 2019	91	82	74	66	51	23	6	98	84	69	57	46	32	20	5
October 2020	86	74	63	53	36	11	1	97	76	57	43	32	18	9	1
October 2021	81	66	53	42	26	5	*	96	70	46	32	21	10	4	*
October 2022	76	59	45	34	18	2	*	95	63	38	24	14	6	2	*
October 2023	71	52	38	27	13	1	*	93	57	31	18	10	3	1	*
October 2024	65	45	31	21	9	1	*	92	51	25	13	7	2	*	*
October 2025	59	39	25	16	6	*	*	90	46	21	10	4	1	*	*
October 2026	53	33	21	12	4	*	*	89	41	17	7	3	1	*	*
October 2027	47	28	16	9	3	*	*	87	36	13	5	2	*	*	*
October 2028	40	23	13	7	2	*	*	85	32	11	4	1	*	*	*
October 2029	33	18	9	5	1	*	*	83	28	8	3	1	*	*	0
October 2030	26	13	7	3	1	*	0	80	24	6	2	1	*	*	0
October 2031	19	9	4	2	*	*	0	78	20	5	1	*	*	*	0
October 2032	11	5	2	1	*	*	0	75	17	4	1	*	*	*	0
October 2033	3	1	1	*	*	*	0	73	14	3	1	*	*	*	0
October 2034	0	0	0	0	0	0	0	70	11	2	*	*	*	*	0
October 2035	0	0	0	0	0	0	0	66	8	1	*	*	*	*	0
October 2036	0	0	0	0	0	0	0	63	6	1	*	*	*	*	0
October 2037	0	0	0	0	0	0	0	59	3	*	*	*	*	*	0
October 2038	0	0	0	0	0	0	0	55	1	*	*	*	*	*	0
October 2039	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0
October 2040	0	0	0	0	0	0	0	46	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	40	0	0	0	0	0	0	0
October 2042	0	0	0	0	0	0	0	35	0	0	0	0	0	0	0
October 2043	0	0	0	0	0	0	0	29	0	0	0	0	0	0	0
October 2044	0	0	0	0	0	0	0	22	0	0	0	0	0	0	0
October 2045	0	0	0	0	0	0	0	16	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	8	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	9.1	6.9	5.4	4.3	2.9	1.4	0.7	20.2	8.3	4.9	3.5	2.6	1.8	1.3	0.7

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

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

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

Date	KA and KI† Classes									PA Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	250%	375%	500%	700%	900%	1100%	1600%	0%	100%	140%	161%	200%	235%	400%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	99	91	83	75	68	56	45	33	4	99	95	94	94	94	94	94	94	94
October 2019	99	83	68	57	46	32	20	11	*	97	87	83	83	83	83	83	69	48
October 2020	98	76	56	42	31	18	9	4	*	95	77	71	71	71	71	59	37	12
October 2021	97	69	46	32	21	10	4	1	*	94	68	59	59	59	59	39	16	0
October 2022	96	62	37	24	14	6	2	*	*	92	59	49	49	49	49	25	4	0
October 2023	95	56	30	17	9	3	1	*	0	90	51	40	40	40	40	14	0	0
October 2024	94	50	24	13	6	2	*	*	0	87	43	31	31	31	31	5	0	0
October 2025	92	44	20	9	4	1	*	*	0	85	36	23	23	23	23	0	0	0
October 2026	91	39	16	7	3	*	*	*	0	83	30	16	16	16	16	0	0	0
October 2027	89	33	12	5	2	*	*	*	0	80	23	11	11	11	11	0	0	0
October 2028	88	29	9	3	1	*	*	*	0	77	18	6	6	6	6	0	0	0
October 2029	86	24	7	2	1	*	*	*	0	74	12	2	2	2	2	0	0	0
October 2030	84	20	5	2	*	*	*	*	0	71	7	0	0	0	0	0	0	0
October 2031	82	16	4	1	*	*	*	*	0	67	2	0	0	0	0	0	0	0
October 2032	79	12	3	1	*	*	*	*	0	63	0	0	0	0	0	0	0	0
October 2033	77	8	2	*	*	*	*	0	0	59	0	0	0	0	0	0	0	0
October 2034	74	5	1	*	*	*	*	0	0	55	0	0	0	0	0	0	0	0
October 2035	71	2	*	*	*	*	*	0	0	50	0	0	0	0	0	0	0	0
October 2036	67	0	0	0	0	0	0	0	0	45	0	0	0	0	0	0	0	0
October 2037	64	0	0	0	0	0	0	0	0	39	0	0	0	0	0	0	0	0
October 2038	59	0	0	0	0	0	0	0	0	34	0	0	0	0	0	0	0	0
October 2039	55	0	0	0	0	0	0	0	0	27	0	0	0	0	0	0	0	0
October 2040	50	0	0	0	0	0	0	0	0	21	0	0	0	0	0	0	0	0
October 2041	45	0	0	0	0	0	0	0	0	14	0	0	0	0	0	0	0	0
October 2042	39	0	0	0	0	0	0	0	0	6	0	0	0	0	0	0	0	0
October 2043	32	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	25	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	21.1	7.7	4.8	3.4	2.6	1.8	1.3	0.9	0.3	16.5	6.6	5.4	5.4	5.4	5.4	3.7	2.7	2.0

Date	PY Class									TH Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	140%	161%	200%	235%	400%	600%	900%	0%	100%	140%	161%	200%	235%	400%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	100	100	100	100	100	100	100	100	100	100	100	100	90	90	90	90	90	19
October 2019	100	100	100	100	100	100	100	100	100	100	100	100	70	70	70	32	0	0
October 2020	100	100	100	100	100	100	100	100	100	100	100	100	48	48	48	0	0	0
October 2021	100	100	100	100	100	100	100	100	74	100	100	100	30	30	30	0	0	0
October 2022	100	100	100	100	100	100	100	100	33	100	100	100	18	18	18	0	0	0
October 2023	100	100	100	100	100	100	100	75	15	100	100	100	9	9	9	0	0	0
October 2024	100	100	100	100	100	100	100	47	7	100	100	100	3	3	3	0	0	0
October 2025	100	100	100	100	100	100	96	29	3	100	100	100	0	0	0	0	0	0
October 2026	100	100	100	100	100	100	71	18	1	100	100	95	0	0	0	0	0	0
October 2027	100	100	100	100	100	100	53	11	1	100	100	83	0	0	0	0	0	0
October 2028	100	100	100	100	100	100	39	7	*	100	100	67	0	0	0	0	0	0
October 2029	100	100	100	100	100	100	28	4	*	100	100	46	0	0	0	0	0	0
October 2030	100	100	91	91	91	91	21	3	*	100	100	23	0	0	0	0	0	0
October 2031	100	100	75	75	75	75	15	2	*	100	100	0	0	0	0	0	0	0
October 2032	100	87	61	61	61	61	11	1	*	100	100	0	0	0	0	0	0	0
October 2033	100	64	50	50	50	50	8	1	*	100	100	0	0	0	0	0	0	0
October 2034	100	43	41	41	41	41	6	*	*	100	100	0	0	0	0	0	0	0
October 2035	100	33	33	33	33	33	4	*	*	100	68	0	0	0	0	0	0	0
October 2036	100	26	26	26	26	26	3	*	*	100	29	0	0	0	0	0	0	0
October 2037	100	21	21	21	21	21	2	*	*	100	0	0	0	0	0	0	0	0
October 2038	100	16	16	16	16	16	1	*	*	100	0	0	0	0	0	0	0	0
October 2039	100	13	13	13	13	13	1	*	*	100	0	0	0	0	0	0	0	0
October 2040	100	10	10	10	10	10	1	*	*	100	0	0	0	0	0	0	0	0
October 2041	100	7	7	7	7	7	*	*	*	100	0	0	0	0	0	0	0	0
October 2042	100	5	5	5	5	5	*	*	*	100	0	0	0	0	0	0	0	0
October 2043	87	4	4	4	4	4	*	*	0	100	0	0	0	0	0	0	0	0
October 2044	38	2	2	2	2	2	*	*	0	100	0	0	0	0	0	0	0	0
October 2045	1	1	1	1	1	1	*	*	0	51	0	0	0	0	0	0	0	0
October 2046	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	26.8	17.9	17.1	17.1	17.1	17.1	11.1	7.5	4.9	28.0	18.5	11.7	3.2	3.2	3.2	1.8	1.3	0.9

* 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.

Date	TA Class									TB Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	140%	161%	200%	235%	400%	600%	900%	0%	100%	140%	161%	200%	235%	400%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	100	100	100	100	91	84	47	3	0	100	100	100	100	100	100	100	100	0
October 2019	100	100	100	99	74	52	0	0	0	100	100	100	100	100	100	0	0	0
October 2020	100	100	100	99	56	19	0	0	0	100	100	100	100	100	100	0	0	0
October 2021	100	100	100	99	43	0	0	0	0	100	100	100	100	100	88	0	0	0
October 2022	100	100	100	98	34	0	0	0	0	100	100	100	100	100	42	0	0	0
October 2023	100	100	100	98	28	0	0	0	0	100	100	100	100	100	15	0	0	0
October 2024	100	100	100	98	25	0	0	0	0	100	100	100	100	100	2	0	0	0
October 2025	100	100	100	98	24	0	0	0	0	100	100	100	100	100	*	0	0	0
October 2026	100	100	100	95	22	0	0	0	0	100	100	100	100	100	*	0	0	0
October 2027	100	100	100	90	19	0	0	0	0	100	100	100	100	100	*	0	0	0
October 2028	100	100	100	84	16	0	0	0	0	100	100	100	100	100	*	0	0	0
October 2029	100	100	100	77	12	0	0	0	0	100	100	100	100	100	*	0	0	0
October 2030	100	100	100	69	8	0	0	0	0	100	100	100	100	100	*	0	0	0
October 2031	100	100	99	60	4	0	0	0	0	100	100	100	100	100	*	0	0	0
October 2032	100	100	88	52	*	0	0	0	0	100	100	100	100	100	*	0	0	0
October 2033	100	100	77	43	0	0	0	0	0	100	100	100	100	89	*	0	0	0
October 2034	100	100	66	35	0	0	0	0	0	100	100	100	100	78	*	0	0	0
October 2035	100	100	55	27	0	0	0	0	0	100	100	100	100	68	*	0	0	0
October 2036	100	100	45	20	0	0	0	0	0	100	100	100	100	58	*	0	0	0
October 2037	100	96	35	12	0	0	0	0	0	100	100	100	100	50	*	0	0	0
October 2038	100	80	25	6	0	0	0	0	0	100	100	100	100	42	*	0	0	0
October 2039	100	64	16	0	0	0	0	0	0	100	100	100	98	34	*	0	0	0
October 2040	100	49	8	0	0	0	0	0	0	100	100	100	80	28	*	0	0	0
October 2041	100	35	0	0	0	0	0	0	0	100	100	99	64	22	*	0	0	0
October 2042	100	21	0	0	0	0	0	0	0	100	100	77	49	17	*	0	0	0
October 2043	100	7	0	0	0	0	0	0	0	100	100	57	36	12	*	0	0	0
October 2044	100	0	0	0	0	0	0	0	0	100	84	39	24	8	*	0	0	0
October 2045	100	0	0	0	0	0	0	0	0	100	48	22	13	4	*	0	0	0
October 2046	47	0	0	0	0	0	0	0	0	100	14	6	4	1	*	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	29.0	23.0	18.7	15.1	5.1	2.1	0.9	0.6	0.4	29.8	28.0	26.5	25.2	20.6	5.0	1.7	1.2	0.8

Date	FP, SP† and P Classes									WF and WS† Classes							
	PSA Prepayment Assumption									PSA Prepayment Assumption							
	0%	100%	140%	161%	200%	235%	400%	600%	900%	0%	100%	170%	205%	265%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	99	96	96	95	94	94	90	86	80	99	93	89	87	83	76	65	54
October 2019	98	91	88	87	84	82	73	62	46	98	85	78	75	69	57	41	27
October 2020	97	84	79	77	73	70	54	39	21	96	79	69	64	57	42	26	14
October 2021	95	77	71	68	63	59	41	24	9	95	72	60	55	47	31	16	7
October 2022	94	71	64	60	54	49	30	15	4	94	66	53	47	38	23	10	4
October 2023	93	65	57	53	47	41	22	10	2	92	61	46	40	31	17	6	2
October 2024	91	60	51	47	40	35	17	6	1	90	55	40	34	26	13	4	1
October 2025	89	55	46	42	35	29	12	4	*	89	51	35	29	21	9	2	*
October 2026	88	50	41	37	30	24	9	2	*	87	46	31	25	17	7	1	*
October 2027	86	46	36	32	25	20	7	1	*	85	42	27	21	14	5	1	*
October 2028	84	42	32	28	22	17	5	1	*	83	38	23	18	11	4	1	*
October 2029	82	38	29	24	18	14	4	1	*	80	34	20	15	9	3	*	*
October 2030	79	34	25	21	16	12	3	*	*	78	31	17	12	7	2	*	*
October 2031	77	31	22	18	13	10	2	*	*	75	27	14	10	6	1	*	*
October 2032	74	28	19	16	11	8	1	*	*	73	24	12	9	5	1	*	*
October 2033	71	25	17	14	9	6	1	*	*	70	22	10	7	4	1	*	*
October 2034	68	22	15	12	8	5	1	*	*	66	19	9	6	3	1	*	*
October 2035	65	20	13	10	6	4	1	*	*	63	16	7	5	2	*	*	*
October 2036	61	17	11	8	5	3	*	*	*	59	14	6	4	2	*	*	*
October 2037	57	15	9	7	4	3	*	*	*	56	12	5	3	1	*	*	*
October 2038	53	13	8	6	3	2	*	*	*	52	10	4	2	1	*	*	*
October 2039	49	11	6	5	3	2	*	*	*	47	8	3	2	1	*	*	*
October 2040	44	9	5	4	2	1	*	*	*	43	7	2	1	1	*	*	*
October 2041	39	7	4	3	2	1	*	*	0	38	5	2	1	*	*	*	*
October 2042	34	6	3	2	1	1	*	*	0	32	4	1	1	*	*	*	*
October 2043	28	4	2	2	1	*	*	*	0	27	2	1	*	*	*	*	0
October 2044	22	3	1	1	1	*	*	*	0	21	1	*	*	*	*	*	0
October 2045	15	2	1	1	*	*	*	*	0	14	0	0	0	0	0	0	0
October 2046	8	*	*	*	*	*	*	*	0	7	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	19.9	10.8	9.1	8.3	7.2	6.5	4.3	3.0	2.2	19.6	9.8	7.2	6.3	5.1	3.4	2.2	1.6

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
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 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	WC, W†, WD, WE, WG, WA and WH Classes								WB Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	170%	205%	265%	400%	600%	800%	0%	100%	170%	205%	265%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	98	90	86	86	86	86	72	58	100	100	100	100	100	100	100	100
October 2019	96	81	72	72	72	62	42	25	100	100	100	100	100	100	100	100
October 2020	94	72	60	60	60	44	23	9	100	100	100	100	100	100	100	100
October 2021	92	63	49	49	49	30	11	*	100	100	100	100	100	100	100	100
October 2022	90	55	39	39	39	20	4	0	100	100	100	100	100	100	100	51
October 2023	87	48	30	30	30	13	0	0	100	100	100	100	100	100	88	26
October 2024	84	41	23	23	23	7	0	0	100	100	100	100	100	100	55	13
October 2025	82	34	17	17	17	3	0	0	100	100	100	100	100	100	34	7
October 2026	79	28	12	12	12	0	0	0	100	100	100	100	100	98	21	3
October 2027	76	22	8	8	8	0	0	0	100	100	100	100	100	72	13	2
October 2028	72	17	5	5	5	0	0	0	100	100	100	100	100	53	8	1
October 2029	69	11	2	2	2	0	0	0	100	100	100	100	100	38	5	*
October 2030	65	6	*	*	*	0	0	0	100	100	100	100	100	28	3	*
October 2031	61	2	0	0	0	0	0	0	100	100	83	83	83	20	2	*
October 2032	57	0	0	0	0	0	0	0	100	66	66	66	66	14	1	*
October 2033	53	0	0	0	0	0	0	0	100	52	52	52	52	10	1	*
October 2034	48	0	0	0	0	0	0	0	100	41	41	41	41	7	*	*
October 2035	43	0	0	0	0	0	0	0	100	32	32	32	32	5	*	*
October 2036	38	0	0	0	0	0	0	0	100	25	25	25	25	4	*	*
October 2037	32	0	0	0	0	0	0	0	100	19	19	19	19	2	*	*
October 2038	26	0	0	0	0	0	0	0	100	14	14	14	14	2	*	*
October 2039	20	0	0	0	0	0	0	0	100	10	10	10	10	1	*	*
October 2040	13	0	0	0	0	0	0	0	100	7	7	7	7	1	*	*
October 2041	6	0	0	0	0	0	0	0	100	5	5	5	5	*	*	*
October 2042	0	0	0	0	0	0	0	0	80	3	3	3	3	*	*	*
October 2043	0	0	0	0	0	0	0	0	2	2	2	2	2	*	*	*
October 2044	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	*
October 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	15.3	6.2	4.6	4.6	4.6	3.1	2.0	1.5	25.4	17.3	17.1	17.1	17.1	12.1	7.9	5.5

Date	ZW Class								WK and IW† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	170%	205%	265%	400%	600%	800%	0%	100%	200%	300%	400%	600%	800%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
October 2018	103	103	103	88	61	2	0	0	99	91	85	79	73	62	50	
October 2019	106	106	106	78	32	0	0	0	98	82	72	63	54	38	25	
October 2020	109	109	109	73	14	0	0	0	96	74	61	49	39	23	13	
October 2021	113	113	113	70	4	0	0	0	95	67	51	39	29	14	6	
October 2022	116	116	116	70	*	0	0	0	94	60	43	30	21	9	3	
October 2023	120	120	118	70	*	0	0	0	92	53	36	23	15	5	2	
October 2024	123	123	117	69	*	0	0	0	90	47	30	18	11	3	1	
October 2025	127	127	113	66	*	0	0	0	89	41	24	14	8	2	*	
October 2026	131	131	108	61	*	0	0	0	87	36	20	11	5	1	*	
October 2027	135	135	101	57	*	0	0	0	85	31	16	8	4	1	*	
October 2028	139	139	93	52	*	0	0	0	83	27	13	6	3	*	*	
October 2029	143	143	85	47	*	0	0	0	80	22	10	4	2	*	*	
October 2030	148	148	77	42	*	0	0	0	78	18	8	3	1	*	*	
October 2031	152	152	69	37	*	0	0	0	75	15	6	2	1	*	*	
October 2032	157	157	61	32	*	0	0	0	73	11	4	1	*	*	*	
October 2033	162	142	54	28	*	0	0	0	70	8	3	1	*	*	*	
October 2034	166	128	47	24	*	0	0	0	66	5	2	1	*	*	*	
October 2035	171	113	40	20	*	0	0	0	63	3	1	*	*	*	*	
October 2036	177	99	34	17	*	0	0	0	59	0	0	0	0	0	0	
October 2037	182	86	28	14	*	0	0	0	56	0	0	0	0	0	0	
October 2038	188	73	23	11	*	0	0	0	52	0	0	0	0	0	0	
October 2039	193	60	18	9	*	0	0	0	47	0	0	0	0	0	0	
October 2040	199	48	14	7	*	0	0	0	43	0	0	0	0	0	0	
October 2041	205	37	10	5	*	0	0	0	38	0	0	0	0	0	0	
October 2042	212	26	7	3	*	0	0	0	32	0	0	0	0	0	0	
October 2043	211	16	4	2	*	0	0	0	27	0	0	0	0	0	0	
October 2044	163	7	2	1	*	0	0	0	21	0	0	0	0	0	0	
October 2045	113	0	0	0	0	0	0	0	14	0	0	0	0	0	0	
October 2046	58	0	0	0	0	0	0	0	7	0	0	0	0	0	0	
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																
Life (years)**	28.1	20.8	15.9	11.0	1.6	0.5	0.3	0.2	19.6	7.4	5.4	4.0	3.2	2.1	1.5	

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

Date	WO Class							OW Class							LF and LI† Classes						
	PSA Prepayment Assumption							PSA Prepayment Assumption							CPR Prepayment Assumption						
	0%	100%	200%	300%	400%	600%	800%	0%	100%	200%	300%	400%	600%	800%	0%	5%	10%	15%	25%	50%	75%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	100	100	74	41	9	0	0	100	100	100	100	100	37	0	97	92	87	83	73	49	24
October 2019	100	100	40	0	0	0	0	100	100	100	62	0	0	0	94	85	76	68	53	24	6
October 2020	100	100	9	0	0	0	0	100	100	100	0	0	0	0	91	78	67	56	39	11	1
October 2021	100	100	0	0	0	0	0	100	100	84	0	0	0	0	88	72	58	46	28	6	*
October 2022	100	100	0	0	0	0	0	100	100	65	0	0	0	0	85	66	50	38	20	3	*
October 2023	100	100	0	0	0	0	0	100	100	53	0	0	0	0	81	60	43	31	14	1	*
October 2024	100	100	0	0	0	0	0	100	100	46	0	0	0	0	78	54	37	25	10	1	*
October 2025	100	100	0	0	0	0	0	100	100	43	0	0	0	0	74	49	32	20	7	*	*
October 2026	100	100	0	0	0	0	0	100	100	41	0	0	0	0	70	44	27	16	5	*	*
October 2027	100	100	0	0	0	0	0	100	100	39	0	0	0	0	66	40	23	13	4	*	*
October 2028	100	100	0	0	0	0	0	100	100	36	0	0	0	0	62	35	20	10	3	*	*
October 2029	100	100	0	0	0	0	0	100	100	34	0	0	0	0	58	31	16	8	2	*	*
October 2030	100	100	0	0	0	0	0	100	100	31	0	0	0	0	53	27	14	6	1	*	0
October 2031	100	100	0	0	0	0	0	100	100	27	0	0	0	0	49	24	11	5	1	*	0
October 2032	100	91	0	0	0	0	0	100	100	25	0	0	0	0	44	20	9	4	1	*	0
October 2033	100	77	0	0	0	0	0	100	100	22	0	0	0	0	39	17	7	3	*	*	0
October 2034	100	62	0	0	0	0	0	100	100	19	0	0	0	0	33	14	6	2	*	*	0
October 2035	100	48	0	0	0	0	0	100	100	16	0	0	0	0	28	11	4	2	*	*	0
October 2036	100	33	0	0	0	0	0	100	100	14	0	0	0	0	23	9	3	1	*	*	0
October 2037	100	18	0	0	0	0	0	100	100	12	0	0	0	0	18	6	2	1	*	*	0
October 2038	100	4	0	0	0	0	0	100	100	10	0	0	0	0	12	4	1	*	*	*	0
October 2039	100	0	0	0	0	0	0	100	90	8	0	0	0	0	6	2	1	*	*	0	0
October 2040	100	0	0	0	0	0	0	100	75	6	0	0	0	0	1	*	*	*	*	0	0
October 2041	100	0	0	0	0	0	0	100	61	5	0	0	0	0	0	0	0	0	0	0	0
October 2042	100	0	0	0	0	0	0	100	47	4	0	0	0	0	0	0	0	0	0	0	0
October 2043	100	0	0	0	0	0	0	100	34	3	0	0	0	0	0	0	0	0	0	0	0
October 2044	97	0	0	0	0	0	0	100	22	2	0	0	0	0	0	0	0	0	0	0	0
October 2045	33	0	0	0	0	0	0	100	10	1	0	0	0	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	61	3	*	0	0	0	0	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																					
Life (years)**	27.8	17.9	1.7	0.9	0.6	0.4	0.3	29.2	24.9	10.0	2.2	1.5	1.0	0.7	13.0	8.9	6.5	4.9	3.1	1.4	0.7

Date	DB, DI†, DC, DE, DG and DA Classes							VA Class							VC, VI† and VB Classes						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	200%	300%	400%	700%	1000%	0%	100%	200%	300%	400%	700%	1000%	0%	100%	200%	300%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	98	95	93	91	88	81	74	93	93	93	93	93	93	93	100	100	100	100	100	100	100
October 2019	96	87	80	72	65	45	25	85	85	85	85	85	85	85	100	100	100	100	100	100	100
October 2020	95	77	64	51	39	9	0	77	77	77	77	77	77	46	100	100	100	100	100	100	0
October 2021	92	68	49	33	19	0	0	69	69	69	69	69	52	0	100	100	100	100	100	0	0
October 2022	90	59	37	18	4	0	0	60	60	60	60	60	0	0	100	100	100	100	100	0	0
October 2023	88	51	26	7	0	0	0	51	51	51	51	51	0	0	100	100	100	100	29	0	0
October 2024	85	44	17	0	0	0	0	42	42	42	42	0	0	0	100	100	100	76	0	0	0
October 2025	83	37	8	0	0	0	0	33	33	33	33	0	0	0	100	100	100	6	0	0	0
October 2026	80	30	1	0	0	0	0	23	23	23	0	0	0	0	100	100	100	0	0	0	0
October 2027	77	24	0	0	0	0	0	13	13	13	0	0	0	0	100	100	57	0	0	0	0
October 2028	74	18	0	0	0	0	0	2	2	2	0	0	0	0	100	100	9	0	0	0	0
October 2029	71	12	0	0	0	0	0	0	0	0	0	0	0	0	92	92	0	0	0	0	0
October 2030	67	7	0	0	0	0	0	0	0	0	0	0	0	0	83	83	0	0	0	0	0
October 2031	63	3	0	0	0	0	0	0	0	0	0	0	0	0	72	72	0	0	0	0	0
October 2032	59	0	0	0	0	0	0	0	0	0	0	0	0	0	62	46	0	0	0	0	0
October 2033	55	0	0	0	0	0	0	0	0	0	0	0	0	0	51	0	0	0	0	0	0
October 2034	51	0	0	0	0	0	0	0	0	0	0	0	0	0	40	0	0	0	0	0	0
October 2035	46	0	0	0	0	0	0	0	0	0	0	0	0	0	28	0	0	0	0	0	0
October 2036	41	0	0	0	0	0	0	0	0	0	0	0	0	0	16	0	0	0	0	0	0
October 2037	36	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0	0	0	0	0
October 2038	30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039	24	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																					
Life (years)**	15.9	6.7	4.3	3.2	2.7	1.9	1.5	6.0	6.0	6.0	5.6	4.9	3.5	2.7	16.0	14.5	10.2	7.4	5.8	3.6	2.7

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

Date	ZD Class							EB, EC, EG, EH, EA and EI† Classes							DY Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	200%	300%	400%	700%	1000%	0%	100%	200%	300%	400%	700%	1000%	0%	100%	200%	300%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	104	104	104	104	104	104	104	98	96	94	91	89	83	76	100	100	100	100	100	100	100
October 2019	107	107	107	107	107	107	107	97	89	82	75	69	50	33	100	100	100	100	100	100	100
October 2020	111	111	111	111	111	111	111	95	80	67	55	45	18	0	100	100	100	100	100	100	66
October 2021	115	115	115	115	115	115	52	93	71	54	39	27	0	0	100	100	100	100	100	69	26
October 2022	119	119	119	119	119	79	20	91	63	43	26	13	0	0	100	100	100	100	100	39	10
October 2023	123	123	123	123	123	45	8	89	56	33	16	3	0	0	100	100	100	100	81	22	4
October 2024	128	128	128	128	122	25	3	87	49	25	7	0	0	0	100	100	100	93	60	13	2
October 2025	132	132	132	132	90	14	1	85	43	17	1	0	0	0	100	100	100	75	44	7	1
October 2026	137	137	137	120	66	8	*	82	37	11	0	0	0	0	100	100	100	59	33	4	*
October 2027	142	142	142	96	49	5	*	79	31	6	0	0	0	0	100	100	100	88	47	24	2
October 2028	147	147	147	76	36	3	*	77	26	1	0	0	0	0	100	100	75	37	18	1	*
October 2029	152	152	129	60	26	1	*	73	20	0	0	0	0	0	100	100	64	30	13	1	*
October 2030	158	158	110	47	19	1	*	69	15	0	0	0	0	0	100	100	54	23	9	*	*
October 2031	163	163	92	37	14	*	*	64	9	0	0	0	0	0	100	100	45	18	7	*	*
October 2032	169	169	78	29	10	*	*	60	4	0	0	0	0	0	100	96	38	14	5	*	*
October 2033	175	173	65	23	7	*	*	55	0	0	0	0	0	0	100	85	32	11	4	*	*
October 2034	181	154	54	18	5	*	*	50	0	0	0	0	0	0	100	76	27	9	3	*	*
October 2035	188	136	45	14	4	*	*	44	0	0	0	0	0	0	100	67	22	7	2	*	*
October 2036	194	119	37	10	3	*	*	38	0	0	0	0	0	0	100	59	18	5	1	*	*
October 2037	201	104	30	8	2	*	*	32	0	0	0	0	0	0	100	51	15	4	1	*	*
October 2038	203	89	24	6	1	*	*	27	0	0	0	0	0	0	100	44	12	3	1	*	*
October 2039	203	76	19	4	1	*	*	22	0	0	0	0	0	0	100	37	9	2	*	*	0
October 2040	203	63	15	3	1	*	0	16	0	0	0	0	0	0	100	31	7	2	*	*	0
October 2041	203	52	11	2	*	*	0	10	0	0	0	0	0	0	100	25	6	1	*	*	0
October 2042	203	41	8	2	*	*	0	3	0	0	0	0	0	0	100	20	4	1	*	*	0
October 2043	181	31	6	1	*	*	0	0	0	0	0	0	0	0	89	15	3	1	*	*	0
October 2044	140	22	4	1	*	*	0	0	0	0	0	0	0	0	69	11	2	*	*	*	0
October 2045	96	13	2	*	*	*	0	0	0	0	0	0	0	0	47	7	1	*	*	*	0
October 2046	49	5	1	*	*	*	0	0	0	0	0	0	0	0	24	3	*	*	*	*	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																					
Life (years)**	27.9	21.7	16.5	12.7	10.1	6.1	4.3	15.9	7.4	4.9	3.6	3.0	2.0	1.6	27.9	20.8	14.8	11.0	8.6	5.1	3.6

Date	JB, JI†, JC, JD, JE, JA and JT Classes								YB, YI† and JY Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	135%	200%	255%	400%	700%	1000%	0%	100%	135%	200%	255%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	98	95	94	94	94	94	94	94	100	100	100	100	100	100	100	100
October 2019	95	87	85	85	85	85	70	52	100	100	100	100	100	100	100	100
October 2020	93	77	73	73	73	64	37	17	100	100	100	100	100	100	100	100
October 2021	90	68	62	62	62	46	18	2	100	100	100	100	100	100	100	100
October 2022	87	59	52	52	52	32	7	0	100	100	100	100	100	100	100	52
October 2023	84	51	42	42	42	22	1	0	100	100	100	100	100	100	100	20
October 2024	81	43	34	34	34	15	0	0	100	100	100	100	100	100	64	8
October 2025	78	36	27	27	27	9	0	0	100	100	100	100	100	100	36	3
October 2026	75	29	21	21	21	5	0	0	100	100	100	100	100	100	20	1
October 2027	71	22	16	16	16	2	0	0	100	100	100	100	100	100	11	*
October 2028	67	16	12	12	12	0	0	0	100	100	100	100	100	91	6	*
October 2029	63	10	8	8	8	0	0	0	100	100	100	100	100	66	4	*
October 2030	59	5	5	5	5	0	0	0	100	100	100	100	100	49	2	*
October 2031	54	3	3	3	3	0	0	0	100	100	100	100	100	35	1	*
October 2032	50	1	1	1	1	0	0	0	100	100	100	100	100	26	1	*
October 2033	44	0	0	0	0	0	0	0	100	93	93	93	93	19	*	*
October 2034	39	0	0	0	0	0	0	0	100	74	74	74	74	13	*	*
October 2035	34	0	0	0	0	0	0	0	100	59	59	59	59	9	*	*
October 2036	28	0	0	0	0	0	0	0	100	47	47	47	47	7	*	*
October 2037	21	0	0	0	0	0	0	0	100	37	37	37	37	5	*	*
October 2038	15	0	0	0	0	0	0	0	100	28	28	28	28	3	*	*
October 2039	8	0	0	0	0	0	0	0	100	22	22	22	22	2	*	*
October 2040	1	0	0	0	0	0	0	0	100	16	16	16	16	2	*	*
October 2041	0	0	0	0	0	0	0	0	12	12	12	12	12	1	*	0
October 2042	0	0	0	0	0	0	0	0	9	9	9	9	9	1	*	0
October 2043	0	0	0	0	0	0	0	0	6	6	6	6	6	*	*	0
October 2044	0	0	0	0	0	0	0	0	4	4	4	4	4	*	*	0
October 2045	0	0	0	0	0	0	0	0	2	2	2	2	2	*	*	0
October 2046	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	13.9	6.6	5.9	5.9	5.9	4.3	2.8	2.2	23.8	19.6	19.6	19.6	19.6	13.8	8.0	5.4

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

Date	ZJ Class								JH, JK, JL, JM, J, TJ and LJ† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	135%	200%	255%	400%	700%	1000%	0%	100%	135%	200%	255%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	104	104	104	97	91	75	43	10	98	95	95	95	95	95	95	95
October 2019	107	107	107	85	66	18	0	0	96	88	86	86	86	86	72	55
October 2020	111	111	111	70	37	0	0	0	93	79	75	75	75	67	41	22
October 2021	115	115	115	60	18	0	0	0	91	70	64	64	64	50	23	9
October 2022	119	119	119	54	6	0	0	0	88	62	55	55	55	37	13	3
October 2023	123	123	123	52	1	0	0	0	85	54	46	46	46	27	8	1
October 2024	128	128	127	52	*	0	0	0	83	47	38	38	38	20	4	1
October 2025	132	132	128	51	*	0	0	0	80	40	32	32	32	15	2	*
October 2026	137	137	126	49	*	0	0	0	76	34	26	26	26	11	1	*
October 2027	142	142	122	46	*	0	0	0	73	28	21	21	21	8	1	*
October 2028	147	147	117	43	*	0	0	0	69	22	17	17	17	6	*	*
October 2029	152	152	110	40	*	0	0	0	66	16	14	14	14	4	*	*
October 2030	158	153	102	36	*	0	0	0	62	12	12	12	12	3	*	*
October 2031	163	144	94	32	*	0	0	0	57	9	9	9	9	2	*	*
October 2032	169	133	86	29	*	0	0	0	53	8	8	8	8	2	*	*
October 2033	175	123	78	25	*	0	0	0	48	6	6	6	6	1	*	*
October 2034	181	112	70	22	*	0	0	0	43	5	5	5	5	1	*	*
October 2035	188	101	62	19	*	0	0	0	38	4	4	4	4	1	*	*
October 2036	194	90	55	16	*	0	0	0	32	3	3	3	3	*	*	*
October 2037	201	80	48	14	*	0	0	0	27	2	2	2	2	*	*	*
October 2038	208	70	41	11	*	0	0	0	20	2	2	2	2	*	*	0
October 2039	216	60	35	9	*	0	0	0	14	1	1	1	1	*	*	0
October 2040	223	51	29	8	*	0	0	0	7	1	1	1	1	*	*	0
October 2041	227	42	23	6	*	0	0	0	1	1	1	1	1	*	*	0
October 2042	195	34	18	5	*	0	0	0	1	1	1	1	1	*	*	0
October 2043	161	26	14	3	*	0	0	0	*	*	*	*	*	*	*	0
October 2044	124	18	10	2	*	0	0	0	*	*	*	*	*	*	*	0
October 2045	86	11	6	1	*	0	0	0	*	*	*	*	*	*	*	0
October 2046	44	5	2	1	*	0	0	0	*	*	*	*	*	*	*	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	27.2	20.6	18.3	9.9	2.7	1.4	0.9	0.7	14.5	7.4	6.8	6.8	6.8	4.9	3.1	2.4

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

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

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

Characteristics of the Residual Classes

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

consequences of holding and disposing of Certificates as well as any tax consequences arising under the laws of any state, local or foreign taxing jurisdiction.

REMIC Elections and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	15% CPR
2	250% PSA
3	250% PSA
4	200% PSA
5	205% PSA
6	200% PSA
7	200% PSA
8	25% CPR
9	200% PSA
10	200% PSA

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

Taxation of Beneficial Owners of Residual Certificates

The Holder of a Residual Certificate will be considered to be the holder of the “residual interest” in the related REMIC. Such Holder generally will be required to report its daily portion of the taxable income or net loss of the REMIC to which that Certificate relates. In certain periods, a Holder of a Residual Certificate may be required to recognize taxable income without

being entitled to receive a corresponding amount of cash. Pursuant to the Trust Agreement, we will be obligated to provide to the Holder of a Residual Certificate (i) information necessary to enable it to prepare its federal income tax returns and (ii) any reports regarding the Residual Class that may be required under the Code. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Residual Certificates” in the REMIC Prospectus.

Taxation of Beneficial Owners of RCR Certificates

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

Generally, the ownership interest represented by an RCR certificate will be one of two types. A certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in one or more underlying Regular Certificates. A certificate of a Strip RCR Class (a “Strip RCR Certificate”) will represent the right to receive a disproportionate part of the principal or interest payments on one or more underlying Regular Certificates. 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 Merrill Lynch, Pierce, Fenner & Smith Incorporated (the "Dealer") in exchange for the Trust MBS and the Group 7 Underlying REMIC Certificate. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

CREDIT RISK RETENTION

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

EUROPEAN ECONOMIC AREA RISK RETENTION

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

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

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

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

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

- we will, as originator (as such term is defined for the purpose of Article 405(1)), retain a material net economic interest (the “Retained Interest”) in the exposure related to the Transaction of not less than 5%;
- neither we nor our affiliates will sell, hedge or otherwise mitigate our credit risk under or associated with the Retained Interest or the mortgage loans, except to the extent permitted in accordance with Article 405(1); accordingly, neither we nor our affiliates will, through this transaction or any subsequent transactions, enter into agreements that transfer or hedge more than a 95% *pro rata* share of the credit risk corresponding to any of the certificates;
- we will, upon written request and further subject to any applicable duty of confidentiality, provide such information in our possession as may reasonably be required to assist the certificateholders to satisfy the due diligence obligations set forth in Article 406 of EU Regulation 575/2013 as of the settlement date and at any time prior to maturity of the certificates;
- we will confirm to the trustee for reporting to certificateholders our continued compliance with the undertakings set out at the first and second bullet points above (which confirmation may be by email): (i) on a monthly basis; and (ii) following our determination that the performance of the certificates or the risk characteristics of the certificates or of the mortgage loans has materially changed; and
- we will promptly notify the trustee in writing if for any reason: (i) we cease to hold the Retained Interest in accordance with the first bullet point above; or (ii) we or any of our affiliates fails to comply with the covenants set out in the second and third bullet points above in any way.

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

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

LEGAL MATTERS

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

**Assumed Characteristics of the Mortgage Loans Underlying the Group 1 MBS
(As of October 1, 2017)**

<u>Issue Date Unpaid Principal Balance</u>	<u>Net Mortgage Rate* (%)</u>	<u>Mortgage Rate (%)</u>	<u>Original Term (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Margin (%)</u>	<u>Initial Rate Cap (%)</u>	<u>Periodic Rate Cap (%)</u>	<u>Lifetime Rate Cap (%)</u>	<u>Lifetime Rate Floor† (%)</u>	<u>Months to Rate Change</u>	<u>Rate Reset Frequency (in months)</u>	<u>Payment Reset Frequency (in months)</u>	<u>Index**</u>
\$ 437,014.95	3.413	4.000	360	187	173	3.000	***	2.000	9.9760	3.0000	7	12	12	1-YEAR CMT
1,002,577.42	2.960	3.430	360	194	166	2.750	***	2.000	9.9072	2.7500	2	12	12	1-YEAR CMT
1,956,442.09	3.160	3.693	360	188	172	2.750	***	2.000	10.0358	2.7500	6	12	12	1-YEAR CMT
3,358,621.79	3.078	3.611	360	187	173	2.748	***	2.000	10.3063	2.7480	5	12	12	1-YEAR CMT
65,456,063.42	3.227	3.762	360	197	163	2.756	***	2.000	10.7225	2.7560	8	12	12	1-YEAR CMT

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

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

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

† We have assumed that the lifetime rate floor for each Hybrid ARM Loan will never decline below the applicable ARM Margin for that loan.

**Expected ARM MBS Pools in Group 1
(As of October 1, 2017)**

The pool numbers of the Group 1 MBS expected to be included in the Lower Tier REMIC are listed below:

<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
721044	\$ 437,014.95
754754	1,002,577.42
AD0886	1,956,442.09
AL1991	3,358,621.79
AL8476	65,456,063.42

Group 7 Underlying REMIC Certificate

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	October 2017 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2017-60	MO	July 2017	3136AXRC1	0.0%	PO	August 2047	SUP	\$1,174,825	0.96848430	\$1,137,799.57	4.509%	347	10

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

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

Exhibit A-3

Assumed Characteristics of the Mortgage Loans Underlying the Group 8 MBS
(As of October 1, 2017)

	Issue Date Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor† (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
\$	35,507.11	3.455	4.000	360	214	146	2.250	***	2.000	10.1857	2.2500	10	12	12	0	WSJ 1-YEAR LIBOR
	120,729.75	3.275	4.000	360	215	145	2.250	***	2.000	10.9764	2.2500	11	12	12	0	WSJ 1-YEAR LIBOR
	153,813.87	3.253	3.916	360	219	141	2.294	***	2.000	10.9222	2.2940	4	12	12	0	WSJ 1-YEAR LIBOR
	157,531.67	3.483	4.090	360	199	161	2.250	***	2.000	10.4237	2.2500	7	12	12	0	WSJ 1-YEAR LIBOR
	222,123.44	3.618	4.068	360	286	74	2.250	5.000	2.000	9.0675	2.2500	10	12	12	N/A	WSJ 1-YEAR LIBOR
	223,211.28	3.365	4.000	360	238	122	2.250	***	2.000	11.3519	2.2500	10	12	12	0	WSJ 1-YEAR LIBOR
	314,755.98	3.596	4.176	360	220	140	2.422	***	2.000	11.3808	2.4220	7	12	12	N/A	WSJ 1-YEAR LIBOR
	383,431.38	3.508	4.008	360	285	75	2.257	***	2.000	8.3288	2.2570	9	12	12	N/A	WSJ 1-YEAR LIBOR
	406,371.68	3.301	4.000	360	189	171	2.250	***	2.000	9.7869	2.2500	9	12	12	N/A	WSJ 1-YEAR LIBOR
	717,282.66	3.463	3.963	360	280	80	2.250	***	2.000	8.6502	2.2500	4	12	12	N/A	WSJ 1-YEAR LIBOR
	836,356.49	3.181	3.631	360	287	73	2.250	5.000	2.000	8.6306	2.2500	11	12	12	N/A	WSJ 1-YEAR LIBOR
	1,223,057.92	3.560	3.992	360	268	92	2.249	***	2.000	9.1336	2.2490	7	12	12	N/A	WSJ 1-YEAR LIBOR
	1,363,670.23	3.405	4.230	360	221	139	2.480	***	2.000	11.4831	2.4800	5	12	12	0	WSJ 1-YEAR LIBOR
	1,623,437.55	3.192	3.642	360	288	72	2.250	5.000	2.000	8.6424	2.2500	12	12	12	N/A	WSJ 1-YEAR LIBOR
	1,834,196.00	3.336	3.941	360	207	153	2.274	***	2.000	10.7587	2.2740	4	12	12	0	WSJ 1-YEAR LIBOR
	9,784,193.73	3.511	3.963	360	271	89	2.250	***	2.000	9.0259	2.2500	9	12	12	N/A	WSJ 1-YEAR LIBOR
	35,519,159.63	3.139	3.577	360	278	82	2.250	***	2.000	8.5877	2.2500	3	12	12	N/A	WSJ 1-YEAR LIBOR

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

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

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

† We have assumed that the lifetime rate floor for each Hybrid ARM Loan will never decline below the applicable ARM Margin for that loan.

**Expected ARM MBS Pools in Group 8
(As of October 1, 2017)**

The pool numbers of the Group 8 MBS expected to be included in the Lower Tier REMIC are listed below:

<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
835515	\$ 35,507.11
836022	120,729.75
995533	153,813.87
779732	157,531.67
AJ1030	222,123.44
907041	223,211.28
888949	314,755.98
AI4027	383,431.38
728823	406,371.68
AH9040	717,282.66
AJ1032	836,356.49
AL7790	1,223,057.92
895836	1,363,670.23
AJ1034	1,623,437.55
735607	1,834,196.00
AL7477	9,784,193.73
BM1847	35,519,159.63

Schedule 1

Available Recombinations(1)

REMIC Certificates		RCR Certificates						Final Distribution Date
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	
Recombination 1								
PA	\$ 55,108,000	P	\$ 78,159,339	PT	3.00%	FIX	3136AYRJ4	November 2047
PY	10,000,000							
TH	3,164,000							
TA	7,416,000							
TB	2,471,339							
Recombination 2								
WC	63,784,350	WD	63,784,350	PAC/AD	2.25	FIX	3136AYRK1	October 2046
WI	3,986,522(3)							
Recombination 3								
WC	63,784,350	WE	63,784,350	PAC/AD	2.50	FIX	3136AYRL9	October 2046
WI	7,973,044(3)							
Recombination 4								
WC	63,784,350	WG	63,784,350	PAC/AD	2.75	FIX	3136AYRM7	October 2046
WI	11,959,565(3)							
Recombination 5								
WC	63,784,350	WA	63,784,350	PAC/AD	3.00	FIX	3136AYRN5	October 2046
WI	15,946,087(3)							
Recombination 6								
WC	38,270,610	WH	38,270,610	PAC/AD	3.50	FIX	3136AYRP0	October 2046
WI	14,351,479(3)							
Recombination 7								
DB	101,374,000	DC	101,374,000	SEQ	2.75	FIX	3136AYZF3	May 2043
DI	7,241,000(3)							
Recombination 8								
DB	101,374,000	DE	101,374,000	SEQ	3.00	FIX	3136AYZG1	May 2043
DI	14,482,000(3)							
Recombination 9								
DB	101,374,000	DG	101,374,000	SEQ	3.25	FIX	3136AYZH9	May 2043
DI	21,723,000(3)							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 10								
DB	\$101,374,000	DA	\$101,374,000	SEQ	3.50%	FIX	3136AYZJ5	May 2043
DI	28,964,000(3)							
Recombination 11								
DB	101,374,000	EB	112,386,000	SEQ/AD	2.50	FIX	3136AYZK2	May 2043
VC	11,012,000							
Recombination 12								
DB	101,374,000	EC	112,386,000	SEQ/AD	2.75	FIX	3136AYZL0	May 2043
DI	7,241,000(3)							
VC	11,012,000							
VI	786,571(3)							
Recombination 13								
DB	101,374,000	EG	112,386,000	SEQ/AD	3.00	FIX	3136AYZM8	May 2043
DI	14,482,000(3)							
VC	11,012,000							
VI	1,573,143(3)							
Recombination 14								
DB	101,374,000	EH	112,386,000	SEQ/AD	3.25	FIX	3136AYZN6	May 2043
DI	21,723,000(3)							
VC	11,012,000							
VI	2,359,714(3)							
Recombination 15								
DB	101,374,000	EA	112,386,000	SEQ/AD	3.50	FIX	3136AYZP1	May 2043
DI	28,964,000(3)							
VC	11,012,000							
VI	3,146,285(3)							
Recombination 16								
DI	28,964,000(3)	EI	32,110,285(3)	NTL	3.50	FIX/IO	3136AYZQ9	May 2043
VI	3,146,285(3)							
Recombination 17								
VA	9,578,000	DY(4)	40,590,000	SEQ	3.50	FIX	3136AYZR7	November 2047
ZD	20,000,000							
VC	11,012,000							
VI	3,146,285(3)							

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 18								
VC	\$ 11,012,000	VB	\$ 11,012,000	SEQ/AD	3.50%	FIX	3136AYZS5	March 2038
VI	3,146,285(3)							
Recombination 19								
YB	5,331,000	JY	5,331,000	PAC/AD	3.50	FIX	3136AYZT3	November 2047
YI	1,523,142(3)							
Recombination 20								
JB	75,356,000	JC	75,356,000	PAC/AD	2.75	FIX	3136AYZU0	December 2046
JI	5,382,571(3)							
Recombination 21								
JB	75,356,000	JD	75,356,000	PAC/AD	3.00	FIX	3136AYZV8	December 2046
JI	10,765,143(3)							
Recombination 22								
JB	75,356,000	JE	75,356,000	PAC/AD	3.25	FIX	3136AYZW6	December 2046
JI	16,147,714(3)							
Recombination 23								
JB	75,356,000	JA	75,356,000	PAC/AD	3.50	FIX	3136AYZX4	December 2046
JI	21,530,285(3)							
Recombination 24								
JB	50,237,331	JT	50,237,331	PAC/AD	4.00	FIX	3136AYZY2	December 2046
JI	21,530,285(3)							
Recombination 25								
JB	75,356,000	JH	80,687,000	PAC/AD	2.50	FIX	3136AYZZ9	November 2047
YB	5,331,000							
Recombination 26								
JB	75,356,000	JK	80,687,000	PAC/AD	2.75	FIX	3136AYA29	November 2047
JI	5,382,571(3)							
YB	5,331,000							
YI	380,785(3)							
Recombination 27								
JB	75,356,000	JL	80,687,000	PAC/AD	3.00	FIX	3136AYA37	November 2047
JI	10,765,142(3)							
YB	5,331,000							
YI	761,571(3)							

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 28								
JB	\$ 75,356,000	JM	\$ 80,687,000	PAC/AD	3.25%	FIX	3136AYA45	November 2047
JI	16,147,714(3)							
YB	5,331,000							
YI	1,142,356(3)							
Recombination 29								
JB	75,356,000	J	80,687,000	PAC/AD	3.50	FIX	3136AYA52	November 2047
JI	21,530,285(3)							
YB	5,331,000							
YI	1,523,142(3)							
Recombination 30								
JB	50,237,331	TJ	53,791,330	PAC/AD	4.00	FIX	3136AYA60	November 2047
JI	21,530,285(3)							
YB	3,553,999							
YI	1,523,142(3)							
Recombination 31								
JI	21,530,285(3)	IJ	23,053,427(3)	NTL	3.50	FIX/IO	3136AYA78	November 2047
YI	1,523,142(3)							

(1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See “Description of the Certificates—General— *Authorized Denominations*” in this prospectus supplement.

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

(3) Notional principal balances. These Classes are Interest Only Classes. See page S-7 for a description of how their notional principal balances are calculated.

(4) Principal payments on the REMIC Certificates in Recombination 17 from the ZD Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.

Principal Balance Schedules

Aggregate Group I Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$65,108,000.00	June 2022	\$38,793,453.38	February 2027	\$17,928,270.47
November 2017	64,918,821.79	July 2022	38,327,813.58	March 2027	17,659,835.65
December 2017	64,711,144.14	August 2022	37,865,842.86	April 2027	17,395,141.73
January 2018	64,485,061.53	September 2022	37,407,513.62	May 2027	17,134,138.57
February 2018	64,240,681.75	October 2022	36,952,798.46	June 2027	16,876,776.66
March 2018	63,978,125.90	November 2022	36,501,670.19	July 2027	16,623,007.15
April 2018	63,697,528.31	December 2022	36,054,101.81	August 2027	16,372,781.85
May 2018	63,399,036.38	January 2023	35,610,066.53	September 2027	16,126,053.18
June 2018	63,082,810.55	February 2023	35,169,537.75	October 2027	15,882,774.19
July 2018	62,749,024.13	March 2023	34,732,489.08	November 2027	15,642,898.54
August 2018	62,397,863.14	April 2023	34,298,894.30	December 2027	15,406,380.51
September 2018	62,029,526.20	May 2023	33,868,727.41	January 2028	15,173,174.96
October 2018	61,644,224.31	June 2023	33,441,962.58	February 2028	14,943,237.38
November 2018	61,242,180.69	July 2023	33,018,574.19	March 2028	14,716,523.80
December 2018	60,823,630.54	August 2023	32,598,536.80	April 2028	14,492,990.86
January 2019	60,388,820.87	September 2023	32,181,825.16	May 2028	14,272,595.75
February 2019	59,938,010.21	October 2023	31,768,414.19	June 2028	14,055,296.22
March 2019	59,471,468.40	November 2023	31,358,279.03	July 2028	13,841,050.61
April 2019	58,989,476.33	December 2023	30,951,394.98	August 2028	13,629,817.98
May 2019	58,492,325.60	January 2024	30,547,737.52	September 2028	13,421,557.07
June 2019	57,980,318.33	February 2024	30,147,282.33	October 2028	13,216,228.50
July 2019	57,453,766.76	March 2024	29,750,005.24	November 2028	13,013,792.49
August 2019	56,912,993.00	April 2024	29,355,882.29	December 2028	12,814,210.03
September 2019	56,358,328.67	May 2024	28,964,889.68	January 2029	12,617,442.62
October 2019	55,790,114.56	June 2024	28,577,003.79	February 2029	12,423,452.26
November 2019	55,208,700.32	July 2024	28,192,201.17	March 2029	12,232,201.45
December 2019	54,614,444.02	August 2024	27,810,458.56	April 2029	12,043,653.18
January 2020	54,024,822.21	September 2024	27,431,752.84	May 2029	11,857,770.95
February 2020	53,439,800.15	October 2024	27,056,061.10	June 2029	11,674,518.71
March 2020	52,859,343.38	November 2024	26,683,360.58	July 2029	11,493,860.91
April 2020	52,283,417.69	December 2024	26,313,628.67	August 2029	11,315,762.44
May 2020	51,711,989.12	January 2025	25,946,842.96	September 2029	11,140,188.68
June 2020	51,145,023.95	February 2025	25,582,981.18	October 2029	10,967,105.46
July 2020	50,582,488.73	March 2025	25,222,021.25	November 2029	10,796,479.05
August 2020	50,024,350.23	April 2025	24,863,941.24	December 2029	10,628,276.17
September 2020	49,470,575.49	May 2025	24,508,719.37	January 2030	10,462,463.98
October 2020	48,921,131.78	June 2025	24,156,334.04	February 2030	10,299,010.08
November 2020	48,375,986.62	July 2025	23,806,763.80	March 2030	10,137,882.47
December 2020	47,835,107.75	August 2025	23,459,987.36	April 2030	9,979,049.62
January 2021	47,298,463.18	September 2025	23,115,983.59	May 2030	9,822,480.36
February 2021	46,766,021.12	October 2025	22,775,599.81	June 2030	9,668,143.98
March 2021	46,237,750.05	November 2025	22,439,918.86	July 2030	9,516,010.15
April 2021	45,713,618.65	December 2025	22,108,878.01	August 2030	9,366,048.95
May 2021	45,193,595.85	January 2026	21,782,415.33	September 2030	9,218,230.84
June 2021	44,677,650.80	February 2026	21,460,469.73	October 2030	9,072,526.68
July 2021	44,165,752.90	March 2026	21,142,980.88	November 2030	8,928,907.73
August 2021	43,657,871.74	April 2026	20,829,889.28	December 2030	8,787,345.61
September 2021	43,153,977.16	May 2026	20,521,136.17	January 2031	8,647,812.32
October 2021	42,654,039.22	June 2026	20,216,663.59	February 2031	8,510,280.24
November 2021	42,158,028.19	July 2026	19,916,414.31	March 2031	8,374,722.09
December 2021	41,665,914.57	August 2026	19,620,331.86	April 2031	8,241,110.99
January 2022	41,177,669.06	September 2026	19,328,360.53	May 2031	8,109,420.38
February 2022	40,693,262.61	October 2026	19,040,445.30	June 2031	7,979,624.06
March 2022	40,212,666.35	November 2026	18,756,531.90	July 2031	7,851,696.20
April 2022	39,735,851.65	December 2026	18,476,566.76	August 2031	7,725,611.28
May 2022	39,262,790.06	January 2027	18,200,497.01	September 2031	7,601,344.14

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
October 2031	\$ 7,478,869.94	September 2036	\$ 2,691,578.82	August 2041	\$ 759,689.65
November 2031	7,358,164.18	October 2036	2,641,610.54	September 2041	740,383.37
December 2031	7,239,202.68	November 2036	2,592,407.41	October 2041	721,402.55
January 2032	7,121,961.57	December 2036	2,543,958.64	November 2041	702,742.41
February 2032	7,006,417.33	January 2037	2,496,253.60	December 2041	684,398.22
March 2032	6,892,546.70	February 2037	2,449,281.78	January 2042	666,365.30
April 2032	6,780,326.78	March 2037	2,403,032.84	February 2042	648,639.07
May 2032	6,669,734.95	April 2037	2,357,496.56	March 2042	631,214.99
June 2032	6,560,748.87	May 2037	2,312,662.87	April 2042	614,088.59
July 2032	6,453,346.55	June 2037	2,268,521.82	May 2042	597,255.45
August 2032	6,347,506.24	July 2037	2,225,063.62	June 2042	580,711.22
September 2032	6,243,206.50	August 2037	2,182,278.58	July 2042	564,451.62
October 2032	6,140,426.19	September 2037	2,140,157.18	August 2042	548,472.42
November 2032	6,039,144.41	October 2037	2,098,689.98	September 2042	532,769.45
December 2032	5,939,340.59	November 2037	2,057,867.72	October 2042	517,338.59
January 2033	5,840,994.39	December 2037	2,017,681.23	November 2042	502,175.79
February 2033	5,744,085.77	January 2038	1,978,121.47	December 2042	487,277.05
March 2033	5,648,594.93	February 2038	1,939,179.54	January 2043	472,638.42
April 2033	5,554,502.36	March 2038	1,900,846.64	February 2043	458,256.02
May 2033	5,461,788.79	April 2038	1,863,114.10	March 2043	444,126.01
June 2033	5,370,435.22	May 2038	1,825,973.36	April 2043	430,244.61
July 2033	5,280,422.90	June 2038	1,789,415.99	May 2043	416,608.10
August 2033	5,191,733.31	July 2038	1,753,433.66	June 2043	403,212.78
September 2033	5,104,348.22	August 2038	1,718,018.16	July 2043	390,055.05
October 2033	5,018,249.59	September 2038	1,683,161.39	August 2043	377,131.33
November 2033	4,933,419.67	October 2038	1,648,855.37	September 2043	364,438.09
December 2033	4,849,840.91	November 2038	1,615,092.20	October 2043	351,971.85
January 2034	4,767,496.01	December 2038	1,581,864.12	November 2043	339,729.19
February 2034	4,686,367.91	January 2039	1,549,163.47	December 2043	327,706.73
March 2034	4,606,439.76	February 2039	1,516,982.67	January 2044	315,901.14
April 2034	4,527,694.94	March 2039	1,485,314.26	February 2044	304,309.14
May 2034	4,450,117.06	April 2039	1,454,150.90	March 2044	292,927.48
June 2034	4,373,689.94	May 2039	1,423,485.31	April 2044	281,752.97
July 2034	4,298,397.62	June 2039	1,393,310.35	May 2044	270,782.47
August 2034	4,224,224.35	July 2039	1,363,618.94	June 2044	260,012.86
September 2034	4,151,154.60	August 2039	1,334,404.13	July 2044	249,441.09
October 2034	4,079,173.04	September 2039	1,305,659.04	August 2044	239,064.15
November 2034	4,008,264.54	October 2039	1,277,376.90	September 2044	228,879.04
December 2034	3,938,414.18	November 2039	1,249,551.03	October 2044	218,882.86
January 2035	3,869,607.25	December 2039	1,222,174.83	November 2044	209,072.69
February 2035	3,801,829.21	January 2040	1,195,241.79	December 2044	199,445.69
March 2035	3,735,065.75	February 2040	1,168,745.52	January 2045	189,999.05
April 2035	3,669,302.71	March 2040	1,142,679.68	February 2045	180,729.99
May 2035	3,604,526.16	April 2040	1,117,038.03	March 2045	171,635.79
June 2035	3,540,722.33	May 2040	1,091,814.42	April 2045	162,713.75
July 2035	3,477,877.65	June 2040	1,067,002.78	May 2045	153,961.21
August 2035	3,415,978.72	July 2040	1,042,597.12	June 2045	145,375.56
September 2035	3,355,012.32	August 2040	1,018,591.55	July 2045	136,954.22
October 2035	3,294,965.43	September 2040	994,980.24	August 2045	128,694.64
November 2035	3,235,825.17	October 2040	971,757.44	September 2045	120,594.31
December 2035	3,177,578.87	November 2040	948,917.50	October 2045	112,650.76
January 2036	3,120,213.99	December 2040	926,454.83	November 2045	104,861.56
February 2036	3,063,718.20	January 2041	904,363.91	December 2045	97,224.29
March 2036	3,008,079.30	February 2041	882,639.32	January 2046	89,736.60
April 2036	2,953,285.28	March 2041	861,275.70	February 2046	82,396.14
May 2036	2,899,324.28	April 2041	840,267.76	March 2046	75,200.61
June 2036	2,846,184.59	May 2041	819,610.29	April 2046	68,147.75
July 2036	2,793,854.69	June 2041	799,298.15	May 2046	61,235.32
August 2036	2,742,323.17	July 2041	779,326.27	June 2046	54,461.10

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
July 2046	\$ 47,822.94	October 2046	\$ 28,703.47	January 2047	\$ 10,733.12
August 2046	41,318.68	November 2046	22,588.38	February 2047	4,988.99
September 2046	34,946.22	December 2046	16,598.92	March 2047 and thereafter	0.00

TH Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$3,164,000.00	June 2020	\$1,718,591.69	February 2023	\$ 449,567.33
November 2017	3,150,808.19	July 2020	1,662,941.11	March 2023	424,642.18
December 2017	3,135,010.04	August 2020	1,608,464.34	April 2023	400,475.33
January 2018	3,116,623.50	September 2020	1,555,146.02	May 2023	377,056.07
February 2018	3,095,670.55	October 2020	1,502,970.96	June 2023	354,373.80
March 2018	3,072,177.20	November 2020	1,451,924.14	July 2023	332,418.04
April 2018	3,046,173.42	December 2020	1,401,990.72	August 2023	311,178.41
May 2018	3,017,693.19	January 2021	1,353,156.00	September 2023	290,644.69
June 2018	2,986,774.37	February 2021	1,305,405.47	October 2023	270,806.75
July 2018	2,953,458.69	March 2021	1,258,724.75	November 2023	251,654.56
August 2018	2,917,791.71	April 2021	1,213,099.64	December 2023	233,178.24
September 2018	2,879,822.73	May 2021	1,168,516.09	January 2024	215,368.01
October 2018	2,839,604.73	June 2021	1,124,960.21	February 2024	198,214.18
November 2018	2,797,194.28	July 2021	1,082,418.25	March 2024	181,707.21
December 2018	2,752,651.51	August 2021	1,040,876.63	April 2024	165,837.64
January 2019	2,706,039.90	September 2021	1,000,321.91	May 2024	150,596.13
February 2019	2,657,426.31	October 2021	960,740.79	June 2024	135,973.45
March 2019	2,606,880.79	November 2021	922,120.15	July 2024	121,960.46
April 2019	2,554,476.47	December 2021	884,446.99	August 2024	108,548.14
May 2019	2,500,289.52	January 2022	847,708.47	September 2024	95,727.59
June 2019	2,444,398.89	February 2022	811,891.86	October 2024	83,489.97
July 2019	2,386,886.30	March 2022	776,984.62	November 2024	71,826.56
August 2019	2,327,836.04	April 2022	742,974.30	December 2024	60,728.78
September 2019	2,267,334.84	May 2022	709,848.66	January 2025	50,188.10
October 2019	2,205,471.71	June 2022	677,595.50	February 2025	40,196.11
November 2019	2,142,337.80	July 2022	646,202.86	March 2025	30,744.48
December 2019	2,078,026.26	August 2022	615,658.83	April 2025	21,825.00
January 2020	2,015,000.84	September 2022	585,951.68	May 2025	13,429.55
February 2020	1,953,244.98	October 2022	557,069.80	June 2025	5,975.63
March 2020	1,892,742.27	November 2022	529,001.71	July 2025	668.82
April 2020	1,833,476.48	December 2022	501,736.07	August 2025 and thereafter	0.00
May 2020	1,775,431.57	January 2023	475,261.64		

Aggregate Group II Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$69,378,318.00	September 2018	\$60,909,125.61	August 2019	\$52,793,775.73
November 2017	68,674,725.53	October 2018	60,136,487.34	September 2019	52,096,441.73
December 2017	67,952,138.82	November 2018	59,371,024.41	October 2019	51,405,571.23
January 2018	67,211,072.60	December 2018	58,612,669.08	November 2019	50,721,103.00
February 2018	66,452,056.34	January 2019	57,861,354.27	December 2019	50,042,976.39
March 2018	65,675,633.51	February 2019	57,117,013.49	January 2020	49,371,131.29
April 2018	64,882,360.98	March 2019	56,379,580.85	February 2020	48,705,508.13
May 2018	64,072,808.28	April 2019	55,648,991.08	March 2020	48,046,047.89
June 2018	63,270,778.96	May 2019	54,925,179.48	April 2020	47,392,692.11
July 2018	62,476,202.13	June 2019	54,208,081.97	May 2020	46,745,382.82
August 2018	61,689,007.55	July 2019	53,497,635.03	June 2020	46,104,062.62

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
July 2020	\$45,468,674.61	June 2025	\$17,785,020.13	May 2030	\$ 6,320,573.10
August 2020	44,839,162.42	July 2025	17,485,797.77	June 2030	6,206,270.04
September 2020	44,215,470.20	August 2025	17,191,331.22	July 2030	6,093,855.27
October 2020	43,597,542.60	September 2025	16,901,547.39	August 2030	5,983,299.11
November 2020	42,985,324.77	October 2025	16,616,374.29	September 2030	5,874,572.31
December 2020	42,378,762.38	November 2025	16,335,741.03	October 2030	5,767,646.06
January 2021	41,777,801.57	December 2025	16,059,577.75	November 2030	5,662,492.01
February 2021	41,182,389.01	January 2026	15,787,815.69	December 2030	5,559,082.23
March 2021	40,592,471.83	February 2026	15,520,387.08	January 2031	5,457,389.22
April 2021	40,007,997.63	March 2026	15,257,225.21	February 2031	5,357,385.90
May 2021	39,428,914.53	April 2026	14,998,264.34	March 2031	5,259,045.61
June 2021	38,855,171.08	May 2026	14,743,439.74	April 2031	5,162,342.09
July 2021	38,286,716.34	June 2026	14,492,687.66	May 2031	5,067,249.48
August 2021	37,723,499.80	July 2026	14,245,945.30	June 2031	4,973,742.33
September 2021	37,165,471.45	August 2026	14,003,150.80	July 2031	4,881,795.57
October 2021	36,612,581.69	September 2026	13,764,243.25	August 2031	4,791,384.51
November 2021	36,064,781.42	October 2026	13,529,162.65	September 2031	4,702,484.84
December 2021	35,522,021.95	November 2026	13,297,849.91	October 2031	4,615,072.63
January 2022	34,984,255.07	December 2026	13,070,246.81	November 2031	4,529,124.31
February 2022	34,451,432.98	January 2027	12,846,296.04	December 2031	4,444,616.67
March 2022	33,923,508.34	February 2027	12,625,941.14	January 2032	4,361,526.88
April 2022	33,400,434.23	March 2027	12,409,126.50	February 2032	4,279,832.41
May 2022	32,882,164.16	April 2027	12,195,797.36	March 2032	4,199,511.14
June 2022	32,368,652.07	May 2027	11,985,899.77	April 2032	4,120,541.22
July 2022	31,859,852.32	June 2027	11,779,380.61	May 2032	4,042,901.20
August 2022	31,355,719.68	July 2027	11,576,187.56	June 2032	3,966,569.92
September 2022	30,856,209.35	August 2027	11,376,269.10	July 2032	3,891,526.56
October 2022	30,361,276.92	September 2027	11,179,574.46	August 2032	3,817,750.61
November 2022	29,870,878.41	October 2027	10,986,053.67	September 2032	3,745,221.89
December 2022	29,384,970.21	November 2027	10,795,657.50	October 2032	3,673,920.52
January 2023	28,903,509.14	December 2027	10,608,337.46	November 2032	3,603,826.93
February 2023	28,428,986.84	January 2028	10,424,045.81	December 2032	3,534,921.85
March 2023	27,961,900.81	February 2028	10,242,735.52	January 2033	3,467,186.30
April 2023	27,502,137.77	March 2028	10,064,360.27	February 2033	3,400,601.61
May 2023	27,049,586.15	April 2028	9,888,874.47	March 2033	3,335,149.39
June 2023	26,604,136.04	May 2028	9,716,233.17	April 2033	3,270,811.51
July 2023	26,165,679.18	June 2028	9,546,392.16	May 2033	3,207,570.16
August 2023	25,734,108.92	July 2028	9,379,307.85	June 2033	3,145,407.78
September 2023	25,309,320.21	August 2028	9,214,937.33	July 2033	3,084,307.08
October 2023	24,891,209.58	September 2028	9,053,238.35	August 2033	3,024,251.06
November 2023	24,479,675.10	October 2028	8,894,169.30	September 2033	2,965,222.95
December 2023	24,074,616.37	November 2028	8,737,689.17	October 2033	2,907,206.26
January 2024	23,675,934.49	December 2028	8,583,757.63	November 2033	2,850,184.75
February 2024	23,283,532.05	January 2029	8,432,334.90	December 2033	2,794,142.43
March 2024	22,897,313.09	February 2029	8,283,381.84	January 2034	2,739,063.56
April 2024	22,517,183.10	March 2029	8,136,859.91	February 2034	2,684,932.64
May 2024	22,143,048.97	April 2029	7,992,731.14	March 2034	2,631,734.42
June 2024	21,774,818.99	May 2029	7,850,958.13	April 2034	2,579,453.87
July 2024	21,412,402.84	June 2029	7,711,504.07	May 2034	2,528,076.21
August 2024	21,055,711.54	July 2029	7,574,332.69	June 2034	2,477,586.87
September 2024	20,704,657.45	August 2029	7,439,408.29	July 2034	2,427,971.51
October 2024	20,359,154.25	September 2029	7,306,695.69	August 2034	2,379,216.04
November 2024	20,019,116.90	October 2029	7,176,160.28	September 2034	2,331,306.55
December 2024	19,684,461.65	November 2029	7,047,767.94	October 2034	2,284,229.37
January 2025	19,355,106.00	December 2029	6,921,485.08	November 2034	2,237,971.04
February 2025	19,030,968.70	January 2030	6,797,278.65	December 2034	2,192,518.29
March 2025	18,711,969.71	February 2030	6,675,116.06	January 2035	2,147,858.08
April 2025	18,398,030.19	March 2030	6,554,965.25	February 2035	2,103,977.57
May 2025	18,089,072.49	April 2030	6,436,794.63	March 2035	2,060,864.10

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
April 2035	\$ 2,018,505.22	October 2038	\$ 781,555.78	April 2042	\$ 221,725.26
May 2035	1,976,888.68	November 2038	762,227.39	May 2042	213,341.74
June 2035	1,936,002.42	December 2038	743,261.75	June 2042	205,133.29
July 2035	1,895,834.56	January 2039	724,652.75	July 2042	197,096.83
August 2035	1,856,373.39	February 2039	706,394.39	August 2042	189,229.32
September 2035	1,817,607.42	March 2039	688,480.77	September 2042	181,527.77
October 2035	1,779,525.32	April 2039	670,906.05	October 2042	173,989.24
November 2035	1,742,115.92	May 2039	653,664.53	November 2042	166,610.84
December 2035	1,705,368.26	June 2039	636,750.56	December 2042	159,389.72
January 2036	1,669,271.51	July 2039	620,158.61	January 2043	152,323.09
February 2036	1,633,815.05	August 2039	603,883.21	February 2043	145,408.19
March 2036	1,598,988.40	September 2039	587,919.00	March 2043	138,642.32
April 2036	1,564,781.24	October 2039	572,260.71	April 2043	132,022.81
May 2036	1,531,183.44	November 2039	556,903.12	May 2043	125,547.05
June 2036	1,498,185.01	December 2039	541,841.13	June 2043	119,212.46
July 2036	1,465,776.10	January 2040	527,069.71	July 2043	113,016.51
August 2036	1,433,947.04	February 2040	512,583.90	August 2043	106,956.70
September 2036	1,402,688.31	March 2040	498,378.82	September 2043	101,030.59
October 2036	1,371,990.53	April 2040	484,449.69	October 2043	95,235.76
November 2036	1,341,844.46	May 2040	470,791.79	November 2043	89,569.84
December 2036	1,312,241.02	June 2040	457,400.47	December 2043	84,030.51
January 2037	1,283,171.27	July 2040	444,271.17	January 2044	78,615.47
February 2037	1,254,626.41	August 2040	431,399.39	February 2044	73,322.46
March 2037	1,226,597.76	September 2040	418,780.71	March 2044	68,149.27
April 2037	1,199,076.81	October 2040	406,410.77	April 2044	63,093.71
May 2037	1,172,055.16	November 2040	394,285.31	May 2044	58,153.65
June 2037	1,145,524.54	December 2040	382,400.10	June 2044	53,326.97
July 2037	1,119,476.83	January 2041	370,750.99	July 2044	48,611.59
August 2037	1,093,904.02	February 2041	359,333.92	August 2044	44,005.49
September 2037	1,068,798.23	March 2041	348,144.88	September 2044	39,506.65
October 2037	1,044,151.71	April 2041	337,179.90	October 2044	35,113.09
November 2037	1,019,956.83	May 2041	326,435.12	November 2044	30,822.89
December 2037	996,206.08	June 2041	315,906.70	December 2044	26,634.13
January 2038	972,892.07	July 2041	305,590.89	January 2045	22,544.94
February 2038	950,007.52	August 2041	295,484.00	February 2045	18,553.47
March 2038	927,545.26	September 2041	285,582.38	March 2045	14,657.91
April 2038	905,498.26	October 2041	275,882.46	April 2045	10,856.48
May 2038	883,859.58	November 2041	266,380.71	May 2045	7,147.43
June 2038	862,622.39	December 2041	257,073.67	June 2045	3,529.03
July 2038	841,779.98	January 2042	247,957.93	July 2045 and	
August 2038	821,325.72	February 2042	239,030.13	thereafter	0.00
September 2038	801,253.13	March 2042	230,286.99		

Aggregate Group III Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$80,687,000.00	September 2018	\$76,817,951.91	August 2019	\$70,493,737.48
November 2017	80,443,524.21	October 2018	76,339,799.40	September 2019	69,809,524.21
December 2017	80,178,033.98	November 2018	75,841,454.28	October 2019	69,108,603.56
January 2018	79,890,620.17	December 2018	75,323,169.02	November 2019	68,391,362.80
February 2018	79,581,388.84	January 2019	74,785,209.79	December 2019	67,658,199.43
March 2018	79,250,461.24	February 2019	74,227,856.19	January 2020	66,909,520.77
April 2018	78,897,973.69	March 2019	73,651,401.02	February 2020	66,145,743.53
May 2018	78,524,077.51	April 2019	73,056,150.00	March 2020	65,387,325.43
June 2018	78,128,938.93	May 2019	72,442,421.49	April 2020	64,634,225.81
July 2018	77,712,738.96	June 2019	71,810,546.16	May 2020	63,886,404.35
August 2018	77,275,673.24	July 2019	71,160,866.70	June 2020	63,143,820.99

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
July 2020	\$62,406,435.93	June 2025	\$27,171,174.41	May 2030	\$10,205,771.23
August 2020	61,674,209.70	July 2025	26,736,230.21	June 2030	10,032,087.55
September 2020	60,947,103.07	August 2025	26,307,896.56	July 2030	9,861,134.73
October 2020	60,225,077.10	September 2025	25,886,076.08	August 2030	9,692,871.70
November 2020	59,508,093.13	October 2025	25,470,672.83	September 2030	9,527,257.99
December 2020	58,796,112.76	November 2025	25,061,592.23	October 2030	9,364,253.72
January 2021	58,089,097.87	December 2025	24,658,741.08	November 2030	9,203,819.61
February 2021	57,387,010.62	January 2026	24,262,027.50	December 2030	9,045,916.94
March 2021	56,689,813.41	February 2026	23,871,360.98	January 2031	8,890,507.55
April 2021	55,997,468.92	March 2026	23,486,652.27	February 2031	8,737,553.85
May 2021	55,309,940.11	April 2026	23,107,813.45	March 2031	8,587,018.81
June 2021	54,627,190.16	May 2026	22,734,757.85	April 2031	8,438,865.93
July 2021	53,949,182.56	June 2026	22,367,400.05	May 2031	8,293,059.24
August 2021	53,275,881.01	July 2026	22,005,655.87	June 2031	8,149,563.31
September 2021	52,607,249.50	August 2026	21,649,442.35	July 2031	8,008,343.23
October 2021	51,943,252.25	September 2026	21,298,677.73	August 2031	7,869,364.59
November 2021	51,283,853.76	October 2026	20,953,281.44	September 2031	7,732,593.49
December 2021	50,629,018.75	November 2026	20,613,174.05	October 2031	7,597,996.54
January 2022	49,978,712.22	December 2026	20,278,277.30	November 2031	7,465,540.83
February 2022	49,332,899.38	January 2027	19,948,514.07	December 2031	7,335,193.92
March 2022	48,691,545.71	February 2027	19,623,808.34	January 2032	7,206,923.87
April 2022	48,054,616.94	March 2027	19,304,085.20	February 2032	7,080,699.20
May 2022	47,422,079.02	April 2027	18,989,270.82	March 2032	6,956,488.90
June 2022	46,793,898.15	May 2027	18,679,292.43	April 2032	6,834,262.39
July 2022	46,170,040.78	June 2027	18,374,078.35	May 2032	6,713,989.58
August 2022	45,550,473.56	July 2027	18,073,557.90	June 2032	6,595,640.78
September 2022	44,935,163.42	August 2027	17,777,661.44	July 2032	6,479,186.78
October 2022	44,324,077.49	September 2027	17,486,320.34	August 2032	6,364,598.77
November 2022	43,717,183.16	October 2027	17,199,466.98	September 2032	6,251,848.36
December 2022	43,114,448.01	November 2027	16,917,034.69	October 2032	6,140,907.62
January 2023	42,515,839.89	December 2027	16,638,957.79	November 2032	6,031,748.98
February 2023	41,921,326.85	January 2028	16,365,171.55	December 2032	5,924,345.30
March 2023	41,330,877.18	February 2028	16,095,612.17	January 2033	5,818,669.85
April 2023	40,744,459.38	March 2028	15,830,216.79	February 2033	5,714,696.29
May 2023	40,162,042.18	April 2028	15,568,923.46	March 2033	5,612,398.64
June 2023	39,583,594.52	May 2028	15,311,671.12	April 2033	5,511,751.35
July 2023	39,009,085.58	June 2028	15,058,399.60	May 2033	5,412,729.20
August 2023	38,438,484.73	July 2028	14,809,049.62	June 2033	5,315,307.39
September 2023	37,871,761.58	August 2028	14,563,562.75	July 2033	5,219,461.45
October 2023	37,308,885.94	September 2028	14,321,881.40	August 2033	5,125,167.29
November 2023	36,749,827.83	October 2028	14,083,948.83	September 2033	5,032,401.16
December 2023	36,194,557.49	November 2028	13,849,709.13	October 2033	4,941,139.67
January 2024	35,643,045.37	December 2028	13,619,107.20	November 2033	4,851,359.80
February 2024	35,095,262.11	January 2029	13,392,088.72	December 2033	4,763,038.82
March 2024	34,551,178.58	February 2029	13,168,600.20	January 2034	4,676,154.39
April 2024	34,010,765.83	March 2029	12,948,588.90	February 2034	4,590,684.46
May 2024	33,473,995.15	April 2029	12,732,002.85	March 2034	4,506,607.32
June 2024	32,943,576.31	May 2029	12,518,790.86	April 2034	4,423,901.59
July 2024	32,421,171.24	June 2029	12,308,902.46	May 2034	4,342,546.21
August 2024	31,906,662.34	July 2029	12,102,287.92	June 2034	4,262,520.41
September 2024	31,399,933.73	August 2029	11,898,898.26	July 2034	4,183,803.74
October 2024	30,900,871.18	September 2029	11,698,685.17	August 2034	4,106,376.06
November 2024	30,409,362.12	October 2029	11,501,601.10	September 2034	4,030,217.52
December 2024	29,925,295.59	November 2029	11,307,599.14	October 2034	3,955,308.58
January 2025	29,448,562.22	December 2029	11,116,633.09	November 2034	3,881,629.96
February 2025	28,979,054.24	January 2030	10,928,657.44	December 2034	3,809,162.70
March 2025	28,516,665.41	February 2030	10,743,627.31	January 2035	3,737,888.10
April 2025	28,061,291.05	March 2030	10,561,498.50	February 2035	3,667,787.75
May 2025	27,612,827.94	April 2030	10,382,227.45	March 2035	3,598,843.50

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
April 2035	\$ 3,531,037.48	June 2039	\$ 1,264,986.43	August 2043	\$ 333,525.03
May 2035	3,464,352.09	July 2039	1,236,774.75	September 2043	322,485.49
June 2035	3,398,769.99	August 2039	1,209,062.18	October 2043	311,664.07
July 2035	3,334,274.09	September 2039	1,181,840.71	November 2043	301,057.10
August 2035	3,270,847.55	October 2039	1,155,102.44	December 2043	290,660.95
September 2035	3,208,473.81	November 2039	1,128,839.63	January 2044	280,472.05
October 2035	3,147,136.53	December 2039	1,103,044.63	February 2044	270,486.91
November 2035	3,086,819.61	January 2040	1,077,709.90	March 2044	260,702.05
December 2035	3,027,507.22	February 2040	1,052,828.03	April 2044	251,114.08
January 2036	2,969,183.73	March 2040	1,028,391.72	May 2044	241,719.65
February 2036	2,911,833.78	April 2040	1,004,393.78	June 2044	232,515.47
March 2036	2,855,442.21	May 2040	980,827.14	July 2044	223,498.29
April 2036	2,799,994.10	June 2040	957,684.81	August 2044	214,664.91
May 2036	2,745,474.74	July 2040	934,959.94	September 2044	206,012.20
June 2036	2,691,869.67	August 2040	912,645.77	October 2044	197,537.07
July 2036	2,639,164.61	September 2040	890,735.63	November 2044	189,236.47
August 2036	2,587,345.53	October 2040	869,222.98	December 2044	181,107.40
September 2036	2,536,398.57	November 2040	848,101.36	January 2045	173,146.91
October 2036	2,486,310.10	December 2040	827,364.41	February 2045	165,352.11
November 2036	2,437,066.71	January 2041	807,005.88	March 2045	157,720.13
December 2036	2,388,655.16	February 2041	787,019.60	April 2045	150,248.17
January 2037	2,341,062.42	March 2041	767,399.51	May 2045	142,933.46
February 2037	2,294,275.67	April 2041	748,139.64	June 2045	135,773.28
March 2037	2,248,282.25	May 2041	729,234.09	July 2045	128,764.94
April 2037	2,203,069.74	June 2041	710,677.08	August 2045	121,905.81
May 2037	2,158,625.85	July 2041	692,462.91	September 2045	115,193.30
June 2037	2,114,938.51	August 2041	674,585.96	October 2045	108,624.86
July 2037	2,071,995.83	September 2041	657,040.70	November 2045	102,197.96
August 2037	2,029,786.08	October 2041	639,821.68	December 2045	95,910.14
September 2037	1,988,297.72	November 2041	622,923.56	January 2046	89,758.96
October 2037	1,947,519.40	December 2041	606,341.05	February 2046	83,742.03
November 2037	1,907,439.90	January 2042	590,068.95	March 2046	77,856.99
December 2037	1,868,048.20	February 2042	574,102.16	April 2046	72,101.52
January 2038	1,829,333.44	March 2042	558,435.63	May 2046	66,473.35
February 2038	1,791,284.92	April 2042	543,064.41	June 2046	60,970.22
March 2038	1,753,892.10	May 2042	527,983.61	July 2046	55,589.92
April 2038	1,717,144.61	June 2042	513,188.43	August 2046	50,330.29
May 2038	1,681,032.22	July 2042	498,674.14	September 2046	45,189.18
June 2038	1,645,544.88	August 2042	484,436.08	October 2046	40,164.49
July 2038	1,610,672.65	September 2042	470,469.66	November 2046	35,254.15
August 2038	1,576,405.78	October 2042	456,770.37	December 2046	30,456.12
September 2038	1,542,734.66	November 2042	443,333.77	January 2047	25,768.40
October 2038	1,509,649.80	December 2042	430,155.47	February 2047	21,189.00
November 2038	1,477,141.89	January 2043	417,231.17	March 2047	16,716.00
December 2038	1,445,201.73	February 2043	404,556.63	April 2047	12,347.48
January 2039	1,413,820.27	March 2043	392,127.67	May 2047	8,081.57
February 2039	1,382,988.61	April 2043	379,940.19	June 2047	3,916.41
March 2039	1,352,697.98	May 2043	367,990.14	July 2047 and	
April 2039	1,322,939.72	June 2043	356,273.53	thereafter	0.00
May 2039	1,293,705.33	July 2043	344,786.45		

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

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

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\$859,354,242



**Guaranteed REMIC
Pass-Through Certificates**

Fannie Mae REMIC Trust 2017-90

PROSPECTUS SUPPLEMENT

BofA Merrill Lynch

October 24, 2017
