

**\$516,085,390**



**Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2017-93**

**The Certificates**

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

**Payments to Certificateholders**

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

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

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

**The Fannie Mae Guaranty**

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

**The Trust and its Assets**

The trust will own Fannie Mae MBS.

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

**Carefully consider the risk factors on page S-7 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.

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
NA . . . .	1	\$107,062,000	PAC/AD	3.5%	FIX	3136AYF40	November 2056
NL . . . .	1	7,935,442	PAC/AD	3.5	FIX	3136AYF57	November 2057
ZA(2) . . .	1	18,417,091	SUP	3.5	FIX/Z	3136AYF65	November 2057
F . . . .	1	26,682,906	PT	(3)	FLT	3136AYF73	November 2057
S . . . .	1	26,682,906(4)	NTL	(3)	INV/IO	3136AYF81	November 2057
LA(2) . . .	2	104,071,000	PAC/AD	3.5	FIX	3136AYF99	October 2045
LM(2) . .	2	12,530,000	PAC/AD	3.5	FIX	3136AYG23	May 2047
ML(2) . .	2	4,889,578	PAC/AD	3.5	FIX	3136AYG31	November 2047
QE . . . .	2	60,000,000	SEG(PAC)/PAC/AD	3.0	FIX	3136AYG49	June 2047
QI . . . .	2	8,571,428(4)	NTL	3.5	FIX/IO	3136AYG56	June 2047
QL . . . .	2	2,161,000	SEG(PAC)/PAC/AD	3.5	FIX	3136AYG64	November 2047
CA . . . .	2	3,003,000	SEG(PAC)/SUP/AD	3.5	FIX	3136AYG72	November 2047
Z(2) . . . .	2	30,816,405	SUP	3.5	FIX/Z	3136AYG80	November 2047
HA(2) . .	3	71,403,000	PAC/AD	3.0	FIX	3136AYG98	February 2045
HN(2) . .	3	3,794,000	PAC/AD	3.0	FIX	3136AYH22	October 2045
EL(2) . . .	3	13,496,398	PAC/AD	3.0	FIX	3136AYH30	November 2047
ZE . . . .	3	10,247,294	SUP	3.0	FIX/Z	3136AYH48	November 2047
FA . . . .	3	39,576,276	PT	(3)	FLT	3136AYH55	November 2047
SA . . . .	3	39,576,276(4)	NTL	(3)	INV/IO	3136AYH63	November 2047
R . . . .		0	NPR	0	NPR	3136AYH71	November 2057
RL . . . .		0	NPR	0	NPR	3136AYH89	November 2057

- (1) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC prospectus.  
(2) Exchangeable classes.  
(3) Based on LIBOR.  
(4) Notional principal balances. These Classes are interest only classes. See page S-5 for a description of how their notional principal balances are calculated.

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 LE, LI, LG, LH, LJ, ME, MI, MG, MH, MJ, MA, JE, JI, JG, JH, JK, JA, LN, HB, HI, HC, HD, HE, HG, EB, EI, EC, ED, EG, EA, HL, P and ZM 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 31, 2017.

**Nomura**

October 25, 2017

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## AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated June 1, 2014 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
  - June 1, 2016, for all MBS issued on or after June 1, 2016,
  - October 1, 2014, for all MBS issued on or after October 1, 2014 and prior to June 1, 2016,
  - March 1, 2013, for all MBS issued on or after March 1, 2013 and prior to October 1, 2014,
  - February 1, 2012, for all MBS issued on or after February 1, 2012 and prior to March 1, 2013,
  - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
  - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
  - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
  - January 1, 2006, for all other MBS(as applicable, the “MBS Prospectus”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

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

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

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

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

In addition, the Disclosure Documents, together with the class factors, are available on our corporate Web site at [www.fanniemae.com](http://www.fanniemae.com).

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

Nomura Securities International, Inc.  
Prospectus Department  
Worldwide Plaza  
309 West 49th Street  
New York, NY 10019-7316  
(telephone 1-212-667-1578)  
[mbstradesupport@us.nomura.com](mailto:mbstradesupport@us.nomura.com).

## 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

### Group 1, Group 2 and Group 3

#### Characteristics of the MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 1 MBS	\$160,097,439	4.00%	4.25% to 6.50%	361 to 480
Group 2 MBS	\$217,470,983	3.50%	3.75% to 6.00%	160 to 360
Group 3 MBS	\$138,516,968	4.00%	4.25% to 6.50%	241 to 360

#### Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 1 MBS	\$160,097,439	480	425	50	4.659%
Group 2 MBS	\$217,470,983	360	349	8	4.162%
Group 3 MBS	\$138,516,968	360	358	1	4.427%

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

### Settlement Date

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

### Distribution Dates

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

### Record Date

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

## Book-Entry and Physical Certificates

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

### Fed Book-Entry

All classes of certificates other than the R and RL Classes

### Physical

R and RL Classes

## Exchanging Certificates Through Combination and Recombination

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

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

## Interest Rates

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

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

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
F .....	1.637%	6.50%	0.40%	LIBOR + 40 basis points
S .....	4.863%	6.10%	0.00%	6.1% – LIBOR
FA .....	1.587%	6.50%	0.35%	LIBOR + 35 basis points
SA .....	4.913%	6.15%	0.00%	6.15% – LIBOR

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

## Notional Classes

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

<u>Class</u>	
S .....	100% of the F Class
QI .....	14.2857133333% of the QE Class
SA .....	100% of the FA Class
LI .....	28.5714281596% of the LA Class
MI .....	28.5714282039% of the <i>sum</i> of the LA and LM Classes
JI .....	28.5714279835% of the <i>sum</i> of the LA, LM and ML Classes
HI .....	31.2499992997% of the HA Class
EI .....	25% of the <i>sum</i> of the HA and HN Classes

## Distributions of Principal

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

# **Weighted Average Lives (years)\***

<b>Group 1 Classes</b>	<b>PSA Prepayment Assumption</b>											
	<b>0%</b>	<b>100%</b>	<b>120%</b>	<b>125%</b>	<b>170%</b>	<b>205%</b>	<b>225%</b>	<b>245%</b>	<b>400%</b>	<b>600%</b>	<b>800%</b>	<b>1000%</b>
NA .....	19.8	6.8	6.3	6.3	6.3	6.3	5.8	5.4	3.3	2.1	1.5	1.1
NL .....	31.8	23.5	23.5	23.5	23.5	23.5	22.0	20.6	13.1	8.3	5.8	4.1
ZA .....	36.5	23.2	21.4	21.2	10.2	2.0	1.4	1.1	0.4	0.2	0.2	0.1
F and S .....	27.8	11.3	10.1	9.8	7.8	6.7	6.2	5.7	3.5	2.2	1.5	1.1

<b>Group 2 Classes</b>	<b>PSA Prepayment Assumption</b>											
	<b>0%</b>	<b>100%</b>	<b>120%</b>	<b>125%</b>	<b>170%</b>	<b>205%</b>	<b>225%</b>	<b>245%</b>	<b>400%</b>	<b>600%</b>	<b>800%</b>	<b>1000%</b>
LA, LE, LI, LG, LH and LJ .....	13.5	5.8	5.3	5.2	5.2	5.2	5.2	5.0	3.4	2.4	1.9	1.6
LM .....	23.3	15.3	15.3	15.3	15.3	15.3	15.3	14.3	9.4	6.3	4.6	3.6
ML .....	24.7	22.4	22.4	22.4	22.4	22.4	22.4	21.4	14.9	10.0	7.2	5.5
QE and QI .....	14.2	6.5	6.2	6.2	6.2	6.2	6.2	6.2	4.2	3.0	2.3	1.9
QL .....	24.2	22.1	22.1	22.1	22.1	22.1	22.1	22.1	15.5	10.4	7.5	5.7
CA .....	24.3	15.1	13.7	12.3	12.3	12.3	12.3	4.2	1.7	1.2	0.9	0.7
Z .....	27.4	20.2	18.7	18.5	11.9	5.5	2.4	1.9	1.0	0.6	0.5	0.4
ME, MI, MG, MH, MJ and MA .....	14.5	6.8	6.4	6.3	6.3	6.3	6.3	6.0	4.0	2.8	2.2	1.8
JE, JI, JG, JH, JK and JA .....	15.0	7.5	7.0	7.0	7.0	7.0	7.0	6.6	4.5	3.1	2.4	2.0
LN .....	23.7	17.3	17.3	17.3	17.3	17.3	17.3	16.3	10.9	7.3	5.3	4.1

<b>Group 3 Classes</b>	<b>PSA Prepayment Assumption</b>							
	<b>0%</b>	<b>100%</b>	<b>150%</b>	<b>190%</b>	<b>225%</b>	<b>400%</b>	<b>600%</b>	<b>800%</b>
HA, HB, HI, HC, HD, HE and HG .....	14.6	6.3	5.1	5.1	5.1	3.5	2.6	2.2
HN .....	24.2	13.9	12.0	12.0	12.0	7.4	5.2	4.0
EL .....	25.6	18.0	17.4	17.4	17.4	11.1	7.6	5.7
ZE .....	28.4	22.7	18.5	10.7	2.9	1.2	0.9	0.7
FA and SA .....	19.6	10.8	8.8	7.6	6.8	4.4	3.2	2.6
EB, EI, EC, ED, EG and EA .....	15.1	6.7	5.4	5.4	5.4	3.7	2.8	2.3
HL .....	25.3	17.1	16.2	16.2	16.2	10.3	7.1	5.3
P .....	16.7	8.4	7.3	7.3	7.3	4.8	3.5	2.8

<b>Group 1/Group 2 Class†</b>	<b>PSA Prepayment Assumption</b>											
	<b>0%</b>	<b>100%</b>	<b>120%</b>	<b>125%</b>	<b>170%</b>	<b>205%</b>	<b>225%</b>	<b>245%</b>	<b>400%</b>	<b>600%</b>	<b>800%</b>	<b>1000%</b>
ZM .....	31.7	21.4	19.7	19.5	11.3	4.2	2.0	1.6	0.8	0.5	0.4	0.3

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

† This class is an RCR Class formed by a combination of REMIC classes in two different groups. For additional information, see Schedule 1 attached to this prospectus supplement.

## 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.

## 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 three groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS” and “Group 3 MBS,” and together, the “MBS”).

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

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

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

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

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

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

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

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

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

## **The MBS**

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

In addition, the pools of Mortgage Loans backing the Group 1 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](http://www.fanniemae.com). For additional information about the particular pools underlying the Group 1 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 2 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](http://www.fanniemae.com). For additional information about the particular pools underlying the Group 2 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*“Jumbo-conforming” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in the MBS Prospectus dated June 1, 2016.

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

## **Distributions of Interest**

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

The Floating Rate and Inverse Floating Rate Classes will bear interest at interest rates based on LIBOR. We currently establish LIBOR on the basis of the “ICE Method” as generally described under “Description of the Certificates—Distributions on Certificates—*Interest Distributions*—

*Indices for Floating Rate Classes and Inverse Floating Rate Classes*” in the REMIC Prospectus. For a description of recent developments affecting LIBOR calculations, see “Risk Factors—Risks Relating to Yield and Prepayment—*Intercontinental Exchange Benchmark Administration is the new LIBOR administrator*” in the REMIC Prospectus 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	Floating Rate and Inverse Floating Rate Classes

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

*Accrual Classes.* The ZA, Z, ZE and ZM Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement or on Schedule 1. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on each Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under “—Distributions of Principal” below.

## Distributions of Principal

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

### • Group 1

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

The Group 1 Cash Flow Distribution Amount as follows:

— 83.3333336456% as follows:

<i>first</i> , to Aggregate Group I to its Planned Balance;	} PAC Group
<i>second</i> , to ZA until retired; and	} Support Class
<i>third</i> , to Aggregate Group I to zero, and	} PAC Group
— 16.6666663544% to F until retired.	} Pass-Through Class

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

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

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

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

- *Group 2*

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

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

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

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

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

“Aggregate Group II” consists of the LA, LM and ML Classes, Aggregate Group III and the CA Class. On each Distribution Date, we will apply payments of principal of Aggregate Group II as follows:

- 65.088453389% to LA, LM and ML, in that order, until retired, and
- 34.911546611% as follows:
  - first*, to Aggregate Group III to its Planned Balance;
  - second*, to CA until retired; and
  - third*, to Aggregate Group III to zero.

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

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

- *Group 3*

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

The Group 3 Cash Flow Distribution Amount as follows:

- 71.4285718411% as follows:
  - first*, to Aggregate Group IV to its Planned Balance; } PAC Group
  - second*, to ZE until retired; and } Support Class
  - third*, to Aggregate Group IV to zero, and } PAC Group
- 28.5714281589% to FA until retired. } Pass-Through Class

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

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

“Aggregate Group IV” consists of the HA, HN and EL Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV to HA, HN and EL, in that order, until retired.

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

## Structuring Assumptions

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

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

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

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

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

<u>Groups</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 120% and 205% PSA	Between 120% and 205% PSA
Aggregate Group II Planned Balances	Between 125% and 225% PSA	Between 125% and 225% PSA
Aggregate Group III Planned Balances	Between 120% and 245% PSA	Between 120% and 245% PSA
Aggregate Group IV Planned Balances	Between 150% and 225% PSA	Between 150% and 225% PSA

The Aggregate Groups listed above consist of the following Classes and Aggregate Group:

Aggregate Group I . . . . .	NA and NL
Aggregate Group II . . . . .	LA, LM, ML, CA and Aggregate Group III
Aggregate Group III . . . . .	QE and QL
Aggregate Group IV . . . . .	HA, HN and EL

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 will conform on any Distribution Date to the balance specified in the Principal Balance Schedules or that distributions of principal of any Aggregate Group will begin or end on the Distribution Dates specified in the Principal Balance Schedules.**

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

- We will distribute any excess of principal distributions over the amount necessary to reduce an Aggregate Group to its scheduled balance in any month. As a result, the likelihood of reducing an Aggregate Group to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.
- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Range or Effective Range, principal distributions may be insufficient to reduce the Aggregate Groups 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 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 having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group receiving the benefit of that support, if still outstanding, may no longer have an Effective Range, and will be much more sensitive to prepayments of the related Mortgage Loans.

## Yield Tables

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

- determining the monthly discount rates that, when applied to the assumed streams of cash flows to be paid on the applicable Classes, would cause the discounted present

values of the assumed streams of cash flows to equal the assumed aggregate purchase prices of those Classes, and

- converting the monthly rates to corporate bond equivalent rates.

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

We cannot assure you that

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

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

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

***The Inverse Floating Rate Classes.*** The yields on the Inverse Floating Rate Classes will be sensitive in varying degrees to the rate of principal payments (including prepayments) of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the related Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the 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:

<u>Class</u>	<u>Price*</u>
S .....	20.75%
SA .....	20.75%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>											
	<b>50%</b>	<b>100%</b>	<b>120%</b>	<b>125%</b>	<b>170%</b>	<b>205%</b>	<b>225%</b>	<b>245%</b>	<b>400%</b>	<b>600%</b>	<b>800%</b>	<b>1000%</b>
0.6185% .....	22.9%	19.5%	18.1%	17.7%	14.6%	12.1%	10.7%	9.2%	(2.3)%	(18.3)%	(35.9)%	(55.8)%
1.2370% .....	19.6%	16.3%	14.9%	14.5%	11.4%	9.0%	7.6%	6.2%	(5.2)%	(21.0)%	(38.4)%	(58.1)%
3.2370% .....	9.0%	5.8%	4.5%	4.2%	1.2%	(1.1)%	(2.5)%	(3.8)%	(14.7)%	(29.8)%	(46.6)%	(65.8)%
5.2370% .....	(3.4)%	(6.5)%	(7.7)%	(8.0)%	(10.8)%	(13.0)%	(14.3)%	(15.6)%	(25.9)%	(40.3)%	(57.2)%	(76.8)%
6.1000% .....	*	*	*	*	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>150%</b>	<b>190%</b>	<b>225%</b>	<b>400%</b>	<b>600%</b>	<b>800%</b>
0.6185% .....	23.2%	20.7%	18.1%	16.1%	14.3%	5.1%	(5.8)%	(16.9)%
1.2370% .....	19.9%	17.3%	14.7%	12.6%	10.8%	1.4%	(9.7)%	(21.1)%
3.2370% .....	8.8%	6.1%	3.4%	1.2%	(0.7)%	(10.6)%	(22.6)%	(35.1)%
5.2370% .....	(4.6)%	(7.3)%	(10.1)%	(12.3)%	(14.3)%	(24.7)%	(37.4)%	(51.3)%
6.1500% .....	*	*	*	*	*	*	*	*

*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:

<b>Class</b>	<b>% PSA</b>
QI .....	378%
LI .....	351%
MI .....	346%
JI .....	345%
HI .....	299%
EI .....	295%

**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>
QI .....	15.25%
LI .....	13.00%
MI .....	15.75%
JI .....	17.50%
HI .....	16.75%
EI .....	18.00%

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

### Sensitivity of the QI Class to Prepayments

	PSA Prepayment Assumption											
	50%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Pre-Tax Yields to Maturity.....	14.4%	9.6%	8.2%	8.2%	8.2%	8.2%	8.2%	8.2%	(1.6)%	(16.9)%	(33.6)%	(50.8)%

### Sensitivity of the LI Class to Prepayments

	PSA Prepayment Assumption											
	50%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Pre-Tax Yields to Maturity . . . . .	18.1%	12.5%	10.4%	10.0%	10.0%	10.0%	10.0%	8.8%	(4.6)%	(24.2)%	(43.9)%	(62.5)%

### Sensitivity of the MI Class to Prepayments

	PSA Prepayment Assumption											
	50%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Pre-Tax Yields to Maturity .....	14.0%	9.5%	8.0%	7.8%	7.8%	7.8%	7.8%	6.7%	(4.1)%	(20.3)%	(37.6)%	(55.2)%

### Sensitivity of the JI Class to Prepayments

	PSA Prepayment Assumption											
	50%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Pre-Tax Yields to Maturity . . . . .	12.0%	8.0%	6.7%	6.5%	6.5%	6.5%	6.5%	5.6%	(3.3)%	(16.1)%	(30.0)%	(45.0)%

### Sensitivity of the HI Class to Prepayments

	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>190%</u>	<u>225%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>
Pre-Tax Yields to Maturity .....	15.9%	10.8%	5.6%	5.6%	5.6%	(8.6)%	(25.4)%	(40.5)%

### Sensitivity of the EI Class to Prepayments

	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>190%</u>	<u>225%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>
Pre-Tax Yields to Maturity .....	14.5%	9.8%	5.0%	5.0%	5.0%	(8.6)%	(24.9)%	(39.9)%

## Weighted Average Lives of the Certificates

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

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

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

See “—Distributions of Principal” above.

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

## Decrement Tables

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

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

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

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

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

## Percent of Original Principal Balances Outstanding

Date	NA Class											
	PSA Prepayment Assumption											
	0%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100
October 2018 .....	99	91	89	89	89	89	89	89	86	71	57	42
October 2019 .....	97	82	79	79	79	79	79	79	63	42	26	12
October 2020 .....	96	73	70	70	70	70	70	67	45	24	9	*
October 2021 .....	94	65	61	61	61	61	59	55	32	12	1	0
October 2022 .....	93	58	53	53	53	53	49	45	22	5	0	0
October 2023 .....	91	51	45	45	45	45	41	37	15	*	0	0
October 2024 .....	89	44	38	38	38	38	34	30	9	0	0	0
October 2025 .....	88	38	32	32	32	32	27	24	5	0	0	0
October 2026 .....	86	32	26	26	26	26	22	19	2	0	0	0
October 2027 .....	84	26	21	21	21	21	18	14	0	0	0	0
October 2028 .....	81	20	17	17	17	17	14	11	0	0	0	0
October 2029 .....	79	15	14	14	14	14	11	8	0	0	0	0
October 2030 .....	77	11	11	11	11	11	8	5	0	0	0	0
October 2031 .....	74	8	8	8	8	8	5	3	0	0	0	0
October 2032 .....	72	6	6	6	6	6	3	1	0	0	0	0
October 2033 .....	69	4	4	4	4	4	2	0	0	0	0	0
October 2034 .....	66	2	2	2	2	2	*	0	0	0	0	0
October 2035 .....	63	1	1	1	1	1	0	0	0	0	0	0
October 2036 .....	59	0	0	0	0	0	0	0	0	0	0	0
October 2037 .....	56	0	0	0	0	0	0	0	0	0	0	0
October 2038 .....	52	0	0	0	0	0	0	0	0	0	0	0
October 2039 .....	48	0	0	0	0	0	0	0	0	0	0	0
October 2040 .....	44	0	0	0	0	0	0	0	0	0	0	0
October 2041 .....	40	0	0	0	0	0	0	0	0	0	0	0
October 2042 .....	35	0	0	0	0	0	0	0	0	0	0	0
October 2043 .....	30	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
October 2045 .....	20	0	0	0	0	0	0	0	0	0	0	0
October 2046 .....	14	0	0	0	0	0	0	0	0	0	0	0
October 2047 .....	8	0	0	0	0	0	0	0	0	0	0	0
October 2048 .....	1	0	0	0	0	0	0	0	0	0	0	0
October 2049 .....	0	0	0	0	0	0	0	0	0	0	0	0
October 2050 .....	0	0	0	0	0	0	0	0	0	0	0	0
October 2051 .....	0	0	0	0	0	0	0	0	0	0	0	0
October 2052 .....	0	0	0	0	0	0	0	0	0	0	0	0
October 2053 .....	0	0	0	0	0	0	0	0	0	0	0	0
October 2054 .....	0	0	0	0	0	0	0	0	0	0	0	0
October 2055 .....	0	0	0	0	0	0	0	0	0	0	0	0
October 2056 .....	0	0	0	0	0	0	0	0	0	0	0	0
October 2057 .....	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)** .....	19.8	6.8	6.3	6.3	6.3	6.3	5.8	5.4	3.3	2.1	1.5	1.1

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

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

NL Class												
Date	PSA Prepayment Assumption											
	0%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Initial Percent .....	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
October 2019 .....	100	100	100	100	100	100	100	100	100	100	100	100
October 2020 .....	100	100	100	100	100	100	100	100	100	100	100	100
October 2021 .....	100	100	100	100	100	100	100	100	100	100	100	41
October 2022 .....	100	100	100	100	100	100	100	100	100	100	60	16
October 2023 .....	100	100	100	100	100	100	100	100	100	100	31	6
October 2024 .....	100	100	100	100	100	100	100	100	100	67	16	3
October 2025 .....	100	100	100	100	100	100	100	100	100	42	8	1
October 2026 .....	100	100	100	100	100	100	100	100	100	27	4	*
October 2027 .....	100	100	100	100	100	100	100	100	93	17	2	*
October 2028 .....	100	100	100	100	100	100	100	100	69	10	1	*
October 2029 .....	100	100	100	100	100	100	100	100	51	7	1	*
October 2030 .....	100	100	100	100	100	100	100	100	38	4	*	*
October 2031 .....	100	100	100	100	100	100	100	100	28	3	*	*
October 2032 .....	100	100	100	100	100	100	100	100	21	2	*	*
October 2033 .....	100	100	100	100	100	100	100	97	15	1	*	*
October 2034 .....	100	100	100	100	100	100	100	80	11	1	*	*
October 2035 .....	100	100	100	100	100	100	85	66	8	*	*	*
October 2036 .....	100	92	92	92	92	92	71	54	6	*	*	*
October 2037 .....	100	77	77	77	77	77	59	44	4	*	*	*
October 2038 .....	100	65	65	65	65	65	48	36	3	*	*	*
October 2039 .....	100	54	54	54	54	54	40	29	2	*	*	*
October 2040 .....	100	45	45	45	45	45	33	24	2	*	*	0
October 2041 .....	100	37	37	37	37	37	26	19	1	*	*	0
October 2042 .....	100	30	30	30	30	30	21	15	1	*	*	0
October 2043 .....	100	24	24	24	24	24	17	12	1	*	*	0
October 2044 .....	100	19	19	19	19	19	13	9	*	*	*	0
October 2045 .....	100	15	15	15	15	15	10	7	*	*	*	0
October 2046 .....	100	12	12	12	12	12	8	5	*	*	*	0
October 2047 .....	100	9	9	9	9	9	6	4	*	*	*	0
October 2048 .....	100	7	7	7	7	7	4	3	*	*	0	0
October 2049 .....	25	5	5	5	5	5	3	2	*	*	0	0
October 2050 .....	3	3	3	3	3	3	2	1	*	*	0	0
October 2051 .....	2	2	2	2	2	2	1	1	*	*	0	0
October 2052 .....	*	*	*	*	*	*	*	*	*	*	0	0
October 2053 .....	0	0	0	0	0	0	0	0	0	0	0	0
October 2054 .....	0	0	0	0	0	0	0	0	0	0	0	0
October 2055 .....	0	0	0	0	0	0	0	0	0	0	0	0
October 2056 .....	0	0	0	0	0	0	0	0	0	0	0	0
October 2057 .....	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)** .....	31.8	23.5	23.5	23.5	23.5	23.5	22.0	20.6	13.1	8.3	5.8	4.1

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

ZA Class												
Date	PSA Prepayment Assumption											
	0%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100
October 2018 .....	104	104	104	101	82	67	58	50	0	0	0	0
October 2019 .....	107	107	107	103	68	42	27	13	0	0	0	0
October 2020 .....	111	111	111	106	59	24	5	0	0	0	0	0
October 2021 .....	115	115	115	108	52	12	0	0	0	0	0	0
October 2022 .....	119	119	119	112	48	4	0	0	0	0	0	0
October 2023 .....	123	123	123	115	47	*	0	0	0	0	0	0
October 2024 .....	128	128	127	119	47	*	0	0	0	0	0	0
October 2025 .....	132	132	129	120	47	*	0	0	0	120	0	0
October 2026 .....	137	137	129	120	46	*	0	0	0	0	0	0
October 2027 .....	142	142	127	118	45	*	0	0	0	118	0	0
October 2028 .....	147	147	124	115	43	*	0	0	0	0	0	0
October 2029 .....	152	152	120	110	40	*	0	0	0	0	0	0
October 2030 .....	158	154	114	105	38	*	0	0	0	0	0	0
October 2031 .....	163	148	109	100	35	*	0	0	0	0	0	0
October 2032 .....	169	141	103	94	33	*	0	0	0	0	0	0
October 2033 .....	175	133	96	88	30	*	0	0	0	0	0	0
October 2034 .....	181	125	89	82	27	*	0	0	0	0	0	0
October 2035 .....	188	117	83	76	25	*	0	0	0	0	0	0
October 2036 .....	194	108	76	69	22	*	0	0	0	0	0	0
October 2037 .....	201	100	70	63	20	*	0	0	0	0	0	0
October 2038 .....	208	92	63	57	18	*	0	0	0	0	0	0
October 2039 .....	216	84	57	52	16	*	0	0	0	0	0	0
October 2040 .....	223	76	51	46	14	*	0	0	0	0	0	0
October 2041 .....	231	68	46	41	12	*	0	0	0	0	0	0
October 2042 .....	240	60	40	36	10	*	0	0	0	0	0	0
October 2043 .....	248	53	35	31	9	*	0	0	0	0	0	0
October 2044 .....	257	46	30	27	8	*	0	0	0	0	0	0
October 2045 .....	266	40	26	23	6	*	0	0	0	0	0	0
October 2046 .....	276	33	21	19	5	*	0	0	0	0	0	0
October 2047 .....	285	27	17	15	4	*	0	0	0	0	0	0
October 2048 .....	295	22	14	12	3	*	0	0	0	0	0	0
October 2049 .....	306	16	10	9	2	*	0	0	0	0	0	0
October 2050 .....	284	11	7	6	1	*	0	0	0	0	0	0
October 2051 .....	252	6	4	3	1	*	0	0	0	0	0	0
October 2052 .....	217	2	1	1	*	*	0	0	0	0	0	0
October 2053 .....	179	0	0	0	0	0	0	0	0	0	0	0
October 2054 .....	138	0	0	0	0	0	0	0	0	0	0	0
October 2055 .....	95	0	0	0	0	0	0	0	0	0	0	0
October 2056 .....	49	0	0	0	0	0	0	0	0	0	0	0
October 2057 .....	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)** .....	36.5	23.2	21.4	21.2	10.2	2.0	1.4	1.1	0.4	0.2	0.2	0.1

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

F and S† Classes												
Date	PSA Prepayment Assumption											
	0%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100
October 2018 .....	99	93	92	91	89	87	86	84	75	63	51	40
October 2019 .....	99	86	84	84	79	75	73	71	56	40	26	16
October 2020 .....	98	80	77	76	70	65	62	60	42	25	14	6
October 2021 .....	98	74	71	70	62	56	53	50	32	16	7	2
October 2022 .....	97	69	65	63	55	49	45	42	24	10	4	1
October 2023 .....	96	64	59	58	48	42	39	36	18	6	2	*
October 2024 .....	95	59	54	53	43	36	33	30	13	4	1	*
October 2025 .....	95	54	49	48	38	31	28	25	10	3	*	*
October 2026 .....	94	50	45	43	33	27	24	21	7	2	*	*
October 2027 .....	93	46	41	39	29	23	20	18	6	1	*	*
October 2028 .....	92	43	37	36	26	20	17	15	4	1	*	*
October 2029 .....	90	39	34	32	23	17	14	12	3	*	*	*
October 2030 .....	89	36	30	29	20	15	12	10	2	*	*	*
October 2031 .....	88	33	27	26	17	12	10	8	2	*	*	*
October 2032 .....	87	30	25	24	15	11	9	7	1	*	*	*
October 2033 .....	85	27	22	21	13	9	7	6	1	*	*	*
October 2034 .....	84	25	20	19	11	8	6	5	1	*	*	*
October 2035 .....	82	23	18	17	10	6	5	4	*	*	*	*
October 2036 .....	80	20	16	15	9	5	4	3	*	*	*	*
October 2037 .....	79	18	14	13	7	5	3	3	*	*	*	0
October 2038 .....	77	16	13	12	6	4	3	2	*	*	*	0
October 2039 .....	74	15	11	10	5	3	2	2	*	*	*	0
October 2040 .....	72	13	10	9	5	3	2	1	*	*	*	0
October 2041 .....	70	12	8	8	4	2	2	1	*	*	*	0
October 2042 .....	67	10	7	7	3	2	1	1	*	*	*	0
October 2043 .....	64	9	6	6	3	1	1	1	*	*	*	0
October 2044 .....	62	8	5	5	2	1	1	1	*	*	0	0
October 2045 .....	58	6	4	4	2	1	1	*	*	*	0	0
October 2046 .....	55	5	4	3	1	1	*	*	*	*	0	0
October 2047 .....	52	4	3	3	1	1	*	*	*	*	0	0
October 2048 .....	48	3	2	2	1	*	*	*	*	*	0	0
October 2049 .....	44	3	2	2	1	*	*	*	*	*	0	0
October 2050 .....	39	2	1	1	*	*	*	*	*	*	0	0
October 2051 .....	35	1	1	1	*	*	*	*	*	*	0	0
October 2052 .....	30	*	*	*	*	*	*	*	*	0	0	0
October 2053 .....	25	0	0	0	0	0	0	0	0	0	0	0
October 2054 .....	19	0	0	0	0	0	0	0	0	0	0	0
October 2055 .....	13	0	0	0	0	0	0	0	0	0	0	0
October 2056 .....	7	0	0	0	0	0	0	0	0	0	0	0
October 2057 .....	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)** .....	27.8	11.3	10.1	9.8	7.8	6.7	6.2	5.7	3.5	2.2	1.5	1.1

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

LA, LE, LI†, LG, LH and LJ Classes

Date	PSA Prepayment Assumption											
	0%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100
October 2018 .....	98	93	92	92	92	92	92	92	92	92	86	78
October 2019 .....	95	83	81	81	81	81	81	81	75	57	41	27
October 2020 .....	93	73	70	69	69	69	69	69	51	30	13	*
October 2021 .....	90	63	59	58	58	58	58	57	34	12	0	0
October 2022 .....	87	54	49	48	48	48	48	45	21	1	0	0
October 2023 .....	84	45	40	38	38	38	38	35	11	0	0	0
October 2024 .....	81	37	31	30	30	30	30	26	4	0	0	0
October 2025 .....	77	30	23	22	22	22	22	19	0	0	0	0
October 2026 .....	74	22	16	16	16	16	16	12	0	0	0	0
October 2027 .....	70	15	11	11	11	11	11	7	0	0	0	0
October 2028 .....	66	9	6	6	6	6	6	3	0	0	0	0
October 2029 .....	62	3	2	2	2	2	2	0	0	0	0	0
October 2030 .....	57	0	0	0	0	0	0	0	0	0	0	0
October 2031 .....	52	0	0	0	0	0	0	0	0	0	0	0
October 2032 .....	47	0	0	0	0	0	0	0	0	0	0	0
October 2033 .....	42	0	0	0	0	0	0	0	0	0	0	0
October 2034 .....	37	0	0	0	0	0	0	0	0	0	0	0
October 2035 .....	31	0	0	0	0	0	0	0	0	0	0	0
October 2036 .....	24	0	0	0	0	0	0	0	0	0	0	0
October 2037 .....	18	0	0	0	0	0	0	0	0	0	0	0
October 2038 .....	11	0	0	0	0	0	0	0	0	0	0	0
October 2039 .....	4	0	0	0	0	0	0	0	0	0	0	0
October 2040 .....	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 .....	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 .....	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
October 2044 .....	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
October 2046 .....	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
Weighted Average												
Life (years)** .....	13.5	5.8	5.3	5.2	5.2	5.2	5.2	5.0	3.4	2.4	1.9	1.6

LM Class

Date	PSA Prepayment Assumption											
	0%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Initial Percent .....	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
October 2019 .....	100	100	100	100	100	100	100	100	100	100	100	100
October 2020 .....	100	100	100	100	100	100	100	100	100	100	100	100
October 2021 .....	100	100	100	100	100	100	100	100	100	100	86	16
October 2022 .....	100	100	100	100	100	100	100	100	100	100	24	0
October 2023 .....	100	100	100	100	100	100	100	100	100	55	0	0
October 2024 .....	100	100	100	100	100	100	100	100	100	20	0	0
October 2025 .....	100	100	100	100	100	100	100	100	87	0	0	0
October 2026 .....	100	100	100	100	100	100	100	100	54	0	0	0
October 2027 .....	100	100	100	100	100	100	100	100	29	0	0	0
October 2028 .....	100	100	100	100	100	100	100	100	11	0	0	0
October 2029 .....	100	100	100	100	100	100	100	96	0	0	0	0
October 2030 .....	100	92	92	92	92	92	92	71	0	0	0	0
October 2031 .....	100	69	69	69	69	69	69	51	0	0	0	0
October 2032 .....	100	50	50	50	50	50	50	34	0	0	0	0
October 2033 .....	100	34	34	34	34	34	34	20	0	0	0	0
October 2034 .....	100	20	20	20	20	20	20	8	0	0	0	0
October 2035 .....	100	9	9	9	9	9	9	0	0	0	0	0
October 2036 .....	100	0	0	0	0	0	0	0	0	0	0	0
October 2037 .....	100	0	0	0	0	0	0	0	0	0	0	0
October 2038 .....	100	0	0	0	0	0	0	0	0	0	0	0
October 2039 .....	100	0	0	0	0	0	0	0	0	0	0	0
October 2040 .....	67	0	0	0	0	0	0	0	0	0	0	0
October 2041 .....	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 .....	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
October 2044 .....	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
October 2046 .....	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
Weighted Average												
Life (years)** .....	23.3	15.3	15.3	15.3	15.3	15.3	15.3	14.3	9.4	6.3	4.6	3.6

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

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

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

ML Class												
Date	PSA Prepayment Assumption											
	0%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Initial Percent	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
October 2019	100	100	100	100	100	100	100	100	100	100	100	100
October 2020	100	100	100	100	100	100	100	100	100	100	100	100
October 2021	100	100	100	100	100	100	100	100	100	100	100	100
October 2022	100	100	100	100	100	100	100	100	100	100	100	56
October 2023	100	100	100	100	100	100	100	100	100	100	82	22
October 2024	100	100	100	100	100	100	100	100	100	100	42	8
October 2025	100	100	100	100	100	100	100	100	100	93	21	3
October 2026	100	100	100	100	100	100	100	100	100	58	11	1
October 2027	100	100	100	100	100	100	100	100	100	36	5	*
October 2028	100	100	100	100	100	100	100	100	100	22	3	*
October 2029	100	100	100	100	100	100	100	100	94	14	1	*
October 2030	100	100	100	100	100	100	100	100	69	8	1	*
October 2031	100	100	100	100	100	100	100	100	50	5	*	*
October 2032	100	100	100	100	100	100	100	100	36	3	*	*
October 2033	100	100	100	100	100	100	100	100	26	2	*	*
October 2034	100	100	100	100	100	100	100	100	19	1	*	*
October 2035	100	100	100	100	100	100	100	97	13	1	*	*
October 2036	100	99	99	99	99	99	99	77	9	*	*	*
October 2037	100	79	79	79	79	79	79	60	6	*	*	*
October 2038	100	62	62	62	62	62	62	46	4	*	*	*
October 2039	100	48	48	48	48	48	48	35	3	*	*	*
October 2040	100	36	36	36	36	36	36	26	2	*	*	*
October 2041	98	27	27	27	27	27	27	19	1	*	*	0
October 2042	19	19	19	19	19	19	19	13	1	*	*	0
October 2043	13	13	13	13	13	13	13	9	*	*	*	0
October 2044	8	8	8	8	8	8	8	5	*	*	*	0
October 2045	3	3	3	3	3	3	3	2	*	*	*	0
October 2046	*	*	*	*	*	*	*	*	*	*	*	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	24.7	22.4	22.4	22.4	22.4	22.4	22.4	21.4	14.9	10.0	7.2	5.5

QE and QI† Classes												
Date	PSA Prepayment Assumption											
	0%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	98	93	93	93	93	93	93	93	93	93	92	84
October 2019	95	84	82	82	82	82	82	81	81	65	50	37
October 2020	93	75	72	72	72	72	72	72	60	40	24	12
October 2021	90	66	62	62	62	62	62	62	43	23	10	3
October 2022	88	57	52	52	52	52	52	52	31	13	3	0
October 2023	85	49	44	44	44	44	44	44	22	7	0	0
October 2024	82	42	36	36	36	36	36	36	16	3	0	0
October 2025	79	35	29	29	29	29	29	29	11	*	0	0
October 2026	75	28	24	24	24	24	24	24	7	0	0	0
October 2027	72	21	19	19	19	19	19	19	4	0	0	0
October 2028	68	15	15	15	15	15	15	15	2	0	0	0
October 2029	64	12	12	12	12	12	12	12	1	0	0	0
October 2030	60	9	9	9	9	9	9	9	0	0	0	0
October 2031	56	6	6	6	6	6	6	6	0	0	0	0
October 2032	51	5	5	5	5	5	5	5	0	0	0	0
October 2033	46	3	3	3	3	3	3	3	0	0	0	0
October 2034	41	2	2	2	2	2	2	2	0	0	0	0
October 2035	36	1	1	1	1	1	1	1	0	0	0	0
October 2036	30	0	0	0	0	0	0	0	0	0	0	0
October 2037	24	0	0	0	0	0	0	0	0	0	0	0
October 2038	17	0	0	0	0	0	0	0	0	0	0	0
October 2039	10	0	0	0	0	0	0	0	0	0	0	0
October 2040	3	0	0	0	0	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0	0
October 2042	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
October 2044	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
October 2046	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
Weighted Average												
Life (years)**	14.2	6.5	6.2	6.2	6.2	6.2	6.2	6.2	4.2	3.0	2.3	1.9

\* 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.

QL Class												
Date	PSA Prepayment Assumption											
	0%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Initial Percent .....	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
October 2019 .....	100	100	100	100	100	100	100	100	100	100	100	100
October 2020 .....	100	100	100	100	100	100	100	100	100	100	100	100
October 2021 .....	100	100	100	100	100	100	100	100	100	100	100	100
October 2022 .....	100	100	100	100	100	100	100	100	100	100	100	67
October 2023 .....	100	100	100	100	100	100	100	100	100	100	100	26
October 2024 .....	100	100	100	100	100	100	100	100	100	100	51	10
October 2025 .....	100	100	100	100	100	100	100	100	100	100	26	4
October 2026 .....	100	100	100	100	100	100	100	100	100	70	13	2
October 2027 .....	100	100	100	100	100	100	100	100	100	44	6	1
October 2028 .....	100	100	100	100	100	100	100	100	100	27	3	*
October 2029 .....	100	100	100	100	100	100	100	100	100	17	2	*
October 2030 .....	100	100	100	100	100	100	100	100	83	10	1	*
October 2031 .....	100	100	100	100	100	100	100	100	60	6	*	*
October 2032 .....	100	100	100	100	100	100	100	100	44	4	*	*
October 2033 .....	100	100	100	100	100	100	100	100	31	2	*	*
October 2034 .....	100	100	100	100	100	100	100	100	22	1	*	*
October 2035 .....	100	100	100	100	100	100	100	100	16	1	*	*
October 2036 .....	100	93	93	93	93	93	93	93	11	*	*	*
October 2037 .....	100	73	73	73	73	73	73	73	8	*	*	*
October 2038 .....	100	56	56	56	56	56	56	56	5	*	*	*
October 2039 .....	100	43	43	43	43	43	43	43	4	*	*	*
October 2040 .....	100	32	32	32	32	32	32	32	2	*	*	*
October 2041 .....	23	23	23	23	23	23	23	23	2	*	*	0
October 2042 .....	16	16	16	16	16	16	16	16	1	*	*	0
October 2043 .....	11	11	11	11	11	11	11	11	1	*	*	0
October 2044 .....	6	6	6	6	6	6	6	6	*	*	*	0
October 2045 .....	3	3	3	3	3	3	3	3	*	*	*	0
October 2046 .....	*	*	*	*	*	*	*	*	*	*	*	0
October 2047 .....	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)** .....	24.2	22.1	22.1	22.1	22.1	22.1	22.1	22.1	15.5	10.4	7.5	5.7

CA Class												
Date	PSA Prepayment Assumption											
	0%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100
October 2018 .....	100	100	100	96	96	96	96	96	96	96	0	0
October 2019 .....	100	100	100	91	91	91	91	91	0	0	0	0
October 2020 .....	100	100	100	85	85	85	85	85	0	0	0	0
October 2021 .....	100	100	100	80	80	80	80	69	0	0	0	0
October 2022 .....	100	100	100	77	77	77	77	24	0	0	0	0
October 2023 .....	100	100	100	74	74	74	74	3	0	0	0	0
October 2024 .....	100	100	99	73	73	73	73	*	0	0	0	0
October 2025 .....	100	100	85	70	70	70	70	*	0	0	0	0
October 2026 .....	100	100	67	67	67	67	67	*	0	0	0	0
October 2027 .....	100	100	62	62	62	62	62	*	0	0	0	0
October 2028 .....	100	100	57	57	57	57	57	*	0	0	0	0
October 2029 .....	100	61	52	52	52	52	52	*	0	0	0	0
October 2030 .....	100	46	46	46	46	46	46	*	0	0	0	0
October 2031 .....	100	41	41	41	41	41	41	*	0	0	0	0
October 2032 .....	100	36	36	36	36	36	36	*	0	0	0	0
October 2033 .....	100	32	32	32	32	32	32	*	0	0	0	0
October 2034 .....	100	27	27	27	27	27	27	*	0	0	0	0
October 2035 .....	100	23	23	23	23	23	23	*	0	0	0	0
October 2036 .....	100	20	20	20	20	20	20	*	0	0	0	0
October 2037 .....	100	16	16	16	16	16	16	*	0	0	0	0
October 2038 .....	100	13	13	13	13	13	13	*	0	0	0	0
October 2039 .....	100	11	11	11	11	11	11	*	0	0	0	0
October 2040 .....	100	8	8	8	8	8	8	*	0	0	0	0
October 2041 .....	69	6	6	6	6	6	6	*	0	0	0	0
October 2042 .....	5	5	5	5	5	5	5	*	0	0	0	0
October 2043 .....	3	3	3	3	3	3	3	*	0	0	0	0
October 2044 .....	2	2	2	2	2	2	2	*	0	0	0	0
October 2045 .....	1	1	1	1	1	1	1	*	0	0	0	0
October 2046 .....	*	*	*	*	*	*	*	*	0	0	0	0
October 2047 .....	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)** .....	24.3	15.1	13.7	12.3	12.3	12.3	12.3	4.2	1.7	1.2	0.9	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.

Z Class												
Date	PSA Prepayment Assumption											
	0%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	104	104	104	104	94	87	83	79	48	7	0	0
October 2019	107	107	107	107	84	66	55	45	0	0	0	0
October 2020	111	111	111	111	74	46	31	16	0	0	0	0
October 2021	115	115	115	115	68	34	15	0	0	0	0	0
October 2022	119	119	119	119	65	26	5	0	0	0	0	0
October 2023	123	123	123	123	64	22	1	0	0	0	0	0
October 2024	128	128	128	127	64	22	0	0	0	0	0	0
October 2025	132	132	132	128	64	21	0	0	0	0	0	0
October 2026	137	137	135	127	62	21	0	0	0	0	0	0
October 2027	142	142	132	124	59	19	0	0	0	0	0	0
October 2028	147	147	127	119	56	18	0	0	0	0	0	0
October 2029	152	152	120	112	52	17	0	0	0	0	0	0
October 2030	158	146	113	105	48	15	0	0	0	0	0	0
October 2031	163	137	105	98	44	14	0	0	0	0	0	0
October 2032	169	128	97	90	40	12	0	0	0	0	0	0
October 2033	175	118	88	82	35	11	0	0	0	0	0	0
October 2034	181	107	80	74	31	9	0	0	0	0	0	0
October 2035	188	97	72	66	27	8	0	0	0	0	0	0
October 2036	194	87	63	58	24	7	0	0	0	0	0	0
October 2037	201	76	55	51	20	6	0	0	0	0	0	0
October 2038	208	66	48	44	17	5	0	0	0	0	0	0
October 2039	216	57	40	37	14	4	0	0	0	0	0	0
October 2040	223	48	34	31	12	3	0	0	0	0	0	0
October 2041	231	39	27	25	9	2	0	0	0	0	0	0
October 2042	214	30	21	19	7	2	0	0	0	0	0	0
October 2043	177	22	15	14	5	1	0	0	0	0	0	0
October 2044	137	15	10	9	3	1	0	0	0	0	0	0
October 2045	95	7	5	4	1	*	0	0	0	0	0	0
October 2046	49	1	*	*	*	*	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	27.4	20.2	18.7	18.5	11.9	5.5	2.4	1.9	1.0	0.6	0.5	0.4

ME, MI†, MG, MH, MJ and MA Classes												
Date	PSA Prepayment Assumption											
	0%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	98	94	93	93	93	93	93	93	93	93	87	80
October 2019	96	85	83	83	83	83	83	83	77	62	48	35
October 2020	93	76	73	72	72	72	72	72	57	37	22	11
October 2021	91	67	63	62	62	62	62	62	41	22	9	2
October 2022	88	59	54	53	53	53	53	51	29	12	3	0
October 2023	86	51	46	45	45	45	45	42	21	6	0	0
October 2024	83	44	39	37	37	37	37	34	14	2	0	0
October 2025	80	37	31	31	31	31	31	27	9	0	0	0
October 2026	76	31	25	25	25	25	25	22	6	0	0	0
October 2027	73	25	20	20	20	20	20	17	3	0	0	0
October 2028	69	19	16	16	16	16	16	13	1	0	0	0
October 2029	66	13	13	13	13	13	13	10	0	0	0	0
October 2030	62	10	10	10	10	10	10	8	0	0	0	0
October 2031	57	7	7	7	7	7	7	5	0	0	0	0
October 2032	53	5	5	5	5	5	5	4	0	0	0	0
October 2033	48	4	4	4	4	4	4	2	0	0	0	0
October 2034	43	2	2	2	2	2	2	1	0	0	0	0
October 2035	38	1	1	1	1	1	1	0	0	0	0	0
October 2036	33	0	0	0	0	0	0	0	0	0	0	0
October 2037	27	0	0	0	0	0	0	0	0	0	0	0
October 2038	21	0	0	0	0	0	0	0	0	0	0	0
October 2039	14	0	0	0	0	0	0	0	0	0	0	0
October 2040	7	0	0	0	0	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0	0
October 2042	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
October 2044	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
October 2046	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
Weighted Average												
Life (years)**	14.5	6.8	6.4	6.3	6.3	6.3	6.3	6.0	4.0	2.8	2.2	1.8

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

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

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

**JE, JI†, JG, JH, JK and JA Classes**

Date	PSA Prepayment Assumption											
	0%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	98	94	93	93	93	93	93	93	93	93	88	81
October 2019	96	86	84	83	83	83	83	83	78	63	50	37
October 2020	94	77	74	73	73	73	73	73	58	40	25	15
October 2021	91	68	65	64	64	64	64	63	43	25	13	6
October 2022	89	61	56	55	55	55	55	53	32	16	7	2
October 2023	86	53	48	47	47	47	47	44	24	10	3	1
October 2024	83	46	41	40	40	40	40	36	18	6	2	*
October 2025	80	40	34	33	33	33	33	30	13	4	1	*
October 2026	77	33	28	28	28	28	28	25	10	2	*	*
October 2027	74	28	23	23	23	23	23	21	7	1	*	*
October 2028	71	22	20	20	20	20	20	17	5	1	*	*
October 2029	67	17	16	16	16	16	16	14	4	1	*	*
October 2030	63	14	14	14	14	14	14	11	3	*	*	*
October 2031	59	11	11	11	11	11	11	9	2	*	*	*
October 2032	55	9	9	9	9	9	9	8	1	*	*	*
October 2033	50	8	8	8	8	8	8	6	1	*	*	*
October 2034	46	6	6	6	6	6	6	5	1	*	*	*
October 2035	41	5	5	5	5	5	5	4	1	*	*	*
October 2036	35	4	4	4	4	4	4	3	*	*	*	*
October 2037	30	3	3	3	3	3	3	2	*	*	*	*
October 2038	24	2	2	2	2	2	2	2	*	*	*	0
October 2039	18	2	2	2	2	2	2	1	*	*	*	0
October 2040	11	1	1	1	1	1	1	1	*	*	*	0
October 2041	4	1	1	1	1	1	1	1	*	*	*	0
October 2042	1	1	1	1	1	1	1	1	*	*	*	0
October 2043	1	1	1	1	1	1	1	*	*	*	*	0
October 2044	*	*	*	*	*	*	*	*	*	*	0	0
October 2045	*	*	*	*	*	*	*	*	*	*	0	0
October 2046	*	*	*	*	*	*	*	*	*	*	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	15.0	7.5	7.0	7.0	7.0	7.0	7.0	6.6	4.5	3.1	2.4	2.0

**LN Class**

**HA, HB, HI†, HC, HD, HE and HG Classes**

Date	PSA Prepayment Assumption												PSA Prepayment Assumption							
	0%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%	0%	100%	150%	190%	225%	400%	600%	800%
Initial Percent	100	100	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	98	95	94	94	94	94	94	94
October 2019	100	100	100	100	100	100	100	100	100	100	100	100	96	87	84	84	84	82	69	56
October 2020	100	100	100	100	100	100	100	100	100	100	100	100	94	77	70	70	70	56	35	18
October 2021	100	100	100	100	100	100	100	100	100	90	40	91	68	58	58	58	58	35	13	0
October 2022	100	100	100	100	100	100	100	100	100	46	16	89	58	47	47	47	47	20	0	0
October 2023	100	100	100	100	100	100	100	100	100	68	23	6	86	50	37	37	37	9	0	0
October 2024	100	100	100	100	100	100	100	100	100	42	12	2	83	42	27	27	27	*	0	0
October 2025	100	100	100	100	100	100	100	100	91	26	6	1	80	34	19	19	19	0	0	0
October 2026	100	100	100	100	100	100	100	100	67	16	3	*	77	27	12	12	12	0	0	0
October 2027	100	100	100	100	100	100	100	100	49	10	2	*	74	20	6	6	6	0	0	0
October 2028	100	100	100	100	100	100	100	100	36	6	1	*	70	14	1	1	1	0	0	0
October 2029	100	100	100	100	100	100	97	26	4	*	*	67	8	0	0	0	0	0	0	0
October 2030	100	94	94	94	94	94	79	19	2	*	*	63	2	0	0	0	0	0	0	0
October 2031	100	78	78	78	78	78	65	14	1	*	*	58	0	0	0	0	0	0	0	0
October 2032	100	64	64	64	64	64	53	10	1	*	*	54	0	0	0	0	0	0	0	0
October 2033	100	53	53	53	53	53	42	7	1	*	*	49	0	0	0	0	0	0	0	0
October 2034	100	43	43	43	43	43	34	5	*	*	*	44	0	0	0	0	0	0	0	0
October 2035	100	35	35	35	35	35	27	4	*	*	*	39	0	0	0	0	0	0	0	0
October 2036	100	28	28	28	28	28	22	3	*	*	*	33	0	0	0	0	0	0	0	0
October 2037	100	22	22	22	22	22	17	2	*	*	*	27	0	0	0	0	0	0	0	0
October 2038	100	17	17	17	17	17	13	1	*	*	*	20	0	0	0	0	0	0	0	0
October 2039	100	13	13	13	13	13	10	1	*	*	*	13	0	0	0	0	0	0	0	0
October 2040	76	10	10	10	10	10	7	1	*	*	*	0	6	0	0	0	0	0	0	0
October 2041	28	7	7	7	7	7	5	*	*	*	*	0	0	0	0	0	0	0	0	0
October 2042	5	5	5	5	5	5	4	*	*	*	*	0	0	0	0	0	0	0	0	0
October 2043	4	4	4	4	4	4	2	*	*	*	*	0	0	0	0	0	0	0	0	0
October 2044	2	2	2	2	2	2	1	*	*	*	*	0	0	0	0	0	0	0	0	0
October 2045	1	1	1	1	1	1	1	*	*	*	0	0	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	0	0
Weighted Average																				
Life (years)**	23.7	17.3	17.3	17.3	17.3	17.3	17.3	16.3	10.9	7.3	5.3	4.1	14.6	6.3	5.1	5.1	5.1	3.5	2.6	2.2

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

Date	HN Class								EL Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	150%	190%	225%	400%	600%	800%	0%	100%	150%	190%	225%	400%	600%	800%
Initial Percent	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	100	100	100	100
October 2019	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2020	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2021	100	100	100	100	100	100	100	49	100	100	100	100	100	100	100	100
October 2022	100	100	100	100	100	100	83	0	100	100	100	100	100	100	100	58
October 2023	100	100	100	100	100	100	0	0	100	100	100	100	100	100	77	29
October 2024	100	100	100	100	100	100	0	0	100	100	100	100	100	100	48	15
October 2025	100	100	100	100	100	0	0	0	100	100	100	100	100	95	30	8
October 2026	100	100	100	100	100	0	0	0	100	100	100	100	100	71	19	4
October 2027	100	100	100	100	100	0	0	0	100	100	100	100	100	52	12	2
October 2028	100	100	100	100	100	0	0	0	100	100	100	100	100	38	7	1
October 2029	100	100	47	47	47	0	0	0	100	100	100	100	100	28	4	*
October 2030	100	100	0	0	0	0	0	0	100	100	94	94	94	21	3	*
October 2031	100	42	0	0	0	0	0	0	100	100	78	78	78	15	2	*
October 2032	100	0	0	0	0	0	0	0	100	85	65	65	65	11	1	*
October 2033	100	0	0	0	0	0	0	0	100	60	53	53	53	8	1	*
October 2034	100	0	0	0	0	0	0	0	100	44	44	44	44	6	*	*
October 2035	100	0	0	0	0	0	0	0	100	35	35	35	35	4	*	*
October 2036	100	0	0	0	0	0	0	0	100	29	29	29	29	3	*	*
October 2037	100	0	0	0	0	0	0	0	100	23	23	23	23	2	*	*
October 2038	100	0	0	0	0	0	0	0	100	18	18	18	18	1	*	*
October 2039	100	0	0	0	0	0	0	0	100	14	14	14	14	1	*	*
October 2040	100	0	0	0	0	0	0	0	100	11	11	11	11	1	*	*
October 2041	70	0	0	0	0	0	0	0	100	8	8	8	8	*	*	*
October 2042	0	0	0	0	0	0	0	0	76	6	6	6	6	*	*	*
October 2043	0	0	0	0	0	0	0	0	30	4	4	4	4	*	*	*
October 2044	0	0	0	0	0	0	0	0	3	3	3	3	3	*	*	*
October 2045	0	0	0	0	0	0	0	0	2	2	2	2	2	*	*	*
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)**	24.2	13.9	12.0	12.0	12.0	7.4	5.2	4.0	25.6	18.0	17.4	17.4	17.4	11.1	7.6	5.7

Date	ZE Class								FA and SA† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	150%	190%	225%	400%	600%	800%	0%	100%	150%	190%	225%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	103	103	103	97	92	67	38	9	99	97	96	96	95	92	89	86
October 2019	106	106	106	87	70	0	0	0	98	91	89	87	85	77	67	58
October 2020	109	109	109	73	42	0	0	0	96	85	80	76	73	58	43	30
October 2021	113	113	113	63	21	0	0	0	95	78	71	66	62	43	27	16
October 2022	116	116	116	57	9	0	0	0	94	72	63	57	52	32	17	8
October 2023	120	120	120	54	2	0	0	0	92	66	56	49	44	24	11	4
October 2024	123	123	123	54	0	0	0	0	90	60	50	43	37	18	7	2
October 2025	127	127	125	54	0	0	0	0	89	55	44	37	31	13	4	1
October 2026	131	131	124	52	0	0	0	0	87	51	39	32	26	10	3	1
October 2027	135	135	120	50	0	0	0	0	85	46	35	27	22	7	2	*
October 2028	139	139	115	47	0	0	0	0	83	42	30	23	19	5	1	*
October 2029	143	143	109	44	0	0	0	0	80	38	27	20	15	4	1	*
October 2030	148	148	102	41	0	0	0	0	78	34	23	17	13	3	*	*
October 2031	152	152	94	37	0	0	0	0	75	31	20	15	11	2	*	*
October 2032	157	157	86	33	0	0	0	0	73	28	18	12	9	1	*	*
October 2033	162	162	79	30	0	0	0	0	70	25	15	10	7	1	*	*
October 2034	166	157	71	26	0	0	0	0	66	22	13	9	6	1	*	*
October 2035	171	142	63	23	0	0	0	0	63	20	11	7	5	1	*	*
October 2036	177	128	55	20	0	0	0	0	59	17	10	6	4	*	*	*
October 2037	182	114	48	17	0	0	0	0	56	15	8	5	3	*	*	*
October 2038	188	101	42	15	0	0	0	0	52	13	7	4	2	*	*	*
October 2039	193	87	35	12	0	0	0	0	47	11	6	3	2	*	*	*
October 2040	199	74	29	10	0	0	0	0	43	9	5	3	1	*	*	*
October 2041	205	62	24	8	0	0	0	0	38	8	4	2	1	*	*	*
October 2042	212	50	19	6	0	0	0	0	32	6	3	1	1	*	*	*
October 2043	218	39	14	5	0	0	0	0	27	5	2	1	1	*	*	*
October 2044	195	28	10	3	0	0	0	0	21	3	1	1	*	*	*	0
October 2045	135	17	6	2	0	0	0	0	14	2	1	*	*	*	*	0
October 2046	70	8	3	1	0	0	0	0	7	1	*	*	*	*	*	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	28.4	22.7	18.5	10.7	2.9	1.2	0.9	0.7	19.6	10.8	8.8	7.6	6.8	4.4	3.2	2.6

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

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

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

Date	EB, EI†, EC, ED, EG and EA Classes								HL Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	150%	190%	225%	400%	600%	800%	0%	100%	150%	190%	225%	400%	600%	800%
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	96	88	85	85	85	83	70	59	100	100	100	100	100	100	100	100
October 2020	94	78	72	72	72	58	38	22	100	100	100	100	100	100	100	100
October 2021	92	69	60	60	60	39	17	2	100	100	100	100	100	100	100	89
October 2022	89	60	49	49	49	24	4	0	100	100	100	100	100	100	96	45
October 2023	87	52	40	40	40	13	0	0	100	100	100	100	100	100	60	23
October 2024	84	45	31	31	31	5	0	0	100	100	100	100	100	100	38	12
October 2025	81	37	23	23	23	0	0	0	100	100	100	100	100	100	74	6
October 2026	78	31	17	17	17	0	0	0	100	100	100	100	100	55	15	3
October 2027	75	24	11	11	11	0	0	0	100	100	100	100	100	41	9	2
October 2028	72	18	6	6	6	0	0	0	100	100	100	100	100	30	6	1
October 2029	68	13	2	2	2	0	0	0	100	100	88	88	88	22	3	*
October 2030	64	7	0	0	0	0	0	0	100	100	74	74	74	16	2	*
October 2031	60	2	0	0	0	0	0	0	100	87	61	61	61	12	1	*
October 2032	56	0	0	0	0	0	0	0	100	66	50	50	50	8	1	*
October 2033	52	0	0	0	0	0	0	0	100	47	42	42	42	6	*	*
October 2034	47	0	0	0	0	0	0	0	100	34	34	34	34	4	*	*
October 2035	42	0	0	0	0	0	0	0	100	28	28	28	28	3	*	*
October 2036	36	0	0	0	0	0	0	0	100	22	22	22	22	2	*	*
October 2037	30	0	0	0	0	0	0	0	100	18	18	18	18	2	*	*
October 2038	24	0	0	0	0	0	0	0	100	14	14	14	14	1	*	*
October 2039	18	0	0	0	0	0	0	0	100	11	11	11	11	1	*	*
October 2040	11	0	0	0	0	0	0	0	100	9	9	9	9	1	*	*
October 2041	4	0	0	0	0	0	0	0	94	6	6	6	6	*	*	*
October 2042	0	0	0	0	0	0	0	0	60	5	5	5	5	*	*	*
October 2043	0	0	0	0	0	0	0	0	23	3	3	3	3	*	*	*
October 2044	0	0	0	0	0	0	0	0	2	2	2	2	2	*	*	*
October 2045	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	*
October 2046	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)**	15.1	6.7	5.4	5.4	5.4	3.7	2.8	2.3	25.3	17.1	16.2	16.2	16.2	10.3	7.1	5.3

Date	P Class							
	PSA Prepayment Assumption							
	0%	100%	150%	190%	225%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100
October 2018	98	96	95	95	95	95	95	95
October 2019	97	90	87	87	87	85	75	65
October 2020	95	82	76	76	76	64	48	34
October 2021	93	74	66	66	66	48	30	17
October 2022	91	66	57	57	57	36	19	9
October 2023	89	60	49	49	49	26	12	4
October 2024	87	53	41	41	41	20	7	2
October 2025	84	47	35	35	35	15	5	1
October 2026	82	41	29	29	29	11	3	1
October 2027	79	36	25	25	25	8	2	*
October 2028	76	31	21	21	21	6	1	*
October 2029	73	26	17	17	17	4	1	*
October 2030	70	21	14	14	14	3	*	*
October 2031	66	17	12	12	12	2	*	*
October 2032	63	13	10	10	10	2	*	*
October 2033	59	9	8	8	8	1	*	*
October 2034	55	7	7	7	7	1	*	*
October 2035	51	5	5	5	5	1	*	*
October 2036	46	4	4	4	4	*	*	*
October 2037	41	3	3	3	3	*	*	*
October 2038	36	3	3	3	3	*	*	*
October 2039	30	2	2	2	2	*	*	*
October 2040	24	2	2	2	2	*	*	*
October 2041	18	1	1	1	1	*	*	*
October 2042	12	1	1	1	1	*	*	*
October 2043	5	1	1	1	1	*	*	*
October 2044	*	*	*	*	*	*	*	0
October 2045	*	*	*	*	*	*	*	0
October 2046	*	*	*	*	*	*	*	0
October 2047	0	0	0	0	0	0	0	0
Weighted Average								
Life (years)**	16.7	8.4	7.3	7.3	7.3	4.8	3.5	2.8

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

Date	ZM Class											
	PSA Prepayment Assumption											
	0%	100%	120%	125%	170%	205%	225%	245%	400%	600%	800%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	104	104	104	103	90	80	74	68	30	5	0	0
October 2019	107	107	107	106	78	57	45	33	0	0	0	0
October 2020	111	111	111	109	68	38	21	10	0	0	0	0
October 2021	115	115	115	113	62	25	9	0	0	0	0	0
October 2022	119	119	119	116	58	18	3	0	0	0	0	0
October 2023	123	123	123	120	57	14	*	0	0	0	0	0
October 2024	128	128	128	124	58	14	0	0	0	0	0	0
October 2025	132	132	131	125	58	13	0	0	0	0	0	0
October 2026	137	137	133	124	56	13	0	0	0	0	0	0
October 2027	142	142	130	121	54	12	0	0	0	0	0	0
October 2028	147	147	126	117	51	11	0	0	0	0	0	0
October 2029	152	152	120	112	48	10	0	0	0	0	0	0
October 2030	158	149	114	105	44	9	0	0	0	0	0	0
October 2031	163	141	106	99	41	9	0	0	0	0	0	0
October 2032	169	133	99	91	37	8	0	0	0	0	0	0
October 2033	175	123	91	84	33	7	0	0	0	0	0	0
October 2034	181	114	83	77	30	6	0	0	0	0	0	0
October 2035	188	104	76	70	26	5	0	0	0	0	0	0
October 2036	194	95	68	62	23	4	0	0	0	0	0	0
October 2037	201	85	61	56	20	4	0	0	0	0	0	0
October 2038	208	76	54	49	17	3	0	0	0	0	0	0
October 2039	216	67	47	42	15	2	0	0	0	0	0	0
October 2040	223	58	40	36	12	2	0	0	0	0	0	0
October 2041	231	50	34	31	10	2	0	0	0	0	0	0
October 2042	224	41	28	25	8	1	0	0	0	0	0	0
October 2043	204	34	23	20	6	1	0	0	0	0	0	0
October 2044	182	26	17	16	5	1	0	0	0	0	0	0
October 2045	159	19	13	11	3	*	0	0	0	0	0	0
October 2046	134	13	8	7	2	*	0	0	0	0	0	0
October 2047	107	10	6	6	2	*	0	0	0	0	0	0
October 2048	111	8	5	4	1	*	0	0	0	0	0	0
October 2049	114	6	4	3	1	*	0	0	0	0	0	0
October 2050	106	4	3	2	1	*	0	0	0	0	0	0
October 2051	94	2	1	1	*	*	0	0	0	0	0	0
October 2052	81	1	*	*	*	*	0	0	0	0	0	0
October 2053	67	0	0	0	0	0	0	0	0	0	0	0
October 2054	52	0	0	0	0	0	0	0	0	0	0	0
October 2055	36	0	0	0	0	0	0	0	0	0	0	0
October 2056	18	0	0	0	0	0	0	0	0	0	0	0
October 2057	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	31.7	21.4	19.7	19.5	11.3	4.2	2.0	1.6	0.8	0.5	0.4	0.3

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

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

## Characteristics of the Residual Classes

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

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

## CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

The Certificates and payments on the Certificates are not generally exempt from taxation. Therefore, you should consider the tax consequences of holding a Certificate before you acquire one. The following tax discussion supplements the discussion under the caption “Material Federal Income Tax Consequences” in the REMIC Prospectus. When read together, the two discussions describe the current federal income tax treatment of beneficial owners of Certificates. These two

tax discussions do not purport to deal with all federal tax consequences applicable to all categories of beneficial owners, some of which may be subject to special rules. In addition, these discussions may not apply to your particular circumstances for one of the reasons explained in the REMIC Prospectus. You should consult your own tax advisors regarding the federal income tax consequences of holding and disposing of Certificates as well as any tax consequences arising under the laws of any state, local or foreign taxing jurisdiction.

## **REMIC Elections and Special Tax Attributes**

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

## **Taxation of Beneficial Owners of Regular Certificates**

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	170% PSA
2	170% PSA
3	190% 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 either 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. The MA, JA, LN, EA, HL, P and ZM Classes are Classes of Combination RCR Certificates. The remaining RCR Classes are Classes of Strip 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 Nomura Securities International, Inc. (the “Dealer”) in exchange for the MBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

## **CREDIT RISK RETENTION**

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

## **EUROPEAN ECONOMIC AREA RISK RETENTION**

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

The application of Articles 404-410 of the European Union Capital Requirements Regulation 575/2013 (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. Cleary Gottlieb Steen & Hamilton LLP will provide legal representation for the Dealer.

**Schedule 1**

**Available Recombinations(1)**

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
LA	\$104,071,000	LE	\$104,071,000	PAC/AD	2.50%	FIX	3136AYH97	October 2045
		LI	29,734,571(3)	NTL	3.50	FIX/IO	3136AYJ20	October 2045
Recombination 2								
LA	104,071,000	LG	104,071,000	PAC/AD	2.75	FIX	3136AYJ38	October 2045
		LI	22,300,928(3)	NTL	3.50	FIX/IO	3136AYJ20	October 2045
Recombination 3								
LA	104,071,000	LH	104,071,000	PAC/AD	3.00	FIX	3136AYJ46	October 2045
		LI	14,867,285(3)	NTL	3.50	FIX/IO	3136AYJ20	October 2045
Recombination 4								
LA	104,071,000	LJ	104,071,000	PAC/AD	3.25	FIX	3136AYJ53	October 2045
		LI	7,433,642(3)	NTL	3.50	FIX/IO	3136AYJ20	October 2045
Recombination 5								
LA	104,071,000	ME	116,601,000	PAC/AD	2.50	FIX	3136AYJ61	May 2047
LM	12,530,000	MI	33,314,571(3)	NTL	3.50	FIX/IO	3136AYJ79	May 2047
Recombination 6								
LA	104,071,000	MG	116,601,000	PAC/AD	2.75	FIX	3136AYJ87	May 2047
LM	12,530,000	MI	24,985,928(3)	NTL	3.50	FIX/IO	3136AYJ79	May 2047
Recombination 7								
LA	104,071,000	MH	116,601,000	PAC/AD	3.00	FIX	3136AYJ95	May 2047
LM	12,530,000	MI	16,657,285(3)	NTL	3.50	FIX/IO	3136AYJ79	May 2047
Recombination 8								
LA	104,071,000	MJ	116,601,000	PAC/AD	3.25	FIX	3136AYK28	May 2047
LM	12,530,000	MI	8,328,642(3)	NTL	3.50	FIX/IO	3136AYJ79	May 2047
Recombination 9								
LA	104,071,000	MA	116,601,000	PAC/AD	3.50	FIX	3136AYK36	May 2047
LM	12,530,000							

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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>
<b>Recombination 10</b>								
LA	\$104,071,000	JE	\$121,490,578	PAC/AD	2.50%	FIX	3136AYK44	November 2047
LM	12,530,000	JI	34,711,593(3)	NTL	3.50	FIX/IO	3136AYK51	November 2047
ML	4,889,578							
<b>Recombination 11</b>								
LA	104,071,000	JG	121,490,578	PAC/AD	2.75	FIX	3136AYK69	November 2047
LM	12,530,000	JI	26,033,695(3)	NTL	3.50	FIX/IO	3136AYK51	November 2047
ML	4,889,578							
<b>Recombination 12</b>								
LA	104,071,000	JH	121,490,578	PAC/AD	3.00	FIX	3136AYK77	November 2047
LM	12,530,000	JI	17,355,796(3)	NTL	3.50	FIX/IO	3136AYK51	November 2047
ML	4,889,578							
<b>Recombination 13</b>								
LA	104,071,000	JK	121,490,578	PAC/AD	3.25	FIX	3136AYK85	November 2047
LM	12,530,000	JI	8,677,898(3)	NTL	3.50	FIX/IO	3136AYK51	November 2047
ML	4,889,578							
<b>Recombination 14</b>								
LA	104,071,000	JA	121,490,578	PAC/AD	3.50	FIX	3136AYK93	November 2047
LM	12,530,000							
ML	4,889,578							
<b>Recombination 15</b>								
LM	12,530,000	LN	17,419,578	PAC/AD	3.50	FIX	3136AYL27	November 2047
ML	4,889,578							
<b>Recombination 16</b>								
HA	71,403,000	HB	71,403,000	PAC/AD	1.75	FIX	3136AYL35	February 2045
		HI	22,313,437(3)	NTL	4.00	FIX/IO	3136AYL43	February 2045
<b>Recombination 17</b>								
HA	71,403,000	HC	71,403,000	PAC/AD	2.00	FIX	3136AYL50	February 2045
		HI	17,850,750(3)	NTL	4.00	FIX/IO	3136AYL43	February 2045
<b>Recombination 18</b>								
HA	71,403,000	HD	71,403,000	PAC/AD	2.25	FIX	3136AYL68	February 2045
		HI	13,388,062(3)	NTL	4.00	FIX/IO	3136AYL43	February 2045

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>
<b>Recombination 19</b>								
HA	\$ 71,403,000	HE	\$ 71,403,000	PAC/AD	2.50%	FIX	3136AYL76	February 2045
		HI	8,925,375(3)	NTL	4.00	FIX/IO	3136AYL43	February 2045
<b>Recombination 20</b>								
HA	71,403,000	HG	71,403,000	PAC/AD	2.75	FIX	3136AYL84	February 2045
		HI	4,462,687(3)	NTL	4.00	FIX/IO	3136AYL43	February 2045
<b>Recombination 21</b>								
HA	71,403,000	EB	75,197,000	PAC/AD	2.00	FIX	3136AYL92	October 2045
HN	3,794,000	EI	18,799,250(3)	NTL	4.00	FIX/IO	3136AYM26	October 2045
<b>Recombination 22</b>								
HA	71,403,000	EC	75,197,000	PAC/AD	2.25	FIX	3136AYM34	October 2045
HN	3,794,000	EI	14,099,437(3)	NTL	4.00	FIX/IO	3136AYM26	October 2045
<b>Recombination 23</b>								
HA	71,403,000	ED	75,197,000	PAC/AD	2.50	FIX	3136AYM42	October 2045
HN	3,794,000	EI	9,399,625(3)	NTL	4.00	FIX/IO	3136AYM26	October 2045
<b>Recombination 24</b>								
HA	71,403,000	EG	75,197,000	PAC/AD	2.75	FIX	3136AYM59	October 2045
HN	3,794,000	EI	4,699,812(3)	NTL	4.00	FIX/IO	3136AYM26	October 2045
<b>Recombination 25</b>								
HA	71,403,000	EA	75,197,000	PAC/AD	3.00	FIX	3136AYM67	October 2045
HN	3,794,000							
<b>Recombination 26</b>								
HN	3,794,000	HL	17,290,398	PAC/AD	3.00	FIX	3136AYM75	November 2047
EL	13,496,398							
<b>Recombination 27</b>								
HA	71,403,000	P	88,693,398	PAC/AD	3.00	FIX	3136AYM83	November 2047
HN	3,794,000							
EL	13,496,398							

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>
<b>Recombination 28</b>								
ZA	\$ 18,417,091	ZM(4)	\$ 49,233,496	SUP	3.50%	FIX/Z	3136AYM91	November 2057
Z	30,816,405							

- (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-5 for a description of how their notional principal balances are calculated.
- (4) The ZM Class is an RCR Class formed by a combination of the ZA Class in Group 1 and the Z Class in Group 2.

## 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 . . . .	\$114,997,442.00	June 2022 . . . . .	\$ 67,013,507.18	February 2027 . . . .	\$ 34,110,044.40
November 2017 . . . .	113,992,703.86	July 2022 . . . . .	66,292,024.79	March 2027 . . . . .	33,683,571.82
December 2017 . . . .	112,994,001.19	August 2022 . . . . .	65,574,697.09	April 2027 . . . . .	33,262,128.41
January 2018 . . . . .	112,001,294.42	September 2022 . . . .	64,861,496.01	May 2027 . . . . .	32,845,656.71
February 2018 . . . .	111,014,544.21	October 2022 . . . . .	64,152,393.66	June 2027 . . . . .	32,434,099.92
March 2018 . . . . .	110,033,711.48	November 2022 . . . .	63,447,362.31	July 2027 . . . . .	32,027,401.87
April 2018 . . . . .	109,058,757.38	December 2022 . . . .	62,746,374.40	August 2027 . . . . .	31,625,507.02
May 2018 . . . . .	108,089,643.30	January 2023 . . . . .	62,049,402.54	September 2027 . . . .	31,228,360.44
June 2018 . . . . .	107,126,330.87	February 2023 . . . .	61,356,419.50	October 2027 . . . . .	30,835,907.85
July 2018 . . . . .	106,168,781.95	March 2023 . . . . .	60,667,398.23	November 2027 . . . .	30,448,095.55
August 2018 . . . . .	105,216,958.62	April 2023 . . . . .	59,982,311.83	December 2027 . . . .	30,064,870.45
September 2018 . . . .	104,270,823.24	May 2023 . . . . .	59,301,133.56	January 2028 . . . . .	29,686,180.06
October 2018 . . . . .	103,330,338.35	June 2023 . . . . .	58,623,836.87	February 2028 . . . . .	29,311,972.47
November 2018 . . . .	102,395,466.74	July 2023 . . . . .	57,950,395.33	March 2028 . . . . .	28,942,196.36
December 2018 . . . .	101,466,171.44	August 2023 . . . . .	57,280,782.71	April 2028 . . . . .	28,576,801.00
January 2019 . . . . .	100,542,415.68	September 2023 . . . .	56,614,972.91	May 2028 . . . . .	28,215,736.19
February 2019 . . . .	99,624,162.94	October 2023 . . . . .	55,952,940.01	June 2028 . . . . .	27,858,952.34
March 2019 . . . . .	98,711,376.92	November 2023 . . . .	55,294,658.22	July 2028 . . . . .	27,506,400.38
April 2019 . . . . .	97,804,021.52	December 2023 . . . .	54,640,101.94	August 2028 . . . . .	27,158,031.82
May 2019 . . . . .	96,902,060.89	January 2024 . . . . .	53,989,245.70	September 2028 . . . .	26,813,798.70
June 2019 . . . . .	96,005,459.39	February 2024 . . . .	53,342,064.19	October 2028 . . . . .	26,473,653.59
July 2019 . . . . .	95,114,181.59	March 2024 . . . . .	52,698,532.26	November 2028 . . . .	26,137,549.62
August 2019 . . . . .	94,228,192.29	April 2024 . . . . .	52,058,624.91	December 2028 . . . .	25,805,440.42
September 2019 . . . .	93,347,456.49	May 2024 . . . . .	51,422,317.28	January 2029 . . . . .	25,477,280.15
October 2019 . . . . .	92,471,939.41	June 2024 . . . . .	50,792,977.60	February 2029 . . . . .	25,153,023.49
November 2019 . . . .	91,601,606.50	July 2024 . . . . .	50,170,976.22	March 2029 . . . . .	24,832,625.64
December 2019 . . . .	90,736,423.41	August 2024 . . . . .	49,556,229.83	April 2029 . . . . .	24,516,042.27
January 2020 . . . . .	89,876,355.98	September 2024 . . . .	48,948,656.08	May 2029 . . . . .	24,203,229.59
February 2020 . . . .	89,021,370.29	October 2024 . . . . .	48,348,173.53	June 2029 . . . . .	23,894,144.27
March 2020 . . . . .	88,171,432.62	November 2024 . . . .	47,754,701.66	July 2029 . . . . .	23,588,743.48
April 2020 . . . . .	87,326,509.43	December 2024 . . . .	47,168,160.83	August 2029 . . . . .	23,286,984.87
May 2020 . . . . .	86,486,567.43	January 2025 . . . . .	46,588,472.30	September 2029 . . . .	22,988,826.58
June 2020 . . . . .	85,651,573.50	February 2025 . . . .	46,015,558.21	October 2029 . . . . .	22,694,227.20
July 2020 . . . . .	84,821,494.73	March 2025 . . . . .	45,449,341.58	November 2029 . . . .	22,403,145.80
August 2020 . . . . .	83,996,298.41	April 2025 . . . . .	44,889,746.27	December 2029 . . . .	22,115,541.91
September 2020 . . . .	83,175,952.05	May 2025 . . . . .	44,336,697.01	January 2030 . . . . .	21,831,375.50
October 2020 . . . . .	82,360,423.32	June 2025 . . . . .	43,790,119.36	February 2030 . . . . .	21,550,607.01
November 2020 . . . .	81,549,680.13	July 2025 . . . . .	43,249,939.71	March 2030 . . . . .	21,273,197.32
December 2020 . . . .	80,743,690.56	August 2025 . . . . .	42,716,085.30	April 2030 . . . . .	20,999,107.75
January 2021 . . . . .	79,942,422.88	September 2025 . . . .	42,188,484.14	May 2030 . . . . .	20,728,300.06
February 2021 . . . .	79,145,845.58	October 2025 . . . . .	41,667,065.09	June 2030 . . . . .	20,460,736.43
March 2021 . . . . .	78,353,927.32	November 2025 . . . .	41,151,757.77	July 2030 . . . . .	20,196,379.47
April 2021 . . . . .	77,566,636.96	December 2025 . . . .	40,642,492.60	August 2030 . . . . .	19,935,192.22
May 2021 . . . . .	76,783,943.55	January 2026 . . . . .	40,139,200.80	September 2030 . . . .	19,677,138.13
June 2021 . . . . .	76,005,816.32	February 2026 . . . .	39,641,814.32	October 2030 . . . . .	19,422,181.07
July 2021 . . . . .	75,232,224.70	March 2026 . . . . .	39,150,265.91	November 2030 . . . .	19,170,285.29
August 2021 . . . . .	74,463,138.30	April 2026 . . . . .	38,664,489.05	December 2030 . . . .	18,921,415.48
September 2021 . . . .	73,698,526.93	May 2026 . . . . .	38,184,417.96	January 2031 . . . . .	18,675,536.72
October 2021 . . . . .	72,938,360.55	June 2026 . . . . .	37,709,987.62	February 2031 . . . . .	18,432,614.45
November 2021 . . . .	72,182,609.34	July 2026 . . . . .	37,241,133.72	March 2031 . . . . .	18,192,614.55
December 2021 . . . .	71,431,243.64	August 2026 . . . . .	36,777,792.68	April 2031 . . . . .	17,955,503.25
January 2022 . . . . .	70,684,233.98	September 2026 . . . .	36,319,901.62	May 2031 . . . . .	17,721,247.18
February 2022 . . . .	69,941,551.06	October 2026 . . . . .	35,867,398.37	June 2031 . . . . .	17,489,813.33
March 2022 . . . . .	69,203,165.77	November 2026 . . . .	35,420,221.47	July 2031 . . . . .	17,261,169.08
April 2022 . . . . .	68,469,049.17	December 2026 . . . .	34,978,310.13	August 2031 . . . . .	17,035,282.16
May 2022 . . . . .	67,739,172.51	January 2027 . . . . .	34,541,604.25	September 2031 . . . .	16,812,120.69

# 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 .....	\$ 16,591,653.12	September 2036 ....	\$ 7,392,900.36	August 2041 .....	\$ 3,014,353.00
November 2031 ....	16,373,848.28	October 2036 .....	7,287,876.47	September 2041 ....	2,965,342.74
December 2031 .....	16,158,675.34	November 2036 ....	7,184,168.16	October 2041 .....	2,916,979.74
January 2032 .....	15,946,103.83	December 2036 .....	7,081,759.90	November 2041 ....	2,869,256.18
February 2032 .....	15,736,103.61	January 2037 .....	6,980,636.36	December 2041 .....	2,822,164.30
March 2032 .....	15,528,644.89	February 2037 .....	6,880,782.34	January 2042 .....	2,775,696.43
April 2032 .....	15,323,698.21	March 2037 .....	6,782,182.85	February 2042 .....	2,729,845.01
May 2032 .....	15,121,234.45	April 2037 .....	6,684,823.06	March 2042 .....	2,684,602.54
June 2032 .....	14,921,224.82	May 2037 .....	6,588,688.30	April 2042 .....	2,639,961.62
July 2032 .....	14,723,640.84	June 2037 .....	6,493,764.08	May 2042 .....	2,595,914.94
August 2032 .....	14,528,454.39	July 2037 .....	6,400,036.08	June 2042 .....	2,552,455.28
September 2032 ....	14,335,637.62	August 2037 .....	6,307,490.12	July 2042 .....	2,509,575.49
October 2032 .....	14,145,163.03	September 2037 ....	6,216,112.21	August 2042 .....	2,467,268.50
November 2032 ....	13,957,003.41	October 2037 .....	6,125,888.51	September 2042 ....	2,425,527.34
December 2032 .....	13,771,131.88	November 2037 ....	6,036,805.33	October 2042 .....	2,384,345.10
January 2033 .....	13,587,521.85	December 2037 .....	5,948,849.15	November 2042 ....	2,343,714.98
February 2033 .....	13,406,147.03	January 2038 .....	5,862,006.60	December 2042 .....	2,303,630.23
March 2033 .....	13,226,981.42	February 2038 .....	5,776,264.46	January 2043 .....	2,264,084.19
April 2033 .....	13,049,999.35	March 2038 .....	5,691,609.66	February 2043 .....	2,225,070.29
May 2033 .....	12,875,175.40	April 2038 .....	5,608,029.28	March 2043 .....	2,186,582.00
June 2033 .....	12,702,484.46	May 2038 .....	5,525,510.57	April 2043 .....	2,148,612.91
July 2033 .....	12,531,901.70	June 2038 .....	5,444,040.89	May 2043 .....	2,111,156.66
August 2033 .....	12,363,402.58	July 2038 .....	5,363,607.77	June 2043 .....	2,074,206.96
September 2033 ....	12,196,962.81	August 2038 .....	5,284,198.88	July 2043 .....	2,037,757.61
October 2033 .....	12,032,558.40	September 2038 ....	5,205,802.02	August 2043 .....	2,001,802.48
November 2033 ....	11,870,165.64	October 2038 .....	5,128,405.15	September 2043 ....	1,966,335.50
December 2033 .....	11,709,761.07	November 2038 ....	5,051,996.34	October 2043 .....	1,931,350.68
January 2034 .....	11,551,321.51	December 2038 .....	4,976,563.83	November 2043 ....	1,896,842.09
February 2034 .....	11,394,824.01	January 2039 .....	4,902,095.97	December 2043 .....	1,862,803.88
March 2034 .....	11,240,245.94	February 2039 .....	4,828,581.25	January 2044 .....	1,829,230.27
April 2034 .....	11,087,564.87	March 2039 .....	4,756,008.30	February 2044 .....	1,796,115.53
May 2034 .....	10,936,758.65	April 2039 .....	4,684,365.88	March 2044 .....	1,763,454.03
June 2034 .....	10,787,805.39	May 2039 .....	4,613,642.86	April 2044 .....	1,731,240.16
July 2034 .....	10,640,683.43	June 2039 .....	4,543,828.27	May 2044 .....	1,699,468.42
August 2034 .....	10,495,371.37	July 2039 .....	4,474,911.24	June 2044 .....	1,668,133.35
September 2034 ....	10,351,848.05	August 2039 .....	4,406,881.04	July 2044 .....	1,637,229.55
October 2034 .....	10,210,092.53	September 2039 ....	4,339,727.05	August 2044 .....	1,606,751.71
November 2034 ....	10,070,084.15	October 2039 .....	4,273,438.78	September 2044 ....	1,576,694.55
December 2034 .....	9,931,802.45	November 2039 ....	4,208,005.87	October 2044 .....	1,547,052.87
January 2035 .....	9,795,227.22	December 2039 ....	4,143,418.07	November 2044 ....	1,517,821.53
February 2035 .....	9,660,338.46	January 2040 .....	4,079,665.24	December 2044 .....	1,488,995.45
March 2035 .....	9,527,116.42	February 2040 .....	4,016,737.37	January 2045 .....	1,460,569.60
April 2035 .....	9,395,541.57	March 2040 .....	3,954,624.57	February 2045 .....	1,432,539.02
May 2035 .....	9,265,594.60	April 2040 .....	3,893,317.04	March 2045 .....	1,404,898.81
June 2035 .....	9,137,256.41	May 2040 .....	3,832,805.11	April 2045 .....	1,377,644.11
July 2035 .....	9,010,508.13	June 2040 .....	3,773,079.23	May 2045 .....	1,350,770.14
August 2035 .....	8,885,331.10	July 2040 .....	3,714,129.95	June 2045 .....	1,324,272.17
September 2035 ....	8,761,706.87	August 2040 .....	3,655,947.92	July 2045 .....	1,298,145.50
October 2035 .....	8,639,617.22	September 2040 ....	3,598,523.91	August 2045 .....	1,272,385.53
November 2035 ....	8,519,044.10	October 2040 .....	3,541,848.79	September 2045 ....	1,246,987.68
December 2035 .....	8,399,969.70	November 2040 ....	3,485,913.55	October 2045 .....	1,221,947.43
January 2036 .....	8,282,376.40	December 2040 ....	3,430,709.27	November 2045 ....	1,197,260.33
February 2036 .....	8,166,246.77	January 2041 .....	3,376,227.13	December 2045 .....	1,172,921.95
March 2036 .....	8,051,563.60	February 2041 .....	3,322,458.42	January 2046 .....	1,148,927.96
April 2036 .....	7,938,309.87	March 2041 .....	3,269,394.54	February 2046 .....	1,125,274.03
May 2036 .....	7,826,468.74	April 2041 .....	3,217,026.97	March 2046 .....	1,101,955.91
June 2036 .....	7,716,023.58	May 2041 .....	3,165,347.30	April 2046 .....	1,078,969.41
July 2036 .....	7,606,957.94	June 2041 .....	3,114,347.21	May 2046 .....	1,056,310.35
August 2036 .....	7,499,255.56	July 2041 .....	3,064,018.49	June 2046 .....	1,033,974.64

### ***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 .....	\$ 1,011,958.22	October 2048 .....	\$ 524,616.07	January 2051 .....	\$ 201,570.43
August 2046 .....	990,257.07	November 2048 .....	510,072.54	February 2051 .....	192,075.06
September 2046 .....	968,867.24	December 2048 .....	495,749.41	March 2051 .....	182,734.36
October 2046 .....	947,784.81	January 2049 .....	481,643.82	April 2051 .....	173,546.30
November 2046 .....	927,005.90	February 2049 .....	467,752.99	May 2051 .....	164,508.86
December 2046 .....	906,526.70	March 2049 .....	454,074.15	June 2051 .....	155,620.04
January 2047 .....	886,343.43	April 2049 .....	440,604.56	July 2051 .....	146,877.87
February 2047 .....	866,452.34	May 2049 .....	427,341.52	August 2051 .....	138,280.41
March 2047 .....	846,849.76	June 2049 .....	414,282.37	September 2051 .....	129,825.73
April 2047 .....	827,532.04	July 2049 .....	401,424.45	October 2051 .....	121,511.93
May 2047 .....	808,495.56	August 2049 .....	388,765.18	November 2051 .....	113,337.14
June 2047 .....	789,736.79	September 2049 .....	376,301.97	December 2051 .....	105,299.50
July 2047 .....	771,252.19	October 2049 .....	364,032.28	January 2052 .....	97,397.18
August 2047 .....	753,038.28	November 2049 .....	351,953.60	February 2052 .....	89,628.37
September 2047 .....	735,091.65	December 2049 .....	340,063.44	March 2052 .....	81,991.28
October 2047 .....	717,408.89	January 2050 .....	328,359.36	April 2052 .....	74,484.16
November 2047 .....	699,986.64	February 2050 .....	316,838.92	May 2052 .....	67,105.24
December 2047 .....	682,821.60	March 2050 .....	305,499.74	June 2052 .....	59,852.83
January 2048 .....	665,910.49	April 2050 .....	294,339.45	July 2052 .....	52,725.20
February 2048 .....	649,250.07	May 2050 .....	283,355.71	August 2052 .....	45,720.68
March 2048 .....	632,837.16	June 2050 .....	272,546.22	September 2052 .....	38,837.62
April 2048 .....	616,668.58	July 2050 .....	261,908.69	October 2052 .....	32,074.37
May 2048 .....	600,741.23	August 2050 .....	251,440.87	November 2052 .....	25,429.31
June 2048 .....	585,052.00	September 2050 .....	241,140.53	December 2052 .....	18,900.84
July 2048 .....	569,597.87	October 2050 .....	231,005.48	January 2053 .....	12,487.39
August 2048 .....	554,375.81	November 2050 .....	221,033.54	February 2053 .....	6,187.38
September 2048 .....	539,382.86	December 2050 .....	211,222.56	March 2053 and thereafter .....	0.00

### ***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 .....	\$186,654,578.00	November 2019 .....	\$153,915,190.68	December 2021 .....	\$116,424,437.47
November 2017 .....	185,832,040.84	December 2019 .....	152,295,838.27	January 2022 .....	115,047,098.70
December 2017 .....	184,964,035.90	January 2020 .....	150,687,007.71	February 2022 .....	113,678,577.08
January 2018 .....	184,050,939.34	February 2020 .....	149,088,625.35	March 2022 .....	112,318,810.00
February 2018 .....	183,093,156.38	March 2020 .....	147,500,618.04	April 2022 .....	110,967,735.29
March 2018 .....	182,091,120.98	April 2020 .....	145,922,913.08	May 2022 .....	109,625,291.14
April 2018 .....	181,045,295.46	May 2020 .....	144,355,438.25	June 2022 .....	108,291,416.18
May 2018 .....	179,956,170.23	June 2020 .....	142,798,121.80	July 2022 .....	106,966,049.41
June 2018 .....	178,824,263.30	July 2020 .....	141,250,892.45	August 2022 .....	105,649,130.24
July 2018 .....	177,650,119.88	August 2020 .....	139,713,679.37	September 2022 .....	104,340,598.46
August 2018 .....	176,434,311.94	September 2020 .....	138,186,412.21	October 2022 .....	103,040,394.26
September 2018 .....	175,177,437.70	October 2020 .....	136,669,021.04	November 2022 .....	101,748,458.20
October 2018 .....	173,880,121.12	November 2020 .....	135,161,436.43	December 2022 .....	100,464,731.26
November 2018 .....	172,543,011.34	December 2020 .....	133,663,589.36	January 2023 .....	99,189,154.75
December 2018 .....	171,166,782.13	January 2021 .....	132,175,411.27	February 2023 .....	97,921,670.40
January 2019 .....	169,752,131.25	February 2021 .....	130,696,834.07	March 2023 .....	96,662,220.31
February 2019 .....	168,299,779.87	March 2021 .....	129,227,790.07	April 2023 .....	95,410,746.94
March 2019 .....	166,810,471.89	April 2021 .....	127,768,212.05	May 2023 .....	94,167,193.12
April 2019 .....	165,284,973.24	May 2021 .....	126,318,033.20	June 2023 .....	92,931,502.07
May 2019 .....	163,724,071.21	June 2021 .....	124,877,187.16	July 2023 .....	91,703,617.36
June 2019 .....	162,128,573.73	July 2021 .....	123,445,608.01	August 2023 .....	90,483,482.94
July 2019 .....	160,499,308.59	August 2021 .....	122,023,230.22	September 2023 .....	89,271,043.09
August 2019 .....	158,837,122.68	September 2021 .....	120,609,988.73	October 2023 .....	88,066,242.49
September 2019 .....	157,185,758.04	October 2021 .....	119,205,818.87	November 2023 .....	86,869,026.15
October 2019 .....	155,545,139.07	November 2021 .....	117,810,656.39	December 2023 .....	85,679,339.44

# 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>
January 2024 .....	\$ 84,497,128.10	December 2028 .....	\$ 35,503,393.24	November 2033 .....	\$ 13,833,381.70
February 2024 .....	83,322,338.18	January 2029 .....	34,966,819.99	December 2033 .....	13,601,020.59
March 2024 .....	82,154,916.13	February 2029 .....	34,437,637.62	January 2034 .....	13,372,019.05
April 2024 .....	80,994,808.69	March 2029 .....	33,915,749.22	February 2034 .....	13,146,331.83
May 2024 .....	79,843,425.19	April 2029 .....	33,401,059.12	March 2034 .....	12,923,914.27
June 2024 .....	78,707,404.83	May 2029 .....	32,893,472.88	April 2034 .....	12,704,722.31
July 2024 .....	77,586,549.91	June 2029 .....	32,392,897.26	May 2034 .....	12,488,712.45
August 2024 .....	76,480,665.22	July 2029 .....	31,899,240.20	June 2034 .....	12,275,841.74
September 2024 .....	75,389,557.99	August 2029 .....	31,412,410.81	July 2034 .....	12,066,067.80
October 2024 .....	74,313,037.88	September 2029 .....	30,932,319.37	August 2034 .....	11,859,348.79
November 2024 .....	73,250,916.97	October 2029 .....	30,458,877.30	September 2034 .....	11,655,643.43
December 2024 .....	72,203,009.67	November 2029 .....	29,991,997.14	October 2034 .....	11,454,910.96
January 2025 .....	71,169,132.76	December 2029 .....	29,531,592.57	November 2034 .....	11,257,111.16
February 2025 .....	70,149,105.31	January 2030 .....	29,077,578.34	December 2034 .....	11,062,204.30
March 2025 .....	69,142,748.66	February 2030 .....	28,629,870.31	January 2035 .....	10,870,151.22
April 2025 .....	68,149,886.44	March 2030 .....	28,188,385.41	February 2035 .....	10,680,913.22
May 2025 .....	67,170,344.46	April 2030 .....	27,753,041.63	March 2035 .....	10,494,452.13
June 2025 .....	66,203,950.75	May 2030 .....	27,323,757.99	April 2035 .....	10,310,730.26
July 2025 .....	65,250,535.50	June 2030 .....	26,900,454.59	May 2035 .....	10,129,710.42
August 2025 .....	64,309,931.06	July 2030 .....	26,483,052.49	June 2035 .....	9,951,355.91
September 2025 .....	63,381,971.86	August 2030 .....	26,071,473.81	July 2035 .....	9,775,630.48
October 2025 .....	62,466,494.46	September 2030 .....	25,665,641.65	August 2035 .....	9,602,498.39
November 2025 .....	61,563,337.44	October 2030 .....	25,265,480.07	September 2035 .....	9,431,924.33
December 2025 .....	60,672,341.45	November 2030 .....	24,870,914.14	October 2035 .....	9,263,873.47
January 2026 .....	59,793,349.15	December 2030 .....	24,481,869.86	November 2035 .....	9,098,311.43
February 2026 .....	58,926,205.16	January 2031 .....	24,098,274.18	December 2035 .....	8,935,204.28
March 2026 .....	58,070,756.08	February 2031 .....	23,720,055.01	January 2036 .....	8,774,518.52
April 2026 .....	57,226,850.47	March 2031 .....	23,347,141.16	February 2036 .....	8,616,221.10
May 2026 .....	56,394,338.76	April 2031 .....	22,979,462.35	March 2036 .....	8,460,279.40
June 2026 .....	55,573,073.30	May 2031 .....	22,616,949.21	April 2036 .....	8,306,661.21
July 2026 .....	54,762,908.29	June 2031 .....	22,259,533.26	May 2036 .....	8,155,334.76
August 2026 .....	53,963,699.79	July 2031 .....	21,907,146.89	June 2036 .....	8,006,268.69
September 2026 .....	53,175,305.67	August 2031 .....	21,559,723.36	July 2036 .....	7,859,432.05
October 2026 .....	52,397,585.60	September 2031 .....	21,217,196.79	August 2036 .....	7,714,794.28
November 2026 .....	51,630,401.01	October 2031 .....	20,879,502.15	September 2036 .....	7,572,325.24
December 2026 .....	50,873,615.12	November 2031 .....	20,546,575.23	October 2036 .....	7,431,995.18
January 2027 .....	50,127,092.84	December 2031 .....	20,218,352.65	November 2036 .....	7,293,774.71
February 2027 .....	49,390,700.82	January 2032 .....	19,894,771.84	December 2036 .....	7,157,634.88
March 2027 .....	48,664,307.38	February 2032 .....	19,575,771.05	January 2037 .....	7,023,547.07
April 2027 .....	47,947,782.51	March 2032 .....	19,261,289.31	February 2037 .....	6,891,483.05
May 2027 .....	47,240,997.86	April 2032 .....	18,951,266.43	March 2037 .....	6,761,414.97
June 2027 .....	46,543,826.70	May 2032 .....	18,645,642.99	April 2037 .....	6,633,315.34
July 2027 .....	45,856,143.89	June 2032 .....	18,344,360.37	May 2037 .....	6,507,157.01
August 2027 .....	45,177,825.90	July 2032 .....	18,047,360.65	June 2037 .....	6,382,913.23
September 2027 .....	44,508,750.75	August 2032 .....	17,754,586.70	July 2037 .....	6,260,557.56
October 2027 .....	43,848,798.01	September 2032 .....	17,465,982.10	August 2037 .....	6,140,063.92
November 2027 .....	43,197,848.78	October 2032 .....	17,181,491.17	September 2037 .....	6,021,406.58
December 2027 .....	42,555,785.67	November 2032 .....	16,901,058.93	October 2037 .....	5,904,560.14
January 2028 .....	41,922,492.78	December 2032 .....	16,624,631.13	November 2037 .....	5,789,499.54
February 2028 .....	41,297,855.67	January 2033 .....	16,352,154.19	December 2037 .....	5,676,200.04
March 2028 .....	40,681,761.36	February 2033 .....	16,083,575.26	January 2038 .....	5,564,637.24
April 2028 .....	40,074,098.32	March 2033 .....	15,818,842.14	February 2038 .....	5,454,787.04
May 2028 .....	39,474,756.40	April 2033 .....	15,557,903.31	March 2038 .....	5,346,625.67
June 2028 .....	38,883,626.88	May 2033 .....	15,300,707.92	April 2038 .....	5,240,129.68
July 2028 .....	38,300,602.42	June 2033 .....	15,047,205.77	May 2038 .....	5,135,275.92
August 2028 .....	37,725,577.03	July 2033 .....	14,797,347.32	June 2038 .....	5,032,041.55
September 2028 .....	37,158,446.06	August 2033 .....	14,551,083.65	July 2038 .....	4,930,404.01
October 2028 .....	36,599,106.22	September 2033 .....	14,308,366.49	August 2038 .....	4,830,341.08
November 2028 .....	36,047,455.51	October 2033 .....	14,069,148.18	September 2038 .....	4,731,830.79

## 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>
October 2038 .....	\$ 4,634,851.48	July 2041 .....	\$ 2,167,194.87	April 2044 .....	\$ 744,740.25
November 2038 .....	4,539,381.78	August 2041 .....	2,111,223.39	May 2044 .....	713,270.61
December 2038 .....	4,445,400.59	September 2041 .....	2,056,181.34	June 2044 .....	682,372.40
January 2039 .....	4,352,887.10	October 2041 .....	2,002,055.33	July 2044 .....	652,037.09
February 2039 .....	4,261,820.77	November 2041 .....	1,948,832.17	August 2044 .....	622,256.27
March 2039 .....	4,172,181.34	December 2041 .....	1,896,498.84	September 2044 .....	593,021.65
April 2039 .....	4,083,948.79	January 2042 .....	1,845,042.52	October 2044 .....	564,325.04
May 2039 .....	3,997,103.41	February 2042 .....	1,794,450.53	November 2044 .....	536,158.38
June 2039 .....	3,911,625.70	March 2042 .....	1,744,710.37	December 2044 .....	508,513.72
July 2039 .....	3,827,496.47	April 2042 .....	1,695,809.71	January 2045 .....	481,383.21
August 2039 .....	3,744,696.75	May 2042 .....	1,647,736.40	February 2045 .....	454,759.10
September 2039 .....	3,663,207.83	June 2042 .....	1,600,478.43	March 2045 .....	428,633.77
October 2039 .....	3,583,011.24	July 2042 .....	1,554,023.96	April 2045 .....	402,999.68
November 2039 .....	3,504,088.78	August 2042 .....	1,508,361.33	May 2045 .....	377,849.41
December 2039 .....	3,426,422.47	September 2042 .....	1,463,479.01	June 2045 .....	353,175.65
January 2040 .....	3,349,994.57	October 2042 .....	1,419,365.64	July 2045 .....	328,971.16
February 2040 .....	3,274,787.59	November 2042 .....	1,376,010.00	August 2045 .....	305,228.83
March 2040 .....	3,200,784.25	December 2042 .....	1,333,401.04	September 2045 .....	281,941.63
April 2040 .....	3,127,967.53	January 2043 .....	1,291,527.85	October 2045 .....	259,102.64
May 2040 .....	3,056,320.61	February 2043 .....	1,250,379.67	November 2045 .....	236,705.02
June 2040 .....	2,985,826.91	March 2043 .....	1,209,945.88	December 2045 .....	214,742.05
July 2040 .....	2,916,470.06	April 2043 .....	1,170,216.01	January 2046 .....	193,207.07
August 2040 .....	2,848,233.91	May 2043 .....	1,131,179.73	February 2046 .....	172,093.54
September 2040 .....	2,781,102.54	June 2043 .....	1,092,826.86	March 2046 .....	151,394.99
October 2040 .....	2,715,060.21	July 2043 .....	1,055,147.34	April 2046 .....	131,105.06
November 2040 .....	2,650,091.44	August 2043 .....	1,018,131.25	May 2046 .....	111,217.47
December 2040 .....	2,586,180.90	September 2043 .....	981,768.82	June 2046 .....	91,726.01
January 2041 .....	2,523,313.51	October 2043 .....	946,050.41	July 2046 .....	72,624.58
February 2041 .....	2,461,474.37	November 2043 .....	910,966.49	August 2046 .....	53,907.16
March 2041 .....	2,400,648.79	December 2043 .....	876,507.67	September 2046 .....	35,567.80
April 2041 .....	2,340,822.25	January 2044 .....	842,664.71	October 2046 .....	17,600.65
May 2041 .....	2,281,980.47	February 2044 .....	809,428.47	November 2046 and thereafter .....	0.00
June 2041 .....	2,224,109.31	March 2044 .....	776,789.94		

## 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 .....	\$62,161,000.00	June 2019 .....	\$53,819,651.04	February 2021 .....	\$43,125,665.26
November 2017 .....	61,879,642.74	July 2019 .....	53,266,720.21	March 2021 .....	42,624,239.37
December 2017 .....	61,583,029.45	August 2019 .....	52,702,628.61	April 2021 .....	42,125,893.75
January 2018 .....	61,271,283.82	September 2019 .....	52,142,039.20	May 2021 .....	41,630,607.53
February 2018 .....	60,944,538.85	October 2019 .....	51,584,928.52	June 2021 .....	41,138,359.99
March 2018 .....	60,602,936.84	November 2019 .....	51,031,273.23	July 2021 .....	40,649,130.53
April 2018 .....	60,246,629.22	December 2019 .....	50,481,050.15	August 2021 .....	40,162,898.67
May 2018 .....	59,875,776.45	January 2020 .....	49,934,236.25	September 2021 .....	39,679,644.07
June 2018 .....	59,490,547.92	February 2020 .....	49,390,808.64	October 2021 .....	39,199,346.50
July 2018 .....	59,091,121.79	March 2020 .....	48,850,744.56	November 2021 .....	38,721,985.87
August 2018 .....	58,677,684.85	April 2020 .....	48,314,021.41	December 2021 .....	38,247,542.21
September 2018 .....	58,250,432.37	May 2020 .....	47,780,616.71	January 2022 .....	37,775,995.67
October 2018 .....	57,809,567.92	June 2020 .....	47,250,508.13	February 2022 .....	37,307,326.52
November 2018 .....	57,355,303.23	July 2020 .....	46,723,673.48	March 2022 .....	36,841,515.16
December 2018 .....	56,887,857.98	August 2020 .....	46,200,090.70	April 2022 .....	36,378,542.09
January 2019 .....	56,407,459.63	September 2020 .....	45,679,737.87	May 2022 .....	35,918,387.97
February 2019 .....	55,914,343.21	October 2020 .....	45,162,593.21	June 2022 .....	35,461,033.55
March 2019 .....	55,408,751.13	November 2020 .....	44,648,635.06	July 2022 .....	35,006,459.69
April 2019 .....	54,890,932.96	December 2020 .....	44,137,841.93	August 2022 .....	34,554,647.40
May 2019 .....	54,361,145.19	January 2021 .....	43,630,192.41	September 2022 .....	34,105,577.78

# 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>
October 2022 .....	\$33,659,232.07	September 2027 .....	\$13,659,461.32	August 2032 .....	\$ 5,086,668.05
November 2022 .....	33,215,591.59	October 2027 .....	13,441,258.35	September 2032 .....	4,998,149.56
December 2022 .....	32,774,637.82	November 2027 .....	13,226,301.47	October 2032 .....	4,911,006.14
January 2023 .....	32,336,352.32	December 2027 .....	13,014,544.31	November 2032 .....	4,825,217.65
February 2023 .....	31,900,716.78	January 2028 .....	12,805,941.15	December 2032 .....	4,740,764.22
March 2023 .....	31,467,712.99	February 2028 .....	12,600,446.91	January 2033 .....	4,657,626.27
April 2023 .....	31,037,322.87	March 2028 .....	12,398,017.12	February 2033 .....	4,575,784.51
May 2023 .....	30,609,528.43	April 2028 .....	12,198,607.94	March 2033 .....	4,495,219.90
June 2023 .....	30,184,311.82	May 2028 .....	12,002,176.15	April 2033 .....	4,415,913.70
July 2023 .....	29,761,655.27	June 2028 .....	11,808,679.13	May 2033 .....	4,337,847.40
August 2023 .....	29,341,541.13	July 2028 .....	11,618,074.84	June 2033 .....	4,261,002.79
September 2023 .....	28,923,951.87	August 2028 .....	11,430,321.84	July 2033 .....	4,185,361.88
October 2023 .....	28,508,870.06	September 2028 .....	11,245,379.27	August 2033 .....	4,110,906.96
November 2023 .....	28,096,278.36	October 2028 .....	11,063,206.83	September 2033 .....	4,037,620.57
December 2023 .....	27,686,159.56	November 2028 .....	10,883,764.79	October 2033 .....	3,965,485.49
January 2024 .....	27,278,496.56	December 2028 .....	10,707,013.96	November 2033 .....	3,894,484.75
February 2024 .....	26,873,272.34	January 2029 .....	10,532,915.73	December 2033 .....	3,824,601.61
March 2024 .....	26,470,470.00	February 2029 .....	10,361,432.00	January 2034 .....	3,755,819.59
April 2024 .....	26,070,072.74	March 2029 .....	10,192,525.21	February 2034 .....	3,688,122.43
May 2024 .....	25,672,063.87	April 2029 .....	10,026,158.33	March 2034 .....	3,621,494.09
June 2024 .....	25,277,344.84	May 2029 .....	9,862,294.84	April 2034 .....	3,555,918.78
July 2024 .....	24,888,374.48	June 2029 .....	9,700,898.73	May 2034 .....	3,491,380.92
August 2024 .....	24,505,071.75	July 2029 .....	9,541,934.52	June 2034 .....	3,427,865.17
September 2024 .....	24,127,356.71	August 2029 .....	9,385,367.18	July 2034 .....	3,365,356.37
October 2024 .....	23,755,150.52	September 2029 .....	9,231,162.21	August 2034 .....	3,303,839.63
November 2024 .....	23,388,375.45	October 2029 .....	9,079,285.58	September 2034 .....	3,243,300.22
December 2024 .....	23,026,954.83	November 2029 .....	8,929,703.73	October 2034 .....	3,183,723.66
January 2025 .....	22,670,813.05	December 2029 .....	8,782,383.57	November 2034 .....	3,125,095.65
February 2025 .....	22,319,875.55	January 2030 .....	8,637,292.49	December 2034 .....	3,067,402.11
March 2025 .....	21,974,068.80	February 2030 .....	8,494,398.32	January 2035 .....	3,010,629.14
April 2025 .....	21,633,320.27	March 2030 .....	8,353,669.35	February 2035 .....	2,954,763.08
May 2025 .....	21,297,558.47	April 2030 .....	8,215,074.31	March 2035 .....	2,899,790.41
June 2025 .....	20,966,712.86	May 2030 .....	8,078,582.36	April 2035 .....	2,845,697.86
July 2025 .....	20,640,713.90	June 2030 .....	7,944,163.12	May 2035 .....	2,792,472.29
August 2025 .....	20,319,493.00	July 2030 .....	7,811,786.60	June 2035 .....	2,740,100.80
September 2025 .....	20,002,982.54	August 2030 .....	7,681,423.26	July 2035 .....	2,688,570.65
October 2025 .....	19,691,115.80	September 2030 .....	7,553,043.97	August 2035 .....	2,637,869.28
November 2025 .....	19,383,827.02	October 2030 .....	7,426,619.99	September 2035 .....	2,587,984.32
December 2025 .....	19,081,051.33	November 2030 .....	7,302,123.01	October 2035 .....	2,538,903.57
January 2026 .....	18,782,724.77	December 2030 .....	7,179,525.10	November 2035 .....	2,490,615.01
February 2026 .....	18,488,784.26	January 2031 .....	7,058,798.72	December 2035 .....	2,443,106.78
March 2026 .....	18,199,167.59	February 2031 .....	6,939,916.74	January 2036 .....	2,396,367.21
April 2026 .....	17,913,813.42	March 2031 .....	6,822,852.39	February 2036 .....	2,350,384.79
May 2026 .....	17,632,661.26	April 2031 .....	6,707,579.28	March 2036 .....	2,305,148.16
June 2026 .....	17,355,651.46	May 2031 .....	6,594,071.39	April 2036 .....	2,260,646.14
July 2026 .....	17,082,725.19	June 2031 .....	6,482,303.08	May 2036 .....	2,216,867.70
August 2026 .....	16,813,824.44	July 2031 .....	6,372,249.06	June 2036 .....	2,173,801.98
September 2026 .....	16,548,892.01	August 2031 .....	6,263,884.39	July 2036 .....	2,131,438.27
October 2026 .....	16,287,871.48	September 2031 .....	6,157,184.50	August 2036 .....	2,089,766.01
November 2026 .....	16,030,707.24	October 2031 .....	6,052,125.15	September 2036 .....	2,048,774.80
December 2026 .....	15,777,344.43	November 2031 .....	5,948,682.45	October 2036 .....	2,008,454.38
January 2027 .....	15,527,728.94	December 2031 .....	5,846,832.84	November 2036 .....	1,968,794.64
February 2027 .....	15,281,807.45	January 2032 .....	5,746,553.10	December 2036 .....	1,929,785.62
March 2027 .....	15,039,527.36	February 2032 .....	5,647,820.32	January 2037 .....	1,891,417.51
April 2027 .....	14,800,836.79	March 2032 .....	5,550,611.95	February 2037 .....	1,853,680.63
May 2027 .....	14,565,684.59	April 2032 .....	5,454,905.72	March 2037 .....	1,816,565.43
June 2027 .....	14,334,020.34	May 2032 .....	5,360,679.69	April 2037 .....	1,780,062.52
July 2027 .....	14,105,794.29	June 2032 .....	5,267,912.23	May 2037 .....	1,744,162.64
August 2027 .....	13,880,957.40	July 2032 .....	5,176,582.03	June 2037 .....	1,708,856.65

### ***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 2037 .....	\$ 1,674,135.56	September 2040 .....	\$ 711,130.48	November 2043 .....	\$ 222,399.42
August 2037 .....	1,639,990.48	October 2040 .....	693,419.15	December 2043 .....	213,711.99
September 2037 .....	1,606,412.70	November 2040 .....	676,022.19	January 2044 .....	205,194.92
October 2037 .....	1,573,393.58	December 2040 .....	658,934.67	February 2044 .....	196,845.42
November 2037 .....	1,540,924.64	January 2041 .....	642,151.75	March 2044 .....	188,660.75
December 2037 .....	1,508,997.52	February 2041 .....	625,668.62	April 2044 .....	180,638.21
January 2038 .....	1,477,603.96	March 2041 .....	609,480.58	May 2044 .....	172,775.12
February 2038 .....	1,446,735.84	April 2041 .....	593,582.99	June 2044 .....	165,068.88
March 2038 .....	1,416,385.15	May 2041 .....	577,971.27	July 2044 .....	157,516.88
April 2038 .....	1,386,543.99	June 2041 .....	562,640.90	August 2044 .....	150,116.60
May 2038 .....	1,357,204.60	July 2041 .....	547,587.44	September 2044 .....	142,865.52
June 2038 .....	1,328,359.30	August 2041 .....	532,806.53	October 2044 .....	135,761.17
July 2038 .....	1,300,000.53	September 2041 .....	518,293.84	November 2044 .....	128,801.12
August 2038 .....	1,272,120.87	October 2041 .....	504,045.13	December 2044 .....	121,982.98
September 2038 .....	1,244,712.95	November 2041 .....	490,056.22	January 2045 .....	115,304.40
October 2038 .....	1,217,769.57	December 2041 .....	476,322.98	February 2045 .....	108,763.04
November 2038 .....	1,191,283.59	January 2042 .....	462,841.34	March 2045 .....	102,356.63
December 2038 .....	1,165,247.98	February 2042 .....	449,607.31	April 2045 .....	96,082.90
January 2039 .....	1,139,655.84	March 2042 .....	436,616.95	May 2045 .....	89,939.65
February 2039 .....	1,114,500.35	April 2042 .....	423,866.37	June 2045 .....	83,924.69
March 2039 .....	1,089,774.77	May 2042 .....	411,351.74	July 2045 .....	78,035.87
April 2039 .....	1,065,472.50	June 2042 .....	399,069.30	August 2045 .....	72,271.07
May 2039 .....	1,041,587.01	July 2042 .....	387,015.33	September 2045 .....	66,628.20
June 2039 .....	1,018,111.86	August 2042 .....	375,186.17	October 2045 .....	61,105.22
July 2039 .....	995,040.73	September 2042 .....	363,578.22	November 2045 .....	55,700.10
August 2039 .....	972,367.37	October 2042 .....	352,187.94	December 2045 .....	50,410.84
September 2039 .....	950,085.62	November 2042 .....	341,011.82	January 2046 .....	45,235.49
October 2039 .....	928,189.43	December 2042 .....	330,046.42	February 2046 .....	40,172.12
November 2039 .....	906,672.83	January 2043 .....	319,288.35	March 2046 .....	35,218.83
December 2039 .....	885,529.91	February 2043 .....	308,734.26	April 2046 .....	30,373.74
January 2040 .....	864,754.90	March 2043 .....	298,380.86	May 2046 .....	25,635.02
February 2040 .....	844,342.06	April 2043 .....	288,224.91	June 2046 .....	21,000.84
March 2040 .....	824,285.77	May 2043 .....	278,263.22	July 2046 .....	16,469.42
April 2040 .....	804,580.49	June 2043 .....	268,492.63	August 2046 .....	12,039.00
May 2040 .....	785,220.73	July 2043 .....	258,910.05	September 2046 .....	7,707.84
June 2040 .....	766,201.12	August 2043 .....	249,512.42	October 2046 .....	3,474.26
July 2040 .....	747,516.35	September 2043 .....	240,296.74	November 2046 and thereafter .....	0.00
August 2040 .....	729,161.19	October 2043 .....	231,260.05		

### ***Aggregate Group IV Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$88,693,398.00	January 2019 .....	\$82,980,205.16	April 2020 .....	\$72,329,223.80
November 2017 .....	88,484,880.36	February 2019 .....	82,410,530.50	May 2020 .....	71,518,858.04
December 2017 .....	88,251,138.96	March 2019 .....	81,818,833.02	June 2020 .....	70,715,093.13
January 2018 .....	87,992,254.78	April 2019 .....	81,205,469.92	July 2020 .....	69,917,874.44
February 2018 .....	87,708,328.19	May 2019 .....	80,570,814.75	August 2020 .....	69,127,147.75
March 2018 .....	87,399,478.85	June 2019 .....	79,915,257.04	September 2020 .....	68,342,859.29
April 2018 .....	87,065,845.73	July 2019 .....	79,239,201.90	October 2020 .....	67,564,955.70
May 2018 .....	86,707,586.98	August 2019 .....	78,543,069.57	November 2020 .....	66,793,384.05
June 2018 .....	86,324,879.86	September 2019 .....	77,827,294.99	December 2020 .....	66,028,091.85
July 2018 .....	85,917,920.59	October 2019 .....	77,092,327.32	January 2021 .....	65,269,027.00
August 2018 .....	85,486,924.22	November 2019 .....	76,338,629.43	February 2021 .....	64,516,137.85
September 2018 .....	85,032,124.42	December 2019 .....	75,566,677.46	March 2021 .....	63,769,373.11
October 2018 .....	84,553,773.32	January 2020 .....	74,776,960.22	April 2021 .....	63,028,681.96
November 2018 .....	84,052,141.26	February 2020 .....	73,969,978.71	May 2021 .....	62,294,013.94
December 2018 .....	83,527,516.54	March 2020 .....	73,146,245.52	June 2021 .....	61,565,319.01

**Aggregate Group IV (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
July 2021 .....	\$60,842,547.52	June 2026 .....	\$27,622,161.94	May 2031 .....	\$11,416,660.34
August 2021 .....	60,125,650.23	July 2026 .....	27,225,307.73	June 2031 .....	11,239,901.75
September 2021 .....	59,414,578.29	August 2026 .....	26,833,765.04	July 2031 .....	11,065,598.00
October 2021 .....	58,709,283.22	September 2026 .....	26,447,465.52	August 2031 .....	10,893,716.81
November 2021 .....	58,009,716.95	October 2026 .....	26,066,341.66	September 2031 .....	10,724,226.35
December 2021 .....	57,315,831.78	November 2026 .....	25,690,326.81	October 2031 .....	10,557,095.16
January 2022 .....	56,627,580.39	December 2026 .....	25,319,355.16	November 2031 .....	10,392,292.19
February 2022 .....	55,944,915.85	January 2027 .....	24,953,361.73	December 2031 .....	10,229,786.80
March 2022 .....	55,267,791.60	February 2027 .....	24,592,282.34	January 2032 .....	10,069,548.73
April 2022 .....	54,596,161.43	March 2027 .....	24,236,053.63	February 2032 .....	9,911,548.10
May 2022 .....	53,929,979.53	April 2027 .....	23,884,613.04	March 2032 .....	9,755,755.42
June 2022 .....	53,269,200.43	May 2027 .....	23,537,898.79	April 2032 .....	9,602,141.57
July 2022 .....	52,613,779.05	June 2027 .....	23,195,849.88	May 2032 .....	9,450,677.81
August 2022 .....	51,963,670.63	July 2027 .....	22,858,406.09	June 2032 .....	9,301,335.75
September 2022 .....	51,318,830.81	August 2027 .....	22,525,507.94	July 2032 .....	9,154,087.39
October 2022 .....	50,679,215.55	September 2027 .....	22,197,096.71	August 2032 .....	9,008,905.06
November 2022 .....	50,044,781.18	October 2027 .....	21,873,114.42	September 2032 .....	8,865,761.45
December 2022 .....	49,415,484.38	November 2027 .....	21,553,503.80	October 2032 .....	8,724,629.62
January 2023 .....	48,791,282.16	December 2027 .....	21,238,208.34	November 2032 .....	8,585,482.95
February 2023 .....	48,172,131.88	January 2028 .....	20,927,172.22	December 2032 .....	8,448,295.16
March 2023 .....	47,557,991.25	February 2028 .....	20,620,340.32	January 2033 .....	8,313,040.32
April 2023 .....	46,948,818.31	March 2028 .....	20,317,658.22	February 2033 .....	8,179,692.83
May 2023 .....	46,344,571.42	April 2028 .....	20,019,072.19	March 2033 .....	8,048,227.41
June 2023 .....	45,745,209.31	May 2028 .....	19,724,529.17	April 2033 .....	7,918,619.10
July 2023 .....	45,150,690.99	June 2028 .....	19,433,976.78	May 2033 .....	7,790,843.27
August 2023 .....	44,560,975.84	July 2028 .....	19,147,363.30	June 2033 .....	7,664,875.61
September 2023 .....	43,976,023.54	August 2028 .....	18,864,637.66	July 2033 .....	7,540,692.10
October 2023 .....	43,395,794.10	September 2028 .....	18,585,749.43	August 2033 .....	7,418,269.04
November 2023 .....	42,820,247.85	October 2028 .....	18,310,648.82	September 2033 .....	7,297,583.05
December 2023 .....	42,249,345.43	November 2028 .....	18,039,286.66	October 2033 .....	7,178,611.02
January 2024 .....	41,683,047.80	December 2028 .....	17,771,614.44	November 2033 .....	7,061,330.15
February 2024 .....	41,121,316.23	January 2029 .....	17,507,584.20	December 2033 .....	6,945,717.94
March 2024 .....	40,564,112.30	February 2029 .....	17,247,148.65	January 2034 .....	6,831,752.16
April 2024 .....	40,011,397.89	March 2029 .....	16,990,261.05	February 2034 .....	6,719,410.89
May 2024 .....	39,463,135.19	April 2029 .....	16,736,875.28	March 2034 .....	6,608,672.46
June 2024 .....	38,919,286.70	May 2029 .....	16,486,945.79	April 2034 .....	6,499,515.51
July 2024 .....	38,379,815.21	June 2029 .....	16,240,427.61	May 2034 .....	6,391,918.94
August 2024 .....	37,844,683.80	July 2029 .....	15,997,276.34	June 2034 .....	6,285,861.91
September 2024 .....	37,313,855.85	August 2029 .....	15,757,448.13	July 2034 .....	6,181,323.87
October 2024 .....	36,788,026.27	September 2029 .....	15,520,899.71	August 2034 .....	6,078,284.52
November 2024 .....	36,269,162.59	October 2029 .....	15,287,588.33	September 2034 .....	5,976,723.82
December 2024 .....	35,757,175.69	November 2029 .....	15,057,471.81	October 2034 .....	5,876,621.99
January 2025 .....	35,251,977.59	December 2029 .....	14,830,508.48	November 2034 .....	5,777,959.52
February 2025 .....	34,753,481.39	January 2030 .....	14,606,657.21	December 2034 .....	5,680,717.12
March 2025 .....	34,261,601.29	February 2030 .....	14,385,877.39	January 2035 .....	5,584,875.78
April 2025 .....	33,776,252.55	March 2030 .....	14,168,128.92	February 2035 .....	5,490,416.71
May 2025 .....	33,297,351.50	April 2030 .....	13,953,372.22	March 2035 .....	5,397,321.38
June 2025 .....	32,824,815.52	May 2030 .....	13,741,568.19	April 2035 .....	5,305,571.48
July 2025 .....	32,358,563.04	June 2030 .....	13,532,678.26	May 2035 .....	5,215,148.96
August 2025 .....	31,898,513.48	July 2030 .....	13,326,664.31	June 2035 .....	5,126,035.99
September 2025 .....	31,444,587.30	August 2030 .....	13,123,488.74	July 2035 .....	5,038,214.96
October 2025 .....	30,996,705.95	September 2030 .....	12,923,114.40	August 2035 .....	4,951,668.51
November 2025 .....	30,554,791.85	October 2030 .....	12,725,504.62	September 2035 .....	4,866,379.48
December 2025 .....	30,118,768.40	November 2030 .....	12,530,623.21	October 2035 .....	4,782,330.94
January 2026 .....	29,688,559.99	December 2030 .....	12,338,434.43	November 2035 .....	4,699,506.20
February 2026 .....	29,264,091.92	January 2031 .....	12,148,902.97	December 2035 .....	4,617,888.74
March 2026 .....	28,845,290.44	February 2031 .....	11,961,994.02	January 2036 .....	4,537,462.31
April 2026 .....	28,432,082.74	March 2031 .....	11,777,673.16	February 2036 .....	4,458,210.81
May 2026 .....	28,024,396.91	April 2031 .....	11,595,906.44	March 2036 .....	4,380,118.41

**Aggregate Group IV (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
April 2036 .....	\$ 4,303,169.43	February 2040 .....	\$ 1,767,229.48	December 2043 .....	\$ 537,448.08
May 2036 .....	4,227,348.42	March 2040 .....	1,729,607.51	January 2044 .....	519,854.63
June 2036 .....	4,152,640.13	April 2040 .....	1,692,574.66	February 2044 .....	502,565.72
July 2036 .....	4,079,029.51	May 2040 .....	1,656,122.70	March 2044 .....	485,576.92
August 2036 .....	4,006,501.69	June 2040 .....	1,620,243.51	April 2044 .....	468,883.83
September 2036 .....	3,935,042.01	July 2040 .....	1,584,929.08	May 2044 .....	452,482.16
October 2036 .....	3,864,635.98	August 2040 .....	1,550,171.52	June 2044 .....	436,367.62
November 2036 .....	3,795,269.31	September 2040 .....	1,515,963.02	July 2044 .....	420,536.03
December 2036 .....	3,726,927.90	October 2040 .....	1,482,295.89	August 2044 .....	404,983.23
January 2037 .....	3,659,597.83	November 2040 .....	1,449,162.52	September 2044 .....	389,705.13
February 2037 .....	3,593,265.35	December 2040 .....	1,416,555.44	October 2044 .....	374,697.70
March 2037 .....	3,527,916.90	January 2041 .....	1,384,467.23	November 2044 .....	359,956.96
April 2037 .....	3,463,539.10	February 2041 .....	1,352,890.61	December 2044 .....	345,478.98
May 2037 .....	3,400,118.72	March 2041 .....	1,321,818.37	January 2045 .....	331,259.89
June 2037 .....	3,337,642.73	April 2041 .....	1,291,243.41	February 2045 .....	317,295.86
July 2037 .....	3,276,098.26	May 2041 .....	1,261,158.72	March 2045 .....	303,583.13
August 2037 .....	3,215,472.60	June 2041 .....	1,231,557.37	April 2045 .....	290,117.98
September 2037 .....	3,155,753.21	July 2041 .....	1,202,432.55	May 2045 .....	276,896.74
October 2037 .....	3,096,927.72	August 2041 .....	1,173,777.51	June 2045 .....	263,915.80
November 2037 .....	3,038,983.91	September 2041 .....	1,145,585.60	July 2045 .....	251,171.58
December 2037 .....	2,981,909.72	October 2041 .....	1,117,850.28	August 2045 .....	238,660.56
January 2038 .....	2,925,693.26	November 2041 .....	1,090,565.07	September 2045 .....	226,379.29
February 2038 .....	2,870,322.78	December 2041 .....	1,063,723.57	October 2045 .....	214,324.32
March 2038 .....	2,815,786.69	January 2042 .....	1,037,319.50	November 2045 .....	202,492.28
April 2038 .....	2,762,073.55	February 2042 .....	1,011,346.63	December 2045 .....	190,879.84
May 2038 .....	2,709,172.08	March 2042 .....	985,798.84	January 2046 .....	179,483.72
June 2038 .....	2,657,071.12	April 2042 .....	960,670.06	February 2046 .....	168,300.67
July 2038 .....	2,605,759.68	May 2042 .....	935,954.33	March 2046 .....	157,327.50
August 2038 .....	2,555,226.91	June 2042 .....	911,645.75	April 2046 .....	146,561.05
September 2038 .....	2,505,462.10	July 2042 .....	887,738.52	May 2046 .....	135,998.21
October 2038 .....	2,456,454.67	August 2042 .....	864,226.89	June 2046 .....	125,635.91
November 2038 .....	2,408,194.19	September 2042 .....	841,105.20	July 2046 .....	115,471.14
December 2038 .....	2,360,670.37	October 2042 .....	818,367.88	August 2046 .....	105,500.90
January 2039 .....	2,313,873.03	November 2042 .....	796,009.41	September 2046 .....	95,722.25
February 2039 .....	2,267,792.16	December 2042 .....	774,024.35	October 2046 .....	86,132.30
March 2039 .....	2,222,417.85	January 2043 .....	752,407.35	November 2046 .....	76,728.17
April 2039 .....	2,177,740.33	February 2043 .....	731,153.11	December 2046 .....	67,507.04
May 2039 .....	2,133,749.98	March 2043 .....	710,256.41	January 2047 .....	58,466.14
June 2039 .....	2,090,437.26	April 2043 .....	689,712.11	February 2047 .....	49,602.71
July 2039 .....	2,047,792.80	May 2043 .....	669,515.11	March 2047 .....	40,914.04
August 2039 .....	2,005,807.32	June 2043 .....	649,660.41	April 2047 .....	32,397.47
September 2039 .....	1,964,471.69	July 2043 .....	630,143.07	May 2047 .....	24,050.36
October 2039 .....	1,923,776.88	August 2043 .....	610,958.19	June 2047 .....	15,870.11
November 2039 .....	1,883,713.98	September 2043 .....	592,100.97	July 2047 .....	7,854.16
December 2039 .....	1,844,274.22	October 2043 .....	573,566.66	August 2047 and thereafter .....	0.00
January 2040 .....	1,805,448.90	November 2043 .....	555,350.57		

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**\$516,085,390**



**Guaranteed REMIC  
Pass-Through Certificates  
Fannie Mae REMIC Trust 2017-93**

**PROSPECTUS SUPPLEMENT**

**Nomura**

**October 25, 2017**