

\$356,166,621



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-94**

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own Fannie Mae MBS.

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
AC(2) ...	1	\$54,994,000	PAC/AD	2.00%	FIX	3136AYWX7	November 2047
AI(2) ...	1	27,497,000(3)	NTL	4.00	FIX/IO	3136AYWY5	November 2047
ZX(2) ...	1	96,000	PAC/AD	4.00	FIX/Z	3136AYWZ2	November 2047
ZA(2) ...	1	19,069,593	SUP	4.00	FIX/Z	3136AYXA6	November 2047
PE(2) ...	2	66,035,000	SEG(PAC)/PAC/AD	4.00	FIX	3136AYXB4	November 2047
AN(2) ...	2	13,314,000	SEG(PAC)/SUP/AD	4.00	FIX	3136AYXC2	November 2047
ZY(2) ...	2	71,000	PAC/AD	4.00	FIX/Z	3136AYXD0	November 2047
YZ(2) ...	2	20,580,000	SUP	4.00	FIX/Z	3136AYXE8	November 2047
DA	3	28,543,000	PAC/AD	3.00	FIX	3136AYXF5	June 2045
DY	3	5,836,000	PAC/AD	3.00	FIX	3136AYXG3	November 2047
ZD	3	4,456,174	SUP	3.00	FIX/Z	3136AYXH1	November 2047
FD	3	15,534,069	PT	(4)	FLT	3136AYXJ7	November 2047
SD	3	15,534,069(3)	NTL	(4)	INV/IO	3136AYXK4	November 2047
CJ	4	25,000,000	SEQ	3.00	FIX	3136AYXL2	August 2043
CI	4	3,571,428(3)	NTL	3.50	FIX/IO	3136AYXM0	August 2043
CV(2) ...	4	2,253,941	SEQ/AD	3.50	FIX	3136AYXN8	June 2029
VC(2) ...	4	2,598,972	SEQ/AD	3.50	FIX	3136AYXP3	September 2038
CZ(2) ...	4	4,532,650	SEQ	3.50	FIX/Z	3136AYXQ1	November 2047
CD	5	47,216,315	PT	2.55	FIX	3136AYXR9	November 2047
CF	5	46,035,907	PT	(4)	FLT	3136AYXS7	November 2047
CS	5	46,035,907(3)	NTL	(4)	INV/IO	3136AYXT5	November 2047
R		0	NPR	0	NPR	3136AYXU2	November 2047
RL		0	NPR	0	NPR	3136AYXV0	November 2047

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.

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

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 AD, AE, PA, PI, PB, PC, PD, PG, BC, BI, BD, BE, BG, BK, GN, IN, EN, DN, NB, BN, ZB and CY Classes are the RCR classes. For a more detailed description of the RCR classes, see Schedule 1 attached to this prospectus supplement and "Description of the Certificates—Combination and Recombination—RCR Certificates" in the REMIC prospectus.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be October 30, 2017.

Mizuho Securities USA LLC

The date of this Prospectus Supplement is October 24, 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.

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

Mizuho Securities USA LLC
320 Park Avenue
12th Floor
New York, NY 10022
(telephone 201-626-1288).

SUMMARY

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

Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS

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

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	\$ 74,159,593	4.00%	4.25% to 6.50%	241 to 360
Group 2 MBS	\$100,000,000	4.00%	4.25% to 6.50%	241 to 360
Group 3 MBS	\$ 54,369,243	4.00%	4.25% to 6.50%	241 to 360
Group 4 MBS	\$ 34,385,563	3.50%	3.75% to 6.00%	241 to 360
Group 5 MBS	\$ 93,252,222	4.50%	4.75% to 7.00%	221 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	\$ 74,159,593	360	343	16	4.760%
Group 2 MBS	\$100,000,000	360	355	4	4.690%
Group 3 MBS	\$ 54,369,243	360	354	5	4.570%
Group 4 MBS	\$ 34,385,563	360	357	2	4.150%
Group 5 MBS	\$ 93,252,222	360	225	75	4.953%

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 30, 2017.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

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>
FD	1.58333%	6.50%	0.35%	LIBOR + 35 basis points
SD	4.91667%	6.15%	0.00%	6.15% – LIBOR
CF	1.54800%	6.50%	0.31%	LIBOR + 31 basis points
CS	4.95200%	6.19%	0.00%	6.19% – 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>	
AI	50% of the AC Class
SD	100% of the FD Class
CI	14.285712% of the CJ Class
CS	100% of the CF Class
PI	50% of the PE Class
IN	50% of the AN Class
BI	50% of the <i>sum</i> of the PE and AN 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)*

Group 1 Classes	PSA Prepayment Assumption												
	0%	100%	137%	150%	162%	200%	350%	380%	446%	750%	1000%	1400%	2000%
AC, AI, AD and AE . .	11.6	5.3	4.7	4.6	4.6	4.6	4.6	4.6	4.0	2.4	1.7	1.1	0.6
ZX	22.3	22.3	22.3	22.3	22.3	22.3	22.3	22.3	19.9	11.9	8.2	4.5	0.7
ZA	25.5	17.9	15.8	15.2	14.9	12.3	2.8	1.6	1.1	0.5	0.4	0.3	0.2

Group 2 Classes	PSA Prepayment Assumption												
	0%	100%	137%	150%	162%	200%	350%	380%	446%	750%	1000%	1400%	2000%
PE, PA, PB, PC, PD, PG and PI	11.4	5.3	4.7	4.7	4.7	4.7	4.7	4.7	4.7	3.2	2.5	1.9	1.4
AN, GN, EN, DN, NB, BN and IN	20.6	11.7	10.0	9.0	8.4	8.4	8.4	6.6	3.1	1.7	1.4	1.1	0.8
ZY	25.4	25.4	25.4	25.4	25.4	25.4	25.4	24.3	21.9	13.5	9.5	5.6	1.7
YZ	26.2	19.5	17.2	16.5	16.0	14.0	2.2	1.9	1.5	0.9	0.7	0.5	0.4
BC, BD, BE, BG, BK and BI	13.0	6.4	5.6	5.5	5.3	5.3	5.3	5.0	4.5	2.9	2.3	1.7	1.3

Group 3 Classes	PSA Prepayment Assumption									
	0%	100%	125%	160%	200%	300%	400%	500%	600%	800%
DA	14.6	6.2	5.6	5.6	5.6	4.2	3.4	2.9	2.5	2.0
DY	25.2	18.1	18.0	18.0	18.0	13.5	10.5	8.5	7.1	5.3
ZD	28.2	21.5	19.4	12.5	2.8	1.3	1.0	0.8	0.6	0.5
FD and SD	19.6	10.6	9.5	8.2	7.1	5.3	4.2	3.5	3.0	2.3

Group 4 Classes	PSA Prepayment Assumption									
	0%	100%	150%	200%	300%	400%	500%	700%	800%	1000%
CJ and CI	16.0	6.8	5.3	4.4	3.3	2.7	2.3	1.9	1.7	1.5
CV	6.2	6.2	6.2	6.0	5.2	4.5	3.9	3.1	2.9	2.5
VC	16.5	14.9	12.6	10.6	8.1	6.5	5.4	4.1	3.7	3.1
CZ	28.0	22.0	19.2	16.7	12.9	10.3	8.5	6.2	5.5	4.3
CY	28.0	21.1	17.7	15.0	11.1	8.7	7.1	5.2	4.6	3.7

Group 5 Classes	PSA Prepayment Assumption									
	0%	100%	150%	200%	300%	400%	600%	700%	800%	900%
CD, CF and CS	19.9	7.4	6.3	5.4	4.0	3.2	2.1	1.7	1.5	1.3

Group 1/Group 2 Class†	PSA Prepayment Assumption												
	0%	100%	137%	150%	162%	200%	350%	380%	446%	750%	1000%	1400%	2000%
ZB	26.1	19.2	17.0	16.2	15.6	13.4	2.6	1.9	1.5	0.8	0.6	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 five groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS” and “Group 5 MBS,” and together, the “MBS”).

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

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

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

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

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

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

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

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

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

The MBS

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

In addition, the pools of mortgage loans backing the Group 1 MBS, Group 2 MBS and Group 4 MBS have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Mortgage Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits” in the MBS Prospectus dated June 1, 2016. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools underlying the Group 1 MBS, Group 2 MBS and Group 4 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*“Jumbo-conforming” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in the MBS Prospectus dated June 1, 2016.

Furthermore, the pools of Mortgage Loans backing the Group 5 MBS have been designated as pools of “reperforming modified loans” as described further under “The Mortgage Loans—Previously Delinquent Mortgage Loans—*Reperforming Loans*” and “—*Reperforming Modified Loans*” in the MBS Prospectus dated June 1, 2016. These loans are conventional, modified mortgage loans that became delinquent after we initially acquired them but were current as of the issue date of each related MBS. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools underlying the Group 5 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*Mortgage loans that became delinquent after we initially acquired them, and that in some cases may have been modified, may perform differently than do mortgage loans without a history of delinquency*” in the MBS Prospectus dated June 1, 2016.

For additional information, see “Summary—Group 1, Group 2, Group 3, Group 4 and Group 5—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 ZX, ZA, ZY, YZ, ZD, CZ and ZB 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 ZX Accrual Amount to AC until retired, and thereafter to ZX.

} Accretion
Directed
Class and
Accrual Class

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 in the following priority:

1. To Aggregate Group I to its Planned Balance.

} PAC Group

2. To ZA until retired.

} Support Class

3. To Aggregate Group I to zero.

} PAC Group

The “ZX Accrual Amount” is any interest then accrued and added to the principal balance of the ZX 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 AC and ZX Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I to AC and ZX, 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*

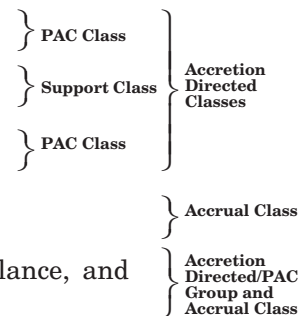
The ZY Accrual Amount in the following priority:

1. To PE to its Planned Balance.

2. To AN until retired.

3. To PE until retired.

4. Thereafter to ZY.



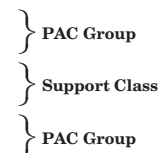
The YZ Accrual Amount to Aggregate Group II to its Planned Balance, and thereafter to YZ.

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

1. To Aggregate Group II to its Planned Balance.

2. To YZ until retired.

3. To Aggregate Group II to zero.



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

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

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

“Aggregate Group II” consists of the PE, AN and ZY Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II as follows:

first, to PE to its Planned Balance;

second, to AN until retired;

third, to PE until retired; and

fourth, to ZY until retired.

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

- *Group 3*

The ZD Accrual Amount to Aggregate Group III to its Planned Balance, and thereafter to ZD.



The Group 3 Cash Flow Distribution Amount as follows:

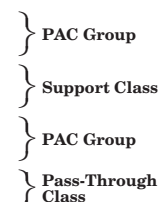
— 71.4285722168% as follows:

first, to Aggregate Group III to its Planned Balance;

second, to ZD until retired; and

third, to Aggregate Group III to zero, and

— 28.5714277832% to FD until retired.



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

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

“Aggregate Group III” consists of the DA and DY Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III to DA and DY, 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 4*

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

The Group 4 Cash Flow Distribution Amount to CJ, CV, VC and CZ, in that order, until retired. } Sequential
Pay Classes

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

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

- *Group 5*

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

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

Structuring Assumptions

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

- the Mortgage Loans underlying the MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 2, Group 3, Group 4 and Group 5—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 30, 2017; and
- each Distribution Date occurs on the 25th day of a month.

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

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

Principal Balance Schedules. The Principal Balance Schedules are set forth beginning on page B-1 of this prospectus supplement. The Principal Balance Schedules were prepared based on the Pricing Assumptions and the assumption that the related Mortgage Loans prepay at a *constant* rate within the applicable “Structuring Ranges” specified in the chart below. The “Effective Range” for an Aggregate Group or a Class is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Aggregate Group or Class to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate 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 and Class</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 150% and 380% PSA	Between 150% and 380% PSA
Aggregate Group II Planned Balances	Between 162% and 350% PSA	Between 162% and 350% PSA
PE Class Planned Balances	Between 137% and 446% PSA	Between 137% and 446% PSA
Aggregate Group III Planned Balances	Between 125% and 200% PSA	Between 125% and 200% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	AC and ZX
Aggregate Group II	PE, AN and ZY
Aggregate Group III	DA and DY

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 Range, based on the Pricing Assumptions.

We cannot assure you that the balance of any Aggregate Group or Class will conform on any Distribution Date to the balance specified in the Principal Balance Schedules or that distributions of principal of any Aggregate Group or Class will begin or end on the Distribution Dates specified in the Principal Balance Schedules.

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

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

Yield Tables

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>
SD	20.50%
CS	16.50%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>160%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>	<u>600%</u>	<u>800%</u>
0.61667%	23.4%	20.7%	19.3%	17.3%	15.1%	9.4%	3.6%	(2.4)%	(8.5)%	(21.3)%
1.23333%	20.0%	17.3%	15.9%	13.9%	11.7%	5.9%	0.0%	(6.0)%	(12.2)%	(25.2)%
3.23333%	8.9%	6.1%	4.7%	2.7%	0.4%	(5.5)%	(11.6)%	(17.9)%	(24.4)%	(38.0)%
5.23333%	(4.6)%	(7.4)%	(8.8)%	(10.8)%	(13.1)%	(19.1)%	(25.2)%	(31.6)%	(38.3)%	(52.9)%
6.15000%	*	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>700%</u>	<u>800%</u>	<u>900%</u>
0.619%	27.6%	24.2%	20.6%	17.1%	9.7%	2.1%	(14.2)%	(22.9)%	(32.1)%	(41.8)%
1.238%	23.3%	19.9%	16.5%	13.0%	5.7%	(1.8)%	(17.7)%	(26.3)%	(35.3)%	(44.9)%
3.238%	9.1%	5.9%	2.6%	(0.7)%	(7.5)%	(14.6)%	(29.6)%	(37.7)%	(46.2)%	(55.2)%
5.238%	(8.9)%	(11.9)%	(14.9)%	(17.9)%	(24.2)%	(30.7)%	(44.5)%	(51.9)%	(59.7)%	(68.1)%
6.190%	*	*	*	*	*	*	*	*	*	*

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

<u>Class</u>	<u>% PSA</u>
AI	407%
CI	293%
PI	508%
IN	445%
BI	491%

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>
AI	17.00%
CI	11.50%
PI	17.00%
IN	12.50%
BI	16.25%

* 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 AI Class to Prepayments

	PSA Prepayment Assumption													
	<u>50%</u>	<u>100%</u>	<u>137%</u>	<u>150%</u>	<u>162%</u>	<u>200%</u>	<u>350%</u>	<u>380%</u>	<u>446%</u>	<u>750%</u>	<u>1000%</u>	<u>1400%</u>	<u>2000%</u>	
Pre-Tax Yields to Maturity	11.9%	5.8%	2.3%	1.5%	1.5%	1.5%	1.5%	1.5%	(2.4)%	(26.0)%	(49.4)%	(96.0)%	*	

Sensitivity of the CI Class to Prepayments

		PSA Prepayment Assumption									
		<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>	<u>700%</u>	<u>800%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity	....	24.3%	19.9%	15.1%	9.9%	(0.8)%	(11.4)%	(21.4)%	(39.4)%	(47.3)%	(61.3)%

Sensitivity of the PI Class to Prepayments

		PSA Prepayment Assumption												
		<u>50%</u>	<u>100%</u>	<u>137%</u>	<u>150%</u>	<u>162%</u>	<u>200%</u>	<u>350%</u>	<u>380%</u>	<u>446%</u>	<u>750%</u>	<u>1000%</u>	<u>1400%</u>	<u>2000%</u>
Pre-Tax Yields to Maturity	....	11.9%	5.9%	2.7%	2.7%	2.7%	2.7%	2.7%	2.7%	2.7%	(13.2)%	(28.4)%	(54.8)%	(95.4)%

Sensitivity of the IN Class to Prepayments

		PSA Prepayment Assumption												
		50%	100%	137%	150%	162%	200%	350%	380%	446%	750%	1000%	1400%	2000%
Pre-Tax Yields to Maturity	....	33.0%	32.1%	30.5%	27.2%	24.4%	24.4%	24.4%	20.5%	(1.1)%	(51.8)%	(79.6)%	*	*

Sensitivity of the BI Class to Prepayments

		PSA Prepayment Assumption												
		<u>50%</u>	<u>100%</u>	<u>137%</u>	<u>150%</u>	<u>162%</u>	<u>200%</u>	<u>350%</u>	<u>380%</u>	<u>446%</u>	<u>750%</u>	<u>1000%</u>	<u>1400%</u>	<u>2000%</u>
Pre-Tax Yields to Maturity	....	16.0%	11.5%	8.4%	7.6%	7.0%	7.0%	7.0%	5.7%	2.4%	(15.1)%	(31.0)%	(58.1)%	(99.2)%

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions, and
- the priority sequences of distributions of principal of the Group 1, Group 2, Group 3 and Group 4 Classes.

See “—Distributions of Principal” above.

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

Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original and Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	6.50%
Group 2 MBS	360 months	6.50%
Group 3 MBS	360 months	6.50%
Group 4 MBS	360 months	6.00%
Group 5 MBS	360 months	7.00%

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

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

Percent of Original Principal Balances Outstanding

AC, Alt, AD and AE Classes													
Date	PSA Prepayment Assumption												
	0%	100%	137%	150%	162%	200%	350%	380%	446%	750%	1000%	1400%	2000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	97	90	88	87	87	87	87	87	87	87	72	47	0
October 2019	94	79	74	73	73	73	73	73	73	47	28	7	0
October 2020	91	68	62	59	59	59	59	59	55	25	11	1	0
October 2021	87	58	50	47	47	47	47	47	39	14	4	0	0
October 2022	84	49	39	36	36	36	36	36	28	7	2	0	0
October 2023	80	39	29	27	27	27	27	27	20	4	*	0	0
October 2024	76	31	20	20	20	20	20	20	14	2	*	0	0
October 2025	72	22	15	15	15	15	15	15	10	1	0	0	0
October 2026	67	14	11	11	11	11	11	11	7	*	0	0	0
October 2027	62	8	8	8	8	8	8	8	5	*	0	0	0
October 2028	57	6	6	6	6	6	6	6	3	0	0	0	0
October 2029	52	4	4	4	4	4	4	4	2	0	0	0	0
October 2030	47	3	3	3	3	3	3	3	2	0	0	0	0
October 2031	41	2	2	2	2	2	2	2	1	0	0	0	0
October 2032	34	2	2	2	2	2	2	2	1	0	0	0	0
October 2033	28	1	1	1	1	1	1	1	*	0	0	0	0
October 2034	21	1	1	1	1	1	1	1	*	0	0	0	0
October 2035	14	*	*	*	*	*	*	*	0	0	0	0	0
October 2036	6	*	*	*	*	*	*	*	0	0	0	0	0
October 2037	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2038	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039	0	0	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	0
October 2041	0	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	0
October 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average													
Life (years)**	11.6	5.3	4.7	4.6	4.6	4.6	4.6	4.6	4.0	2.4	1.7	1.1	0.6

ZX Class													
Date	PSA Prepayment Assumption												
	0%	100%	137%	150%	162%	200%	350%	380%	446%	750%	1000%	1400%	2000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	104	104	104	104	104	104	104	104	104	104	104	104	0
October 2019	108	108	108	108	108	108	108	108	108	108	108	108	0
October 2020	113	113	113	113	113	113	113	113	113	113	113	113	0
October 2021	117	117	117	117	117	117	117	117	117	117	117	106	0
October 2022	122	122	122	122	122	122	122	122	122	122	122	17	0
October 2023	127	127	127	127	127	127	127	127	127	127	127	3	0
October 2024	132	132	132	132	132	132	132	132	132	132	132	*	0
October 2025	138	138	138	138	138	138	138	138	138	138	58	*	0
October 2026	143	143	143	143	143	143	143	143	143	143	23	*	0
October 2027	149	149	149	149	149	149	149	149	149	149	9	*	0
October 2028	155	155	155	155	155	155	155	155	155	99	3	*	0
October 2029	161	161	161	161	161	161	161	161	161	52	1	*	0
October 2030	168	168	168	168	168	168	168	168	168	28	*	*	0
October 2031	175	175	175	175	175	175	175	175	175	15	*	0	0
October 2032	182	182	182	182	182	182	182	182	182	8	*	0	0
October 2033	189	189	189	189	189	189	189	189	189	4	*	0	0
October 2034	197	197	197	197	197	197	197	197	197	2	*	0	0
October 2035	205	205	205	205	205	205	205	205	165	1	*	0	0
October 2036	214	214	214	214	214	214	214	214	112	1	*	0	0
October 2037	212	212	212	212	212	212	212	212	75	*	*	0	0
October 2038	147	147	147	147	147	147	147	147	50	*	*	0	0
October 2039	101	101	101	101	101	101	101	101	32	*	*	0	0
October 2040	68	68	68	68	68	68	68	68	20	*	*	0	0
October 2041	44	44	44	44	44	44	44	44	13	*	*	0	0
October 2042	27	27	27	27	27	27	27	27	7	*	*	0	0
October 2043	15	15	15	15	15	15	15	15	4	*	0	0	0
October 2044	7	7	7	7	7	7	7	7	2	*	0	0	0
October 2045	2	2	2	2	2	2	2	2	1	*	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average													
Life (years)**	22.3	22.3	22.3	22.3	22.3	22.3	22.3	22.3	19.9	11.9	8.2	4.5	0.7

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

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

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

ZA Class													
Date	PSA Prepayment Assumption												
	0%	100%	137%	150%	162%	200%	350%	380%	446%	750%	1000%	1400%	2000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	104	104	104	104	102	95	70	64	53	*	0	0	0
October 2019	108	108	108	108	104	90	40	30	9	0	0	0	0
October 2020	113	113	113	113	107	88	22	10	0	0	0	0	0
October 2021	117	117	117	117	110	88	14	1	0	0	0	0	0
October 2022	122	122	122	122	113	89	12	0	0	0	0	0	0
October 2023	127	127	127	122	113	87	11	0	0	0	0	0	0
October 2024	132	132	129	119	110	83	10	0	0	0	0	0	0
October 2025	138	138	124	113	104	77	9	0	0	0	0	0	0
October 2026	143	143	117	106	97	71	7	0	0	0	0	0	0
October 2027	149	143	108	98	89	64	6	0	0	0	0	0	0
October 2028	155	134	100	89	80	57	5	0	0	0	0	0	0
October 2029	161	124	91	81	72	50	4	0	0	0	0	0	0
October 2030	168	114	82	72	64	44	3	0	0	0	0	0	0
October 2031	175	104	73	64	57	38	3	0	0	0	0	0	0
October 2032	182	94	65	56	50	32	2	0	0	0	0	0	0
October 2033	189	85	57	49	43	27	2	0	0	0	0	0	0
October 2034	197	76	50	43	37	23	1	0	0	0	0	0	0
October 2035	205	67	43	37	32	19	1	0	0	0	0	0	0
October 2036	214	59	37	31	27	16	1	0	0	0	0	0	0
October 2037	215	51	31	26	22	13	1	0	0	0	0	0	0
October 2038	200	43	26	22	18	10	*	0	0	0	0	0	0
October 2039	183	36	21	18	15	8	*	0	0	0	0	0	0
October 2040	165	30	17	14	12	6	*	0	0	0	0	0	0
October 2041	146	23	13	11	9	5	*	0	0	0	0	0	0
October 2042	125	18	10	8	6	3	*	0	0	0	0	0	0
October 2043	104	12	7	5	4	2	*	0	0	0	0	0	0
October 2044	80	7	4	3	2	1	*	0	0	0	0	0	0
October 2045	55	3	1	1	1	*	*	0	0	0	0	0	0
October 2046	28	0	0	0	0	0	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average													
Life (years)**	25.5	17.9	15.8	15.2	14.9	12.3	2.8	1.6	1.1	0.5	0.4	0.3	0.2

PE, PA, PB, PC, PD, PG and PI† Classes													
Date	PSA Prepayment Assumption												
	0%	100%	137%	150%	162%	200%	350%	380%	446%	750%	1000%	1400%	2000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	97	93	92	92	92	92	92	92	92	92	92	92	84
October 2019	94	83	79	79	79	79	79	79	79	79	63	36	0
October 2020	91	71	65	65	65	65	65	65	65	44	25	6	0
October 2021	87	60	51	51	51	51	51	51	51	24	10	1	0
October 2022	83	49	39	39	39	39	39	39	39	13	4	*	0
October 2023	80	39	28	28	28	28	28	28	28	7	1	0	0
October 2024	75	29	20	20	20	20	20	20	20	4	*	0	0
October 2025	71	20	14	14	14	14	14	14	14	2	*	0	0
October 2026	66	11	10	10	10	10	10	10	10	1	0	0	0
October 2027	62	7	7	7	7	7	7	7	7	*	0	0	0
October 2028	56	5	5	5	5	5	5	5	5	*	0	0	0
October 2029	51	3	3	3	3	3	3	3	3	0	0	0	0
October 2030	45	2	2	2	2	2	2	2	2	0	0	0	0
October 2031	39	2	2	2	2	2	2	2	2	0	0	0	0
October 2032	33	1	1	1	1	1	1	1	1	0	0	0	0
October 2033	26	1	1	1	1	1	1	1	1	0	0	0	0
October 2034	19	*	*	*	*	*	*	*	*	0	0	0	0
October 2035	11	*	*	*	*	*	*	*	*	0	0	0	0
October 2036	3	*	*	*	*	*	*	*	*	0	0	0	0
October 2037	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2038	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039	0	0	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	0
October 2041	0	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	0
October 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average													
Life (years)**	11.4	5.3	4.7	4.7	4.7	4.7	4.7	4.7	4.7	3.2	2.5	1.9	1.4

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

AN, GN, EN, DN, NB, BN and IN† Classes

Date	PSA Prepayment Assumption												
	0%	100%	137%	150%	162%	200%	350%	380%	446%	750%	1000%	1400%	2000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	100	100	100	98	96	96	96	96	96	96	96	60	0
October 2019	100	100	100	94	89	89	89	89	89	9	0	0	0
October 2020	100	100	100	90	80	80	80	80	56	0	0	0	0
October 2021	100	100	100	86	74	74	74	62	16	0	0	0	0
October 2022	100	100	100	84	69	69	69	46	1	0	0	0	0
October 2023	100	100	97	79	64	64	64	42	0	0	0	0	0
October 2024	100	100	84	64	57	57	57	37	0	0	0	0	0
October 2025	100	100	63	50	50	50	50	32	0	0	0	0	0
October 2026	100	100	42	42	42	42	42	27	0	0	0	0	0
October 2027	100	76	35	35	35	35	35	22	0	0	0	0	0
October 2028	100	47	29	29	29	29	29	18	0	0	0	0	0
October 2029	100	23	23	23	23	23	23	14	0	0	0	0	0
October 2030	100	19	19	19	19	19	19	11	0	0	0	0	0
October 2031	100	15	15	15	15	15	15	9	0	0	0	0	0
October 2032	100	12	12	12	12	12	12	7	0	0	0	0	0
October 2033	100	9	9	9	9	9	9	5	0	0	0	0	0
October 2034	100	7	7	7	7	7	7	4	0	0	0	0	0
October 2035	100	5	5	5	5	5	5	3	0	0	0	0	0
October 2036	100	4	4	4	4	4	4	2	0	0	0	0	0
October 2037	73	3	3	3	3	3	3	1	0	0	0	0	0
October 2038	29	2	2	2	2	2	2	1	0	0	0	0	0
October 2039	1	1	1	1	1	1	1	*	0	0	0	0	0
October 2040	*	*	*	*	*	*	*	0	0	0	0	0	0
October 2041	0	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	0
October 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average													
Life (years)**	20.6	11.7	10.0	9.0	8.4	8.4	8.4	6.6	3.1	1.7	1.4	1.1	0.8

ZY Class

Date	PSA Prepayment Assumption												
	0%	100%	137%	150%	162%	200%	350%	380%	446%	750%	1000%	1400%	2000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	104	104	104	104	104	104	104	104	104	104	104	104	104
October 2019	108	108	108	108	108	108	108	108	108	108	108	108	0
October 2020	113	113	113	113	113	113	113	113	113	113	113	113	0
October 2021	117	117	117	117	117	117	117	117	117	117	117	117	0
October 2022	122	122	122	122	122	122	122	122	122	122	122	122	0
October 2023	127	127	127	127	127	127	127	127	127	127	127	21	0
October 2024	132	132	132	132	132	132	132	132	132	132	132	3	0
October 2025	138	138	138	138	138	138	138	138	138	138	138	1	0
October 2026	143	143	143	143	143	143	143	143	143	143	82	*	0
October 2027	149	149	149	149	149	149	149	149	149	149	32	*	0
October 2028	155	155	155	155	155	155	155	155	155	155	12	*	0
October 2029	161	161	161	161	161	161	161	161	161	149	5	*	0
October 2030	168	168	168	168	168	168	168	168	168	79	2	*	0
October 2031	175	175	175	175	175	175	175	175	175	41	1	*	0
October 2032	182	182	182	182	182	182	182	182	182	22	*	*	0
October 2033	189	189	189	189	189	189	189	189	189	11	*	0	0
October 2034	197	197	197	197	197	197	197	197	197	6	*	0	0
October 2035	205	205	205	205	205	205	205	205	205	3	*	0	0
October 2036	214	214	214	214	214	214	214	214	214	2	*	0	0
October 2037	222	222	222	222	222	222	222	222	181	1	*	0	0
October 2038	231	231	231	231	231	231	231	231	121	*	*	0	0
October 2039	241	241	241	241	241	241	241	241	80	*	*	0	0
October 2040	251	251	251	251	251	251	251	166	52	*	*	0	0
October 2041	189	189	189	189	189	189	189	111	33	*	*	0	0
October 2042	125	125	125	125	125	125	125	72	20	*	*	0	0
October 2043	79	79	79	79	79	79	79	44	12	*	*	0	0
October 2044	46	46	46	46	46	46	46	25	6	*	*	0	0
October 2045	23	23	23	23	23	23	23	12	3	*	0	0	0
October 2046	7	7	7	7	7	7	7	4	1	*	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average													
Life (years)**	25.4	25.4	25.4	25.4	25.4	25.4	25.4	24.3	21.9	13.5	9.5	5.6	1.7

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

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

YZ Class													
Date	PSA Prepayment Assumption												
	0%	100%	137%	150%	162%	200%	350%	380%	446%	750%	1000%	1400%	2000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	104	104	104	104	104	100	85	82	75	44	19	0	0
October 2019	108	108	108	108	108	97	54	46	27	0	0	0	0
October 2020	113	113	113	113	113	94	24	11	0	0	0	0	0
October 2021	117	117	117	117	117	93	7	0	0	0	0	0	0
October 2022	122	122	122	122	122	93	1	0	0	0	0	0	0
October 2023	127	127	127	127	126	95	0	0	0	0	0	0	0
October 2024	132	132	132	132	126	93	0	0	0	0	0	0	0
October 2025	138	138	138	133	122	89	0	0	0	0	0	0	0
October 2026	143	143	140	127	115	83	0	0	0	0	0	0	0
October 2027	149	149	132	119	108	76	0	0	0	0	0	0	0
October 2028	155	155	123	110	99	69	0	0	0	0	0	0	0
October 2029	161	156	114	101	90	61	0	0	0	0	0	0	0
October 2030	168	145	104	92	81	54	0	0	0	0	0	0	0
October 2031	175	134	94	82	73	48	0	0	0	0	0	0	0
October 2032	182	122	84	73	64	41	0	0	0	0	0	0	0
October 2033	189	111	75	65	56	36	0	0	0	0	0	0	0
October 2034	197	100	66	57	49	30	0	0	0	0	0	0	0
October 2035	205	89	58	49	42	26	0	0	0	0	0	0	0
October 2036	214	79	50	42	36	22	0	0	0	0	0	0	0
October 2037	222	69	43	36	31	18	0	0	0	0	0	0	0
October 2038	231	60	36	30	26	15	0	0	0	0	0	0	0
October 2039	228	51	30	25	21	12	0	0	0	0	0	0	0
October 2040	206	43	25	20	17	9	0	0	0	0	0	0	0
October 2041	182	35	20	16	13	7	0	0	0	0	0	0	0
October 2042	157	28	15	12	10	5	0	0	0	0	0	0	0
October 2043	129	21	11	9	7	4	0	0	0	0	0	0	0
October 2044	100	15	8	6	5	2	0	0	0	0	0	0	0
October 2045	69	9	4	4	3	1	0	0	0	0	0	0	0
October 2046	36	3	2	1	1	*	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average													
Life (years)**	26.2	19.5	17.2	16.5	16.0	14.0	2.2	1.9	1.5	0.9	0.7	0.5	0.4

BC, BD, BE, BG, BK and BI† Classes													
Date	PSA Prepayment Assumption												
	0%	100%	137%	150%	162%	200%	350%	380%	446%	750%	1000%	1400%	2000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	98	94	93	93	93	93	93	93	93	93	93	87	70
October 2019	95	86	83	82	81	81	81	81	81	68	52	30	0
October 2020	92	76	71	69	67	67	67	67	63	37	21	5	0
October 2021	89	66	60	57	55	55	55	53	45	20	8	1	0
October 2022	86	57	49	46	44	44	44	40	33	11	3	*	0
October 2023	83	49	40	37	34	34	34	30	23	6	1	0	0
October 2024	80	41	31	27	26	26	26	23	17	3	*	0	0
October 2025	76	33	22	20	20	20	20	17	12	2	*	0	0
October 2026	72	26	15	15	15	15	15	13	8	1	0	0	0
October 2027	68	19	12	12	12	12	12	10	6	*	0	0	0
October 2028	64	12	9	9	9	9	9	7	4	*	0	0	0
October 2029	59	7	7	7	7	7	7	5	3	0	0	0	0
October 2030	54	5	5	5	5	5	5	4	2	0	0	0	0
October 2031	49	4	4	4	4	4	4	3	1	0	0	0	0
October 2032	44	3	3	3	3	3	3	2	1	0	0	0	0
October 2033	38	2	2	2	2	2	2	1	1	0	0	0	0
October 2034	32	2	2	2	2	2	2	1	*	0	0	0	0
October 2035	26	1	1	1	1	1	1	1	*	0	0	0	0
October 2036	19	1	1	1	1	1	1	*	*	0	0	0	0
October 2037	12	*	*	*	*	*	*	*	0	0	0	0	0
October 2038	5	*	*	*	*	*	*	*	0	0	0	0	0
October 2039	*	*	*	*	*	*	*	*	0	0	0	0	0
October 2040	*	*	*	*	*	*	*	0	0	0	0	0	0
October 2041	0	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	0
October 2043	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average													
Life (years)**	13.0	6.4	5.6	5.5	5.3	5.3	5.3	5.0	4.5	2.9	2.3	1.7	1.3

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

Date	DA Class										DY Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	160%	200%	300%	400%	500%	600%	800%	0%	100%	125%	160%	200%	300%	400%	500%	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	98	94	93	93	93	93	93	93	93	89	100	100	100	100	100	100	100	100	100	100
October 2019	96	85	83	83	83	83	76	68	61	46	100	100	100	100	100	100	100	100	100	100
October 2020	94	75	72	72	72	64	52	41	31	14	100	100	100	100	100	100	100	100	100	100
October 2021	91	66	61	61	61	48	33	21	12	0	100	100	100	100	100	100	100	100	100	85
October 2022	89	57	51	51	51	34	20	8	0	0	100	100	100	100	100	100	100	100	98	43
October 2023	86	49	42	42	42	23	9	0	0	0	100	100	100	100	100	100	100	96	61	22
October 2024	83	41	33	33	33	15	2	0	0	0	100	100	100	100	100	100	100	66	38	11
October 2025	80	34	26	26	26	7	0	0	0	0	100	100	100	100	100	100	80	45	24	6
October 2026	77	27	19	19	19	2	0	0	0	0	100	100	100	100	100	100	59	30	15	3
October 2027	74	20	13	13	13	0	0	0	0	0	100	100	100	100	100	87	43	21	9	1
October 2028	70	14	8	8	8	0	0	0	0	0	100	100	100	100	100	69	32	14	6	1
October 2029	67	8	4	4	4	0	0	0	0	0	100	100	100	100	100	54	23	9	4	*
October 2030	63	2	*	*	*	0	0	0	0	0	100	100	100	100	100	43	17	6	2	*
October 2031	58	0	0	0	0	0	0	0	0	0	100	86	85	85	85	34	12	4	1	*
October 2032	54	0	0	0	0	0	0	0	0	0	100	71	71	71	71	26	9	3	1	*
October 2033	49	0	0	0	0	0	0	0	0	0	100	60	60	60	60	21	7	2	*	*
October 2034	44	0	0	0	0	0	0	0	0	0	100	50	50	50	50	16	5	1	*	*
October 2035	39	0	0	0	0	0	0	0	0	0	100	41	41	41	41	12	3	1	*	*
October 2036	33	0	0	0	0	0	0	0	0	0	100	34	34	34	34	9	2	1	*	*
October 2037	27	0	0	0	0	0	0	0	0	0	100	27	27	27	27	7	2	*	*	*
October 2038	20	0	0	0	0	0	0	0	0	0	100	22	22	22	22	5	1	*	*	*
October 2039	14	0	0	0	0	0	0	0	0	0	100	17	17	17	17	4	1	*	*	*
October 2040	6	0	0	0	0	0	0	0	0	0	100	14	14	14	14	3	1	*	*	*
October 2041	0	0	0	0	0	0	0	0	0	0	93	10	10	10	10	2	*	*	*	*
October 2042	0	0	0	0	0	0	0	0	0	0	53	8	8	8	8	1	*	*	*	*
October 2043	0	0	0	0	0	0	0	0	0	0	11	5	5	5	5	1	*	*	*	*
October 2044	0	0	0	0	0	0	0	0	0	0	3	3	3	3	3	1	*	*	*	*
October 2045	0	0	0	0	0	0	0	0	0	0	2	2	2	2	2	*	*	*	*	*
October 2046	0	0	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	0	0	0	0
Weighted Average																				
Life (years)**	14.6	6.2	5.6	5.6	5.6	4.2	3.4	2.9	2.5	2.0	25.2	18.1	18.0	18.0	18.0	13.5	10.5	8.5	7.1	5.3

Date	ZD Class										FD and SD† Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	160%	200%	300%	400%	500%	600%	800%	0%	100%	125%	160%	200%	300%	400%	500%	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	103	103	103	96	88	68	48	29	9	0	99	96	96	95	94	92	89	87	85	80
October 2019	106	106	106	86	64	9	0	0	0	0	98	90	88	86	84	77	71	65	60	49
October 2020	109	109	109	76	39	0	0	0	0	0	96	83	80	76	72	62	53	45	37	25
October 2021	113	113	113	69	21	0	0	0	0	0	95	76	73	68	62	50	40	31	23	13
October 2022	116	116	116	64	9	0	0	0	0	0	94	70	66	60	54	40	29	21	15	6
October 2023	120	120	120	62	3	0	0	0	0	0	92	65	60	53	46	32	22	14	9	3
October 2024	123	123	123	62	*	0	0	0	0	0	90	59	54	47	40	26	16	10	6	2
October 2025	127	127	126	62	0	0	0	0	0	0	89	54	48	41	34	21	12	7	4	1
October 2026	131	131	126	62	0	0	0	0	0	0	87	50	44	36	29	16	9	5	2	*
October 2027	135	135	124	60	0	0	0	0	0	0	85	45	39	32	25	13	7	3	1	*
October 2028	139	139	121	58	0	0	0	0	0	0	83	41	35	28	21	10	5	2	1	*
October 2029	143	143	116	54	0	0	0	0	0	0	80	37	31	24	18	8	4	1	1	*
October 2030	148	148	110	51	0	0	0	0	0	0	78	34	28	21	15	6	3	1	*	*
October 2031	152	152	103	47	0	0	0	0	0	0	75	30	25	18	13	5	2	1	*	*
October 2032	157	144	96	43	0	0	0	0	0	0	73	27	22	16	11	4	1	*	*	*
October 2033	162	134	88	39	0	0	0	0	0	0	70	24	19	13	9	3	1	*	*	*
October 2034	166	123	80	35	0	0	0	0	0	0	66	22	17	12	7	2	1	*	*	*
October 2035	171	113	73	31	0	0	0	0	0	0	63	19	14	10	6	2	1	*	*	*
October 2036	177	102	65	28	0	0	0	0	0	0	59	17	12	8	5	1	*	*	*	*
October 2037	182	91	57	24	0	0	0	0	0	0	56	15	11	7	4	1	*	*	*	*
October 2038	188	80	50	21	0	0	0	0	0	0	52	12	9	6	3	1	*	*	*	*
October 2039	193	69	43	18	0	0	0	0	0	0	47	11	8	5	3	1	*	*	*	*
October 2040	199	59	36	15	0	0	0	0	0	0	43	9	6	4	2	*	*	*	*	*
October 2041	205	49	29	12	0	0	0	0	0	0	38	7	5	3	2	*	*	*	*	*
October 2042	212	39	23	9	0	0	0	0	0	0	32	6	4	2	1	*	*	*	*	*
October 2043	218	30	17	7	0	0	0	0	0	0	27	4	3	2	1	*	*	*	*	*
October 2044	175	21	12	5	0	0	0	0	0	0	21	3	2	1	1	*	*	*	*	0
October 2045	121	12	7	3	0	0	0	0	0	0	14	2	1	1	*	*	*	*	*	0
October 2046	63	4	2	1	0	0	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	0	0	0	0
Weighted Average																				
Life (years)**	28.2	21.5	19.4	12.5	2.8	1.3	1.0	0.8	0.6	0.5	19.6	10.6	9.5	8.2	7.1	5.3	4.2	3.5	3.0	2.3

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

Date	CJ and CI† Classes										CV Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	150%	200%	300%	400%	500%	700%	800%	1000%	0%	100%	150%	200%	300%	400%	500%	700%	800%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	98	95	94	93	91	88	86	81	79	74	93	93	93	93	93	93	93	93	93	93
October 2019	97	88	84	80	73	66	59	45	39	27	85	85	85	85	85	85	85	85	85	85
October 2020	95	78	71	64	51	40	29	10	2	0	78	78	78	78	78	78	78	78	78	0
October 2021	93	69	59	50	34	20	8	0	0	0	70	70	70	70	70	70	70	0	0	0
October 2022	90	60	48	38	20	5	0	0	0	0	62	62	62	62	62	62	0	0	0	0
October 2023	88	52	39	27	8	0	0	0	0	0	53	53	53	53	53	0	0	0	0	0
October 2024	86	45	30	18	0	0	0	0	0	0	44	44	44	44	35	0	0	0	0	0
October 2025	83	38	22	10	0	0	0	0	0	0	35	35	35	35	0	0	0	0	0	0
October 2026	80	31	15	3	0	0	0	0	0	0	26	26	26	26	0	0	0	0	0	0
October 2027	78	25	9	0	0	0	0	0	0	0	16	16	16	0	0	0	0	0	0	0
October 2028	74	19	4	0	0	0	0	0	0	0	6	6	6	0	0	0	0	0	0	0
October 2029	71	14	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2030	68	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2031	64	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2032	60	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2033	56	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2034	52	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2035	47	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2036	42	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2037	37	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2038	31	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039	25	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	16.0	6.8	5.3	4.4	3.3	2.7	2.3	1.9	1.7	1.5	6.2	6.2	6.2	6.0	5.2	4.5	3.9	3.1	2.9	2.5

Date	VC Class										CZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	150%	200%	300%	400%	500%	700%	800%	1000%	0%	100%	150%	200%	300%	400%	500%	700%	800%	1000%
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	104	104	104	104	104	104	104	104	104	104
October 2019	100	100	100	100	100	100	100	100	100	100	107	107	107	107	107	107	107	107	107	107
October 2020	100	100	100	100	100	100	100	100	100	55	111	111	111	111	111	111	111	111	111	111
October 2021	100	100	100	100	100	100	100	60	0	0	115	115	115	115	115	115	115	115	111	56
October 2022	100	100	100	100	100	100	93	0	0	0	119	119	119	119	119	119	119	85	57	22
October 2023	100	100	100	100	100	90	0	0	0	0	123	123	123	123	123	123	118	48	29	9
October 2024	100	100	100	100	100	3	0	0	0	0	128	128	128	128	128	128	80	27	15	3
October 2025	100	100	100	100	51	0	0	0	0	0	132	132	132	132	132	96	55	15	7	1
October 2026	100	100	100	100	0	0	0	0	0	0	137	137	137	137	129	71	37	9	4	1
October 2027	100	100	100	86	0	0	0	0	0	0	142	142	142	142	102	52	25	5	2	*
October 2028	100	100	100	28	0	0	0	0	0	0	147	147	147	147	81	38	17	3	1	*
October 2029	96	96	82	0	0	0	0	0	0	0	152	152	152	138	64	28	12	2	*	*
October 2030	86	86	29	0	0	0	0	0	0	0	158	158	158	117	50	20	8	1	*	*
October 2031	77	77	0	0	0	0	0	0	0	0	163	163	152	98	40	15	5	*	*	*
October 2032	67	66	0	0	0	0	0	0	0	0	169	169	132	83	31	11	3	*	*	*
October 2033	56	17	0	0	0	0	0	0	0	0	175	175	114	69	24	8	2	*	*	*
October 2034	45	0	0	0	0	0	0	0	0	0	181	164	98	57	19	6	2	*	*	*
October 2035	34	0	0	0	0	0	0	0	0	0	188	145	84	47	14	4	1	*	*	*
October 2036	22	0	0	0	0	0	0	0	0	0	194	127	71	39	11	3	1	*	*	*
October 2037	10	0	0	0	0	0	0	0	0	0	201	110	60	32	8	2	*	*	*	*
October 2038	0	0	0	0	0	0	0	0	0	0	207	95	50	26	6	1	*	*	*	*
October 2039	0	0	0	0	0	0	0	0	0	0	207	81	41	20	5	1	*	*	*	*
October 2040	0	0	0	0	0	0	0	0	0	0	207	67	33	16	3	1	*	*	*	0
October 2041	0	0	0	0	0	0	0	0	0	0	207	55	26	12	2	*	*	*	*	0
October 2042	0	0	0	0	0	0	0	0	0	0	207	43	20	9	2	*	*	*	*	0
October 2043	0	0	0	0	0	0	0	0	0	0	194	33	15	6	1	*	*	*	*	0
October 2044	0	0	0	0	0	0	0	0	0	0	150	23	10	4	1	*	*	*	*	0
October 2045	0	0	0	0	0	0	0	0	0	0	103	14	6	2	*	*	*	*	*	0
October 2046	0	0	0	0	0	0	0	0	0	0	53	6	2	1	*	*	*	*	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)**	16.5	14.9	12.6	10.6	8.1	6.5	5.4	4.1	3.7	3.1	28.0	22.0	19.2	16.7	12.9	10.3	8.5	6.2	5.5	4.3

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

Date	CY Class										CD, CF and CS† Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	150%	200%	300%	400%	500%	700%	800%	1000%	0%	100%	150%	200%	300%	400%	600%	700%	800%	900%
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	99	91	88	85	79	73	62	56	50	44
October 2019	100	100	100	100	100	100	100	100	100	100	98	82	77	72	63	54	38	31	25	20
October 2020	100	100	100	100	100	100	100	100	100	69	97	74	67	61	49	39	23	17	13	9
October 2021	100	100	100	100	100	100	100	72	54	27	95	67	59	51	39	29	14	10	6	4
October 2022	100	100	100	100	100	100	83	41	27	11	94	60	51	43	30	21	9	5	3	2
October 2023	100	100	100	100	100	85	57	23	14	4	93	53	44	36	24	15	5	3	2	1
October 2024	100	100	100	100	98	63	39	13	7	2	91	47	38	30	18	11	3	2	1	*
October 2025	100	100	100	100	78	46	26	7	4	1	89	42	32	25	14	8	2	1	*	*
October 2026	100	100	100	100	62	34	18	4	2	*	88	36	27	20	11	5	1	*	*	*
October 2027	100	100	100	92	49	25	12	2	1	*	86	31	23	16	8	4	1	*	*	*
October 2028	100	100	100	79	39	18	8	1	*	*	84	27	19	13	6	3	*	*	*	*
October 2029	100	100	96	67	31	14	6	1	*	*	82	22	15	10	4	2	*	*	*	*
October 2030	100	100	84	56	24	10	4	*	*	*	79	18	12	8	3	1	*	*	*	*
October 2031	100	100	73	47	19	7	3	*	*	*	77	15	9	6	2	1	*	*	*	*
October 2032	100	100	64	40	15	5	2	*	*	*	74	11	7	4	1	*	*	*	*	*
October 2033	100	89	55	33	12	4	1	*	*	*	71	8	5	3	1	*	*	*	*	*
October 2034	100	79	47	28	9	3	1	*	*	*	68	5	3	2	*	*	*	*	*	*
October 2035	100	70	40	23	7	2	*	*	*	*	65	2	1	1	*	*	*	*	*	*
October 2036	100	61	34	19	5	1	*	*	*	*	61	0	0	0	0	0	0	0	0	0
October 2037	100	53	29	15	4	1	*	*	*	*	57	0	0	0	0	0	0	0	0	0
October 2038	100	46	24	12	3	1	*	*	*	*	53	0	0	0	0	0	0	0	0	0
October 2039	100	39	20	10	2	*	*	*	*	0	49	0	0	0	0	0	0	0	0	0
October 2040	100	32	16	8	2	*	*	*	*	0	44	0	0	0	0	0	0	0	0	0
October 2041	100	27	13	6	1	*	*	*	*	0	39	0	0	0	0	0	0	0	0	0
October 2042	100	21	10	4	1	*	*	*	*	0	34	0	0	0	0	0	0	0	0	0
October 2043	94	16	7	3	1	*	*	*	*	0	28	0	0	0	0	0	0	0	0	0
October 2044	72	11	5	2	*	*	*	*	*	0	22	0	0	0	0	0	0	0	0	0
October 2045	50	7	3	1	*	*	*	*	0	0	15	0	0	0	0	0	0	0	0	0
October 2046	26	3	1	*	*	*	*	*	0	0	8	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)**	28.0	21.1	17.7	15.0	11.1	8.7	7.1	5.2	4.6	3.7	19.9	7.4	6.3	5.4	4.0	3.2	2.1	1.7	1.5	1.3

Date	ZB Class												
	PSA Prepayment Assumption												
	0%	100%	137%	150%	162%	200%	350%	380%	446%	750%	1000%	1400%	2000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2018	104	104	104	104	103	98	78	74	65	23	10	*	*
October 2019	108	108	108	108	106	94	47	38	19	*	*	*	0
October 2020	113	113	113	113	110	91	23	11	*	*	*	*	0
October 2021	117	117	117	117	114	90	11	1	*	*	*	*	0
October 2022	122	122	122	122	118	91	7	1	1	1	1	*	0
October 2023	127	127	127	125	120	91	6	1	1	1	1	*	0
October 2024	132	132	131	126	118	88	5	1	1	1	1	*	0
October 2025	138	138	131	124	113	83	5	1	1	1	*	*	0
October 2026	143	143	129	117	107	77	4	1	1	1	*	*	0
October 2027	149	146	121	109	99	70	4	1	1	1	*	*	0
October 2028	155	145	112	100	90	63	3	1	1	1	*	*	0
October 2029	161	141	103	91	82	56	3	1	1	*	*	0	0
October 2030	168	131	93	83	74	50	2	1	1	*	*	0	0
October 2031	175	120	84	74	65	43	2	1	1	*	*	0	0
October 2032	182	109	75	66	58	38	2	1	1	*	*	0	0
October 2033	189	99	67	58	51	32	2	1	1	*	*	0	0
October 2034	197	89	59	51	44	28	1	1	1	*	*	0	0
October 2035	205	79	51	44	38	23	1	1	1	*	*	0	0
October 2036	214	70	44	38	32	20	1	1	1	*	*	0	0
October 2037	219	61	38	32	27	16	1	1	1	*	*	0	0
October 2038	216	52	32	27	23	13	1	1	*	*	*	0	0
October 2039	206	44	27	22	19	11	1	1	*	*	0	0	0
October 2040	186	37	22	18	15	8	1	*	*	*	0	0	0
October 2041	164	30	17	14	12	6	1	*	*	*	0	0	0
October 2042	141	23	13	10	9	5	*	*	*	*	0	0	0
October 2043	117	17	9	7	6	3	*	*	*	*	0	0	0
October 2044	90	11	6	5	4	2	*	*	*	*	0	0	0
October 2045	62	6	3	2	2	1	*	*	*	*	0	0	0
October 2046	32	2	1	1	1	*	*	*	*	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average													
Life (years)**	26.1	19.2	17.0	16.2	15.6	13.4	2.6	1.9	1.5	0.8	0.6	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.
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Characteristics of the Residual Classes

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Elections and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	200% PSA
2	200% PSA
3	160% PSA
4	200% PSA
5	200% PSA

See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Treatment of Original Issue Discount*” in the REMIC Prospectus. No representation is made as to whether the Mortgage Loans underlying the MBS will prepay at 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 AD, AE, ZB and CY 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 Mizuho Securities USA LLC (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						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 1								
AC	\$54,994,000	AD	\$54,994,000	PAC/AD	2.25%	FIX	3136AYXW8	November 2047
AI	3,437,125(3)							
Recombination 2								
AC	54,994,000	AE	54,994,000	PAC/AD	2.50	FIX	3136AYXX6	November 2047
AI	6,874,250(3)							
Recombination 3								
PE	66,035,000	PA	66,035,000	SEG(PAC)/PAC/AD	2.00	FIX	3136AYXZ1	November 2047
		PI	33,017,500(3)	NTL	4.00	FIX/IO	3136AYYE7	November 2047
Recombination 4								
PE	66,035,000	PB	66,035,000	SEG(PAC)/PAC/AD	2.25	FIX	3136AYYA5	November 2047
		PI	28,890,312(3)	NTL	4.00	FIX/IO	3136AYYE7	November 2047
Recombination 5								
PE	66,035,000	PC	66,035,000	SEG(PAC)/PAC/AD	2.50	FIX	3136AYYB3	November 2047
		PI	24,763,125(3)	NTL	4.00	FIX/IO	3136AYYE7	November 2047
Recombination 6								
PE	66,035,000	PD	66,035,000	SEG(PAC)/PAC/AD	2.75	FIX	3136AYYC1	November 2047
		PI	20,635,937(3)	NTL	4.00	FIX/IO	3136AYYE7	November 2047
Recombination 7								
PE	66,035,000	PG	66,035,000	SEG(PAC)/PAC/AD	3.00	FIX	3136AYYD9	November 2047
		PI	16,508,750(3)	NTL	4.00	FIX/IO	3136AYYE7	November 2047
Recombination 8								
PE	66,035,000	BC	79,349,000	PAC/AD	2.00	FIX	3136AYYM9	November 2047
AN	13,314,000	BI	39,674,500(3)	NTL	4.00	FIX/IO	3136AYYS6	November 2047
Recombination 9								
PE	66,035,000	BD	79,349,000	PAC/AD	2.25	FIX	3136AYYN7	November 2047
AN	13,314,000	BI	34,715,187(3)	NTL	4.00	FIX/IO	3136AYYS6	November 2047
Recombination 10								
PE	66,035,000	BE	79,349,000	PAC/AD	2.50	FIX	3136AYYP2	November 2047
AN	13,314,000	BI	29,755,875(3)	NTL	4.00	FIX/IO	3136AYYS6	November 2047
Recombination 11								
PE	66,035,000	BG	79,349,000	PAC/AD	2.75	FIX	3136AYYQ0	November 2047
AN	13,314,000	BI	24,796,562(3)	NTL	4.00	FIX/IO	3136AYYS6	November 2047

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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 12								
PE	\$66,035,000	BK	\$79,349,000	PAC/AD	3.00%	FIX	3136AYYR8	November 2047
AN	13,314,000	BI	19,837,250(3)	NTL	4.00	FIX/IO	3136AYYS6	November 2047
Recombination 13								
AN	13,314,000	GN	13,314,000	SEG(PAC)/SUP/AD	2.00	FIX	3136AYYF4	November 2047
		IN	6,657,000(3)	NTL	4.00	FIX/IO	3136AYYL1	November 2047
Recombination 14								
AN	13,314,000	EN	13,314,000	SEG(PAC)/SUP/AD	2.25	FIX	3136AYYG2	November 2047
		IN	5,824,875(3)	NTL	4.00	FIX/IO	3136AYYL1	November 2047
Recombination 15								
AN	13,314,000	DN	13,314,000	SEG(PAC)/SUP/AD	2.50	FIX	3136AYYH0	November 2047
		IN	4,992,750(3)	NTL	4.00	FIX/IO	3136AYYL1	November 2047
Recombination 16								
AN	13,314,000	NB	13,314,000	SEG(PAC)/SUP/AD	2.75	FIX	3136AYYJ6	November 2047
		IN	4,160,625(3)	NTL	4.00	FIX/IO	3136AYYL1	November 2047
Recombination 17								
AN	13,314,000	BN	13,314,000	SEG(PAC)/SUP/AD	3.00	FIX	3136AYYK3	November 2047
		IN	3,328,500(3)	NTL	4.00	FIX/IO	3136AYYL1	November 2047
Recombination 18								
ZA	19,069,593	ZB(4)	39,816,593	SUP	4.00	FIX/Z	3136AYXY4	November 2047
ZX	96,000							
YZ	20,580,000							
ZY	71,000							
Recombination 19								
CZ	4,532,650	CY(5)	9,385,563	SEQ	3.50	FIX	3136AYYT4	November 2047
CV	2,253,941							
VC	2,598,972							

- (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 ZB Class is an RCR Class formed by a combination of the ZX and ZA Classes in Group 1 and the ZY and YZ Classes in Group 2.
- (5) Principal payments on the REMIC Certificates in Recombination 19 from the CZ Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.

Principal Balance Schedules

Aggregate Group I Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$55,090,000.00	June 2022	\$21,765,234.87	February 2027	\$ 5,742,441.92
November 2017	54,602,801.30	July 2022	21,260,956.30	March 2027	5,605,029.84
December 2017	54,097,359.74	August 2022	20,768,132.92	April 2027	5,470,809.37
January 2018	53,574,530.40	September 2022	20,286,508.19	May 2027	5,339,707.87
February 2018	53,034,604.33	October 2022	19,815,831.25	June 2027	5,211,654.34
March 2018	52,477,885.31	November 2022	19,355,856.79	July 2027	5,086,579.38
April 2018	51,904,689.54	December 2022	18,906,344.95	August 2027	4,964,415.14
May 2018	51,315,345.32	January 2023	18,467,061.20	September 2027	4,845,095.29
June 2018	50,710,192.69	February 2023	18,037,776.19	October 2027	4,728,555.00
July 2018	50,089,583.04	March 2023	17,618,265.66	November 2027	4,614,730.88
August 2018	49,453,878.77	April 2023	17,208,310.33	December 2027	4,503,560.97
September 2018	48,803,452.86	May 2023	16,807,695.80	January 2028	4,394,984.71
October 2018	48,138,688.47	June 2023	16,416,212.41	February 2028	4,288,942.90
November 2018	47,459,978.54	July 2023	16,033,655.15	March 2028	4,185,377.65
December 2018	46,767,725.30	August 2023	15,659,823.57	April 2028	4,084,232.39
January 2019	46,080,533.77	September 2023	15,294,521.68	May 2028	3,985,451.82
February 2019	45,398,360.35	October 2023	14,937,557.83	June 2028	3,888,981.89
March 2019	44,721,161.80	November 2023	14,588,744.64	July 2028	3,794,769.74
April 2019	44,048,895.20	December 2023	14,247,898.87	August 2028	3,702,763.74
May 2019	43,381,517.98	January 2024	13,914,841.38	September 2028	3,612,913.39
June 2019	42,718,987.89	February 2024	13,589,396.99	October 2028	3,525,169.33
July 2019	42,061,263.00	March 2024	13,271,394.43	November 2028	3,439,483.33
August 2019	41,408,301.73	April 2024	12,960,666.24	December 2028	3,355,808.23
September 2019	40,760,062.81	May 2024	12,657,048.66	January 2029	3,274,097.93
October 2019	40,116,505.28	June 2024	12,360,381.60	February 2029	3,194,307.40
November 2019	39,477,588.51	July 2024	12,070,508.51	March 2029	3,116,392.58
December 2019	38,843,272.17	August 2024	11,787,276.36	April 2029	3,040,310.44
January 2020	38,213,516.28	September 2024	11,510,535.48	May 2029	2,966,018.91
February 2020	37,588,281.13	October 2024	11,240,139.56	June 2029	2,893,476.85
March 2020	36,967,527.33	November 2024	10,975,945.54	July 2029	2,822,644.08
April 2020	36,351,215.81	December 2024	10,717,813.56	August 2029	2,753,481.31
May 2020	35,739,307.77	January 2025	10,465,606.85	September 2029	2,685,950.14
June 2020	35,131,764.76	February 2025	10,219,191.71	October 2029	2,620,013.04
July 2020	34,528,548.57	March 2025	9,978,437.40	November 2029	2,555,633.32
August 2020	33,929,621.34	April 2025	9,743,216.12	December 2029	2,492,775.13
September 2020	33,334,945.46	May 2025	9,513,402.90	January 2030	2,431,403.42
October 2020	32,744,483.64	June 2025	9,288,875.56	February 2030	2,371,483.95
November 2020	32,158,198.86	July 2025	9,069,514.65	March 2030	2,312,983.24
December 2020	31,576,054.39	August 2025	8,855,203.37	April 2030	2,255,868.56
January 2021	30,998,013.81	September 2025	8,645,827.56	May 2030	2,200,107.95
February 2021	30,424,040.94	October 2025	8,441,275.56	June 2030	2,145,670.15
March 2021	29,854,099.90	November 2025	8,241,438.26	July 2030	2,092,524.61
April 2021	29,288,155.09	December 2025	8,046,208.93	August 2030	2,040,641.48
May 2021	28,726,171.18	January 2026	7,855,483.26	September 2030	1,989,991.58
June 2021	28,168,113.12	February 2026	7,669,159.27	October 2030	1,940,546.41
July 2021	27,613,946.12	March 2026	7,487,137.23	November 2030	1,892,278.08
August 2021	27,063,635.66	April 2026	7,309,319.67	December 2030	1,845,159.37
September 2021	26,517,147.49	May 2026	7,135,611.28	January 2031	1,799,163.66
October 2021	25,974,447.63	June 2026	6,965,918.89	February 2031	1,754,264.94
November 2021	25,435,502.35	July 2026	6,800,151.41	March 2031	1,710,437.77
December 2021	24,900,278.19	August 2026	6,638,219.79	April 2031	1,667,657.33
January 2022	24,368,741.93	September 2026	6,480,036.98	May 2031	1,625,899.32
February 2022	23,840,860.64	October 2026	6,325,517.86	June 2031	1,585,140.03
March 2022	23,316,601.61	November 2026	6,174,579.23	July 2031	1,545,356.25
April 2022	22,795,932.39	December 2026	6,027,139.74	August 2031	1,506,525.34
May 2022	22,278,820.79	January 2027	5,883,119.88	September 2031	1,468,625.14

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
October 2031	\$ 1,431,634.02	September 2036	\$ 295,516.36	August 2041	\$ 45,423.53
November 2031	1,395,530.83	October 2036	287,243.70	September 2041	43,757.90
December 2031	1,360,294.89	November 2036	279,181.88	October 2041	42,139.96
January 2032	1,325,906.02	December 2036	271,325.79	November 2041	40,568.48
February 2032	1,292,344.49	January 2037	263,670.46	December 2041	39,042.26
March 2032	1,259,590.99	February 2037	256,211.03	January 2042	37,560.13
April 2032	1,227,626.70	March 2037	248,942.74	February 2042	36,120.95
May 2032	1,196,433.19	April 2037	241,860.97	March 2042	34,723.60
June 2032	1,165,992.47	May 2037	234,961.18	April 2042	33,367.00
July 2032	1,136,286.97	June 2037	228,238.96	May 2042	32,050.09
August 2032	1,107,299.48	July 2037	221,689.97	June 2042	30,771.83
September 2032	1,079,013.23	August 2037	215,310.02	July 2042	29,531.22
October 2032	1,051,411.82	September 2037	209,094.98	August 2042	28,327.27
November 2032	1,024,479.20	October 2037	203,040.82	September 2042	27,159.02
December 2032	998,199.72	November 2037	197,143.63	October 2042	26,025.53
January 2033	972,558.08	December 2037	191,399.57	November 2042	24,925.90
February 2033	947,539.31	January 2038	185,804.90	December 2042	23,859.22
March 2033	923,128.81	February 2038	180,355.96	January 2043	22,824.64
April 2033	899,312.30	March 2038	175,049.17	February 2043	21,821.29
May 2033	876,075.82	April 2038	169,881.07	March 2043	20,848.37
June 2033	853,405.76	May 2038	164,848.23	April 2043	19,905.05
July 2033	831,288.79	June 2038	159,947.35	May 2043	18,990.56
August 2033	809,711.90	July 2038	155,175.18	June 2043	18,104.13
September 2033	788,662.38	August 2038	150,528.54	July 2043	17,245.01
October 2033	768,127.80	September 2038	146,004.35	August 2043	16,412.47
November 2033	748,096.04	October 2038	141,599.59	September 2043	15,605.80
December 2033	728,555.24	November 2038	137,311.31	October 2043	14,824.30
January 2034	709,493.80	December 2038	133,136.64	November 2043	14,067.30
February 2034	690,900.42	January 2039	129,072.75	December 2043	13,334.15
March 2034	672,764.03	February 2039	125,116.92	January 2044	12,624.19
April 2034	655,073.85	March 2039	121,266.46	February 2044	11,936.81
May 2034	637,819.30	April 2039	117,518.76	March 2044	11,271.38
June 2034	620,990.08	May 2039	113,871.26	April 2044	10,627.32
July 2034	604,576.13	June 2039	110,321.48	May 2044	10,004.04
August 2034	588,567.59	July 2039	106,866.99	June 2044	9,400.98
September 2034	572,954.85	August 2039	103,505.40	July 2044	8,817.59
October 2034	557,728.53	September 2039	100,234.40	August 2044	8,253.32
November 2034	542,879.46	October 2039	97,051.74	September 2044	7,707.65
December 2034	528,398.65	November 2039	93,955.20	October 2044	7,180.08
January 2035	514,277.37	December 2039	90,942.62	November 2044	6,670.09
February 2035	500,507.06	January 2040	88,011.90	December 2044	6,177.22
March 2035	487,079.37	February 2040	85,161.00	January 2045	5,700.97
April 2035	473,986.12	March 2040	82,387.90	February 2045	5,240.90
May 2035	461,219.36	April 2040	79,690.65	March 2045	4,796.55
June 2035	448,771.29	May 2040	77,067.34	April 2045	4,367.48
July 2035	436,634.30	June 2040	74,516.10	May 2045	3,953.27
August 2035	424,800.97	July 2040	72,035.12	June 2045	3,553.49
September 2035	413,264.03	August 2040	69,622.63	July 2045	3,167.75
October 2035	402,016.39	September 2040	67,276.88	August 2045	2,795.65
November 2035	391,051.14	October 2040	64,996.19	September 2045	2,436.80
December 2035	380,361.50	November 2040	62,778.91	October 2045	2,090.83
January 2036	369,940.87	December 2040	60,623.43	November 2045	1,757.37
February 2036	359,782.80	January 2041	58,528.18	December 2045	1,436.06
March 2036	349,880.97	February 2041	56,491.62	January 2046	1,126.56
April 2036	340,229.24	March 2041	54,512.26	February 2046	828.53
May 2036	330,821.59	April 2041	52,588.64	March 2046	541.64
June 2036	321,652.15	May 2041	50,719.33	April 2046	265.57
July 2036	312,715.17	June 2041	48,902.94	May 2046 and	
August 2036	304,005.07	July 2041	47,138.11	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	\$79,420,000.00	September 2022	\$35,682,605.63	August 2027	\$ 9,911,790.30
November 2017	79,085,713.27	October 2022	34,975,558.45	September 2027	9,694,006.20
December 2017	78,723,197.04	November 2022	34,274,023.24	October 2027	9,480,848.60
January 2018	78,333,293.51	December 2022	33,577,947.64	November 2027	9,272,221.42
February 2018	77,916,175.71	January 2023	32,887,279.73	December 2027	9,068,030.52
March 2018	77,472,039.32	February 2023	32,201,968.04	January 2028	8,868,183.72
April 2018	77,001,102.52	March 2023	31,521,961.52	February 2028	8,672,590.69
May 2018	76,503,605.83	April 2023	30,851,259.79	March 2028	8,481,162.97
June 2018	75,979,811.89	May 2023	30,194,503.22	April 2028	8,293,813.90
July 2018	75,430,005.25	June 2023	29,551,406.50	May 2028	8,110,458.60
August 2018	74,854,492.04	July 2023	28,921,690.12	June 2028	7,931,013.93
September 2018	74,253,599.75	August 2023	28,305,080.20	July 2028	7,755,398.44
October 2018	73,627,676.82	September 2023	27,701,308.39	August 2028	7,583,532.35
November 2018	72,977,092.34	October 2023	27,110,111.80	September 2028	7,415,337.54
December 2018	72,302,235.62	November 2023	26,531,232.83	October 2028	7,250,737.45
January 2019	71,603,515.78	December 2023	25,964,419.12	November 2028	7,089,657.12
February 2019	70,881,361.31	January 2024	25,409,423.40	December 2028	6,932,023.12
March 2019	70,136,219.58	February 2024	24,866,003.41	January 2029	6,777,763.52
April 2019	69,368,556.35	March 2024	24,333,921.79	February 2029	6,626,807.87
May 2019	68,578,855.22	April 2024	23,812,946.00	March 2029	6,479,087.16
June 2019	67,767,617.09	May 2024	23,302,848.21	April 2029	6,334,533.81
July 2019	66,935,359.57	June 2024	22,803,405.20	May 2029	6,193,081.61
August 2019	66,082,616.37	July 2024	22,314,398.26	June 2029	6,054,665.72
September 2019	65,209,936.69	August 2024	21,835,613.15	July 2029	5,919,222.64
October 2019	64,317,884.55	September 2024	21,366,839.93	August 2029	5,786,690.14
November 2019	63,407,038.12	October 2024	20,907,872.96	September 2029	5,657,007.32
December 2019	62,477,989.03	November 2024	20,458,510.72	October 2029	5,530,114.48
January 2020	61,556,526.07	December 2024	20,018,555.83	November 2029	5,405,953.20
February 2020	60,642,579.24	January 2025	19,587,814.88	December 2029	5,284,466.21
March 2020	59,736,079.12	February 2025	19,166,098.40	January 2030	5,165,597.45
April 2020	58,836,956.92	March 2025	18,753,220.75	February 2030	5,049,292.02
May 2020	57,945,144.41	April 2025	18,349,000.09	March 2030	4,935,496.12
June 2020	57,060,573.95	May 2025	17,953,258.23	April 2030	4,824,157.07
July 2020	56,183,178.46	June 2025	17,565,820.63	May 2030	4,715,223.30
August 2020	55,312,891.46	July 2025	17,186,516.29	June 2030	4,608,644.27
September 2020	54,449,647.02	August 2025	16,815,177.67	July 2030	4,504,370.49
October 2020	53,593,379.77	September 2025	16,451,640.66	August 2030	4,402,353.50
November 2020	52,744,024.90	October 2025	16,095,744.45	September 2030	4,302,545.82
December 2020	51,901,518.15	November 2025	15,747,331.54	October 2030	4,204,900.98
January 2021	51,065,795.80	December 2025	15,406,247.59	November 2030	4,109,373.44
February 2021	50,236,794.69	January 2026	15,072,341.44	December 2030	4,015,918.62
March 2021	49,414,452.19	February 2026	14,745,464.98	January 2031	3,924,492.84
April 2021	48,598,706.20	March 2026	14,425,473.12	February 2031	3,835,053.33
May 2021	47,789,495.14	April 2026	14,112,223.72	March 2031	3,747,558.22
June 2021	46,986,757.96	May 2026	13,805,577.53	April 2031	3,661,966.48
July 2021	46,190,434.15	June 2026	13,505,398.15	May 2031	3,578,237.95
August 2021	45,400,463.68	July 2026	13,211,551.95	June 2031	3,496,333.28
September 2021	44,616,787.06	August 2026	12,923,908.00	July 2031	3,416,213.95
October 2021	43,839,345.28	September 2026	12,642,338.08	August 2031	3,337,842.23
November 2021	43,068,079.85	October 2026	12,366,716.55	September 2031	3,261,181.17
December 2021	42,302,932.77	November 2026	12,096,920.35	October 2031	3,186,194.59
January 2022	41,543,846.54	December 2026	11,832,828.90	November 2031	3,112,847.05
February 2022	40,790,764.13	January 2027	11,574,324.11	December 2031	3,041,103.85
March 2022	40,043,629.02	February 2027	11,321,290.29	January 2032	2,970,931.02
April 2022	39,302,385.15	March 2027	11,073,614.11	February 2032	2,902,295.26
May 2022	38,566,976.94	April 2027	10,831,184.53	March 2032	2,835,164.00
June 2022	37,837,349.29	May 2027	10,593,892.81	April 2032	2,769,505.33
July 2022	37,113,447.56	June 2027	10,361,632.42	May 2032	2,705,288.00
August 2022	36,395,217.58	July 2027	10,134,298.99	June 2032	2,642,481.40

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
July 2032	\$ 2,581,055.56	July 2037	\$ 585,267.86	July 2042	\$ 98,845.46
August 2032	2,520,981.16	August 2037	570,046.14	August 2042	95,430.65
September 2032	2,462,229.45	September 2037	555,180.44	September 2042	92,105.58
October 2032	2,404,772.30	October 2037	540,662.90	October 2042	88,868.12
November 2032	2,348,582.15	November 2037	526,485.84	November 2042	85,716.23
December 2032	2,293,632.03	December 2037	512,641.71	December 2042	82,647.87
January 2033	2,239,895.52	January 2038	499,123.16	January 2043	79,661.08
February 2033	2,187,346.75	February 2038	485,922.97	February 2043	76,753.94
March 2033	2,135,960.40	March 2038	473,034.07	March 2043	73,924.54
April 2033	2,085,711.65	April 2038	460,449.57	April 2043	71,171.06
May 2033	2,036,576.24	May 2038	448,162.71	May 2043	68,491.69
June 2033	1,988,530.37	June 2038	436,166.86	June 2043	65,884.66
July 2033	1,941,550.76	July 2038	424,455.57	July 2043	63,348.25
August 2033	1,895,614.63	August 2038	413,022.48	August 2043	60,880.78
September 2033	1,850,699.63	September 2038	401,861.40	September 2043	58,480.60
October 2033	1,806,783.93	October 2038	390,966.27	October 2043	56,146.10
November 2033	1,763,846.12	November 2038	380,331.15	November 2043	53,875.71
December 2033	1,721,865.24	December 2038	369,950.24	December 2043	51,667.89
January 2034	1,680,820.78	January 2039	359,817.84	January 2044	49,521.12
February 2034	1,640,692.65	February 2039	349,928.39	February 2044	47,433.95
March 2034	1,601,461.19	March 2039	340,276.46	March 2044	45,404.94
April 2034	1,563,107.15	April 2039	330,856.72	April 2044	43,432.67
May 2034	1,525,611.66	May 2039	321,663.96	May 2044	41,515.78
June 2034	1,488,956.28	June 2039	312,693.07	June 2044	39,652.91
July 2034	1,453,122.92	July 2039	303,939.08	July 2044	37,842.77
August 2034	1,418,093.90	August 2039	295,397.09	August 2044	36,084.07
September 2034	1,383,851.90	September 2039	287,062.34	September 2044	34,375.54
October 2034	1,350,379.96	October 2039	278,930.15	October 2044	32,715.98
November 2034	1,317,661.47	November 2039	270,995.95	November 2044	31,104.17
December 2034	1,285,680.17	December 2039	263,255.26	December 2044	29,538.95
January 2035	1,254,420.16	January 2040	255,703.72	January 2045	28,019.18
February 2035	1,223,865.86	February 2040	248,337.03	February 2045	26,543.73
March 2035	1,194,002.01	March 2040	241,151.02	March 2045	25,111.51
April 2035	1,164,813.68	April 2040	234,141.57	April 2045	23,721.46
May 2035	1,136,286.25	May 2040	227,304.69	May 2045	22,372.53
June 2035	1,108,405.42	June 2040	220,636.45	June 2045	21,063.70
July 2035	1,081,157.17	July 2040	214,133.01	July 2045	19,793.98
August 2035	1,054,527.78	August 2040	207,790.62	August 2045	18,562.39
September 2035	1,028,503.84	September 2040	201,605.61	September 2045	17,367.98
October 2035	1,003,072.20	October 2040	195,574.38	October 2045	16,209.82
November 2035	978,220.00	November 2040	189,693.42	November 2045	15,087.00
December 2035	953,934.63	December 2040	183,959.29	December 2045	13,998.63
January 2036	930,203.77	January 2041	178,368.63	January 2046	12,943.85
February 2036	907,015.35	February 2041	172,918.15	February 2046	11,921.81
March 2036	884,357.57	March 2041	167,604.64	March 2046	10,931.68
April 2036	862,218.84	April 2041	162,424.94	April 2046	9,972.65
May 2036	840,587.85	May 2041	157,375.97	May 2046	9,043.94
June 2036	819,453.53	June 2041	152,454.73	June 2046	8,144.77
July 2036	798,805.02	July 2041	147,658.27	July 2046	7,274.38
August 2036	778,631.72	August 2041	142,983.71	August 2046	6,432.05
September 2036	758,923.21	September 2041	138,428.23	September 2046	5,617.05
October 2036	739,669.34	October 2041	133,989.07	October 2046	4,828.68
November 2036	720,860.15	November 2041	129,663.54	November 2046	4,066.25
December 2036	702,485.89	December 2041	125,449.01	December 2046	3,329.09
January 2037	684,537.02	January 2042	121,342.89	January 2047	2,616.55
February 2037	667,004.21	February 2042	117,342.66	February 2047	1,927.99
March 2037	649,878.32	March 2042	113,445.86	March 2047	1,262.78
April 2037	633,150.40	April 2042	109,650.07	April 2047	620.32
May 2037	616,811.70	May 2042	105,952.93	May 2047 and	
June 2037	600,853.65	June 2042	102,352.15	thereafter	0.00

PE Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$66,035,000.00	September 2022	\$26,394,563.09	August 2027	\$ 4,977,141.29
November 2017	65,721,049.81	October 2022	25,733,174.57	September 2027	4,833,861.46
December 2017	65,383,554.40	November 2022	25,075,996.33	October 2027	4,694,519.72
January 2018	65,022,806.68	December 2022	24,422,994.23	November 2027	4,559,009.08
February 2018	64,638,943.86	January 2023	23,774,134.40	December 2027	4,427,225.45
March 2018	64,232,119.40	February 2023	23,129,383.18	January 2028	4,299,067.51
April 2018	63,802,502.93	March 2023	22,492,426.12	February 2028	4,174,436.69
May 2018	63,350,280.11	April 2023	21,872,691.75	March 2028	4,053,237.03
June 2018	62,875,652.51	May 2023	21,269,718.89	April 2028	3,935,375.19
July 2018	62,378,837.41	June 2023	20,683,058.63	May 2028	3,820,760.32
August 2018	61,860,067.67	July 2023	20,112,273.97	June 2028	3,709,304.00
September 2018	61,319,591.50	August 2023	19,556,939.53	July 2028	3,600,920.22
October 2018	60,757,672.25	September 2023	19,016,641.23	August 2028	3,495,525.25
November 2018	60,174,588.19	October 2023	18,490,976.01	September 2028	3,393,037.64
December 2018	59,570,632.23	November 2023	17,979,551.51	October 2028	3,293,378.12
January 2019	58,946,111.67	December 2023	17,481,985.80	November 2028	3,196,469.55
February 2019	58,301,347.91	January 2024	16,997,907.11	December 2028	3,102,236.89
March 2019	57,636,676.14	February 2024	16,526,953.57	January 2029	3,010,607.08
April 2019	56,952,445.01	March 2024	16,068,772.92	February 2029	2,921,509.08
May 2019	56,249,016.30	April 2024	15,623,022.28	March 2029	2,834,873.72
June 2019	55,526,764.59	May 2024	15,189,367.89	April 2029	2,750,633.72
July 2019	54,786,076.83	June 2024	14,767,484.90	May 2029	2,668,723.60
August 2019	54,027,352.02	July 2024	14,357,057.06	June 2029	2,589,079.67
September 2019	53,251,000.76	August 2024	13,957,776.59	July 2029	2,511,639.92
October 2019	52,457,444.88	September 2024	13,569,343.87	August 2029	2,436,344.06
November 2019	51,647,116.97	October 2024	13,191,467.28	September 2029	2,363,133.38
December 2019	50,820,459.97	November 2024	12,823,862.96	October 2029	2,291,950.80
January 2020	49,999,327.90	December 2024	12,466,254.63	November 2029	2,222,740.74
February 2020	49,183,677.44	January 2025	12,118,373.35	December 2029	2,155,449.15
March 2020	48,373,465.56	February 2025	11,779,957.37	January 2030	2,090,023.43
April 2020	47,568,649.57	March 2025	11,450,751.90	February 2030	2,026,412.41
May 2020	46,769,187.05	April 2025	11,130,508.97	March 2030	1,964,566.29
June 2020	45,975,035.88	May 2025	10,818,987.20	April 2030	1,904,436.62
July 2020	45,186,154.25	June 2025	10,515,951.66	May 2030	1,845,976.28
August 2020	44,402,500.62	July 2025	10,221,173.69	June 2030	1,789,139.40
September 2020	43,624,033.78	August 2025	9,934,430.74	July 2030	1,733,881.37
October 2020	42,850,712.77	September 2025	9,655,506.17	August 2030	1,680,158.77
November 2020	42,082,496.94	October 2025	9,384,189.15	September 2030	1,627,929.36
December 2020	41,319,345.91	November 2025	9,120,274.49	October 2030	1,577,152.07
January 2021	40,561,219.59	December 2025	8,863,562.46	November 2030	1,527,786.92
February 2021	39,808,078.17	January 2026	8,613,858.67	December 2030	1,479,795.00
March 2021	39,059,882.13	February 2026	8,370,973.92	January 2031	1,433,138.49
April 2021	38,316,592.20	March 2026	8,134,724.08	February 2031	1,387,780.56
May 2021	37,578,169.41	April 2026	7,904,929.95	March 2031	1,343,685.42
June 2021	36,844,575.06	May 2026	7,681,417.08	April 2031	1,300,818.21
July 2021	36,115,770.71	June 2026	7,464,015.73	May 2031	1,259,145.05
August 2021	35,391,718.18	July 2026	7,252,560.68	June 2031	1,218,632.95
September 2021	34,672,379.59	August 2026	7,046,891.14	July 2031	1,179,249.85
October 2021	33,957,717.29	September 2026	6,846,850.61	August 2031	1,140,964.52
November 2021	33,247,693.91	October 2026	6,652,286.78	September 2031	1,103,746.62
December 2021	32,542,272.34	November 2026	6,463,051.43	October 2031	1,067,566.61
January 2022	31,841,415.74	December 2026	6,279,000.30	November 2031	1,032,395.76
February 2022	31,145,087.49	January 2027	6,099,993.01	December 2031	998,206.12
March 2022	30,453,251.27	February 2027	5,925,892.91	January 2032	964,970.51
April 2022	29,765,870.98	March 2027	5,756,567.03	February 2032	932,662.47
May 2022	29,082,910.80	April 2027	5,591,885.97	March 2032	901,256.29
June 2022	28,404,335.13	May 2027	5,431,723.80	April 2032	870,726.93
July 2022	27,730,108.65	June 2027	5,275,957.94	May 2032	841,050.05
August 2022	27,060,196.25	July 2027	5,124,469.13	June 2032	812,201.98

PE Class (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 2032	\$ 784,159.67	March 2034	\$ 362,088.41	November 2035	\$ 122,416.73
August 2032	756,900.72	April 2034	346,623.18	December 2035	113,614.13
September 2032	730,403.33	May 2034	331,589.58	January 2036	105,054.23
October 2032	704,646.31	June 2034	316,975.43	February 2036	96,730.06
November 2032	679,609.03	July 2034	302,768.93	March 2036	88,634.88
December 2032	655,271.44	August 2034	288,958.55	April 2036	80,762.13
January 2033	631,614.03	September 2034	275,533.12	May 2036	73,105.40
February 2033	608,617.82	October 2034	262,481.76	June 2036	65,658.51
March 2033	586,264.35	November 2034	249,793.89	July 2036	58,415.41
April 2033	564,535.68	December 2034	237,459.22	August 2036	51,370.24
May 2033	543,414.34	January 2035	225,467.76	September 2036	44,517.29
June 2033	522,883.34	February 2035	213,809.77	October 2036	37,851.02
July 2033	502,926.18	March 2035	202,475.81	November 2036	31,366.04
August 2033	483,526.78	April 2035	191,456.66	December 2036	25,057.12
September 2033	464,669.52	May 2035	180,743.39	January 2037	18,919.14
October 2033	446,339.20	June 2035	170,327.31	February 2037	12,947.17
November 2033	428,521.04	July 2035	160,199.95	March 2037	7,136.38
December 2033	411,200.68	August 2035	150,353.10	April 2037	1,482.11
January 2034	394,364.12	September 2035	140,778.75	May 2037	0.01
February 2034	377,997.77	October 2035	131,469.15	June 2037 and thereafter	0.00

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	\$34,379,000.00	June 2020	\$27,340,929.69	February 2023	\$19,493,582.51
November 2017	34,267,490.83	July 2020	27,069,857.92	March 2023	19,273,914.98
December 2017	34,147,254.08	August 2020	26,800,569.72	April 2023	19,055,677.85
January 2018	34,018,851.51	September 2020	26,533,052.92	May 2023	18,838,861.25
February 2018	33,882,336.50	October 2020	26,267,295.39	June 2023	18,623,455.33
March 2018	33,737,767.68	November 2020	26,003,285.12	July 2023	18,409,450.33
April 2018	33,585,208.89	December 2020	25,741,010.14	August 2023	18,196,836.55
May 2018	33,424,729.12	January 2021	25,480,458.59	September 2023	17,985,604.35
June 2018	33,256,402.48	February 2021	25,221,618.66	October 2023	17,775,744.16
July 2018	33,080,308.14	March 2021	24,964,478.65	November 2023	17,567,246.45
August 2018	32,896,530.26	April 2021	24,709,026.89	December 2023	17,360,101.79
September 2018	32,705,157.93	May 2021	24,455,251.83	January 2024	17,154,300.77
October 2018	32,506,285.07	June 2021	24,203,141.97	February 2024	16,949,834.07
November 2018	32,300,010.39	July 2021	23,952,685.89	March 2024	16,746,692.42
December 2018	32,086,437.30	August 2021	23,703,872.25	April 2024	16,544,866.61
January 2019	31,865,673.80	September 2021	23,456,689.78	May 2024	16,344,347.48
February 2019	31,637,832.39	October 2021	23,211,127.27	June 2024	16,145,125.96
March 2019	31,403,029.99	November 2021	22,967,173.61	July 2024	15,947,193.00
April 2019	31,161,387.82	December 2021	22,724,817.75	August 2024	15,750,539.64
May 2019	30,913,031.29	January 2022	22,484,048.69	September 2024	15,555,156.95
June 2019	30,658,089.90	February 2022	22,244,855.54	October 2024	15,361,036.10
July 2019	30,396,697.11	March 2022	22,007,227.45	November 2024	15,168,168.26
August 2019	30,128,990.22	April 2022	21,771,153.66	December 2024	14,976,544.71
September 2019	29,855,110.26	May 2022	21,536,623.46	January 2025	14,786,156.76
October 2019	29,575,201.82	June 2022	21,303,626.24	February 2025	14,597,806.70
November 2019	29,289,412.97	July 2022	21,072,151.42	March 2025	14,411,668.71
December 2019	29,005,508.12	August 2022	20,842,188.53	April 2025	14,227,717.88
January 2020	28,723,474.42	September 2022	20,613,727.13	May 2025	14,045,929.55
February 2020	28,443,299.13	October 2022	20,386,756.87	June 2025	13,866,279.37
March 2020	28,164,969.56	November 2022	20,161,267.47	July 2025	13,688,743.22
April 2020	27,888,473.12	December 2022	19,937,248.70	August 2025	13,513,297.28
May 2020	27,613,797.31	January 2023	19,714,690.41	September 2025	13,339,917.95

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 2025	\$13,168,581.94	September 2030	\$ 5,964,164.70	August 2035	\$ 2,473,833.60
November 2025	12,999,266.17	October 2030	5,881,090.62	September 2035	2,434,353.24
December 2025	12,831,947.85	November 2030	5,799,032.54	October 2035	2,395,381.81
January 2026	12,666,604.42	December 2030	5,717,978.75	November 2035	2,356,913.31
February 2026	12,503,213.58	January 2031	5,637,917.71	December 2035	2,318,941.78
March 2026	12,341,753.26	February 2031	5,558,837.97	January 2036	2,281,461.36
April 2026	12,182,201.65	March 2031	5,480,728.23	February 2036	2,244,466.24
May 2026	12,024,537.18	April 2031	5,403,577.32	March 2036	2,207,950.66
June 2026	11,868,738.50	May 2031	5,327,374.16	April 2036	2,171,908.95
July 2026	11,714,784.51	June 2031	5,252,107.84	May 2036	2,136,335.50
August 2026	11,562,654.35	July 2031	5,177,767.54	June 2036	2,101,224.75
September 2026	11,412,327.36	August 2031	5,104,342.57	July 2036	2,066,571.21
October 2026	11,263,783.15	September 2031	5,031,822.37	August 2036	2,032,369.46
November 2026	11,117,001.52	October 2031	4,960,196.47	September 2036	1,998,614.14
December 2026	10,971,962.51	November 2031	4,889,454.55	October 2036	1,965,299.94
January 2027	10,828,646.37	December 2031	4,819,586.38	November 2036	1,932,421.61
February 2027	10,687,033.58	January 2032	4,750,581.86	December 2036	1,899,973.98
March 2027	10,547,104.82	February 2032	4,682,430.99	January 2037	1,867,951.91
April 2027	10,408,841.01	March 2032	4,615,123.89	February 2037	1,836,350.34
May 2027	10,272,223.25	April 2032	4,548,650.79	March 2037	1,805,164.26
June 2027	10,137,232.87	May 2032	4,483,002.03	April 2037	1,774,388.71
July 2027	10,003,851.39	June 2032	4,418,168.06	May 2037	1,744,018.80
August 2027	9,872,060.55	July 2032	4,354,139.42	June 2037	1,714,049.68
September 2027	9,741,842.28	August 2032	4,290,906.78	July 2037	1,684,476.58
October 2027	9,613,178.72	September 2032	4,228,460.90	August 2037	1,655,294.75
November 2027	9,486,052.20	October 2032	4,166,792.64	September 2037	1,626,499.53
December 2027	9,360,445.24	November 2032	4,105,892.98	October 2037	1,598,086.28
January 2028	9,236,340.57	December 2032	4,045,752.97	November 2037	1,570,050.44
February 2028	9,113,721.09	January 2033	3,986,363.80	December 2037	1,542,387.47
March 2028	8,992,569.92	February 2033	3,927,716.73	January 2038	1,515,092.92
April 2028	8,872,870.32	March 2033	3,869,803.13	February 2038	1,488,162.37
May 2028	8,754,605.79	April 2033	3,812,614.46	March 2038	1,461,591.45
June 2028	8,637,759.97	May 2033	3,756,142.27	April 2038	1,435,375.83
July 2028	8,522,316.70	June 2033	3,700,378.23	May 2038	1,409,511.26
August 2028	8,408,260.00	July 2033	3,645,314.08	June 2038	1,383,993.51
September 2028	8,295,574.06	August 2033	3,590,941.66	July 2038	1,358,818.41
October 2028	8,184,243.24	September 2033	3,537,252.89	August 2038	1,333,981.84
November 2028	8,074,252.09	October 2033	3,484,239.81	September 2038	1,309,479.72
December 2028	7,965,585.32	November 2033	3,431,894.52	October 2038	1,285,308.01
January 2029	7,858,227.80	December 2033	3,380,209.22	November 2038	1,261,462.74
February 2029	7,752,164.60	January 2034	3,329,176.20	December 2038	1,237,939.97
March 2029	7,647,380.93	February 2034	3,278,787.84	January 2039	1,214,735.79
April 2029	7,543,862.16	March 2034	3,229,036.59	February 2039	1,191,846.37
May 2029	7,441,593.83	April 2034	3,179,914.99	March 2039	1,169,267.89
June 2029	7,340,561.65	May 2034	3,131,415.68	April 2039	1,146,996.60
July 2029	7,240,751.48	June 2034	3,083,531.37	May 2039	1,125,028.77
August 2029	7,142,149.33	July 2034	3,036,254.85	June 2039	1,103,360.73
September 2029	7,044,741.37	August 2034	2,989,579.00	July 2039	1,081,988.84
October 2029	6,948,513.95	September 2034	2,943,496.76	August 2039	1,060,909.52
November 2029	6,853,453.52	October 2034	2,898,001.17	September 2039	1,040,119.21
December 2029	6,759,546.72	November 2034	2,853,085.35	October 2039	1,019,614.39
January 2030	6,666,780.32	December 2034	2,808,742.49	November 2039	999,391.61
February 2030	6,575,141.26	January 2035	2,764,965.84	December 2039	979,447.43
March 2030	6,484,616.59	February 2035	2,721,748.76	January 2040	959,778.45
April 2030	6,395,193.53	March 2035	2,679,084.65	February 2040	940,381.33
May 2030	6,306,859.43	April 2035	2,636,967.02	March 2040	921,252.75
June 2030	6,219,601.80	May 2035	2,595,389.43	April 2040	902,389.44
July 2030	6,133,408.26	June 2035	2,554,345.51	May 2040	883,788.15
August 2030	6,048,266.59	July 2035	2,513,828.97	June 2040	865,445.69

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 2040	\$ 847,358.89	November 2042	\$ 432,961.32	March 2045	\$ 159,629.51
August 2040	829,524.63	December 2042	421,063.99	April 2045	151,904.48
September 2040	811,939.81	January 2043	409,342.63	May 2045	144,302.49
October 2040	794,601.38	February 2043	397,795.04	June 2045	136,821.98
November 2040	777,506.32	March 2043	386,419.05	July 2045	129,461.37
December 2040	760,651.63	April 2043	375,212.49	August 2045	122,219.11
January 2041	744,034.38	May 2043	364,173.25	September 2045	115,093.68
February 2041	727,651.63	June 2043	353,299.21	October 2045	108,083.57
March 2041	711,500.52	July 2043	342,588.30	November 2045	101,187.27
April 2041	695,578.18	August 2043	332,038.45	December 2045	94,403.32
May 2041	679,881.79	September 2043	321,647.65	January 2046	87,730.26
June 2041	664,408.59	October 2043	311,413.87	February 2046	81,166.64
July 2041	649,155.80	November 2043	301,335.14	March 2046	74,711.04
August 2041	634,120.72	December 2043	291,409.50	April 2046	68,362.05
September 2041	619,300.64	January 2044	281,635.00	May 2046	62,118.29
October 2041	604,692.91	February 2044	272,009.73	June 2046	55,978.37
November 2041	590,294.91	March 2044	262,531.81	July 2046	49,940.94
December 2041	576,104.04	April 2044	253,199.34	August 2046	44,004.67
January 2042	562,117.72	May 2044	244,010.50	September 2046	38,168.21
February 2042	548,333.42	June 2044	234,963.45	October 2046	32,430.27
March 2042	534,748.64	July 2044	226,056.38	November 2046	26,789.55
April 2042	521,360.89	August 2044	217,287.52	December 2046	21,244.77
May 2042	508,167.73	September 2044	208,655.09	January 2047	15,794.66
June 2042	495,166.73	October 2044	200,157.35	February 2047	10,437.99
July 2042	482,355.49	November 2044	191,792.59	March 2047	5,173.51
August 2042	469,731.66	December 2044	183,559.10	April 2047 and	
September 2042	457,292.89	January 2045	175,455.19	thereafter	0.00
October 2042	445,036.87	February 2045	167,479.21		

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

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

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\$356,166,621



**Guaranteed REMIC
Pass-Through Certificates**

Fannie Mae REMIC Trust 2017-94

PROSPECTUS SUPPLEMENT

Mizuho Securities USA LLC

October 24, 2017