

\$933,257,368



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-97**

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
AI	1	\$ 22,237,591(2)	NTL	4.500%	FIX/IO	3136B0BV7	December 2047
AB	1	52,675,000	SEQ/AD	2.625	FIX	3136B0BW5	June 2047
Z(3)	1	869,024	SEQ	3.000	FIX/Z	3136B0BX3	December 2047
FN(3) . . .	2	76,108,263	PT	(4)	FLT	3136B0BY1	December 2047
NS	2	76,108,263(2)	NTL	(4)	INV/IO	3136B0BZ8	December 2047
HP	2	85,000,000	PAC/AD	3.000	FIX	3136B0CA2	July 2047
HL(3) . . .	2	3,114,000	PAC/AD	3.000	FIX	3136B0CB0	December 2047
ZD	2	13,363,684	SUP	3.000	FIX/Z	3136B0CC8	December 2047
EI	3	16,493,026(2)	NTL	5.000	FIX/IO	3136B0CD6	December 2047
E	3	40,000,000	SEQ/AD	3.000	FIX	3136B0CE4	February 2047
EZ(3) . . .	3	1,232,566	SEQ	3.000	FIX/Z	3136B0CF1	December 2047
FG(3) . . .	4	75,000,000	PT	(4)	FLT	3136B0CG9	December 2047
SG(3) . . .	4	75,000,000(2)	NTL	(4)	INV/IO	3136B0CH7	December 2047
LT	4	100,000,000	PT	3.000	FIX	3136B0CJ3	December 2047
GF(3) . . .	5	31,754,468	PT	(4)	FLT	3136B0CK0	December 2047
GS(3) . . .	5	31,754,468(2)	NTL	(4)	INV/IO	3136B0CL8	December 2047
LF(3) . . .	5	54,593,759	PT	(4)	FLT	3136B0CM6	December 2047
LS	5	54,593,759(2)	NTL	(4)	INV/IO	3136B0CN4	December 2047
P	5	90,540,000	PAC	3.000	FIX	3136B0CP9	January 2047
PL(3) . . .	5	6,964,108	PAC	3.000	FIX	3136B0CQ7	December 2047
CA(3) . . .	5	7,548,614	PAC/AD	3.000	FIX	3136B0CR5	December 2047
CZ(3) . . .	5	10,078,249	SUP	3.000	FIX/Z	3136B0CS3	December 2047

(Table continued on next page)

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

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

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

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

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 C, QA, QI, QB, QC, AP, IP, BP, CP, DP, MA, MI, MB, MC, MD, BF, SW, GZ, AZ and LP 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 November 30, 2017.

J.P. Morgan

November 22, 2017

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
BA	6	\$ 44,553,000	SEQ	3.000%	FIX	3136B0CT1	March 2042
BI	6	6,364,714(2)	NTL	3.500	FIX/IO	3136B0CU8	March 2042
VA	6	6,039,000	SEQ/AD	3.500	FIX	3136B0CV6	March 2029
VB	6	5,351,661	SEQ/AD	3.500	FIX	3136B0CW4	June 2036
VZ	6	12,600,000	SEQ	3.500	FIX/Z	3136B0CX2	December 2047
D	7	50,000,000	PAC/AD	3.500	FIX	3136B0CY0	January 2045
LD	7	12,025,137	PAC/AD	3.500	FIX	3136B0CZ7	December 2047
DZ(3) . . .	7	10,010,945	SUP	3.500	FIX/Z	3136B0DA1	December 2047
Q(3)	8	98,828,000	PAC/AD	3.500	FIX	3136B0DB9	November 2044
QL(3) . . .	8	14,612,000	PAC/AD	3.500	FIX	3136B0DC7	October 2046
LQ(3) . . .	8	10,406,835	PAC/AD	3.500	FIX	3136B0DD5	December 2047
QZ(3) . . .	8	19,989,055	SUP	3.500	FIX/Z	3136B0DE3	December 2047
R		0	NPR	0	NPR	3136B0DF0	December 2047
RL		0	NPR	0	NPR	3136B0DG8	December 2047

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

(2) Notional principal balances. These Classes are interest only classes. See page S-7 for a description of how their notional principal balances are calculated.
(3) Exchangeable classes.
(4) Based on LIBOR.

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AVAILABLE INFORMATION

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

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

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

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

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

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

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

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

J.P. Morgan Securities LLC
c/o Broadridge Financial Solutions
Prospectus Department
1155 Long Island Avenue
Edgewood, NY 11717
(telephone 631-274-2635).

SUMMARY

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

Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS*
6	Group 6 MBS
7	Group 7 MBS
8	Group 8 MBS

* Includes the Subgroup 5a MBS and the Subgroup 5b MBS

Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7 and Group 8

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	\$ 53,544,024	4.50%	4.75% to 7.00%	150 to 360
Group 2 MBS	\$ 27,179,687	4.50%	4.75% to 7.00%	241 to 360
	\$ 20,314,583	4.50%	4.75% to 7.00%	241 to 360
	\$ 57,088,904	4.50%	4.75% to 7.00%	241 to 360
	\$ 1,624,081	4.50%	4.75% to 7.00%	241 to 360
	\$ 51,765,659	4.50%	4.75% to 7.00%	241 to 360
	\$ 5,099,916	4.50%	4.75% to 7.00%	241 to 360
	\$ 5,994,516	4.50%	4.75% to 7.00%	241 to 360
	\$ 1,393,686	4.50%	4.75% to 7.00%	241 to 360
	\$ 2,632,353	4.50%	4.75% to 7.00%	241 to 360
	\$ 2,010,084	4.50%	4.75% to 7.00%	241 to 360
	\$ 2,482,478	4.50%	4.75% to 7.00%	241 to 360
Group 3 MBS	\$ 41,232,566	5.00%	5.25% to 7.50%	100 to 360
Group 4 MBS	\$175,000,000	4.50%	4.75% to 7.00%	241 to 360
Group 5 MBS				
Subgroup 5a	\$ 12,295,707	4.50%	4.75% to 7.00%	241 to 360
	\$ 796,632	4.50%	4.75% to 7.00%	241 to 360
	\$ 17,168,332	4.50%	4.75% to 7.00%	241 to 360
	\$ 35,037,978	4.50%	4.75% to 7.00%	241 to 360
	\$ 8,795,110	4.50%	4.75% to 7.00%	241 to 360

	Approximate Principal Balance	Pass- Through Rate	Range of Weighted Average Coupons or WACs (annual percentages)	Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)
<i>Subgroup 5b</i>	\$ 50,199,101	4.50%	4.75% to 7.00%	241 to 360
	\$ 45,622,900	4.50%	4.75% to 7.00%	241 to 360
	\$ 31,563,438	4.50%	4.75% to 7.00%	241 to 360
Group 6 MBS	\$ 68,543,661	3.50%	3.75% to 6.00%	241 to 360
Group 7 MBS	\$ 72,036,082	3.50%	3.75% to 6.00%	241 to 360
Group 8 MBS	\$143,835,890	3.50%	3.75% to 6.00%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	Principal Balance	Original Term to Maturity (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Interest Rate
Group 1 MBS	\$ 53,544,024	360	264	87	4.934%
Group 2 MBS	\$ 27,179,687	360	351	9	4.971%
	\$ 20,314,583	360	331	26	4.890%
	\$ 57,088,904	360	326	26	4.945%
	\$ 1,624,081	360	328	25	5.160%
	\$ 51,765,659	360	331	22	4.903%
	\$ 5,099,916	360	337	20	4.953%
	\$ 5,994,516	360	337	19	4.848%
	\$ 1,393,686	360	340	17	4.887%
	\$ 2,632,353	360	339	17	4.972%
	\$ 2,010,084	360	344	16	4.831%
	\$ 2,482,478	360	345	15	5.020%
Group 3 MBS	\$ 41,232,566	360	292	61	5.418%
Group 4 MBS	\$175,000,000	360	313	38	5.000%
Group 5 MBS					
<i>Subgroup 5a</i>	\$ 12,295,707	360	317	35	4.968%
	\$ 796,632	360	250	89	4.972%
	\$ 17,168,332	360	320	32	4.956%
	\$ 35,037,978	360	309	41	5.039%
	\$ 8,795,110	360	317	34	4.976%
<i>Subgroup 5b</i>	\$ 50,199,101	360	330	22	4.890%
	\$ 45,622,900	360	323	28	4.916%
	\$ 31,563,438	360	325	25	4.902%
Group 6 MBS	\$ 68,543,661	360	358	1	4.203%
Group 7 MBS	\$ 72,036,082	360	357	2	4.180%
Group 8 MBS	\$143,835,890	360	357	2	4.180%

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 November 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>
FN	1.5635%	6.50%	0.30%	LIBOR + 30 basis points
NS	4.9365%	6.20%	0.00%	6.2% – LIBOR
FG	1.5635%	6.50%	0.30%	LIBOR + 30 basis points
SG	4.9365%	6.20%	0.00%	6.2% – LIBOR
GF	1.5635%	6.50%	0.30%	LIBOR + 30 basis points
GS	4.9365%	6.20%	0.00%	6.2% – LIBOR
LF	1.5635%	6.50%	0.30%	LIBOR + 30 basis points
LS	4.9365%	6.20%	0.00%	6.2% – LIBOR
BF	1.5635%	6.50%	0.30%	LIBOR + 30 basis points
SW	4.9365%	6.20%	0.00%	6.2% – 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	8.3333327005% of the AB Class <i>plus</i> 33.3333333333% of the Group 1 MBS
NS	100% of the FN Class
EI	39.9999990299% of the Group 3 MBS
SG	100% of the FG Class
GS	100% of the GF Class
LS	100% of the LF Class
BI	14.2857136444% of the BA Class
QI	28.5714281378% of the Q Class
IP	28.5714280677% of the <i>sum</i> of the Q and QL Classes
MI	28.5714285714% of the <i>sum</i> of the Q, QL and LQ Classes
SW	100% of the <i>sum</i> of the FG and GF Classes

Distributions of Principal

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

Weighted Average Lives (years)*

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>240%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1100%</u>	<u>1300%</u>
AI	19.8	8.3	5.0	2.6	1.7	1.3	0.9	0.7
AB	19.5	8.0	4.8	2.4	1.6	1.2	0.9	0.6
Z	29.8	21.3	18.8	12.0	8.5	6.2	4.5	3.3

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>										
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>155%</u>	<u>165%</u>	<u>195%</u>	<u>227%</u>	<u>240%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>
FN and NS	19.9	9.9	7.9	7.7	7.4	6.6	5.9	5.6	5.4	2.8	1.7
HP	16.0	6.7	5.5	5.4	5.4	5.4	5.4	5.4	5.4	2.9	1.7
HL	25.7	21.0	21.0	21.0	21.0	21.0	21.0	21.0	21.0	11.8	6.8
ZD	28.1	20.7	16.9	16.7	16.2	10.7	5.2	3.2	1.8	0.4	0.2

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>240%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1100%</u>	<u>1300%</u>
EI	20.2	9.1	5.3	2.6	1.8	1.3	0.9	0.7
E	19.4	8.4	4.7	2.3	1.6	1.1	0.8	0.6
EZ	29.6	22.8	18.6	10.9	7.6	5.5	4.0	2.9

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>										
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>155%</u>	<u>165%</u>	<u>195%</u>	<u>227%</u>	<u>240%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>
FG, SG and LT	19.9	9.4	7.6	7.4	7.1	6.3	5.6	5.4	5.2	2.7	1.5

Group 5 Classes	PSA Prepayment Assumption										
	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
GF and GS	19.9	9.4	7.6	7.4	7.1	6.3	5.6	5.4	5.2	2.7	1.5
LF and LS	19.9	9.7	7.7	7.6	7.3	6.5	5.7	5.5	5.3	2.7	1.6
P	17.6	6.6	5.1	5.1	5.1	5.1	5.1	5.1	5.0	2.6	1.5
PL	27.5	18.8	18.6	18.6	18.6	18.6	18.6	18.6	18.2	10.0	5.7
CA	10.5	10.5	9.0	7.9	6.1	6.1	6.1	2.9	2.4	0.6	0.3
CZ	29.0	21.5	17.7	17.2	16.4	9.8	1.7	1.2	1.0	0.2	0.1
C	29.0	21.4	16.5	15.5	13.5	8.2	3.6	1.9	1.6	0.4	0.2

<u>Group 6 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>291%</u>	<u>450%</u>	<u>600%</u>	<u>900%</u>
BA and BI	15.0	6.0	3.1	2.3	2.0	1.6
VA	6.0	6.0	4.8	3.8	3.2	2.5
VB	15.0	13.2	7.2	5.2	4.2	3.1
VZ	27.3	20.5	12.0	8.5	6.6	4.5

<u>Group 7 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>180%</u>	<u>225%</u>	<u>400%</u>	<u>600%</u>	<u>900%</u>
D	13.0	5.7	5.2	5.2	5.2	3.5	2.7	2.0
LD	23.4	16.4	16.3	16.3	16.3	10.3	7.1	4.7
DZ	27.5	20.8	19.1	10.5	2.9	1.3	0.9	0.7

<u>Group 8 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>180%</u>	<u>225%</u>	<u>400%</u>	<u>600%</u>	<u>900%</u>
Q, QA, QB, QC and QI	12.9	5.7	5.1	5.1	5.1	3.5	2.6	2.0
QL	22.6	13.4	13.3	13.3	13.3	8.2	5.7	3.9
LQ	24.4	20.1	20.1	20.1	20.1	13.0	8.8	5.8
QZ	27.5	20.8	19.1	10.5	2.9	1.3	0.9	0.7
AP, BP, CP, DP and IP	14.2	6.7	6.2	6.2	6.2	4.1	3.0	2.3
MA, MB, MC, MD and MI	15.0	7.8	7.3	7.3	7.3	4.8	3.5	2.6

<u>Group 1/Group 3 Class†</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>240%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1100%</u>	<u>1300%</u>
AZ	29.7	22.2	18.7	11.4	8.0	5.8	4.3	3.1

Group 2/Group 4/Group 5 Class†	PSA Prepayment Assumption										
	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
BF	19.9	9.6	7.7	7.6	7.3	6.5	5.7	5.5	5.3	2.7	1.6

<u>Group 2/Group 5 Class†</u>	<u>PSA Prepayment Assumption</u>										
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>155%</u>	<u>165%</u>	<u>195%</u>	<u>227%</u>	<u>240%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>
LP	27.0	19.5	19.4	19.4	19.4	19.4	19.4	19.4	19.0	10.5	6.0

<u>Group 4/ Group 5 Class†</u>	<u>PSA Prepayment Assumption</u>										
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>155%</u>	<u>165%</u>	<u>195%</u>	<u>227%</u>	<u>240%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>
SW	19.9	9.4	7.6	7.4	7.1	6.3	5.6	5.4	5.2	2.7	1.5

<u>Group 7/Group 8 Class†</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>180%</u>	<u>225%</u>	<u>400%</u>	<u>600%</u>	<u>900%</u>
GZ	27.5	20.8	19.1	10.5	2.9	1.3	0.9	0.7

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

† These classes are RCR Classes formed by combinations of two or more REMIC classes in 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, Hurricane Irma and Hurricane Maria resulted in catastrophic damage to extensive areas of the Southeastern United States (including coastal Texas and Louisiana and coastal and inland Florida and Georgia), Puerto Rico and the U.S. Virgin Islands. Also, in October 2017, various areas of Northern California were affected by wildfires. 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 alter-

native 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. In addition, we may apply an adjustment factor to any designated alternative index as deemed appropriate to better achieve comparability and otherwise in keeping with industry-accepted practices. However, we can provide no assurance that any such 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 November 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 eight groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS,” “Group 5 MBS,” “Group 6 MBS,” “Group 7 MBS” and “Group 8 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 6 MBS, Group 7 MBS and Group 8 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 6 MBS, Group 7 MBS and Group 8 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*“Jumbo-conforming” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in the MBS Prospectus dated June 1, 2016.

For additional information, see “Summary—Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7 and Group 8—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 Z, ZD, EZ, CZ, VZ, DZ, QZ, GZ and AZ 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 Z Accrual Amount to AB until retired and thereafter to Z.

} Accretion
Directed
Class and
Accrual Class

The Group 1 Cash Flow Distribution Amount to AB and Z, in that order, until retired.

} Sequential
Pay Classes

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

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

• Group 2

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

} Accretion
Directed/PAC
Group and
Accrual Class

The Group 2 Cash Flow Distribution Amount as follows:

— 42.8571428571% to FN until retired, and

} Pass-Through
Class

— 57.1428571429% as follows:

first, to Aggregate Group I to its Planned Balance;

} PAC Group

second, to ZD until retired; and

} Support Class

third, to Aggregate Group I to zero.

} PAC Group

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

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

“Aggregate Group I” consists of the HP and HL Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I to HP and HL, 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 3*

The EZ Accrual Amount to E until retired and thereafter to EZ.

} Accretion
Directed
Class and
Accrual Class

The Group 3 Cash Flow Distribution Amount to E and EZ, in that order, until retired.

} Sequential
Pay Classes

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

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

- *Group 4*

The Group 4 Principal Distribution Amount to FG and LT, pro rata, until retired.

} Pass-Through
Classes

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

- *Group 5*

The CZ Accrual Amount to CA to its Planned Balance, and thereafter to CZ.

} Accretion
Directed/PAC
Class and
Accrual Class

42.8571426643% of the Subgroup 5a Cash Flow Distribution Amount to GF until retired.

42.8571424086% of the Subgroup 5b Cash Flow Distribution Amount to LF until retired.

} Pass-Through
Classes

57.1428573357% of the Subgroup 5a Cash Flow Distribution Amount and 57.1428575914% of the Subgroup 5b Cash Flow Distribution Amount as follows:

first, to Aggregate Group II to its Planned Balance;

second, to CA to its Planned Balance;

} PAC Group
and Class

third, to CZ, until retired;

} Support Class

fourth, to CA until retired; and

fifth, to the Aggregate Group II to zero.

} PAC Class
and Group

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

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

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

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

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

- *Group 6*

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

The Group 6 Cash Flow Distribution Amount to BA, VA, VB and VZ, in that order, until retired. } Sequential
Pay Classes

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

The “Group 6 Cash Flow Distribution Amount” is the principal then paid on the Group 6 MBS.

- *Group 7*

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

The Group 7 Cash Flow Distribution Amount in the following priority:

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

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

The “Group 7 Cash Flow Distribution Amount” is the principal then paid on the Group 7 MBS.

“Aggregate Group III” consists of the D and LD Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III to D and LD, 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 8*

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

The Group 8 Cash Flow Distribution Amount in the following priority:

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

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

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

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

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

Structuring Assumptions

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

- the Mortgage Loans underlying the MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7 and Group 8—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 November 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 155% and 250% PSA	Between 155% and 250% PSA
Aggregate Group II Planned Balances	Between 150% and 240% PSA	Between 150% and 240% PSA
CA Class Planned Balances	Between 165% and 227% PSA	Between 165% and 227% PSA
Aggregate Group III Planned Balances	Between 125% and 225% PSA	Between 125% and 225% PSA
Aggregate Group IV Planned Balances	Between 125% and 225% PSA	Between 125% and 225% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	HP and HL
Aggregate Group II	P and PL
Aggregate Group III	D and LD
Aggregate Group IV	Q, QL and LQ

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 CA Class to their scheduled balances in any month. As a result, the likelihood of reducing the Aggregate Groups and the CA 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 CA 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 CA 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>
NS	21.687500%
SG	21.234375%
GS	21.234375%
LS	21.562500%
SW	21.234375%

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
0.63175%	21.2%	17.9%	14.6%	14.3%	13.6%	11.6%	9.4%	8.5%	7.8%	(10.3)%	(34.6)%
1.26350%	18.0%	14.7%	11.5%	11.1%	10.5%	8.5%	6.3%	5.4%	4.7%	(13.2)%	(37.4)%
3.26350%	7.5%	4.3%	1.2%	0.8%	0.2%	(1.7)%	(3.8)%	(4.7)%	(5.4)%	(22.7)%	(46.1)%
5.26350%	(5.6)%	(8.6)%	(11.6)%	(11.9)%	(12.5)%	(14.4)%	(16.4)%	(17.2)%	(17.8)%	(34.3)%	(57.0)%
6.20000%	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
0.63175%	21.4%	18.0%	14.6%	14.2%	13.5%	11.4%	9.2%	8.2%	7.5%	(11.3)%	(36.9)%
1.26350%	18.1%	14.7%	11.3%	11.0%	10.3%	8.2%	6.0%	5.1%	4.4%	(14.2)%	(39.5)%
3.26350%	7.3%	4.1%	0.9%	0.5%	(0.1)%	(2.1)%	(4.3)%	(5.1)%	(5.8)%	(23.6)%	(47.7)%
5.26350%	(6.3)%	(9.3)%	(12.3)%	(12.6)%	(13.3)%	(15.1)%	(17.1)%	(18.0)%	(18.6)%	(35.3)%	(58.2)%
6.20000%	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
0.63175%	21.4%	18.0%	14.6%	14.2%	13.5%	11.4%	9.2%	8.2%	7.5%	(11.3)%	(36.9)%
1.26350%	18.1%	14.7%	11.3%	11.0%	10.3%	8.2%	6.0%	5.1%	4.4%	(14.2)%	(39.5)%
3.26350%	7.3%	4.1%	0.9%	0.5%	(0.1)%	(2.1)%	(4.3)%	(5.1)%	(5.8)%	(23.6)%	(47.7)%
5.26350%	(6.3)%	(9.3)%	(12.3)%	(12.6)%	(13.3)%	(15.1)%	(17.1)%	(17.9)%	(18.6)%	(35.3)%	(58.3)%
6.20000%	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
0.63175%	21.2%	17.8%	14.4%	14.1%	13.4%	11.3%	9.1%	8.1%	7.4%	(11.2)%	(36.4)%
1.26350%	17.9%	14.6%	11.3%	10.9%	10.2%	8.2%	6.0%	5.1%	4.4%	(14.0)%	(39.0)%
3.26350%	7.3%	4.2%	0.9%	0.6%	0.0%	(2.0)%	(4.1)%	(5.0)%	(5.7)%	(23.3)%	(47.3)%
5.26350%	(5.9)%	(8.9)%	(11.9)%	(12.2)%	(12.9)%	(14.7)%	(16.7)%	(17.5)%	(18.2)%	(34.8)%	(57.8)%
6.20000%	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
0.63175%	21.4%	18.0%	14.6%	14.2%	13.5%	11.4%	9.2%	8.2%	7.5%	(11.3)%	(36.9)%
1.26350%	18.1%	14.7%	11.3%	11.0%	10.3%	8.2%	6.0%	5.1%	4.4%	(14.2)%	(39.5)%
3.26350%	7.3%	4.1%	0.9%	0.5%	(0.1)%	(2.1)%	(4.3)%	(5.1)%	(5.8)%	(23.6)%	(47.7)%
5.26350%	(6.3)%	(9.3)%	(12.3)%	(12.6)%	(13.3)%	(15.1)%	(17.1)%	(18.0)%	(18.6)%	(35.3)%	(58.1)%
6.20000%	*	*	*	*	*	*	*	*	*	*	*

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

Class	% PSA
AI	277%
EI	306%
BI	335%
QI	348%
IP	357%
MI	381%

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

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

Class	Price*
AI	19.87500%
EI	21.25000%
BI	9.56250%
QI	13.25000%
IP	15.40625%
MI	17.40625%

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

Sensitivity of the AI Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>240%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1100%</u>	<u>1300%</u>
Pre-Tax Yields to Maturity	15.7%	12.4%	2.6%	(17.0)%	(33.7)%	(52.1)%	(73.2)%	(98.7)%

Sensitivity of the EI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	240%	500%	700%	900%	1100%	1300%
Pre-Tax Yields to Maturity	17.7%	14.4%	4.7%	(14.6)%	(30.9)%	(49.2)%	(70.2)%	(95.8)%

Sensitivity of the BI Class to Prepayments

	PSA Prepayment Assumption					
	50%	100%	291%	450%	600%	900%
Pre-Tax Yields to Maturity	30.5%	25.7%	4.8%	(11.8)%	(25.6)%	(48.1)%

Sensitivity of the QI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	125%	180%	225%	400%	600%	900%
Pre-Tax Yields to Maturity	17.4%	11.8%	9.1%	9.1%	9.1%	(4.4)%	(21.1)%	(43.5)%

Sensitivity of the IP Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	125%	180%	225%	400%	600%	900%
Pre-Tax Yields to Maturity	14.7%	10.2%	8.3%	8.3%	8.3%	(3.1)%	(17.9)%	(39.4)%

Sensitivity of the MI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	125%	180%	225%	400%	600%	900%
Pre-Tax Yields to Maturity	12.7%	9.0%	7.7%	7.7%	7.7%	(1.0)%	(12.3)%	(30.2)%

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, Group 5, Group 6, Group 7 and Group 8 Classes.

See “—Distributions of Principal” above.

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

Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original and Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	7.00%
Group 2 MBS	360 months	7.00%
Group 3 MBS	360 months	7.50%
Group 4 MBS	360 months	7.00%
Group 5 MBS	360 months	7.00%
Group 6 MBS	360 months	6.00%
Group 7 MBS	360 months	6.00%
Group 8 MBS	360 months	6.00%

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

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

Percent of Original Principal Balances Outstanding

Date	AI† Class								AB Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	240%	500%	700%	900%	1100%	1300%	0%	100%	240%	500%	700%	900%	1100%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	99	92	83	68	56	45	33	21	99	91	83	68	56	44	32	20
November 2019	98	84	69	46	32	20	11	4	98	83	69	45	31	19	9	3
November 2020	97	76	57	31	18	9	3	1	97	76	57	30	16	7	2	0
November 2021	95	69	47	21	10	4	1	*	95	69	47	20	8	2	0	0
November 2022	94	63	39	14	5	1	*	*	94	62	38	13	4	0	0	0
November 2023	93	57	32	9	3	1	*	*	92	56	31	8	1	0	0	0
November 2024	91	51	26	6	1	*	*	*	91	50	25	5	0	0	0	0
November 2025	89	46	21	4	1	*	*	*	89	45	20	2	0	0	0	0
November 2026	88	41	17	2	*	*	*	*	87	39	16	1	0	0	0	0
November 2027	86	36	14	2	*	*	*	*	85	35	12	0	0	0	0	0
November 2028	84	32	11	1	*	*	*	*	83	30	9	0	0	0	0	0
November 2029	81	28	9	1	*	*	*	0	81	26	7	0	0	0	0	0
November 2030	79	24	7	*	*	*	*	0	78	22	5	0	0	0	0	0
November 2031	76	20	5	*	*	*	*	0	75	19	3	0	0	0	0	0
November 2032	74	17	4	*	*	*	*	0	73	15	2	0	0	0	0	0
November 2033	71	14	3	*	*	*	0	0	70	12	1	0	0	0	0	0
November 2034	68	11	2	*	*	*	0	0	66	9	0	0	0	0	0	0
November 2035	64	8	1	*	*	*	0	0	63	6	0	0	0	0	0	0
November 2036	61	6	1	*	*	*	0	0	59	4	0	0	0	0	0	0
November 2037	57	4	1	*	*	*	0	0	55	1	0	0	0	0	0	0
November 2038	53	2	*	*	*	0	0	0	51	0	0	0	0	0	0	0
November 2039	48	0	0	0	0	0	0	0	46	0	0	0	0	0	0	0
November 2040	44	0	0	0	0	0	0	0	42	0	0	0	0	0	0	0
November 2041	38	0	0	0	0	0	0	0	36	0	0	0	0	0	0	0
November 2042	33	0	0	0	0	0	0	0	31	0	0	0	0	0	0	0
November 2043	27	0	0	0	0	0	0	0	25	0	0	0	0	0	0	0
November 2044	21	0	0	0	0	0	0	0	18	0	0	0	0	0	0	0
November 2045	14	0	0	0	0	0	0	0	11	0	0	0	0	0	0	0
November 2046	7	0	0	0	0	0	0	0	4	0	0	0	0	0	0	0
November 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	19.8	8.3	5.0	2.6	1.7	1.3	0.9	0.7	19.5	8.0	4.8	2.4	1.6	1.2	0.9	0.6

Date	Z Class								FN and NS† Classes										
	PSA Prepayment Assumption								PSA Prepayment Assumption										
	0%	100%	240%	500%	700%	900%	1100%	1300%	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	103	103	103	103	103	103	103	103	99	93	91	90	90	88	87	86	85	72	57
November 2019	106	106	106	106	106	106	106	106	98	86	81	80	80	77	74	72	71	50	30
November 2020	109	109	109	109	109	109	109	60	97	79	72	72	70	66	62	61	60	34	15
November 2021	113	113	113	113	113	113	73	13	95	73	64	64	62	57	53	51	50	24	8
November 2022	116	116	116	116	116	109	24	3	94	67	57	56	55	49	44	43	41	16	4
November 2023	120	120	120	120	120	48	8	1	93	61	51	50	48	43	37	36	34	11	2
November 2024	123	123	123	123	107	21	3	*	91	56	45	44	42	37	32	30	28	8	1
November 2025	127	127	127	127	59	9	1	*	89	51	40	39	37	31	26	25	23	5	1
November 2026	131	131	131	131	33	4	*	*	88	47	35	34	32	27	22	20	19	3	*
November 2027	135	135	135	117	18	2	*	*	86	43	31	30	28	23	18	17	16	2	*
November 2028	139	139	139	77	10	1	*	*	84	39	27	26	24	20	15	14	13	2	*
November 2029	143	143	143	50	5	*	*	*	82	35	24	23	21	17	13	11	11	1	*
November 2030	148	148	148	32	3	*	*	*	79	31	21	20	18	14	11	9	9	1	*
November 2031	152	152	152	21	1	*	*	*	77	28	18	17	16	12	9	8	7	*	*
November 2032	157	157	157	13	1	*	*	0	74	25	15	15	13	10	7	6	6	*	*
November 2033	162	162	162	8	*	*	*	0	71	22	13	13	11	8	6	5	4	*	*
November 2034	166	166	145	5	*	*	*	0	68	19	11	11	10	7	5	4	4	*	*
November 2035	171	171	101	3	*	*	*	0	65	17	10	9	8	6	4	3	3	*	*
November 2036	177	177	67	1	*	*	*	0	61	15	8	7	7	5	3	3	2	*	*
November 2037	182	182	39	1	*	*	0	0	57	12	7	6	5	4	2	2	2	*	*
November 2038	188	122	17	*	*	*	0	0	53	10	5	5	4	3	2	1	1	*	*
November 2039	193	0	0	0	0	0	0	0	49	9	4	4	3	2	1	1	1	*	*
November 2040	199	0	0	0	0	0	0	0	44	7	3	3	3	2	1	1	1	*	*
November 2041	205	0	0	0	0	0	0	0	39	5	2	2	2	1	1	1	*	*	*
November 2042	212	0	0	0	0	0	0	0	34	4	2	2	1	1	*	*	*	*	*
November 2043	218	0	0	0	0	0	0	0	28	2	1	1	1	*	*	*	*	*	0
November 2044	225	0	0	0	0	0	0	0	22	1	*	*	*	*	*	*	*	*	0
November 2045	231	0	0	0	0	0	0	0	15	*	*	*	*	*	*	*	*	*	0
November 2046	238	0	0	0	0	0	0	0	8	*	*	*	*	*	*	*	*	*	0
November 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																			
Life (years)**	29.8	21.3	18.8	12.0	8.5	6.2	4.5	3.3	19.9	9.9	7.9	7.7	7.4	6.6	5.9	5.6	5.4	2.8	1.7

* 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.

HP Class											
Date	PSA Prepayment Assumption										
	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2018	98	91	88	88	88	88	88	88	88	83	64
November 2019	97	82	76	76	76	76	76	76	76	56	32
November 2020	95	74	65	65	65	65	65	65	65	37	14
November 2021	93	66	55	54	54	54	54	54	54	24	5
November 2022	90	58	46	45	45	45	45	45	45	16	1
November 2023	88	51	38	37	37	37	37	37	37	9	0
November 2024	86	44	31	30	30	30	30	30	30	5	0
November 2025	83	38	24	24	24	24	24	24	24	2	0
November 2026	80	32	19	19	19	19	19	19	19	*	0
November 2027	78	26	15	15	15	15	15	15	15	0	0
November 2028	74	20	12	12	12	12	12	12	12	0	0
November 2029	71	15	9	9	9	9	9	9	9	0	0
November 2030	68	10	7	7	7	7	7	7	7	0	0
November 2031	64	6	5	5	5	5	5	5	5	0	0
November 2032	60	3	3	3	3	3	3	3	3	0	0
November 2033	56	2	2	2	2	2	2	2	2	0	0
November 2034	51	1	1	1	1	1	1	1	1	0	0
November 2035	47	0	0	0	0	0	0	0	0	0	0
November 2036	42	0	0	0	0	0	0	0	0	0	0
November 2037	36	0	0	0	0	0	0	0	0	0	0
November 2038	30	0	0	0	0	0	0	0	0	0	0
November 2039	24	0	0	0	0	0	0	0	0	0	0
November 2040	18	0	0	0	0	0	0	0	0	0	0
November 2041	11	0	0	0	0	0	0	0	0	0	0
November 2042	3	0	0	0	0	0	0	0	0	0	0
November 2043	0	0	0	0	0	0	0	0	0	0	0
November 2044	0	0	0	0	0	0	0	0	0	0	0
November 2045	0	0	0	0	0	0	0	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
November 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	16.0	6.7	5.5	5.4	5.4	5.4	5.4	5.4	5.4	2.9	1.7

HL Class											
Date	PSA Prepayment Assumption										
	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2018	100	100	100	100	100	100	100	100	100	100	100
November 2019	100	100	100	100	100	100	100	100	100	100	100
November 2020	100	100	100	100	100	100	100	100	100	100	100
November 2021	100	100	100	100	100	100	100	100	100	100	100
November 2022	100	100	100	100	100	100	100	100	100	100	100
November 2023	100	100	100	100	100	100	100	100	100	100	64
November 2024	100	100	100	100	100	100	100	100	100	100	33
November 2025	100	100	100	100	100	100	100	100	100	100	16
November 2026	100	100	100	100	100	100	100	100	100	100	8
November 2027	100	100	100	100	100	100	100	100	100	76	4
November 2028	100	100	100	100	100	100	100	100	100	52	2
November 2029	100	100	100	100	100	100	100	100	100	35	1
November 2030	100	100	100	100	100	100	100	100	100	23	1
November 2031	100	100	100	100	100	100	100	100	100	16	*
November 2032	100	100	100	100	100	100	100	100	100	10	*
November 2033	100	100	100	100	100	100	100	100	100	7	*
November 2034	100	100	100	100	100	100	100	100	100	4	*
November 2035	100	92	92	92	92	92	92	92	92	3	*
November 2036	100	72	72	72	72	72	72	72	72	2	*
November 2037	100	55	55	55	55	55	55	55	55	1	*
November 2038	100	42	42	42	42	42	42	42	42	1	*
November 2039	100	31	31	31	31	31	31	31	31	*	*
November 2040	100	22	22	22	22	22	22	22	22	*	*
November 2041	100	15	15	15	15	15	15	15	15	*	*
November 2042	100	10	10	10	10	10	10	10	10	*	*
November 2043	5	5	5	5	5	5	5	5	5	*	*
November 2044	2	2	2	2	2	2	2	2	2	*	*
November 2045	1	1	1	1	1	1	1	1	1	*	0
November 2046	*	*	*	*	*	*	*	*	*	*	0
November 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	25.7	21.0	21.0	21.0	21.0	21.0	21.0	21.0	21.0	11.8	6.8

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

Date	ZD Class											EI† Class							
	PSA Prepayment Assumption											PSA Prepayment Assumption							
	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%	0%	100%	240%	500%	700%	900%	1100%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	103	103	103	103	99	87	75	70	66	0	0	99	92	84	69	57	45	33	22
November 2019	106	106	106	106	99	77	54	44	37	0	0	98	85	70	47	32	20	11	5
November 2020	109	109	109	109	99	69	39	27	18	0	0	97	78	59	32	18	9	4	1
November 2021	113	113	113	113	101	65	30	17	6	0	0	96	71	49	22	10	4	1	*
November 2022	116	116	116	116	103	64	26	12	1	0	0	95	65	41	15	6	2	*	*
November 2023	120	120	120	119	105	65	26	11	*	0	0	93	59	34	10	3	1	*	*
November 2024	123	123	123	120	105	64	25	11	*	0	0	92	54	28	7	2	*	*	*
November 2025	127	127	125	117	103	62	24	10	*	0	0	90	49	23	5	1	*	*	*
November 2026	131	131	121	113	98	58	22	9	*	0	0	89	44	19	3	1	*	*	*
November 2027	135	135	115	107	93	55	21	9	*	0	0	87	40	16	2	*	*	*	*
November 2028	139	139	108	100	87	50	19	8	*	0	0	85	36	13	1	*	*	*	*
November 2029	143	143	100	93	80	46	17	7	*	0	0	83	32	10	1	*	*	*	0
November 2030	148	148	91	85	73	41	15	6	*	0	0	80	28	8	1	*	*	*	0
November 2031	152	152	83	77	66	37	13	5	*	0	0	78	25	7	*	*	*	*	0
November 2032	157	147	75	69	59	32	11	5	*	0	0	75	21	5	*	*	*	*	0
November 2033	162	134	66	61	52	28	10	4	*	0	0	73	18	4	*	*	*	*	0
November 2034	166	121	58	54	45	24	8	3	*	0	0	70	16	3	*	*	*	0	0
November 2035	171	107	51	47	39	21	7	3	*	0	0	66	13	2	*	*	*	0	0
November 2036	177	94	44	40	33	18	6	2	*	0	0	63	11	2	*	*	*	0	0
November 2037	182	82	37	34	28	15	5	2	*	0	0	59	8	1	*	*	*	0	0
November 2038	188	70	31	28	23	12	4	2	*	0	0	55	6	1	*	*	*	0	0
November 2039	193	58	25	23	19	9	3	1	*	0	0	50	4	1	*	*	0	0	0
November 2040	199	47	20	18	14	7	2	1	*	0	0	46	2	*	*	*	0	0	0
November 2041	205	36	15	13	11	5	2	1	*	0	0	40	1	*	*	*	0	0	0
November 2042	212	26	10	9	7	4	1	*	*	0	0	35	0	0	0	0	0	0	0
November 2043	210	16	6	6	4	2	1	*	*	0	0	29	0	0	0	0	0	0	0
November 2044	163	7	3	2	2	1	*	*	*	0	0	22	0	0	0	0	0	0	0
November 2045	113	2	1	1	*	*	*	*	*	0	0	16	0	0	0	0	0	0	0
November 2046	58	*	*	*	*	*	*	*	*	0	0	8	0	0	0	0	0	0	0
November 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																			
Life (years)**	28.1	20.7	16.9	16.7	16.2	10.7	5.2	3.2	1.8	0.4	0.2	20.2	9.1	5.3	2.6	1.8	1.3	0.9	0.7

Date	E Class								EZ Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	240%	500%	700%	900%	1100%	1300%	0%	100%	240%	500%	700%	900%	1100%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	99	92	83	68	55	43	31	19	103	103	103	103	103	103	103	103
November 2019	98	84	69	45	30	18	8	2	106	106	106	106	106	106	106	106
November 2020	97	77	57	30	15	6	*	0	109	109	109	109	109	109	109	33
November 2021	95	70	47	19	7	1	0	0	113	113	113	113	113	113	41	7
November 2022	94	63	38	12	2	0	0	0	116	116	116	116	116	61	13	2
November 2023	92	57	31	7	0	0	0	0	120	120	120	120	109	27	4	*
November 2024	91	52	25	3	0	0	0	0	123	123	123	123	61	12	1	*
November 2025	89	46	20	1	0	0	0	0	127	127	127	127	34	5	*	*
November 2026	87	41	16	0	0	0	0	0	131	131	131	104	19	2	*	*
November 2027	85	37	12	0	0	0	0	0	135	135	135	70	11	1	*	*
November 2028	83	32	9	0	0	0	0	0	139	139	139	46	6	*	*	*
November 2029	81	28	6	0	0	0	0	0	143	143	143	31	3	*	*	*
November 2030	78	24	4	0	0	0	0	0	148	148	148	20	2	*	*	*
November 2031	76	21	2	0	0	0	0	0	152	152	152	13	1	*	*	*
November 2032	73	17	1	0	0	0	0	0	157	157	157	9	1	*	*	0
November 2033	70	14	0	0	0	0	0	0	162	162	138	6	*	*	*	0
November 2034	67	11	0	0	0	0	0	0	166	166	106	3	*	*	*	0
November 2035	63	8	0	0	0	0	0	0	171	171	81	2	*	*	*	0
November 2036	59	5	0	0	0	0	0	0	177	177	60	1	*	*	*	0
November 2037	55	3	0	0	0	0	0	0	182	182	43	1	*	*	0	0
November 2038	51	1	0	0	0	0	0	0	188	188	29	*	*	*	0	0
November 2039	46	0	0	0	0	0	0	0	193	139	18	*	*	*	0	0
November 2040	41	0	0	0	0	0	0	0	199	77	9	*	*	*	0	0
November 2041	35	0	0	0	0	0	0	0	205	18	2	*	*	0	0	0
November 2042	29	0	0	0	0	0	0	0	212	0	0	0	0	0	0	0
November 2043	23	0	0	0	0	0	0	0	218	0	0	0	0	0	0	0
November 2044	16	0	0	0	0	0	0	0	225	0	0	0	0	0	0	0
November 2045	9	0	0	0	0	0	0	0	231	0	0	0	0	0	0	0
November 2046	1	0	0	0	0	0	0	0	238	0	0	0	0	0	0	0
November 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	19.4	8.4	4.7	2.3	1.6	1.1	0.8	0.6	29.6	22.8	18.6	10.9	7.6	5.5	4.0	2.9

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

FG, SG† and LT Classes

	PSA Prepayment Assumption										
Date	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2018	99	92	89	89	88	87	85	84	83	69	51
November 2019	98	85	80	79	78	75	72	70	69	47	26
November 2020	97	78	71	70	69	65	61	59	58	32	13
November 2021	95	72	63	62	60	56	51	49	48	22	7
November 2022	94	66	56	55	53	48	43	41	40	15	3
November 2023	93	60	49	48	47	41	36	34	33	10	2
November 2024	91	55	44	43	41	35	30	28	27	7	1
November 2025	89	50	38	37	35	30	25	24	22	5	*
November 2026	88	45	34	33	31	26	21	19	18	3	*
November 2027	86	41	30	29	27	22	18	16	15	2	*
November 2028	84	37	26	25	23	18	15	13	12	1	*
November 2029	82	33	22	21	20	16	12	11	10	1	*
November 2030	79	29	19	19	17	13	10	9	8	1	*
November 2031	77	26	17	16	14	11	8	7	6	*	*
November 2032	74	23	14	13	12	9	6	6	5	*	*
November 2033	71	20	12	11	10	7	5	5	4	*	*
November 2034	68	17	10	10	9	6	4	4	3	*	*
November 2035	65	15	8	8	7	5	3	3	2	*	*
November 2036	61	13	7	6	6	4	3	2	2	*	*
November 2037	57	10	5	5	4	3	2	2	1	*	*
November 2038	53	8	4	4	3	2	1	1	1	*	*
November 2039	49	6	3	3	3	2	1	1	1	*	*
November 2040	44	5	2	2	2	1	1	1	*	*	*
November 2041	39	3	1	1	1	1	*	*	*	*	*
November 2042	34	2	1	1	1	*	*	*	*	*	0
November 2043	28	*	*	*	*	*	*	*	*	*	0
November 2044	22	0	0	0	0	0	0	0	0	0	0
November 2045	15	0	0	0	0	0	0	0	0	0	0
November 2046	8	0	0	0	0	0	0	0	0	0	0
November 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	19.9	9.4	7.6	7.4	7.1	6.3	5.6	5.4	5.2	2.7	1.5

GF and GS† Classes

	PSA Prepayment Assumption										
Date	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2018	99	92	89	89	88	87	85	84	83	69	51
November 2019	98	85	80	79	78	75	72	70	69	47	26
November 2020	97	78	71	70	69	65	61	59	58	32	13
November 2021	95	72	63	62	60	56	51	49	48	22	7
November 2022	94	66	56	55	53	48	43	41	40	15	3
November 2023	93	60	49	48	47	41	36	34	33	10	2
November 2024	91	55	44	43	41	35	30	28	27	7	1
November 2025	89	50	38	37	35	30	25	24	22	5	*
November 2026	88	45	34	33	31	26	21	19	18	3	*
November 2027	86	41	30	29	27	22	18	16	15	2	*
November 2028	84	37	26	25	23	18	15	13	12	1	*
November 2029	82	33	22	21	20	16	12	11	10	1	*
November 2030	79	29	19	19	17	13	10	9	8	1	*
November 2031	77	26	17	16	14	11	8	7	6	*	*
November 2032	74	23	14	13	12	9	6	6	5	*	*
November 2033	71	20	12	11	10	7	5	5	4	*	*
November 2034	68	17	10	10	9	6	4	4	3	*	*
November 2035	65	15	8	8	7	5	3	3	2	*	*
November 2036	61	13	7	6	6	4	3	2	2	*	*
November 2037	57	10	5	5	4	3	2	2	1	*	*
November 2038	53	8	4	4	3	2	1	1	1	*	*
November 2039	49	7	3	3	3	2	1	1	1	*	*
November 2040	44	5	2	2	2	1	1	1	*	*	*
November 2041	39	3	1	1	1	1	*	*	*	*	*
November 2042	34	2	1	1	1	*	*	*	*	*	0
November 2043	28	*	*	*	*	*	*	*	*	*	0
November 2044	22	0	0	0	0	0	0	0	0	0	0
November 2045	15	0	0	0	0	0	0	0	0	0	0
November 2046	8	0	0	0	0	0	0	0	0	0	0
November 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	19.9	9.4	7.6	7.4	7.1	6.3	5.6	5.4	5.2	2.7	1.5

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

LF and LS† Classes											
Date	PSA Prepayment Assumption										
	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2018	99	93	90	89	89	87	85	85	84	70	53
November 2019	98	85	80	80	79	75	72	71	70	48	27
November 2020	97	79	71	71	69	65	61	60	58	33	14
November 2021	95	72	63	63	61	56	52	50	48	23	7
November 2022	94	66	56	55	54	49	44	42	40	15	4
November 2023	93	61	50	49	47	42	37	35	33	10	2
November 2024	91	55	44	43	41	36	31	29	28	7	1
November 2025	89	51	39	38	36	31	26	24	23	5	*
November 2026	88	46	34	33	31	26	22	20	19	3	*
November 2027	86	42	30	29	27	22	18	16	15	2	*
November 2028	84	38	26	26	24	19	15	14	13	1	*
November 2029	82	34	23	22	20	16	12	11	10	1	*
November 2030	79	31	20	19	18	14	10	9	8	1	*
November 2031	77	27	17	17	15	11	8	7	7	*	*
November 2032	74	24	15	14	13	9	7	6	5	*	*
November 2033	71	21	13	12	11	8	6	5	4	*	*
November 2034	68	19	11	10	9	6	4	4	3	*	*
November 2035	65	16	9	9	8	5	4	3	3	*	*
November 2036	61	14	8	7	6	4	3	2	2	*	*
November 2037	57	12	6	6	5	3	2	2	2	*	*
November 2038	53	10	5	5	4	3	2	1	1	*	*
November 2039	49	8	4	4	3	2	1	1	1	*	*
November 2040	44	6	3	3	2	1	1	1	1	*	*
November 2041	39	4	2	2	2	1	1	*	*	*	*
November 2042	34	3	1	1	1	1	*	*	*	*	*
November 2043	28	2	1	1	1	*	*	*	*	*	0
November 2044	22	*	*	*	*	*	*	*	*	*	0
November 2045	15	0	0	0	0	0	0	0	0	0	0
November 2046	8	0	0	0	0	0	0	0	0	0	0
November 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.9	9.7	7.7	7.6	7.3	6.5	5.7	5.5	5.3	2.7	1.6

P Class											
Date	PSA Prepayment Assumption										
	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2018	99	90	87	87	87	87	87	87	87	81	59
November 2019	97	81	74	74	74	74	74	74	74	53	26
November 2020	96	72	63	63	63	63	63	63	63	34	10
November 2021	94	64	53	53	53	53	53	53	53	21	1
November 2022	93	57	44	44	44	44	44	44	43	12	0
November 2023	91	50	36	36	36	36	36	36	34	6	0
November 2024	89	43	29	29	29	29	29	29	27	1	0
November 2025	87	37	23	23	23	23	23	23	21	0	0
November 2026	84	31	17	17	17	17	17	17	16	0	0
November 2027	82	25	13	13	13	13	13	13	12	0	0
November 2028	79	20	9	9	9	9	9	9	8	0	0
November 2029	77	16	6	6	6	6	6	6	5	0	0
November 2030	74	11	4	4	4	4	4	4	3	0	0
November 2031	70	7	2	2	2	2	2	2	1	0	0
November 2032	67	3	0	0	0	0	0	0	0	0	0
November 2033	63	0	0	0	0	0	0	0	0	0	0
November 2034	59	0	0	0	0	0	0	0	0	0	0
November 2035	55	0	0	0	0	0	0	0	0	0	0
November 2036	51	0	0	0	0	0	0	0	0	0	0
November 2037	46	0	0	0	0	0	0	0	0	0	0
November 2038	40	0	0	0	0	0	0	0	0	0	0
November 2039	35	0	0	0	0	0	0	0	0	0	0
November 2040	29	0	0	0	0	0	0	0	0	0	0
November 2041	22	0	0	0	0	0	0	0	0	0	0
November 2042	16	0	0	0	0	0	0	0	0	0	0
November 2043	8	0	0	0	0	0	0	0	0	0	0
November 2044	*	0	0	0	0	0	0	0	0	0	0
November 2045	0	0	0	0	0	0	0	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
November 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.6	6.6	5.1	5.1	5.1	5.1	5.1	5.1	5.0	2.6	1.5

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

PL Class											
Date	PSA Prepayment Assumption										
	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2018	100	100	100	100	100	100	100	100	100	100	100
November 2019	100	100	100	100	100	100	100	100	100	100	100
November 2020	100	100	100	100	100	100	100	100	100	100	100
November 2021	100	100	100	100	100	100	100	100	100	100	100
November 2022	100	100	100	100	100	100	100	100	100	100	58
November 2023	100	100	100	100	100	100	100	100	100	100	29
November 2024	100	100	100	100	100	100	100	100	100	100	15
November 2025	100	100	100	100	100	100	100	100	100	79	7
November 2026	100	100	100	100	100	100	100	100	100	54	4
November 2027	100	100	100	100	100	100	100	100	100	36	2
November 2028	100	100	100	100	100	100	100	100	100	24	1
November 2029	100	100	100	100	100	100	100	100	100	16	*
November 2030	100	100	100	100	100	100	100	100	100	11	*
November 2031	100	100	100	100	100	100	100	100	100	7	*
November 2032	100	100	97	97	97	97	97	97	87	5	*
November 2033	100	93	78	78	78	78	78	78	69	3	*
November 2034	100	62	62	62	62	62	62	62	55	2	*
November 2035	100	48	48	48	48	48	48	48	43	1	*
November 2036	100	38	38	38	38	38	38	38	33	1	*
November 2037	100	29	29	29	29	29	29	29	25	1	*
November 2038	100	21	21	21	21	21	21	21	18	*	*
November 2039	100	16	16	16	16	16	16	16	13	*	*
November 2040	100	11	11	11	11	11	11	11	9	*	*
November 2041	100	7	7	7	7	7	7	7	6	*	*
November 2042	100	4	4	4	4	4	4	4	3	*	*
November 2043	100	2	2	2	2	2	2	2	1	*	*
November 2044	100	*	*	*	*	*	*	*	*	*	0
November 2045	0	0	0	0	0	0	0	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
November 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	27.5	18.8	18.6	18.6	18.6	18.6	18.6	18.6	18.2	10.0	5.7

CA Class											
Date	PSA Prepayment Assumption										
	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2018	96	96	96	92	83	83	83	83	83	0	0
November 2019	92	92	92	84	68	68	68	68	68	0	0
November 2020	87	87	87	77	56	56	56	53	34	0	0
November 2021	83	83	83	70	46	46	46	25	4	0	0
November 2022	78	78	78	64	37	37	37	9	0	0	0
November 2023	74	74	74	59	30	30	30	1	0	0	0
November 2024	69	69	68	53	29	29	29	*	0	0	0
November 2025	64	64	59	43	27	27	27	*	0	0	0
November 2026	59	59	45	30	26	26	26	*	0	0	0
November 2027	53	53	29	24	24	24	24	*	0	0	0
November 2028	48	48	21	21	21	21	21	*	0	0	0
November 2029	42	42	19	19	19	19	19	*	0	0	0
November 2030	36	36	17	17	17	17	17	*	0	0	0
November 2031	30	30	15	15	15	15	15	*	0	0	0
November 2032	24	24	13	13	13	13	13	*	0	0	0
November 2033	18	18	11	11	11	11	11	*	0	0	0
November 2034	11	9	9	9	9	9	9	*	0	0	0
November 2035	8	8	8	8	8	8	8	*	0	0	0
November 2036	7	7	7	7	7	7	7	*	0	0	0
November 2037	5	5	5	5	5	5	5	*	0	0	0
November 2038	4	4	4	4	4	4	4	*	0	0	0
November 2039	3	3	3	3	3	3	3	*	0	0	0
November 2040	2	2	2	2	2	2	2	*	0	0	0
November 2041	2	2	2	2	2	2	2	*	0	0	0
November 2042	1	1	1	1	1	1	1	*	0	0	0
November 2043	*	*	*	*	*	*	*	*	0	0	0
November 2044	*	*	*	*	*	*	*	*	0	0	0
November 2045	0	0	0	0	0	0	0	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
November 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	10.5	10.5	9.0	7.9	6.1	6.1	6.1	2.9	2.4	0.6	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.

	CZ Class										
	PSA Prepayment Assumption										
Date	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2018	103	103	103	103	103	83	62	54	47	0	0
November 2019	106	106	106	106	106	71	35	20	9	0	0
November 2020	109	109	109	109	109	63	16	0	0	0	0
November 2021	113	113	113	113	113	59	6	0	0	0	0
November 2022	116	116	116	116	116	58	1	0	0	0	0
November 2023	120	120	120	120	119	58	0	0	0	0	0
November 2024	123	123	123	123	119	58	0	0	0	0	0
November 2025	127	127	127	127	117	56	0	0	0	0	0
November 2026	131	131	131	131	112	53	0	0	0	0	0
November 2027	135	135	135	128	106	50	0	0	0	0	0
November 2028	139	139	130	120	99	46	0	0	0	0	0
November 2029	143	143	121	111	92	42	0	0	0	0	0
November 2030	148	148	111	102	84	38	0	0	0	0	0
November 2031	152	152	101	92	76	34	0	0	0	0	0
November 2032	157	157	91	82	67	30	0	0	0	0	0
November 2033	162	162	80	73	59	26	0	0	0	0	0
November 2034	166	159	71	64	52	22	0	0	0	0	0
November 2035	169	140	61	55	45	19	0	0	0	0	0
November 2036	170	122	52	47	38	16	0	0	0	0	0
November 2037	171	105	43	39	31	13	0	0	0	0	0
November 2038	172	87	35	32	25	10	0	0	0	0	0
November 2039	173	71	28	25	20	8	0	0	0	0	0
November 2040	173	55	21	19	15	6	0	0	0	0	0
November 2041	174	39	15	13	10	4	0	0	0	0	0
November 2042	174	25	9	8	6	2	0	0	0	0	0
November 2043	175	11	4	4	3	1	0	0	0	0	0
November 2044	175	2	1	1	*	*	0	0	0	0	0
November 2045	170	0	0	0	0	0	0	0	0	0	0
November 2046	88	0	0	0	0	0	0	0	0	0	0
November 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	29.0	21.5	17.7	17.2	16.4	9.8	1.7	1.2	1.0	0.2	0.1

Date	C Class												BA and BI† Classes					
	PSA Prepayment Assumption												PSA Prepayment Assumption					
	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%	0%	100%	291%	450%	600%	900%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
November 2018	100	100	100	98	94	83	71	66	62	0	0	98	95	91	87	84	77	
November 2019	100	100	100	97	90	70	49	41	34	0	0	96	87	72	60	49	29	
November 2020	100	100	100	95	86	60	33	23	15	0	0	94	76	49	29	12	0	
November 2021	100	100	100	95	84	53	23	11	2	0	0	92	66	29	5	0	0	
November 2022	100	100	100	94	82	49	16	4	0	0	0	89	56	13	0	0	0	
November 2023	100	100	100	94	81	46	13	*	0	0	0	87	47	*	0	0	0	
November 2024	100	100	100	93	81	45	12	*	0	0	0	84	39	0	0	0	0	
November 2025	100	100	98	91	79	44	12	*	0	0	0	81	31	0	0	0	0	
November 2026	100	100	94	88	75	41	11	*	0	0	0	78	23	0	0	0	0	
November 2027	100	100	89	83	71	39	10	*	0	0	0	75	17	0	0	0	0	
November 2028	100	100	84	78	66	35	9	*	0	0	0	71	10	0	0	0	0	
November 2029	100	100	77	72	61	32	8	*	0	0	0	68	4	0	0	0	0	
November 2030	100	100	71	65	55	29	7	*	0	0	0	64	0	0	0	0	0	
November 2031	100	100	64	59	50	26	6	*	0	0	0	60	0	0	0	0	0	
November 2032	100	100	57	53	44	23	6	*	0	0	0	55	0	0	0	0	0	
November 2033	100	100	51	47	39	20	5	*	0	0	0	51	0	0	0	0	0	
November 2034	100	95	44	41	34	17	4	*	0	0	0	46	0	0	0	0	0	
November 2035	100	84	38	35	29	14	3	*	0	0	0	41	0	0	0	0	0	
November 2036	100	73	33	30	24	12	3	*	0	0	0	35	0	0	0	0	0	
November 2037	100	62	27	25	20	10	2	*	0	0	0	29	0	0	0	0	0	
November 2038	100	52	22	20	16	8	2	*	0	0	0	23	0	0	0	0	0	
November 2039	100	42	17	16	13	6	1	*	0	0	0	16	0	0	0	0	0	
November 2040	100	32	13	12	10	4	1	*	0	0	0	9	0	0	0	0	0	
November 2041	100	23	9	8	7	3	1	*	0	0	0	2	0	0	0	0	0	
November 2042	100	14	6	5	4	2	*	*	0	0	0	0	0	0	0	0	0	
November 2043	100	7	2	2	2	1	*	*	0	0	0	0	0	0	0	0	0	
November 2044	100	1	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	
November 2045	97	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
November 2046	50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
November 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																		
Life (years)**	29.0	21.4	16.5	15.5	13.5	8.2	3.6	1.9	1.6	0.4	0.2	15.0	6.0	3.1	2.3	2.0	1.6	

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

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

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

Date	VA Class						VB Class						VZ Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	291%	450%	600%	900%	0%	100%	291%	450%	600%	900%	0%	100%	291%	450%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	93	93	93	93	93	93	100	100	100	100	100	100	104	104	104	104	104	104
November 2019	85	85	85	85	85	85	100	100	100	100	100	100	107	107	107	107	107	107
November 2020	77	77	77	77	77	0	100	100	100	100	100	100	59	111	111	111	111	111
November 2021	69	69	69	69	0	0	100	100	100	100	72	0	115	115	115	115	115	61
November 2022	60	60	60	0	0	0	100	100	100	70	0	0	119	119	119	119	91	28
November 2023	51	51	51	0	0	0	100	100	100	0	0	0	123	123	123	106	57	12
November 2024	42	42	0	0	0	0	100	100	60	0	0	0	128	128	128	76	36	6
November 2025	33	33	0	0	0	0	100	100	0	0	0	0	132	132	123	54	22	2
November 2026	23	23	0	0	0	0	100	100	0	0	0	0	137	137	99	38	14	1
November 2027	13	13	0	0	0	0	100	100	0	0	0	0	142	142	79	27	9	*
November 2028	2	2	0	0	0	0	100	100	0	0	0	0	147	147	63	19	5	*
November 2029	0	0	0	0	0	0	90	90	0	0	0	0	152	152	50	13	3	*
November 2030	0	0	0	0	0	0	77	65	0	0	0	0	158	158	40	9	2	*
November 2031	0	0	0	0	0	0	64	9	0	0	0	0	163	163	32	7	1	*
November 2032	0	0	0	0	0	0	51	0	0	0	0	0	169	150	25	5	1	*
November 2033	0	0	0	0	0	0	36	0	0	0	0	0	175	134	19	3	*	*
November 2034	0	0	0	0	0	0	22	0	0	0	0	0	181	119	15	2	*	*
November 2035	0	0	0	0	0	0	7	0	0	0	0	0	188	105	12	2	*	*
November 2036	0	0	0	0	0	0	0	0	0	0	0	0	190	92	9	1	*	*
November 2037	0	0	0	0	0	0	0	0	0	0	0	0	190	80	7	1	*	*
November 2038	0	0	0	0	0	0	0	0	0	0	0	0	190	69	5	*	*	*
November 2039	0	0	0	0	0	0	0	0	0	0	0	0	190	59	4	*	*	*
November 2040	0	0	0	0	0	0	0	0	0	0	0	0	190	49	3	*	*	*
November 2041	0	0	0	0	0	0	0	0	0	0	0	0	190	40	2	*	*	*
November 2042	0	0	0	0	0	0	0	0	0	0	0	0	169	32	1	*	*	*
November 2043	0	0	0	0	0	0	0	0	0	0	0	0	139	24	1	*	*	0
November 2044	0	0	0	0	0	0	0	0	0	0	0	0	107	17	1	*	*	0
November 2045	0	0	0	0	0	0	0	0	0	0	0	0	74	11	*	*	*	0
November 2046	0	0	0	0	0	0	0	0	0	0	0	0	38	5	*	*	*	0
November 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	6.0	6.0	4.8	3.8	3.2	2.5	15.0	13.2	7.2	5.2	4.2	3.1	27.3	20.5	12.0	8.5	6.6	4.5

Date	D Class								LD Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	180%	225%	400%	600%	900%	0%	100%	125%	180%	225%	400%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	98	94	94	94	94	94	94	94	100	100	100	100	100	100	100	100
November 2019	95	85	84	84	84	84	70	50	100	100	100	100	100	100	100	100
November 2020	92	75	71	71	71	57	35	10	100	100	100	100	100	100	100	100
November 2021	89	64	59	59	59	36	13	0	100	100	100	100	100	100	100	63
November 2022	86	54	48	48	48	21	0	0	100	100	100	100	100	100	97	29
November 2023	83	45	38	38	38	9	0	0	100	100	100	100	100	100	61	13
November 2024	80	36	29	29	29	1	0	0	100	100	100	100	100	100	38	6
November 2025	76	28	20	20	20	0	0	0	100	100	100	100	100	76	24	3
November 2026	72	20	13	13	13	0	0	0	100	100	100	100	100	56	15	1
November 2027	68	13	7	7	7	0	0	0	100	100	100	100	100	41	9	1
November 2028	64	6	2	2	2	0	0	0	100	100	100	100	100	30	6	*
November 2029	59	0	0	0	0	0	0	0	100	97	90	90	90	22	3	*
November 2030	55	0	0	0	0	0	0	0	100	75	75	75	75	16	2	*
November 2031	50	0	0	0	0	0	0	0	100	62	62	62	62	12	1	*
November 2032	44	0	0	0	0	0	0	0	100	51	51	51	51	9	1	*
November 2033	39	0	0	0	0	0	0	0	100	42	42	42	42	6	*	*
November 2034	33	0	0	0	0	0	0	0	100	35	35	35	35	4	*	*
November 2035	27	0	0	0	0	0	0	0	100	28	28	28	28	3	*	*
November 2036	20	0	0	0	0	0	0	0	100	23	23	23	23	2	*	*
November 2037	13	0	0	0	0	0	0	0	100	18	18	18	18	2	*	*
November 2038	6	0	0	0	0	0	0	0	100	14	14	14	14	1	*	*
November 2039	0	0	0	0	0	0	0	0	94	11	11	11	11	1	*	*
November 2040	0	0	0	0	0	0	0	0	60	9	9	9	9	1	*	*
November 2041	0	0	0	0	0	0	0	0	24	6	6	6	6	*	*	*
November 2042	0	0	0	0	0	0	0	0	5	5	5	5	5	*	*	*
November 2043	0	0	0	0	0	0	0	0	3	3	3	3	3	*	*	0
November 2044	0	0	0	0	0	0	0	0	2	2	2	2	2	*	*	0
November 2045	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	0
November 2046	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	0
November 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	13.0	5.7	5.2	5.2	5.2	3.5	2.7	2.0	23.4	16.4	16.3	16.3	16.3	10.3	7.1	4.7

* 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.

Date	DZ Class								Q, QA, QB, QC and QI† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	180%	225%	400%	600%	900%	0%	100%	125%	180%	225%	400%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	104	104	104	97	91	70	46	9	97	94	94	94	94	94	94	94
November 2019	107	107	107	86	69	3	0	0	95	85	83	83	83	83	69	49
November 2020	111	111	111	72	41	0	0	0	92	74	71	71	71	57	35	9
November 2021	115	115	115	62	21	0	0	0	89	64	59	59	59	36	12	0
November 2022	119	119	119	56	9	0	0	0	86	54	48	48	48	20	0	0
November 2023	123	123	123	53	2	0	0	0	83	45	37	37	37	8	0	0
November 2024	128	128	128	52	0	0	0	0	79	36	28	28	28	0	0	0
November 2025	132	132	130	52	0	0	0	0	76	27	19	19	19	0	0	0
November 2026	137	137	130	51	0	0	0	0	72	20	12	12	12	0	0	0
November 2027	142	142	127	49	0	0	0	0	68	12	6	6	6	0	0	0
November 2028	147	147	123	46	0	0	0	0	64	5	1	1	1	0	0	0
November 2029	152	152	117	43	0	0	0	0	59	0	0	0	0	0	0	0
November 2030	158	153	110	40	0	0	0	0	54	0	0	0	0	0	0	0
November 2031	163	144	103	36	0	0	0	0	49	0	0	0	0	0	0	0
November 2032	169	135	95	33	0	0	0	0	44	0	0	0	0	0	0	0
November 2033	175	125	87	29	0	0	0	0	38	0	0	0	0	0	0	0
November 2034	181	114	79	26	0	0	0	0	32	0	0	0	0	0	0	0
November 2035	188	104	71	23	0	0	0	0	26	0	0	0	0	0	0	0
November 2036	194	93	63	20	0	0	0	0	20	0	0	0	0	0	0	0
November 2037	201	83	56	17	0	0	0	0	13	0	0	0	0	0	0	0
November 2038	208	73	48	15	0	0	0	0	5	0	0	0	0	0	0	0
November 2039	216	63	41	12	0	0	0	0	0	0	0	0	0	0	0	0
November 2040	223	54	35	10	0	0	0	0	0	0	0	0	0	0	0	0
November 2041	231	44	28	8	0	0	0	0	0	0	0	0	0	0	0	0
November 2042	217	36	22	6	0	0	0	0	0	0	0	0	0	0	0	0
November 2043	180	27	17	5	0	0	0	0	0	0	0	0	0	0	0	0
November 2044	139	19	12	3	0	0	0	0	0	0	0	0	0	0	0	0
November 2045	96	12	7	2	0	0	0	0	0	0	0	0	0	0	0	0
November 2046	50	5	3	1	0	0	0	0	0	0	0	0	0	0	0	0
November 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.5	20.8	19.1	10.5	2.9	1.3	0.9	0.7	12.9	5.7	5.1	5.1	5.1	3.5	2.6	2.0

Date	QL Class								LQ Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	180%	225%	400%	600%	900%	0%	100%	125%	180%	225%	400%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2019	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2020	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2021	100	100	100	100	100	100	100	33	100	100	100	100	100	100	100	100
November 2022	100	100	100	100	100	100	88	0	100	100	100	100	100	100	100	66
November 2023	100	100	100	100	100	100	28	0	100	100	100	100	100	100	100	30
November 2024	100	100	100	100	100	97	0	0	100	100	100	100	100	100	87	13
November 2025	100	100	100	100	100	53	0	0	100	100	100	100	100	100	54	6
November 2026	100	100	100	100	100	21	0	0	100	100	100	100	100	100	34	3
November 2027	100	100	100	100	100	0	0	0	100	100	100	100	100	95	21	1
November 2028	100	100	100	100	100	0	0	0	100	100	100	100	100	70	13	1
November 2029	100	89	77	77	77	0	0	0	100	100	100	100	100	51	8	*
November 2030	100	52	52	52	52	0	0	0	100	100	100	100	100	37	5	*
November 2031	100	31	31	31	31	0	0	0	100	100	100	100	100	27	3	*
November 2032	100	13	13	13	13	0	0	0	100	100	100	100	100	20	2	*
November 2033	100	0	0	0	0	0	0	0	100	97	97	97	97	14	1	*
November 2034	100	0	0	0	0	0	0	0	100	80	80	80	80	10	1	*
November 2035	100	0	0	0	0	0	0	0	100	65	65	65	65	7	*	*
November 2036	100	0	0	0	0	0	0	0	100	52	52	52	52	5	*	*
November 2037	100	0	0	0	0	0	0	0	100	42	42	42	42	4	*	*
November 2038	100	0	0	0	0	0	0	0	100	33	33	33	33	3	*	*
November 2039	83	0	0	0	0	0	0	0	100	26	26	26	26	2	*	*
November 2040	27	0	0	0	0	0	0	0	100	20	20	20	20	1	*	*
November 2041	0	0	0	0	0	0	0	0	56	15	15	15	15	1	*	*
November 2042	0	0	0	0	0	0	0	0	11	11	11	11	11	*	*	*
November 2043	0	0	0	0	0	0	0	0	8	8	8	8	8	*	*	*
November 2044	0	0	0	0	0	0	0	0	5	5	5	5	5	*	*	0
November 2045	0	0	0	0	0	0	0	0	3	3	3	3	3	*	*	0
November 2046	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	0
November 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	22.6	13.4	13.3	13.3	13.3	8.2	5.7	3.9	24.4	20.1	20.1	20.1	20.1	13.0	8.8	5.8

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

Date	QZ Class								AP, BP, CP, DP and IP† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	180%	225%	400%	600%	900%	0%	100%	125%	180%	225%	400%	600%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	104	104	104	97	91	70	46	9	98	95	95	95	95	95	95	95
November 2019	107	107	107	86	69	3	0	0	96	87	85	85	85	85	73	56
November 2020	111	111	111	72	41	0	0	0	93	78	74	74	74	62	43	21
November 2021	115	115	115	62	21	0	0	0	91	68	64	64	64	44	24	4
November 2022	119	119	119	56	9	0	0	0	88	60	54	54	54	30	11	0
November 2023	123	123	123	53	2	0	0	0	85	52	45	45	45	20	4	0
November 2024	128	128	128	52	*	0	0	0	82	44	37	37	37	13	0	0
November 2025	132	132	130	52	*	0	0	0	79	37	30	30	30	7	0	0
November 2026	137	137	130	51	*	0	0	0	75	30	24	24	24	3	0	0
November 2027	142	142	127	49	*	0	0	0	72	23	18	18	18	0	0	0
November 2028	147	147	123	46	*	0	0	0	68	17	14	14	14	0	0	0
November 2029	152	152	117	43	*	0	0	0	64	11	10	10	10	0	0	0
November 2030	158	153	110	40	*	0	0	0	60	7	7	7	7	0	0	0
November 2031	163	144	103	36	*	0	0	0	56	4	4	4	4	0	0	0
November 2032	169	135	95	33	*	0	0	0	51	2	2	2	2	0	0	0
November 2033	175	125	87	29	*	0	0	0	46	0	0	0	0	0	0	0
November 2034	181	114	79	26	*	0	0	0	41	0	0	0	0	0	0	0
November 2035	188	104	71	23	*	0	0	0	36	0	0	0	0	0	0	0
November 2036	194	93	63	20	*	0	0	0	30	0	0	0	0	0	0	0
November 2037	201	83	56	17	*	0	0	0	24	0	0	0	0	0	0	0
November 2038	208	73	48	15	*	0	0	0	17	0	0	0	0	0	0	0
November 2039	216	63	41	12	*	0	0	0	11	0	0	0	0	0	0	0
November 2040	223	54	35	10	*	0	0	0	3	0	0	0	0	0	0	0
November 2041	231	44	28	8	*	0	0	0	0	0	0	0	0	0	0	0
November 2042	217	36	22	6	*	0	0	0	0	0	0	0	0	0	0	0
November 2043	180	27	17	5	*	0	0	0	0	0	0	0	0	0	0	0
November 2044	139	19	12	3	*	0	0	0	0	0	0	0	0	0	0	0
November 2045	96	12	7	2	*	0	0	0	0	0	0	0	0	0	0	0
November 2046	50	5	3	1	*	0	0	0	0	0	0	0	0	0	0	0
November 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	27.5	20.8	19.1	10.5	2.9	1.3	0.9	0.7	14.2	6.7	6.2	6.2	6.2	4.1	3.0	2.3

Date	MA, MB, MC, MD and MI† Classes								AZ Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	180%	225%	400%	600%	900%	0%	100%	240%	500%	700%	900%	1100%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2018	98	95	95	95	95	95	95	95	103	103	103	103	103	103	103	103
November 2019	96	88	87	87	87	87	76	59	106	106	106	106	106	106	106	106
November 2020	94	80	77	77	77	65	48	27	109	109	109	109	109	109	109	44
November 2021	91	71	67	67	67	49	30	12	113	113	113	113	113	113	54	9
November 2022	89	63	58	58	58	36	19	6	116	116	116	116	116	81	18	2
November 2023	86	56	50	50	50	27	12	2	120	120	120	120	114	36	6	*
November 2024	83	49	42	42	42	20	7	1	123	123	123	123	80	16	2	*
November 2025	81	42	36	36	36	15	5	*	127	127	127	127	45	7	1	*
November 2026	78	36	30	30	30	11	3	*	131	131	131	115	25	3	*	*
November 2027	74	30	25	25	25	8	2	*	135	135	135	89	14	1	*	*
November 2028	71	24	21	21	21	6	1	*	139	139	139	59	7	1	*	*
November 2029	67	19	18	18	18	4	1	*	143	143	143	39	4	*	*	*
November 2030	63	15	15	15	15	3	*	*	148	148	148	25	2	*	*	*
November 2031	59	12	12	12	12	2	*	*	152	152	152	16	1	*	*	*
November 2032	55	10	10	10	10	2	*	*	157	157	157	10	1	*	*	0
November 2033	51	8	8	8	8	1	*	*	162	162	148	7	*	*	*	0
November 2034	46	7	7	7	7	1	*	*	166	166	122	4	*	*	*	0
November 2035	41	5	5	5	5	1	*	*	171	171	89	2	*	*	*	0
November 2036	36	4	4	4	4	*	*	*	177	177	63	1	*	*	*	0
November 2037	30	4	4	4	4	*	*	*	182	182	41	1	*	*	0	0
November 2038	24	3	3	3	3	*	*	*	188	160	24	*	*	*	0	0
November 2039	18	2	2	2	2	*	*	*	193	81	10	*	*	*	0	0
November 2040	12	2	2	2	2	*	*	*	199	45	5	*	*	*	0	0
November 2041	5	1	1	1	1	*	*	0	205	11	1	*	*	0	0	0
November 2042	1	1	1	1	1	*	*	0	212	0	0	0	0	0	0	0
November 2043	1	1	1	1	1	*	*	0	218	0	0	0	0	0	0	0
November 2044	*	*	*	*	*	*	*	0	225	0	0	0	0	0	0	0
November 2045	*	*	*	*	*	*	*	0	231	0	0	0	0	0	0	0
November 2046	*	*	*	*	*	*	*	0	238	0	0	0	0	0	0	0
November 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	15.0	7.8	7.3	7.3	7.3	4.8	3.5	2.6	29.7	22.2	18.7	11.4	8.0	5.8	4.3	3.1

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

BF Class											
Date	PSA Prepayment Assumption										
	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2018	99	93	90	89	89	87	85	85	84	70	53
November 2019	98	85	80	80	79	76	72	71	70	48	27
November 2020	97	79	71	71	69	65	61	60	58	33	14
November 2021	95	72	64	63	61	56	52	50	49	23	7
November 2022	94	66	56	55	54	49	44	42	40	15	4
November 2023	93	61	50	49	47	42	37	35	33	11	2
November 2024	91	55	44	43	41	36	31	29	28	7	1
November 2025	89	50	39	38	36	31	26	24	23	5	*
November 2026	88	46	34	33	31	26	22	20	19	3	*
November 2027	86	42	30	29	27	22	18	16	15	2	*
November 2028	84	38	26	25	24	19	15	13	12	1	*
November 2029	82	34	23	22	20	16	12	11	10	1	*
November 2030	79	30	20	19	18	13	10	9	8	1	*
November 2031	77	27	17	16	15	11	8	7	7	*	*
November 2032	74	24	15	14	13	9	7	6	5	*	*
November 2033	71	21	13	12	11	8	5	5	4	*	*
November 2034	68	18	11	10	9	6	4	4	3	*	*
November 2035	65	16	9	8	7	5	3	3	3	*	*
November 2036	61	14	7	7	6	4	3	2	2	*	*
November 2037	57	11	6	6	5	3	2	2	2	*	*
November 2038	53	9	5	4	4	3	2	1	1	*	*
November 2039	49	7	4	3	3	2	1	1	1	*	*
November 2040	44	6	3	3	2	1	1	1	1	*	*
November 2041	39	4	2	2	1	1	1	*	*	*	*
November 2042	34	3	1	1	1	1	*	*	*	*	*
November 2043	28	1	1	*	*	*	*	*	*	*	0
November 2044	22	*	*	*	*	*	*	*	*	*	0
November 2045	15	*	*	*	*	*	*	*	*	*	0
November 2046	8	*	*	*	*	*	*	*	*	*	0
November 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	19.9	9.6	7.7	7.6	7.3	6.5	5.7	5.5	5.3	2.7	1.6

LP Class											
Date	PSA Prepayment Assumption										
	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2018	100	100	100	100	100	100	100	100	100	100	100
November 2019	100	100	100	100	100	100	100	100	100	100	100
November 2020	100	100	100	100	100	100	100	100	100	100	100
November 2021	100	100	100	100	100	100	100	100	100	100	100
November 2022	100	100	100	100	100	100	100	100	100	100	71
November 2023	100	100	100	100	100	100	100	100	100	100	40
November 2024	100	100	100	100	100	100	100	100	100	100	20
November 2025	100	100	100	100	100	100	100	100	100	86	10
November 2026	100	100	100	100	100	100	100	100	100	68	5
November 2027	100	100	100	100	100	100	100	100	100	49	3
November 2028	100	100	100	100	100	100	100	100	100	33	1
November 2029	100	100	100	100	100	100	100	100	100	22	1
November 2030	100	100	100	100	100	100	100	100	100	15	*
November 2031	100	100	100	100	100	100	100	100	100	10	*
November 2032	100	100	98	98	98	98	98	98	91	6	*
November 2033	100	95	84	84	84	84	84	84	79	4	*
November 2034	100	73	73	73	73	73	73	73	69	3	*
November 2035	100	62	62	62	62	62	62	62	58	2	*
November 2036	100	48	48	48	48	48	48	48	45	1	*
November 2037	100	37	37	37	37	37	37	37	34	1	*
November 2038	100	28	28	28	28	28	28	28	26	*	*
November 2039	100	20	20	20	20	20	20	20	19	*	*
November 2040	100	14	14	14	14	14	14	14	13	*	*
November 2041	100	10	10	10	10	10	10	10	9	*	*
November 2042	100	6	6	6	6	6	6	6	5	*	*
November 2043	71	3	3	3	3	3	3	3	3	*	*
November 2044	70	1	1	1	1	1	1	1	1	*	*
November 2045	*	*	*	*	*	*	*	*	*	*	0
November 2046	*	*	*	*	*	*	*	*	*	*	0
November 2047	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	27.0	19.5	19.4	19.4	19.4	19.4	19.4	19.4	19.0	10.5	6.0

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

Date	SW† Class											GZ Class								
	PSA Prepayment Assumption											PSA Prepayment Assumption								
	0%	100%	150%	155%	165%	195%	227%	240%	250%	500%	800%	0%	100%	125%	180%	225%	400%	600%	900%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
November 2018	99	92	89	89	88	87	85	84	83	69	51	104	104	104	97	91	70	46	9	
November 2019	98	85	80	79	78	75	72	70	69	47	26	107	107	107	86	69	3	0	0	
November 2020	97	78	71	70	69	65	61	59	58	32	13	111	111	111	72	41	0	0	0	
November 2021	95	72	63	62	60	56	51	49	48	22	7	115	115	115	62	21	0	0	0	
November 2022	94	66	56	55	53	48	43	41	40	15	3	119	119	119	56	9	0	0	0	
November 2023	93	60	49	48	47	41	36	34	33	10	2	123	123	123	53	2	0	0	0	
November 2024	91	55	44	43	41	35	30	28	27	7	1	128	128	128	52	*	0	0	0	
November 2025	89	50	38	37	35	30	25	24	22	5	*	132	132	130	52	*	0	0	0	
November 2026	88	45	34	33	31	26	21	19	18	3	*	137	137	130	51	*	0	0	0	
November 2027	86	41	30	29	27	22	18	16	15	2	*	142	142	127	49	*	0	0	0	
November 2028	84	37	26	25	23	18	15	13	12	1	*	147	147	123	46	*	0	0	0	
November 2029	82	33	22	21	20	16	12	11	10	1	*	152	152	117	43	*	0	0	0	
November 2030	79	29	19	19	17	13	10	9	8	1	*	158	153	110	40	*	0	0	0	
November 2031	77	26	17	16	14	11	8	7	6	*	*	163	144	103	36	*	0	0	0	
November 2032	74	23	14	13	12	9	6	6	5	*	*	169	135	95	33	*	0	0	0	
November 2033	71	20	12	11	10	7	5	5	4	*	*	175	125	87	29	*	0	0	0	
November 2034	68	17	10	10	9	6	4	4	3	*	*	181	114	79	26	*	0	0	0	
November 2035	65	15	8	8	7	5	3	3	2	*	*	188	104	71	23	*	0	0	0	
November 2036	61	13	7	6	6	4	3	2	2	*	*	194	93	63	20	*	0	0	0	
November 2037	57	10	5	5	4	3	2	2	1	*	*	201	83	56	17	*	0	0	0	
November 2038	53	8	4	4	3	2	1	1	1	*	*	208	73	48	15	*	0	0	0	
November 2039	49	6	3	3	3	2	1	1	1	*	*	216	63	41	12	*	0	0	0	
November 2040	44	5	2	2	2	1	1	1	*	*	*	223	54	35	10	*	0	0	0	
November 2041	39	3	1	1	1	1	*	*	*	*	*	231	44	28	8	*	0	0	0	
November 2042	34	2	1	1	1	*	*	*	*	*	0	217	36	22	6	*	0	0	0	
November 2043	28	*	*	*	*	*	*	*	*	*	0	180	27	17	5	*	0	0	0	
November 2044	22	0	0	0	0	0	0	0	0	0	0	139	19	12	3	*	0	0	0	
November 2045	15	0	0	0	0	0	0	0	0	0	0	96	12	7	2	*	0	0	0	
November 2046	8	0	0	0	0	0	0	0	0	0	0	50	5	3	1	*	0	0	0	
November 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																				
Life (years)**	19.9	9.4	7.6	7.4	7.1	6.3	5.6	5.4	5.2	2.7	1.5	27.5	20.8	19.1	10.5	2.9	1.3	0.9	0.7	

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.
 † 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	240% PSA
2	195% PSA
3	240% PSA
4	195% PSA
5	195% PSA
6	291% PSA
7	180% PSA
8	180% PSA

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

Taxation of Beneficial Owners of Residual Certificates

The Holder of a Residual Certificate will be considered to be the holder of the “residual interest” in the related REMIC. Such Holder generally will be required to report its daily portion of the taxable income or net loss of the REMIC to which that Certificate relates. In certain periods, a Holder of a Residual Certificate may be required to recognize taxable income without being entitled to receive a corresponding amount of cash. Pursuant to the Trust Agreement, we will be obligated to provide to the Holder of a Residual Certificate (i) information necessary to

enable it to prepare its federal income tax returns and (ii) any reports regarding the Residual Class that may be required under the Code. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Residual Certificates” in the REMIC Prospectus.

Taxation of Beneficial Owners of RCR Certificates

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

Generally, the ownership interest represented by an RCR certificate will be one of two types. A certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in one or more underlying Regular Certificates. A certificate of a Strip RCR Class (a “Strip RCR Certificate”) will represent the right to receive a disproportionate part of the principal or interest payments on one or more underlying Regular Certificates. The C, DP, MD, BF, SW, GZ, AZ and LP 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 J.P. Morgan Securities 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						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
CA	\$ 7,548,614	C(3)	\$ 17,626,863	SUP	3.00%	FIX	3136B0DH6	December 2047
CZ	10,078,249							
Recombination 2								
Q	98,828,000	QA	98,828,000	PAC/AD	2.50	FIX	3136B0DJ2	November 2044
		QI	28,236,571(4)	NTL	3.50	FIX/IO	3136B0DM5	November 2044
Recombination 3								
Q	98,828,000	QB	98,828,000	PAC/AD	2.75	FIX	3136B0DK9	November 2044
		QI	21,177,428(4)	NTL	3.50	FIX/IO	3136B0DM5	November 2044
Recombination 4								
Q	98,828,000	QC	98,828,000	PAC/AD	3.00	FIX	3136B0DL7	November 2044
		QI	14,118,285(4)	NTL	3.50	FIX/IO	3136B0DM5	November 2044
Recombination 5								
Q	98,828,000	AP	113,440,000	PAC/AD	2.50	FIX	3136B0DN3	October 2046
QL	14,612,000	IP	32,411,428(4)	NTL	3.50	FIX/IO	3136B0DS2	October 2046
Recombination 6								
Q	98,828,000	BP	113,440,000	PAC/AD	2.75	FIX	3136B0DP8	October 2046
QL	14,612,000	IP	24,308,571(4)	NTL	3.50	FIX/IO	3136B0DS2	October 2046
Recombination 7								
Q	98,828,000	CP	113,440,000	PAC/AD	3.00	FIX	3136B0DQ6	October 2046
QL	14,612,000	IP	16,205,714(4)	NTL	3.50	FIX/IO	3136B0DS2	October 2046
Recombination 8								
Q	98,828,000	DP	113,440,000	PAC/AD	3.50	FIX	3136B0DR4	October 2046
QL	14,612,000							
Recombination 9								
Q	98,828,000	MA	123,846,835	PAC/AD	2.50	FIX	3136B0DT0	December 2047
QL	14,612,000	MI	35,384,810(4)	NTL	3.50	FIX/IO	3136B0DX1	December 2047
LQ	10,406,835							

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REMIC Certificates		RCR Certificates						Final Distribution Date
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	
Recombination 10								
Q	\$98,828,000	MB	\$123,846,835	PAC/AD	2.75%	FIX	3136B0DU7	December 2047
QL	14,612,000	MI	26,538,607(4)	NTL	3.50	FIX/IO	3136B0DX1	December 2047
LQ	10,406,835							
Recombination 11								
Q	98,828,000	MC	123,846,835	PAC/AD	3.00	FIX	3136B0DV5	December 2047
QL	14,612,000	MI	17,692,405(4)	NTL	3.50	FIX/IO	3136B0DX1	December 2047
LQ	10,406,835							
Recombination 12								
Q	98,828,000	MD	123,846,835	PAC/AD	3.50	FIX	3136B0DW3	December 2047
QL	14,612,000							
LQ	10,406,835							
Recombination 13								
FN	76,108,263	BF(5)	237,456,490	PT	(6)	FLT	3136B0DY9	December 2047
FG	75,000,000							
GF	31,754,468							
LF	54,593,759							
Recombination 14								
GS	31,754,468(4)	SW(5)	106,754,468(4)	NTL	(6)	INV/IO	3136B0DZ6	December 2047
SG	75,000,000(4)							
Recombination 15								
DZ	10,010,945	GZ(5)	30,000,000	SUP	3.50	FIX/Z	3136B0EA0	December 2047
QZ	19,989,055							
Recombination 16								
Z	869,024	AZ(5)	2,101,590	SEQ	3.00	FIX/Z	3136B0EB8	December 2047
EZ	1,232,566							

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 17								
HL	\$ 3,114,000	LP(5)	\$ 10,078,108	PAC/AD	3.00%	FIX	3136B0EC6	December 2047
PL	6,964,108							

- (1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See “Description of the Certificates—General— *Authorized Denominations*” in this prospectus supplement.
- (2) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.
- (3) Principal payments on the REMIC Certificates in Recombination 1 from the 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.
- (4) Notional principal balances. These Classes are Interest Only Classes. See page S-7 for a description of how their notional principal balances are calculated.
- (5) These Classes are RCR Classes formed by combinations of REMIC Classes in two or more different Groups.
- (6) For a description of these interest rates, see “Summary—Interest Rates” in this prospectus supplement.

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	\$88,114,000.00	July 2022	\$44,137,435.22	March 2027	\$18,266,648.61
December 2017	87,331,915.49	August 2022	43,502,340.71	April 2027	17,970,832.59
January 2018	86,526,971.23	September 2022	42,872,445.52	May 2027	17,679,466.66
February 2018	85,699,682.21	October 2022	42,247,704.67	June 2027	17,392,486.54
March 2018	84,850,579.87	November 2022	41,628,073.52	July 2027	17,109,828.85
April 2018	83,992,258.00	December 2022	41,013,507.81	August 2027	16,831,431.09
May 2018	83,125,214.30	January 2023	40,403,963.64	September 2027	16,557,231.67
June 2018	82,249,698.81	February 2023	39,799,397.47	October 2027	16,287,169.84
July 2018	81,365,970.63	March 2023	39,199,766.11	November 2027	16,021,185.72
August 2018	80,482,099.17	April 2023	38,605,026.75	December 2027	15,759,220.28
September 2018	79,598,156.17	May 2023	38,015,136.91	January 2028	15,501,215.32
October 2018	78,714,976.24	June 2023	37,430,054.45	February 2028	15,247,113.47
November 2018	77,833,505.50	July 2023	36,849,929.14	March 2028	14,996,858.14
December 2018	76,953,786.46	August 2023	36,278,327.77	April 2028	14,750,393.57
January 2019	76,076,452.20	September 2023	35,715,128.89	May 2028	14,507,664.78
February 2019	75,201,828.49	October 2023	35,160,212.78	June 2028	14,268,617.56
March 2019	74,330,303.40	November 2023	34,613,461.37	July 2028	14,033,198.47
April 2019	73,461,900.64	December 2023	34,074,758.26	August 2028	13,801,354.84
May 2019	72,596,646.67	January 2024	33,543,988.65	September 2028	13,573,034.73
June 2019	71,734,570.54	February 2024	33,021,039.37	October 2028	13,348,186.92
July 2019	70,875,703.89	March 2024	32,505,798.82	November 2028	13,126,760.95
August 2019	70,020,080.76	April 2024	31,998,156.98	December 2028	12,908,707.05
September 2019	69,171,550.74	May 2024	31,498,005.35	January 2029	12,693,976.16
October 2019	68,330,053.27	June 2024	31,005,236.94	February 2029	12,482,519.91
November 2019	67,495,528.32	July 2024	30,519,746.30	March 2029	12,274,290.63
December 2019	66,667,916.32	August 2024	30,041,429.40	April 2029	12,069,241.32
January 2020	65,847,158.22	September 2024	29,570,183.72	May 2029	11,867,325.62
February 2020	65,033,195.43	October 2024	29,105,908.14	June 2029	11,668,497.87
March 2020	64,225,969.84	November 2024	28,648,502.96	July 2029	11,472,713.03
April 2020	63,425,423.84	December 2024	28,197,869.90	August 2029	11,279,926.70
May 2020	62,631,500.28	January 2025	27,753,912.03	September 2029	11,090,095.12
June 2020	61,844,142.47	February 2025	27,316,533.80	October 2029	10,903,175.15
July 2020	61,063,294.19	March 2025	26,885,640.99	November 2029	10,719,124.25
August 2020	60,288,899.70	April 2025	26,461,140.69	December 2029	10,537,900.49
September 2020	59,520,903.69	May 2025	26,042,941.32	January 2030	10,359,462.55
October 2020	58,759,251.33	June 2025	25,630,952.56	February 2030	10,183,769.67
November 2020	58,003,888.21	July 2025	25,225,085.36	March 2030	10,010,781.69
December 2020	57,254,760.38	August 2025	24,825,251.94	April 2030	9,840,459.01
January 2021	56,511,814.36	September 2025	24,431,365.73	May 2030	9,672,762.61
February 2021	55,774,997.07	October 2025	24,043,341.38	June 2030	9,507,654.00
March 2021	55,044,255.87	November 2025	23,661,094.75	July 2030	9,345,095.24
April 2021	54,319,538.59	December 2025	23,284,542.86	August 2030	9,185,048.96
May 2021	53,600,793.43	January 2026	22,913,603.92	September 2030	9,027,478.29
June 2021	52,887,969.07	February 2026	22,548,197.28	October 2030	8,872,346.89
July 2021	52,181,014.58	March 2026	22,188,243.41	November 2030	8,719,618.95
August 2021	51,479,879.46	April 2026	21,833,663.91	December 2030	8,569,259.16
September 2021	50,784,513.60	May 2026	21,484,381.49	January 2031	8,421,232.71
October 2021	50,094,867.35	June 2026	21,140,319.93	February 2031	8,275,505.30
November 2021	49,410,891.42	July 2026	20,801,404.10	March 2031	8,132,043.11
December 2021	48,732,536.95	August 2026	20,467,559.90	April 2031	7,990,812.79
January 2022	48,059,755.48	September 2026	20,138,714.29	May 2031	7,851,781.50
February 2022	47,392,498.93	October 2026	19,814,795.27	June 2031	7,714,916.82
March 2022	46,730,719.64	November 2026	19,495,731.83	July 2031	7,580,186.84
April 2022	46,074,370.32	December 2026	19,181,453.98	August 2031	7,447,560.08
May 2022	45,423,404.09	January 2027	18,871,892.69	September 2031	7,317,005.50
June 2022	44,777,774.43	February 2027	18,566,979.93	October 2031	7,188,492.54

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>
November 2031	\$ 7,061,991.04	October 2036	\$ 2,279,595.60	September 2041	\$ 511,550.03
December 2031	6,937,471.28	November 2036	2,232,016.46	October 2041	494,976.56
January 2032	6,814,903.97	December 2036	2,185,236.27	November 2041	478,717.06
February 2032	6,694,260.25	January 2037	2,139,242.78	December 2041	462,766.45
March 2032	6,575,511.66	February 2037	2,094,023.92	January 2042	447,119.72
April 2032	6,458,630.13	March 2037	2,049,567.82	February 2042	431,771.96
May 2032	6,343,588.03	April 2037	2,005,862.76	March 2042	416,718.31
June 2032	6,230,358.09	May 2037	1,962,897.19	April 2042	401,953.98
July 2032	6,118,913.46	June 2037	1,920,659.75	May 2042	387,474.27
August 2032	6,009,227.65	July 2037	1,879,139.23	June 2042	373,274.54
September 2032	5,901,274.56	August 2037	1,838,324.58	July 2042	359,350.23
October 2032	5,795,028.46	September 2037	1,798,204.93	August 2042	345,696.83
November 2032	5,690,464.00	October 2037	1,758,769.56	September 2042	332,309.92
December 2032	5,587,556.19	November 2037	1,720,007.90	October 2042	319,185.13
January 2033	5,486,280.38	December 2037	1,681,909.54	November 2042	306,318.17
February 2033	5,386,612.30	January 2038	1,644,464.23	December 2042	293,704.80
March 2033	5,288,528.02	February 2038	1,607,661.86	January 2043	281,340.86
April 2033	5,192,003.93	March 2038	1,571,492.47	February 2043	269,222.24
May 2033	5,097,016.80	April 2038	1,535,946.25	March 2043	257,344.89
June 2033	5,003,543.70	May 2038	1,501,013.54	April 2043	245,704.84
July 2033	4,911,562.05	June 2038	1,466,684.81	May 2043	234,298.17
August 2033	4,821,049.58	July 2038	1,432,950.67	June 2043	223,121.01
September 2033	4,731,984.36	August 2038	1,399,801.88	July 2043	212,169.57
October 2033	4,644,344.75	September 2038	1,367,229.32	August 2043	201,440.09
November 2033	4,558,109.43	October 2038	1,335,224.03	September 2043	190,928.89
December 2033	4,473,257.41	November 2038	1,303,777.15	October 2043	180,632.35
January 2034	4,389,767.97	December 2038	1,272,879.98	November 2043	170,546.87
February 2034	4,307,620.71	January 2039	1,242,523.92	December 2043	160,668.94
March 2034	4,226,795.50	February 2039	1,212,700.53	January 2044	150,995.10
April 2034	4,147,272.53	March 2039	1,183,401.45	February 2044	141,521.93
May 2034	4,069,032.27	April 2039	1,154,618.50	March 2044	132,246.06
June 2034	3,992,055.44	May 2039	1,126,343.56	April 2044	123,164.19
July 2034	3,916,323.07	June 2039	1,098,568.68	May 2044	114,273.06
August 2034	3,841,816.47	July 2039	1,071,286.01	June 2044	105,569.45
September 2034	3,768,517.18	August 2039	1,044,487.80	July 2044	97,050.20
October 2034	3,696,407.05	September 2039	1,018,166.44	August 2044	88,712.21
November 2034	3,625,468.17	October 2039	992,314.42	September 2044	80,552.40
December 2034	3,555,682.90	November 2039	966,924.34	October 2044	72,567.76
January 2035	3,487,033.83	December 2039	941,988.91	November 2044	64,755.32
February 2035	3,419,503.83	January 2040	917,500.95	December 2044	57,112.16
March 2035	3,353,076.01	February 2040	893,453.40	January 2045	49,635.38
April 2035	3,287,733.72	March 2040	869,839.29	February 2045	44,500.82
May 2035	3,223,460.55	April 2040	846,651.74	March 2045	39,477.27
June 2035	3,160,240.34	May 2040	823,884.00	April 2045	34,624.49
July 2035	3,098,057.15	June 2040	801,529.41	May 2045	29,877.58
August 2035	3,036,895.27	July 2040	779,581.41	June 2045	25,234.72
September 2035	2,976,739.23	August 2040	758,033.52	July 2045	23,253.33
October 2035	2,917,573.78	September 2040	736,879.39	August 2045	21,313.93
November 2035	2,859,383.88	October 2040	716,112.74	September 2045	19,415.80
December 2035	2,802,154.73	November 2040	695,727.38	October 2045	17,558.26
January 2036	2,745,871.73	December 2040	675,717.24	November 2045	15,740.60
February 2036	2,690,520.50	January 2041	656,076.32	December 2045	13,962.16
March 2036	2,636,086.85	February 2041	636,798.70	January 2046	12,587.22
April 2036	2,582,556.82	March 2041	617,878.57	February 2046	11,241.82
May 2036	2,529,916.65	April 2041	599,310.20	March 2046	10,011.33
June 2036	2,478,152.76	May 2041	581,087.94	April 2046	8,851.80
July 2036	2,427,251.78	June 2041	563,206.23	May 2046	7,717.39
August 2036	2,377,200.56	July 2041	545,659.59	June 2046	6,607.68
September 2036	2,327,986.09	August 2041	528,442.63	July 2046	5,522.24

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>
August 2046	\$ 4,520.96	November 2046	\$ 1,869.14	February 2047 and thereafter	\$ 0.00
September 2046	3,617.16	December 2046	1,024.24		
October 2046	2,733.33	January 2047	198.31		

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	\$97,504,108.00	February 2022	\$53,096,720.98	May 2026	\$24,976,734.14
December 2017	96,511,932.78	March 2022	52,401,045.03	June 2026	24,585,705.19
January 2018	95,507,987.05	April 2022	51,711,346.86	July 2026	24,200,322.36
February 2018	94,499,620.39	May 2022	51,027,577.70	August 2026	23,820,507.56
March 2018	93,487,038.33	June 2022	50,349,689.14	September 2026	23,446,183.78
April 2018	92,470,453.41	July 2022	49,677,633.17	October 2026	23,077,275.02
May 2018	91,454,789.23	August 2022	49,011,362.15	November 2026	22,713,706.33
June 2018	90,440,151.16	September 2022	48,350,828.85	December 2026	22,355,403.75
July 2018	89,426,648.75	October 2022	47,695,986.40	January 2027	22,002,294.33
August 2018	88,421,707.65	November 2022	47,046,788.28	February 2027	21,654,306.09
September 2018	87,425,258.48	December 2022	46,403,188.38	March 2027	21,311,368.05
October 2018	86,437,232.42	January 2023	45,765,140.95	April 2027	20,973,410.17
November 2018	85,457,561.22	February 2023	45,132,600.58	May 2027	20,640,363.34
December 2018	84,486,177.13	March 2023	44,505,522.25	June 2027	20,312,159.42
January 2019	83,523,012.97	April 2023	43,883,861.29	July 2027	19,988,731.16
February 2019	82,568,002.09	May 2023	43,267,573.38	August 2027	19,670,012.23
March 2019	81,621,078.36	June 2023	42,656,614.57	September 2027	19,355,937.20
April 2019	80,682,176.19	July 2023	42,050,941.25	October 2027	19,046,441.53
May 2019	79,751,230.49	August 2023	41,450,510.17	November 2027	18,741,461.53
June 2019	78,828,176.72	September 2023	40,855,278.39	December 2027	18,440,934.39
July 2019	77,912,950.83	October 2023	40,265,203.37	January 2028	18,144,798.16
August 2019	77,005,489.28	November 2023	39,680,242.86	February 2028	17,852,991.69
September 2019	76,105,729.05	December 2023	39,100,354.97	March 2028	17,565,454.70
October 2019	75,213,607.61	January 2024	38,525,498.15	April 2028	17,282,127.70
November 2019	74,329,062.93	February 2024	37,955,631.17	May 2028	17,002,952.02
December 2019	73,452,033.49	March 2024	37,390,713.13	June 2028	16,727,869.78
January 2020	72,582,458.23	April 2024	36,830,703.46	July 2028	16,456,823.87
February 2020	71,720,276.59	May 2024	36,275,561.93	August 2028	16,189,757.98
March 2020	70,865,428.51	June 2024	35,725,248.60	September 2028	15,926,616.54
April 2020	70,017,854.38	July 2024	35,180,163.38	October 2028	15,667,344.75
May 2020	69,177,495.09	August 2024	34,642,845.70	November 2028	15,411,888.54
June 2020	68,344,291.97	September 2024	34,113,188.97	December 2028	15,160,194.59
July 2020	67,518,186.86	October 2024	33,591,088.01	January 2029	14,912,210.29
August 2020	66,699,122.02	November 2024	33,076,439.06	February 2029	14,667,883.74
September 2020	65,887,040.19	December 2024	32,569,139.74	March 2029	14,427,163.77
October 2020	65,081,884.57	January 2025	32,069,089.05	April 2029	14,189,999.87
November 2020	64,283,598.82	February 2025	31,576,187.36	May 2029	13,956,342.24
December 2020	63,492,127.02	March 2025	31,090,336.36	June 2029	13,726,141.75
January 2021	62,707,413.72	April 2025	30,611,439.08	July 2029	13,499,349.94
February 2021	61,929,403.91	May 2025	30,139,399.83	August 2029	13,275,919.00
March 2021	61,158,043.00	June 2025	29,674,124.22	September 2029	13,055,801.77
April 2021	60,393,276.87	July 2025	29,215,519.14	October 2029	12,838,951.76
May 2021	59,635,051.79	August 2025	28,763,492.70	November 2029	12,625,323.07
June 2021	58,883,314.49	September 2025	28,317,954.28	December 2029	12,414,870.46
July 2021	58,138,012.11	October 2025	27,878,814.46	January 2030	12,207,549.28
August 2021	57,399,092.21	November 2025	27,445,985.02	February 2030	12,003,315.49
September 2021	56,666,502.79	December 2025	27,019,378.94	March 2030	11,802,125.68
October 2021	55,940,192.23	January 2026	26,598,910.36	April 2030	11,603,936.99
November 2021	55,220,109.35	February 2026	26,184,494.59	May 2030	11,408,707.17
December 2021	54,506,203.37	March 2026	25,776,048.07	June 2030	11,216,394.55
January 2022	53,798,423.90	April 2026	25,373,488.36	July 2030	11,026,958.00

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>
August 2030	\$10,840,356.97	August 2035	\$ 3,583,108.02	August 2040	\$ 826,110.73
September 2030	10,656,551.47	September 2035	3,510,957.94	September 2040	800,265.08
October 2030	10,475,502.04	October 2035	3,439,965.93	October 2040	774,886.15
November 2030	10,297,169.77	November 2035	3,370,115.08	November 2040	749,966.77
December 2030	10,121,516.27	December 2035	3,301,388.68	December 2040	725,499.83
January 2031	9,948,503.69	January 2036	3,233,770.28	January 2041	701,478.36
February 2031	9,778,094.68	February 2036	3,167,243.64	February 2041	677,895.47
March 2031	9,610,252.41	March 2036	3,101,792.77	March 2041	654,744.38
April 2031	9,444,940.54	April 2036	3,037,401.88	April 2041	632,018.40
May 2031	9,282,123.26	May 2036	2,974,055.40	May 2041	609,710.93
June 2031	9,121,765.21	June 2036	2,911,738.01	June 2041	587,815.48
July 2031	8,963,831.54	July 2036	2,850,434.56	July 2041	566,325.65
August 2031	8,808,287.87	August 2036	2,790,130.14	August 2041	545,235.12
September 2031	8,655,100.28	September 2036	2,730,810.03	September 2041	524,537.67
October 2031	8,504,235.33	October 2036	2,672,459.75	October 2041	504,227.18
November 2031	8,355,660.02	November 2036	2,615,064.97	November 2041	484,297.59
December 2031	8,209,341.83	December 2036	2,558,611.61	December 2041	464,742.95
January 2032	8,065,248.65	January 2037	2,503,085.76	January 2042	445,557.39
February 2032	7,923,348.84	February 2037	2,448,473.71	February 2042	426,735.13
March 2032	7,783,611.19	March 2037	2,394,761.94	March 2042	408,270.47
April 2032	7,646,004.89	April 2037	2,341,937.13	April 2042	390,157.78
May 2032	7,510,499.59	May 2037	2,289,986.14	May 2042	372,391.53
June 2032	7,377,065.33	June 2037	2,238,896.00	June 2042	354,966.26
July 2032	7,245,672.58	July 2037	2,188,653.95	July 2042	337,876.59
August 2032	7,116,292.20	August 2037	2,139,247.39	August 2042	321,117.22
September 2032	6,988,895.46	September 2037	2,090,663.90	September 2042	304,682.93
October 2032	6,863,454.02	October 2037	2,042,891.24	October 2042	288,568.57
November 2032	6,739,939.92	November 2037	1,995,917.33	November 2042	272,769.07
December 2032	6,618,325.62	December 2037	1,949,730.28	December 2042	257,279.42
January 2033	6,498,583.91	January 2038	1,904,318.35	January 2043	242,094.70
February 2033	6,380,688.00	February 2038	1,859,669.97	February 2043	227,210.05
March 2033	6,264,611.43	March 2038	1,815,773.74	March 2043	212,620.70
April 2033	6,150,328.13	April 2038	1,772,618.41	April 2043	198,321.92
May 2033	6,037,812.37	May 2038	1,730,192.90	May 2043	184,309.06
June 2033	5,927,038.80	June 2038	1,688,486.26	June 2043	170,577.56
July 2033	5,817,982.40	July 2038	1,647,487.74	July 2043	157,122.90
August 2033	5,710,618.50	August 2038	1,607,186.70	August 2043	143,940.63
September 2033	5,604,922.76	September 2038	1,567,572.66	September 2043	133,112.15
October 2033	5,500,871.19	October 2038	1,528,748.57	October 2043	122,502.31
November 2033	5,398,440.13	November 2038	1,490,588.52	November 2043	112,107.60
December 2033	5,297,606.24	December 2038	1,453,082.53	December 2043	101,924.55
January 2034	5,198,346.51	January 2039	1,416,220.74	January 2044	91,949.75
February 2034	5,100,638.24	February 2039	1,379,993.44	February 2044	82,179.84
March 2034	5,004,459.04	March 2039	1,344,391.04	March 2044	72,611.50
April 2034	4,909,786.84	April 2039	1,309,404.11	April 2044	63,241.48
May 2034	4,816,599.87	May 2039	1,275,023.34	May 2044	55,176.71
June 2034	4,724,876.67	June 2039	1,241,239.56	June 2044	47,279.83
July 2034	4,634,596.06	July 2039	1,208,043.71	July 2044	39,548.10
August 2034	4,545,737.17	August 2039	1,175,426.89	August 2044	32,842.74
September 2034	4,458,279.41	September 2039	1,143,380.30	September 2044	26,278.49
October 2034	4,372,202.47	October 2039	1,111,895.27	October 2044	19,853.04
November 2034	4,287,486.33	November 2039	1,080,963.27	November 2044	15,754.21
December 2034	4,204,111.25	December 2039	1,050,575.87	December 2044	11,742.16
January 2035	4,122,057.76	January 2040	1,020,724.77	January 2045	9,291.45
February 2035	4,041,306.65	February 2040	991,401.80	February 2045	6,892.66
March 2035	3,961,839.00	March 2040	962,598.87	March 2045	4,544.91
April 2035	3,883,636.12	April 2040	934,308.05	April 2045	2,247.39
May 2035	3,806,679.62	May 2040	906,521.50	May 2045 and	
June 2035	3,730,951.33	June 2040	879,231.49	thereafter	0.00
July 2035	3,656,433.35	July 2040	852,430.40		

CA 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	\$7,548,614.00	October 2022	\$2,850,029.03	September 2027	\$1,800,431.76
December 2017	7,437,781.85	November 2022	2,800,628.86	October 2027	1,787,385.05
January 2018	7,326,345.42	December 2022	2,751,947.08	November 2027	1,774,265.96
February 2018	7,215,127.93	January 2023	2,703,971.23	December 2027	1,761,079.13
March 2018	7,104,161.64	February 2023	2,656,689.05	January 2028	1,747,829.08
April 2018	6,993,480.16	March 2023	2,610,088.40	February 2028	1,734,520.26
May 2018	6,883,617.01	April 2023	2,564,157.28	March 2028	1,721,156.97
June 2018	6,774,584.11	May 2023	2,518,883.86	April 2028	1,707,743.43
July 2018	6,666,394.16	June 2023	2,474,256.41	May 2028	1,694,283.76
August 2018	6,559,820.02	July 2023	2,432,935.43	June 2028	1,680,781.97
September 2018	6,454,838.83	August 2023	2,395,021.88	July 2028	1,667,241.97
October 2018	6,351,428.00	September 2023	2,360,447.34	August 2028	1,653,667.59
November 2018	6,249,565.20	October 2023	2,329,144.36	September 2028	1,640,062.56
December 2018	6,149,228.35	November 2023	2,301,046.62	October 2028	1,626,430.50
January 2019	6,050,395.62	December 2023	2,276,088.79	November 2028	1,612,774.96
February 2019	5,953,045.43	January 2024	2,254,206.56	December 2028	1,599,099.39
March 2019	5,857,156.46	February 2024	2,235,336.63	January 2029	1,585,407.15
April 2019	5,762,707.61	March 2024	2,219,416.68	February 2029	1,571,701.53
May 2019	5,669,678.04	April 2024	2,206,385.38	March 2029	1,557,985.72
June 2019	5,578,047.15	May 2024	2,196,182.32	April 2029	1,544,262.83
July 2019	5,487,794.55	June 2024	2,188,748.10	May 2029	1,530,535.90
August 2019	5,398,900.12	July 2024	2,183,584.69	June 2029	1,516,807.88
September 2019	5,311,343.94	August 2024	2,178,055.80	July 2029	1,503,081.65
October 2019	5,225,106.34	September 2024	2,172,172.39	August 2029	1,489,360.00
November 2019	5,140,167.88	October 2024	2,165,945.19	September 2029	1,475,645.66
December 2019	5,056,509.30	November 2024	2,159,384.73	October 2029	1,461,941.27
January 2020	4,974,111.63	December 2024	2,152,501.30	November 2029	1,448,249.43
February 2020	4,892,956.07	January 2025	2,145,305.03	December 2029	1,434,572.62
March 2020	4,813,024.03	February 2025	2,137,805.77	January 2030	1,420,913.31
April 2020	4,734,297.19	March 2025	2,130,013.21	February 2030	1,407,273.86
May 2020	4,656,757.37	April 2025	2,121,936.83	March 2030	1,393,656.55
June 2020	4,580,386.68	May 2025	2,113,585.93	April 2030	1,380,063.66
July 2020	4,505,167.34	June 2025	2,104,969.58	May 2030	1,366,497.35
August 2020	4,431,081.88	July 2025	2,096,096.67	June 2030	1,352,959.72
September 2020	4,358,112.96	August 2025	2,086,975.94	July 2030	1,339,452.84
October 2020	4,286,243.47	September 2025	2,077,615.89	August 2030	1,325,978.70
November 2020	4,215,456.48	October 2025	2,068,024.88	September 2030	1,312,539.23
December 2020	4,145,735.29	November 2025	2,058,211.08	October 2030	1,299,136.31
January 2021	4,077,063.37	December 2025	2,048,182.49	November 2030	1,285,771.75
February 2021	4,009,424.37	January 2026	2,037,946.92	December 2030	1,272,447.33
March 2021	3,942,802.18	February 2026	2,027,512.05	January 2031	1,259,164.74
April 2021	3,877,180.81	March 2026	2,016,885.34	February 2031	1,245,925.65
May 2021	3,812,544.52	April 2026	2,006,074.15	March 2031	1,232,731.66
June 2021	3,748,877.72	May 2026	1,995,085.64	April 2031	1,219,584.33
July 2021	3,686,165.00	June 2026	1,983,926.82	May 2031	1,206,485.16
August 2021	3,624,391.16	July 2026	1,972,604.56	June 2031	1,193,435.60
September 2021	3,563,541.14	August 2026	1,961,125.57	July 2031	1,180,437.07
October 2021	3,503,600.09	September 2026	1,949,496.40	August 2031	1,167,490.91
November 2021	3,444,553.31	October 2026	1,937,723.49	September 2031	1,154,598.45
December 2021	3,386,386.28	November 2026	1,925,813.10	October 2031	1,141,760.96
January 2022	3,329,084.68	December 2026	1,913,771.37	November 2031	1,128,979.66
February 2022	3,272,634.31	January 2027	1,901,604.29	December 2031	1,116,255.73
March 2022	3,217,021.16	February 2027	1,889,317.75	January 2032	1,103,590.32
April 2022	3,162,231.40	March 2027	1,876,917.45	February 2032	1,090,984.53
May 2022	3,108,251.34	April 2027	1,864,408.99	March 2032	1,078,439.39
June 2022	3,055,067.46	May 2027	1,851,797.87	April 2032	1,065,955.96
July 2022	3,002,666.41	June 2027	1,839,089.41	May 2032	1,053,535.19
August 2022	2,951,035.00	July 2027	1,826,288.86	June 2032	1,041,178.04
September 2022	2,900,160.17	August 2027	1,813,401.31	July 2032	1,028,885.40

CA 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>
August 2032	\$1,016,658.15	December 2036	\$ 482,739.87	April 2041	\$ 149,343.71
September 2032	1,004,497.12	January 2037	474,512.97	May 2041	144,641.73
October 2032	992,403.11	February 2037	466,361.97	June 2041	139,996.60
November 2032	980,376.90	March 2037	458,286.66	July 2041	135,407.89
December 2032	968,419.19	April 2037	450,286.78	August 2041	130,875.20
January 2033	956,530.71	May 2037	442,362.09	September 2041	126,398.09
February 2033	944,712.10	June 2037	434,512.34	October 2041	121,976.15
March 2033	932,964.01	July 2037	426,737.25	November 2041	117,608.95
April 2033	921,287.06	August 2037	419,036.56	December 2041	113,296.08
May 2033	909,681.81	September 2037	411,409.99	January 2042	109,037.11
June 2033	898,148.82	October 2037	403,857.25	February 2042	104,831.62
July 2033	886,688.59	November 2037	396,378.05	March 2042	100,679.19
August 2033	875,301.62	December 2037	388,972.09	April 2042	96,579.41
September 2033	863,988.38	January 2038	381,639.07	May 2042	92,531.84
October 2033	852,749.32	February 2038	374,378.66	June 2042	88,536.08
November 2033	841,584.83	March 2038	367,190.56	July 2042	84,591.70
December 2033	830,495.30	April 2038	360,074.43	August 2042	80,698.29
January 2034	819,481.10	May 2038	353,029.95	September 2042	76,855.43
February 2034	808,542.57	June 2038	346,056.79	October 2042	73,062.70
March 2034	797,680.02	July 2038	339,154.59	November 2042	69,319.68
April 2034	786,893.75	August 2038	332,323.02	December 2042	65,625.98
May 2034	776,184.02	September 2038	325,561.74	January 2043	61,981.16
June 2034	765,551.09	October 2038	318,894.03	February 2043	58,384.83
July 2034	754,995.17	November 2038	312,295.59	March 2043	54,836.55
August 2034	744,516.47	December 2038	305,766.04	April 2043	51,335.93
September 2034	734,115.19	January 2039	299,305.02	May 2043	47,882.57
October 2034	723,791.48	February 2039	292,912.16	June 2043	44,476.05
November 2034	713,545.49	March 2039	286,587.09	July 2043	41,115.95
December 2034	703,377.35	April 2039	280,329.44	August 2043	37,801.88
January 2035	693,287.17	May 2039	274,138.81	September 2043	35,084.22
February 2035	683,275.04	June 2039	268,014.83	October 2043	32,403.82
March 2035	673,341.03	July 2039	261,957.13	November 2043	29,760.35
April 2035	663,485.21	August 2039	255,965.29	December 2043	27,153.50
May 2035	653,707.59	September 2039	250,038.93	January 2044	24,582.93
June 2035	644,008.23	October 2039	244,177.67	February 2044	22,048.31
July 2035	634,387.11	November 2039	238,381.10	March 2044	19,549.34
August 2035	624,844.24	December 2039	232,648.83	April 2044	17,085.66
September 2035	615,379.59	January 2040	226,980.45	May 2044	14,958.64
October 2035	605,993.12	February 2040	221,375.55	June 2044	12,861.86
November 2035	596,684.79	March 2040	215,833.74	July 2044	10,795.05
December 2035	587,454.52	April 2040	210,354.61	August 2044	8,995.18
January 2036	578,302.25	May 2040	204,937.74	September 2044	7,221.22
February 2036	569,227.88	June 2040	199,582.74	October 2044	5,472.94
March 2036	560,231.29	July 2040	194,289.18	November 2044	4,357.81
April 2036	551,312.39	August 2040	189,056.65	December 2044	3,258.85
May 2036	542,471.05	September 2040	183,884.74	January 2045	2,587.88
June 2036	533,707.10	October 2040	178,773.05	February 2045	1,926.65
July 2036	525,020.42	November 2040	173,721.12	March 2045	1,275.12
August 2036	516,410.84	December 2040	168,728.58	April 2045	633.17
September 2036	507,878.19	January 2041	163,794.98	May 2045 and	
October 2036	499,422.26	February 2041	158,919.92	thereafter	0.00
November 2036	491,042.90	March 2041	154,102.97		

Aggregate Group III Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$62,025,137.00	November 2022	\$36,088,152.05	November 2027	\$15,598,559.13
December 2017	61,848,839.30	December 2022	35,650,614.70	December 2027	15,369,233.87
January 2018	61,657,181.26	January 2023	35,215,861.07	January 2028	15,143,022.94
February 2018	61,450,226.39	February 2023	34,783,871.34	February 2028	14,919,885.86
March 2018	61,228,048.03	March 2023	34,354,625.84	March 2028	14,699,782.64
April 2018	60,990,729.33	April 2023	33,928,104.99	April 2028	14,482,673.81
May 2018	60,738,363.21	May 2023	33,504,289.37	May 2028	14,268,520.39
June 2018	60,471,052.28	June 2023	33,083,159.66	June 2028	14,057,283.91
July 2018	60,188,908.80	July 2023	32,664,696.70	July 2028	13,848,926.37
August 2018	59,892,054.60	August 2023	32,248,881.42	August 2028	13,643,410.27
September 2018	59,580,620.95	September 2023	31,835,694.87	September 2028	13,440,698.57
October 2018	59,254,748.53	October 2023	31,425,118.26	October 2028	13,240,754.70
November 2018	58,914,587.28	November 2023	31,017,132.89	November 2028	13,043,542.56
December 2018	58,560,296.26	December 2023	30,611,720.19	December 2028	12,849,026.51
January 2019	58,192,043.58	January 2024	30,208,861.70	January 2029	12,657,171.36
February 2019	57,810,006.20	February 2024	29,808,539.09	February 2029	12,467,942.36
March 2019	57,414,369.83	March 2024	29,410,734.16	March 2029	12,281,305.22
April 2019	57,005,328.74	April 2024	29,015,428.80	April 2029	12,097,226.07
May 2019	56,583,085.60	May 2024	28,622,605.03	May 2029	11,915,671.46
June 2019	56,147,851.32	June 2024	28,232,245.00	June 2029	11,736,608.39
July 2019	55,699,844.83	July 2024	27,844,330.94	July 2029	11,560,004.27
August 2019	55,239,292.91	August 2024	27,458,845.23	August 2029	11,385,826.91
September 2019	54,766,429.97	September 2024	27,075,770.35	September 2029	11,214,044.56
October 2019	54,281,497.87	October 2024	26,695,088.89	October 2029	11,044,625.83
November 2019	53,784,745.65	November 2024	26,316,783.55	November 2029	10,877,539.78
December 2019	53,276,429.35	December 2024	25,943,465.57	December 2029	10,712,755.82
January 2020	52,756,811.72	January 2025	25,575,122.28	January 2030	10,550,243.78
February 2020	52,226,162.04	February 2025	25,211,689.72	February 2030	10,389,973.86
March 2020	51,684,755.82	March 2025	24,853,104.73	March 2030	10,231,916.63
April 2020	51,146,864.90	April 2025	24,499,304.94	April 2030	10,076,043.06
May 2020	50,612,464.71	May 2025	24,150,228.79	May 2030	9,922,324.46
June 2020	50,081,530.88	June 2025	23,805,815.47	June 2030	9,770,732.54
July 2020	49,554,039.16	July 2025	23,466,004.95	July 2030	9,621,239.34
August 2020	49,029,965.48	August 2025	23,130,737.93	August 2030	9,473,817.27
September 2020	48,509,285.91	September 2025	22,799,955.89	September 2030	9,328,439.09
October 2020	47,991,976.70	October 2025	22,473,601.02	October 2030	9,185,077.91
November 2020	47,478,014.22	November 2025	22,151,616.27	November 2030	9,043,707.19
December 2020	46,967,375.02	December 2025	21,833,945.26	December 2030	8,904,300.70
January 2021	46,460,035.80	January 2026	21,520,532.38	January 2031	8,766,832.58
February 2021	45,955,973.39	February 2026	21,211,322.66	February 2031	8,631,277.27
March 2021	45,455,164.80	March 2026	20,906,261.88	March 2031	8,497,609.57
April 2021	44,957,587.15	April 2026	20,605,296.45	April 2031	8,365,804.56
May 2021	44,463,217.76	May 2026	20,308,373.50	May 2031	8,235,837.68
June 2021	43,972,034.05	June 2026	20,015,440.80	June 2031	8,107,684.67
July 2021	43,484,013.60	July 2026	19,726,446.79	July 2031	7,981,321.55
August 2021	42,999,134.16	August 2026	19,441,340.56	August 2031	7,856,724.69
September 2021	42,517,373.59	September 2026	19,160,071.83	September 2031	7,733,870.74
October 2021	42,038,709.91	October 2026	18,882,590.98	October 2031	7,612,736.66
November 2021	41,563,121.28	November 2026	18,608,848.99	November 2031	7,493,299.68
December 2021	41,090,586.00	December 2026	18,338,797.47	December 2031	7,375,537.36
January 2022	40,621,082.51	January 2027	18,072,388.64	January 2032	7,259,427.52
February 2022	40,154,589.40	February 2027	17,809,575.33	February 2032	7,144,948.26
March 2022	39,691,085.39	March 2027	17,550,310.96	March 2032	7,032,077.98
April 2022	39,230,549.32	April 2027	17,294,549.54	April 2032	6,920,795.35
May 2022	38,772,960.20	May 2027	17,042,245.65	May 2032	6,811,079.31
June 2022	38,318,297.16	June 2027	16,793,354.47	June 2032	6,702,909.07
July 2022	37,866,539.46	July 2027	16,547,831.72	July 2032	6,596,264.10
August 2022	37,417,666.50	August 2027	16,305,633.70	August 2032	6,491,124.16
September 2022	36,971,657.81	September 2027	16,066,717.24	September 2032	6,387,469.23
October 2022	36,528,493.07	October 2027	15,831,039.74	October 2032	6,285,279.59

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>
November 2032	\$ 6,184,535.74	November 2037	\$ 2,178,024.99	November 2042	\$ 567,357.61
December 2032	6,085,218.43	December 2037	2,136,931.34	December 2042	551,634.95
January 2033	5,987,308.69	January 2038	2,096,459.30	January 2043	536,177.50
February 2033	5,890,787.77	February 2038	2,056,600.31	February 2043	520,981.43
March 2033	5,795,637.15	March 2038	2,017,345.91	March 2043	506,042.95
April 2033	5,701,838.57	April 2038	1,978,687.78	April 2043	491,358.32
May 2033	5,609,373.99	May 2038	1,940,617.66	May 2043	476,923.86
June 2033	5,518,225.62	June 2038	1,903,127.45	June 2043	462,735.92
July 2033	5,428,375.89	July 2038	1,866,209.12	July 2043	448,790.92
August 2033	5,339,807.44	August 2038	1,829,854.77	August 2043	435,085.32
September 2033	5,252,503.15	September 2038	1,794,056.58	September 2043	421,615.62
October 2033	5,166,446.13	October 2038	1,758,806.85	October 2043	408,378.39
November 2033	5,081,619.68	November 2038	1,724,097.97	November 2043	395,370.22
December 2033	4,998,007.35	December 2038	1,689,922.45	December 2043	382,587.76
January 2034	4,915,592.86	January 2039	1,656,272.88	January 2044	370,027.71
February 2034	4,834,360.18	February 2039	1,623,141.95	February 2044	357,686.80
March 2034	4,754,293.46	March 2039	1,590,522.45	March 2044	345,561.82
April 2034	4,675,377.06	April 2039	1,558,407.26	April 2044	333,649.59
May 2034	4,597,595.56	May 2039	1,526,789.37	May 2044	321,946.98
June 2034	4,520,933.72	June 2039	1,495,661.84	June 2044	310,450.90
July 2034	4,445,376.50	July 2039	1,465,017.83	July 2044	299,158.31
August 2034	4,370,909.05	August 2039	1,434,850.60	August 2044	288,066.20
September 2034	4,297,516.72	September 2039	1,405,153.49	September 2044	277,171.61
October 2034	4,225,185.05	October 2039	1,375,919.92	October 2044	266,471.61
November 2034	4,153,899.77	November 2039	1,347,143.42	November 2044	255,963.32
December 2034	4,083,646.78	December 2039	1,318,817.58	December 2044	245,643.89
January 2035	4,014,412.18	January 2040	1,290,936.09	January 2045	235,510.53
February 2035	3,946,182.23	February 2040	1,263,492.72	February 2045	225,560.46
March 2035	3,878,943.38	March 2040	1,236,481.33	March 2045	215,790.95
April 2035	3,812,682.27	April 2040	1,209,895.85	April 2045	206,199.31
May 2035	3,747,385.68	May 2040	1,183,730.29	May 2045	196,782.89
June 2035	3,683,040.58	June 2040	1,157,978.74	June 2045	187,539.07
July 2035	3,619,634.12	July 2040	1,132,635.38	July 2045	178,465.25
August 2035	3,557,153.59	August 2040	1,107,694.46	August 2045	169,558.91
September 2035	3,495,586.47	September 2040	1,083,150.30	September 2045	160,817.51
October 2035	3,434,920.39	October 2040	1,058,997.31	October 2045	152,238.59
November 2035	3,375,143.14	November 2040	1,035,229.96	November 2045	143,819.71
December 2035	3,316,242.67	December 2040	1,011,842.79	December 2045	135,558.44
January 2036	3,258,207.08	January 2041	988,830.43	January 2046	127,452.41
February 2036	3,201,024.65	February 2041	966,187.58	February 2046	119,499.28
March 2036	3,144,683.78	March 2041	943,908.99	March 2046	111,696.73
April 2036	3,089,173.04	April 2041	921,989.50	April 2046	104,042.48
May 2036	3,034,481.14	May 2041	900,424.02	May 2046	96,534.29
June 2036	2,980,596.95	June 2041	879,207.50	June 2046	89,169.94
July 2036	2,927,509.46	July 2041	858,335.00	July 2046	81,947.23
August 2036	2,875,207.84	August 2041	837,801.61	August 2046	74,864.02
September 2036	2,823,681.36	September 2041	817,602.50	September 2046	67,918.17
October 2036	2,772,919.45	October 2041	797,732.90	October 2046	61,107.58
November 2036	2,722,911.70	November 2041	778,188.12	November 2046	54,430.19
December 2036	2,673,647.79	December 2041	758,963.50	December 2046	47,883.96
January 2037	2,625,117.56	January 2042	740,054.49	January 2047	41,466.87
February 2037	2,577,311.00	February 2042	721,456.55	February 2047	35,176.93
March 2037	2,530,218.19	March 2042	703,165.22	March 2047	29,012.20
April 2037	2,483,829.36	April 2042	685,176.13	April 2047	22,970.75
May 2037	2,438,134.88	May 2042	667,484.92	May 2047	17,050.66
June 2037	2,393,125.24	June 2042	650,087.32	June 2047	11,250.07
July 2037	2,348,791.02	July 2042	632,979.10	July 2047	5,567.12
August 2037	2,305,122.98	August 2042	616,156.10	August 2047 and	
September 2037	2,262,111.96	September 2042	599,614.22	thereafter	0.00
October 2037	2,219,748.93	October 2042	583,349.38		

Aggregate Group IV Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$123,846,835.00	November 2022	\$ 72,057,936.85	November 2027	\$ 31,145,955.63
December 2017	123,494,817.84	December 2022	71,184,297.25	December 2027	30,688,057.28
January 2018	123,112,130.39	January 2023	70,316,215.95	January 2028	30,236,377.38
February 2018	122,698,899.45	February 2023	69,453,653.40	February 2028	29,790,835.09
March 2018	122,255,271.47	March 2023	68,596,570.28	March 2028	29,351,350.58
April 2018	121,781,412.46	April 2023	67,744,927.54	April 2028	28,917,845.02
May 2018	121,277,507.96	May 2023	66,898,686.39	May 2028	28,490,240.60
June 2018	120,743,762.86	June 2023	66,057,808.27	June 2028	28,068,460.49
July 2018	120,180,401.32	July 2023	65,222,254.87	July 2028	27,652,428.81
August 2018	119,587,666.57	August 2023	64,391,988.15	August 2028	27,242,070.69
September 2018	118,965,820.77	September 2023	63,566,970.30	September 2028	26,837,312.16
October 2018	118,315,144.78	October 2023	62,747,163.74	October 2028	26,438,080.22
November 2018	117,635,937.97	November 2023	61,932,531.17	November 2028	26,044,302.79
December 2018	116,928,517.99	December 2023	61,123,035.49	December 2028	25,655,908.69
January 2019	116,193,220.47	January 2024	60,318,639.86	January 2029	25,272,827.66
February 2019	115,430,398.77	February 2024	59,519,307.69	February 2029	24,894,990.34
March 2019	114,640,423.69	March 2024	58,725,002.59	March 2029	24,522,328.21
April 2019	113,823,683.14	April 2024	57,935,688.45	April 2029	24,154,773.67
May 2019	112,980,581.80	May 2024	57,151,329.35	May 2029	23,792,259.94
June 2019	112,111,540.78	June 2024	56,371,889.64	June 2029	23,434,721.12
July 2019	111,216,997.23	July 2024	55,597,333.86	July 2029	23,082,092.13
August 2019	110,297,403.97	August 2024	54,827,626.82	August 2029	22,734,308.71
September 2019	109,353,229.06	September 2024	54,062,733.52	September 2029	22,391,307.43
October 2019	108,384,955.41	October 2024	53,302,619.20	October 2029	22,053,025.67
November 2019	107,393,080.30	November 2024	52,547,249.34	November 2029	21,719,401.59
December 2019	106,378,114.93	December 2024	51,801,837.85	December 2029	21,390,374.16
January 2020	105,340,583.99	January 2025	51,066,359.41	January 2030	21,065,883.11
February 2020	104,281,025.13	February 2025	50,340,686.32	February 2030	20,745,868.94
March 2020	103,199,988.47	March 2025	49,624,692.47	March 2030	20,430,272.90
April 2020	102,125,970.87	April 2025	48,918,253.35	April 2030	20,119,037.01
May 2020	101,058,923.30	May 2025	48,221,246.00	May 2030	19,812,104.01
June 2020	99,998,797.06	June 2025	47,533,549.01	June 2030	19,509,417.37
July 2020	98,945,543.76	July 2025	46,855,042.52	July 2030	19,210,921.30
August 2020	97,899,115.33	August 2025	46,185,608.14	August 2030	18,916,560.70
September 2020	96,859,464.00	September 2025	45,525,129.00	September 2030	18,626,281.17
October 2020	95,826,542.31	October 2025	44,873,489.70	October 2030	18,340,029.03
November 2020	94,800,303.13	November 2025	44,230,576.27	November 2030	18,057,751.27
December 2020	93,780,699.60	December 2025	43,596,276.21	December 2030	17,779,395.54
January 2021	92,767,685.19	January 2026	42,970,478.41	January 2031	17,504,910.18
February 2021	91,761,213.67	February 2026	42,353,073.17	February 2031	17,234,244.18
March 2021	90,761,239.10	March 2026	41,743,952.18	March 2031	16,967,347.19
April 2021	89,767,715.84	April 2026	41,143,008.48	April 2031	16,704,169.50
May 2021	88,780,598.55	May 2026	40,550,136.47	May 2031	16,444,662.02
June 2021	87,799,842.18	June 2026	39,965,231.87	June 2031	16,188,776.32
July 2021	86,825,401.97	July 2026	39,388,191.73	July 2031	15,936,464.55
August 2021	85,857,233.46	August 2026	38,818,914.40	August 2031	15,687,679.51
September 2021	84,895,292.46	September 2026	38,257,299.49	September 2031	15,442,374.56
October 2021	83,939,535.09	October 2026	37,703,247.90	October 2031	15,200,503.71
November 2021	82,989,917.73	November 2026	37,156,661.78	November 2031	14,962,021.51
December 2021	82,046,397.06	December 2026	36,617,444.49	December 2031	14,726,883.11
January 2022	81,108,930.04	January 2027	36,085,500.64	January 2032	14,495,044.26
February 2022	80,177,473.88	February 2027	35,560,736.04	February 2032	14,266,461.23
March 2022	79,251,986.12	March 2027	35,043,057.67	March 2032	14,041,090.88
April 2022	78,332,424.52	April 2027	34,532,373.71	April 2032	13,818,890.62
May 2022	77,418,747.14	May 2027	34,028,593.48	May 2032	13,599,818.39
June 2022	76,510,912.32	June 2027	33,531,627.46	June 2032	13,383,832.70
July 2022	75,608,878.66	July 2027	33,041,387.26	July 2032	13,170,892.56
August 2022	74,712,605.02	August 2027	32,557,785.60	August 2032	12,960,957.53
September 2022	73,822,050.53	September 2027	32,080,736.32	September 2032	12,753,987.66
October 2022	72,937,174.58	October 2027	31,610,154.33	October 2032	12,549,943.55

Aggregate Group IV (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2032	\$ 12,348,786.27	November 2037	\$ 4,348,905.90	November 2042	\$ 1,132,854.03
December 2032	12,150,477.42	December 2037	4,266,853.38	December 2042	1,101,460.27
January 2033	11,954,979.08	January 2038	4,186,042.04	January 2043	1,070,596.08
February 2033	11,762,253.81	February 2038	4,106,454.80	February 2043	1,040,253.78
March 2033	11,572,264.66	March 2038	4,028,074.76	March 2043	1,010,425.82
April 2033	11,384,975.15	April 2038	3,950,885.28	April 2043	981,104.72
May 2033	11,200,349.28	May 2038	3,874,869.92	May 2043	952,283.14
June 2033	11,018,351.51	June 2038	3,800,012.47	June 2043	923,953.80
July 2033	10,838,946.74	July 2038	3,726,296.90	July 2043	896,109.54
August 2033	10,662,100.34	August 2038	3,653,707.43	August 2043	868,743.29
September 2033	10,487,778.12	September 2038	3,582,228.46	September 2043	841,848.08
October 2033	10,315,946.34	October 2038	3,511,844.62	October 2043	815,417.03
November 2033	10,146,571.67	November 2038	3,442,540.72	November 2043	789,443.36
December 2033	9,979,621.24	December 2038	3,374,301.77	December 2043	763,920.37
January 2034	9,815,062.58	January 2039	3,307,113.00	January 2044	738,841.46
February 2034	9,652,863.65	February 2039	3,240,959.80	February 2044	714,200.12
March 2034	9,492,992.82	March 2039	3,175,827.79	March 2044	689,989.93
April 2034	9,335,418.88	April 2039	3,111,702.75	April 2044	666,204.54
May 2034	9,180,111.00	May 2039	3,048,570.67	May 2044	642,837.70
June 2034	9,027,038.76	June 2039	2,986,417.70	June 2044	619,883.25
July 2034	8,876,172.13	July 2039	2,925,230.20	July 2044	597,335.10
August 2034	8,727,481.48	August 2039	2,864,994.68	August 2044	575,187.26
September 2034	8,580,937.55	September 2039	2,805,697.86	September 2044	553,433.81
October 2034	8,436,511.46	October 2039	2,747,326.61	October 2044	532,068.91
November 2034	8,294,174.71	November 2039	2,689,867.99	November 2044	511,086.80
December 2034	8,153,899.16	December 2039	2,633,309.22	December 2044	490,481.80
January 2035	8,015,657.03	January 2040	2,577,637.70	January 2045	470,248.31
February 2035	7,879,420.93	February 2040	2,522,840.98	February 2045	450,380.80
March 2035	7,745,163.78	March 2040	2,468,906.79	March 2045	430,873.83
April 2035	7,612,858.87	April 2040	2,415,823.02	April 2045	411,722.01
May 2035	7,482,479.86	May 2040	2,363,577.72	May 2045	392,920.05
June 2035	7,354,000.72	June 2040	2,312,159.09	June 2045	374,462.72
July 2035	7,227,395.76	July 2040	2,261,555.50	July 2045	356,344.86
August 2035	7,102,639.64	August 2040	2,211,755.46	August 2045	338,561.38
September 2035	6,979,707.34	September 2040	2,162,747.65	September 2045	321,107.26
October 2035	6,858,574.15	October 2040	2,114,520.88	October 2045	303,977.56
November 2035	6,739,215.72	November 2040	2,067,064.13	November 2045	287,167.40
December 2035	6,621,607.96	December 2040	2,020,366.50	December 2045	270,671.95
January 2036	6,505,727.15	January 2041	1,974,417.27	January 2046	254,486.49
February 2036	6,391,549.84	February 2041	1,929,205.83	February 2046	238,606.31
March 2036	6,279,052.89	March 2041	1,884,721.73	March 2046	223,026.81
April 2036	6,168,213.48	April 2041	1,840,954.65	April 2046	207,743.42
May 2036	6,059,009.08	May 2041	1,797,894.41	May 2046	192,751.67
June 2036	5,951,417.42	June 2041	1,755,530.97	June 2046	178,047.12
July 2036	5,845,416.58	July 2041	1,713,854.42	July 2046	163,625.40
August 2036	5,740,984.87	August 2041	1,672,854.98	August 2046	149,482.20
September 2036	5,638,100.92	September 2041	1,632,523.01	September 2046	135,613.28
October 2036	5,536,743.61	October 2041	1,592,848.99	October 2046	122,014.44
November 2036	5,436,892.12	November 2041	1,553,823.53	November 2046	108,681.56
December 2036	5,338,525.88	December 2041	1,515,437.36	December 2046	95,610.57
January 2037	5,241,624.61	January 2042	1,477,681.35	January 2047	82,797.43
February 2037	5,146,168.28	February 2042	1,440,546.46	February 2047	70,238.20
March 2037	5,052,137.11	March 2042	1,404,023.82	March 2047	57,928.96
April 2037	4,959,511.62	April 2042	1,368,104.63	April 2047	45,865.86
May 2037	4,868,272.54	May 2042	1,332,780.24	May 2047	34,045.10
June 2037	4,778,400.87	June 2042	1,298,042.09	June 2047	22,462.94
July 2037	4,689,877.86	July 2042	1,263,881.77	July 2047	11,115.68
August 2037	4,602,685.01	August 2042	1,230,290.96	August 2047 and	
September 2037	4,516,804.04	September 2042	1,197,261.44	thereafter	0.00
October 2037	4,432,216.93	October 2042	1,164,785.13		

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.

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\$933,257,368



**Guaranteed REMIC
Pass-Through Certificates**

Fannie Mae REMIC Trust 2017-97

PROSPECTUS SUPPLEMENT

J.P. Morgan

November 22, 2017