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

$205,443,775

FannieMae®

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-110

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
FA	1	$70,743,889	PT	(2)	FLT	3136B0NU6	February 2057
SA	1	70,743,889(3)	NTL	(2)	INV/IO	3136B0NV4	February 2057
PA	1	69,183,000	PAC/AD	3.0%	FIX	3136B0NW2	January 2055
PB	1	12,209,000	PAC/AD	3.0	FIX	3136B0NX0	February 2057
Z	1	12,933,187	SUP	3.0	FIX/Z	3136B0NY8	February 2057
T	2	8,352,091	SC/PT	4.5	FIX	3136B0NZ5	October 2025
U	3	4,240,500	SC/PT	5.0	FIX	3136B0PA8	July 2025
V	4	11,308,300	SC/PT	5.5	FIX	3136B0PB6	March 2029
A	5	16,472,808	SC/SEQ/AD	3.5	FIX	3136B0PC4	March 2038
AZ	5	1,000	SC/SEQ	3.5	FIX/Z	3136B0PD2	March 2038
R		0	NPR	0	NPR	3136B0PE0	February 2057

(1) See "Description of the Certificates—Class Definitions and Abbreviations" in the REMIC prospectus.
(2) Based on LIBOR.
(3) Notional principal balance. This class is an interest only class. See page S-6 for a description of how its notional principal balance is calculated.

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 and
- underlying REMIC and RCR certificates backed by Fannie Mae MBS.

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

The dealer will offer the certificates (other than the T, U and V Classes) from time to time in negotiated transactions at varying prices. We expect the settlement date to be December 29, 2017. Fannie Mae will assign the T, U and V Classes to Fannie Mae Mega trusts. See "Plan of Distribution" in this prospectus supplement

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

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

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

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

Credit Suisse

The date of this Prospectus Supplement is December 21, 2017

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AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated June 1, 2014 (the "REMIC Prospectus");
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
  - June 1, 2016, for all MBS issued on or after June 1, 2016,
  - October 1, 2014, for all MBS issued on or after October 1, 2014 and prior to June 1, 2016,
  - March 1, 2013, for all MBS issued on or after March 1, 2013 and prior to October 1, 2014,
  - February 1, 2012, for all MBS issued on or after February 1, 2012 and prior to March 1, 2013,
  - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
  - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
  - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
  - January 1, 2006, for all other MBS

  (as applicable, the "MBS Prospectus");
- if you are purchasing a Group 2, Group 3, Group 4 or Group 5 Class or the R Class, the disclosure documents relating to the applicable underlying REMIC and RCR certificates (the "Underlying REMIC Disclosure Documents"); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading "Incorporation by Reference" in the REMIC Prospectus.

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

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

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

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

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

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

Credit Suisse Securities (USA) LLC
Prospectus Department
11 Madison Avenue
New York, New York 10010-3629
(telephone 212-325-2580).

SUMMARY

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

Assets Underlying Each Group of Classes

Group	Assets
1	Group 1 MBS
2	Class 2004-55-LT REMIC Certificate
	Class 2004-76-DU REMIC Certificate
	Class 2004-81-CE REMIC Certificate
	Class 2005-85-AY REMIC Certificate
3	Class 2003-64-HQ REMIC Certificate
	Class 2003-79-NJ REMIC Certificate
	Class 2004-49-EB REMIC Certificate
	Class 2005-10-BK RCR Certificate
	Class 2005-63-HB REMIC Certificate
4	Class 2003-8-QU RCR Certificate
	Class 2004-53-NC REMIC Certificate
	Class 2005-71-EB REMIC Certificate
	Class 2005-119-CB REMIC Certificate
	Class 2007-56-EP REMIC Certificate
	Class 2009-15-AC REMIC Certificate
5	Class 2017-88-DA REMIC Certificate
	Class 2017-90-VB RCR Certificate

Group 1

Characteristics of the Group 1 MBS

Approximate Principal Balance	Pass-Through Rate	Range of Weighted Average Coupons or WACs (annual percentages)	Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)
$165,069,076	4.50%	4.75% to 7.00%	361 to 471

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
$165,069,076	480	426	45	5.287%

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the Group 1 MBS will differ from those shown above, and may differ significantly. See "Risk Factors—Risks Relating to Yield and Prepayment—*Yields on and weighted average lives of the certificates are affected by actual characteristics of the mortgage loans backing the series trust assets*" in the REMIC Prospectus.

Group 2, Group 3, Group 4 and Group 5

Exhibit A describes the underlying REMIC and RCR certificates in Group 2, Group 3, Group 4 and Group 5 including certain information about the related mortgage loans. To learn more about the underlying REMIC and RCR certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

Settlement Date

We expect to issue the certificates on December 29, 2017.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

Fed Book-Entry	Physical
All classes of certificates other than the R Class	R Class

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.

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

Class	Initial Interest Rate	Maximum Interest Rate	Minimum Interest Rate	Formula for Calculation of Interest Rate(1)
FA	1.779%	6.50%	0.40%	LIBOR + 40 basis points
SA	4.721%	6.10%	0.00%	6.1% − LIBOR

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

Notional Class

The notional principal balance of the notional class specified below will equal the percentage of the outstanding balance specified below immediately before the related distribution date:

Class	
SA.	100% of the FA Class

Distributions of Principal

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

Weighted Average Lives (years)*

Group 1 Classes	PSA Prepayment Assumption								
	0%	100%	120%	160%	200%	300%	500%	700%	900%
FA and SA	27.7	11.5	10.3	8.3	6.9	4.7	2.7	1.8	1.3
PA	19.8	6.1	5.5	5.5	5.5	3.8	2.2	1.5	1.1
PB	32.1	20.0	20.0	20.0	20.0	14.1	8.3	5.5	3.9
Z	36.5	23.8	21.8	12.3	2.1	0.7	0.3	0.2	0.1

Group 2 Class	PSA Prepayment Assumption							
	0%	100%	200%	300%	400%	600%	800%	1100%
T	3.6	2.8	2.5	2.2	1.9	1.5	1.2	0.8

Group 3 Class	PSA Prepayment Assumption								
	0%	100%	200%	300%	400%	600%	800%	1000%	1200%
U	3.5	2.6	2.3	2.1	1.9	1.5	1.2	0.9	0.7

Group 4 Class	PSA Prepayment Assumption									
	0%	100%	200%	300%	400%	600%	800%	1000%	1200%	1600%
V	3.9	2.8	2.5	2.2	2.0	1.5	1.2	0.9	0.7	0.3

Group 5 Classes	PSA Prepayment Assumption							
	0%	100%	200%	300%	400%	600%	800%	1000%
A	12.3	10.1	7.1	5.2	4.2	3.0	2.4	2.0
AZ	20.2	15.7	11.0	7.9	6.2	4.3	3.3	2.7

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

ADDITIONAL RISK FACTORS

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

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

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

Payments on the Group 5 Classes will be affected by the payment priorities governing the related underlying REMIC and RCR certificates. If you invest in a Group 5 Class, the rate at which you receive payments will be affected by the priority sequences governing principal payments on the Group 5 Underlying REMIC and RCR Certificates.

As described in the related Underlying REMIC Disclosure Documents, the Group 5 Underlying REMIC and RCR Certificates may be subsequent in payment priority to certain other classes issued from the related underlying REMIC trusts. As a result, such other classes may receive principal before principal is paid on the Group 5 Underlying REMIC and RCR Certificates, possibly for long periods.

In addition, as described in the related Underlying REMIC Disclosure Document, principal payments on the Class 2017-88-DA REMIC Certificate in Group 5 are governed by a principal balance schedule. As a result, that underlying certificate may receive principal payments faster or slower than would otherwise have been the case. In some cases, it may receive no principal payments for extended periods. Prepayments on the related mortgage loans may have occurred at a rate faster or slower than the rate initially assumed. In certain high prepayment scenarios, it is possible that the effect of a principal balance schedule on principal payments over time may be eliminated. In such a case, the Class 2017-88-DA REMIC Certificate would receive principal payments at rates that may vary widely from period to period. This prospectus supplement contains no information as to whether

- any related support classes remain outstanding, or
- the Class 2017-88-DA REMIC Certificate otherwise has performed as originally anticipated.

You may obtain additional information about the Group 5 Underlying REMIC and RCR Certificates by reviewing their current class factors in light of other information available in the related Underlying REMIC Disclosure Documents. You may obtain those documents from us as described on page S-3.

DESCRIPTION OF THE CERTIFICATES

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

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the "Trust") pursuant to a trust agreement dated as of May 1, 2010 and a supplement thereto dated as of December 1, 2017 (the "Issue Date"). The trust agreement and supplement are collectively referred to as the "Trust Agreement." We will issue the Guaranteed REMIC Pass-Through Certificates (the "Certificates") pursuant to the "Trust Agreement." We will execute the Trust Agreement in our corporate capacity and as trustee (the "Trustee").

The assets of the Trust will include:

- certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the "Group 1 MBS"), and
- four groups of previously issued REMIC and RCR Certificates (the "Group 2 Underlying REMIC Certificates," "Group 3 Underlying REMIC and RCR Certificates," "Group 4 Underlying REMIC and RCR Certificates" and "Group 5 Underlying REMIC and RCR Certificates" and together the "Underlying REMIC and RCR Certificates") issued from the related Fannie Mae REMIC trusts (the "Underlying REMIC Trusts"), as further described in Exhibit A.

The Underlying REMIC and RCR Certificates evidence direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Group 1 MBS, 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 constitute a "real estate mortgage investment conduit" ("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 interest" of the REMIC. The Certificates other than the R Class are collectively referred to as the "Regular Classes" or "Regular Certificates," and the R Class is referred to as the "Residual Class" or "Residual Certificate."

	Assets	Regular Interests	Residual Interest
REMIC	Group 1 MBS and Underlying REMIC and RCR Certificates	All Classes of Certificates other than the R Class	R

Fannie Mae Guaranty. For a description of our guaranties of the Certificates, the MBS and the Underlying REMIC and RCR Certificates, see the applicable discussions appearing under the heading "Fannie Mae Guaranty" in the REMIC Prospectus, the MBS Prospectus and the Underlying REMIC Disclosure Documents. 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 Certificate in fully registered, certificated form. The "Holder" or "Certificateholder" of the Residual Certificate is its registered owner. The 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 the Residual Certificate and may require payment to cover any tax or other governmental charge. See also "—Characteristics of the Residual Class" below.

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

Classes	Denominations
The SA Class	$100,000 minimum plus whole dollar increments
All other Classes (except the R Class)	$1,000 minimum plus whole dollar increments

The Group 1 MBS

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

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

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

The Underlying REMIC and RCR Certificates

The Underlying REMIC and RCR Certificates represent beneficial ownership interests in the related Underlying REMIC Trusts. The assets of those trusts consist of MBS (or beneficial ownership interests in MBS) having the general characteristics set forth in the MBS Prospectus. Each MBS evidences beneficial ownership interests in a pool of conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties, as described under "The Mortgage Loan Pools" and "Yield, Maturity and Prepayment Considerations" in the MBS Prospectus.

In addition, the pools of mortgage loans backing the Group 5 Underlying REMIC and RCR Certificates 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 5 Underlying REMIC and RCR Certificates, see the Final Data Statements for the related trusts, 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.

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

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

Distributions of Interest

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

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

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

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

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

Accrual Classes. The Z 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. 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.

- *Group 1*

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

The Group 1 Cash Flow Distribution Amount as follows:

— 42.8571424244% to FA until retired; and } **Pass-Through Class**

— 57.1428575756% in the following priority:

first, to the Aggregate Group to its Planned Balance; } **PAC Group**

second, to Z, until retired; and } **Support Class**

third, to the Aggregate Group to zero. } **PAC Group**

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

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

The "Aggregate Group" consists of the PA and PB Classes. On each Distribution Date, we will apply payments of principal of the Aggregate Group to PA and PB, in that order, until retired.

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

- *Group 2*

The Group 2 Principal Distribution Amount to T until retired. } **Structured Collateral/Pass-Through Class**

The "Group 2 Principal Distribution Amount" is the principal then paid on the Group 2 Underlying REMIC Certificates.

• *Group 3*

The Group 3 Principal Distribution Amount to U until retired. **Structured Collateral/ Pass-Through Class**

The "Group 3 Principal Distribution Amount" is the principal then paid on the Group 3 Underlying REMIC and RCR Certificates.

• *Group 4*

The Group 4 Principal Distribution Amount to V until retired. **Structured Collateral/ Pass-Through Class**

The "Group 4 Principal Distribution Amount" is the principal then paid on the Group 4 Underlying REMIC and RCR Certificates.

• *Group 5*

The AZ Accrual Amount to A, until retired, and thereafter to AZ. **Accretion Directed Class and Accrual Class**

The Group 5 Cash Flow Distribution Amount to A and AZ, in that order, until retired. **Structured Collateral/ Sequential Pay Classes**

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

The "Group 5 Cash Flow Distribution Amount" is the principal then paid on the Group 5 Underlying REMIC and RCR Certificates.

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Underlying REMIC and RCR Certificates, the applicable priority sequences governing principal payments on the Group 5 Underlying REMIC and RCR Certificates, and the following assumptions (such characteristics and assumptions, collectively, the "Pricing Assumptions"):

- the Mortgage Loans underlying the Group 1 MBS have the original term to maturity, remaining term to maturity, loan age and interest rate specified under "Summary—Group 1—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 December 29, 2017; and
- each Distribution Date occurs on the 25th day of a month.

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

Group	Structuring Range	Initial Effective Range
Aggregate Group Planned Balances	Between 120% and 200% PSA	(1)

(1) The Planned Balances for the Aggregate Group have been structured between 120% and 200% PSA, but only hold between 121% and 200% PSA.

The Aggregate Group consists of the PA and PB Classes.

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

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

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

- We will distribute any excess of principal distributions over the amount necessary to reduce the Aggregate Group to its scheduled balance in any month. As a result, the likelihood of reducing the Aggregate Group to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.

- Even if the related Mortgage Loans prepay at rates falling within the Structuring Range or Effective Range, principal distributions may be insufficient to reduce the Aggregate Group to its scheduled balance each month if prepayments do not occur at a *constant* PSA rate.

- The actual Effective Range 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 Range will likely differ from the Initial Effective Range specified above. For the same reason, the Aggregate Group might not be reduced to its scheduled balance each month even if the related Mortgage Loans prepay at a *constant* PSA rate within the Initial Effective Range. This is so particularly if the rate falls at the lower or higher end of the range.

- The actual Effective Range may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.

- The principal payment stability of the Aggregate Group will be supported by the Z Class. When the Z Class is retired, the Aggregate Group, if still outstanding, may no longer have an Effective Range and will be much more sensitive to prepayments of the related Mortgage Loans.

Yield Table for the Inverse Floating Rate Class

The table below illustrates the sensitivity of the pre-tax corporate bond equivalent yield to maturity of the SA Class to various constant percentages of PSA and to changes in the Index. **The table below is provided for illustrative purposes only and is not intended as a forecast or prediction of the actual yield on the SA Class.** We calculated the yields set forth in the table by

- determining the monthly discount rates that, when applied to the assumed streams of cash flows to be paid on the SA Class, would cause the discounted present values of the assumed streams of cash flows to equal the assumed aggregate purchase price of that Class, 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 SA Class. Accordingly, these calculations do not illustrate the return on any investment in the SA Class when reinvestment rates are taken into account.

We cannot assure you that

- the pre-tax yield on the SA Class will correspond to any of the pre-tax yields shown here, or
- the aggregate purchase price of the SA Class 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 notional principal balance reductions on the SA Class 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 yield on the SA Class will be sensitive 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 table below, it is possible that investors in the SA Class would lose money on their initial investment 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 table has been prepared on the basis of the Pricing Assumptions and the assumptions that

- the interest rate for the SA Class for the initial Interest Accrual Period is the rate 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 price of the SA Class (expressed as a percentage of original principal balance) is as follows:

Class	Price*
SA	18.75%

* The price does not include accrued interest. Accrued interest has been added to the price in calculating the yields set forth in the table below.

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

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

	PSA Prepayment Assumption								
LIBOR	50%	100%	120%	160%	200%	300%	500%	700%	900%
0.6895%	25.8%	22.3%	20.9%	18.1%	15.3%	7.9%	(7.6)%	(24.5)%	(43.3)%
1.3790%	21.8%	18.4%	17.0%	14.2%	11.4%	4.2%	(11.1)%	(27.7)%	(46.3)%
3.3790%	10.1%	6.8%	5.5%	2.9%	0.2%	(6.7)%	(21.2)%	(37.1)%	(55.0)%
5.3790%	(3.8)%	(6.8)%	(8.0)%	(10.5)%	(13.0)%	(19.5)%	(33.2)%	(48.6)%	(66.6)%
6.1000%	*	*	*	*	*	*	*	*	*

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions,
- the priority sequences of distributions of principal of the Group 1 and Group 5 Classes, and
- in the case of the Group 5 Classes, the applicable priority sequences governing principal payments on the Group 5 Underlying REMIC and RCR Certificates.

See "—Distributions of Principal" above and "Description of the Certificates—Distributions of Principal" in the related Underlying REMIC Disclosure Documents.

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

Decrement Tables

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

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

Mortgage Loans Backing Trust Assets Specified Below	Original Terms to Maturity	Remaining Terms to Maturity	Interest Rates
Group 1 MBS	480 months	471 months	7.00%
Group 2 Underlying REMIC Certificates	240 months	(1)	7.00%
Group 3 Underlying REMIC and RCR Certificates	240 months	(2)	7.50%
Group 4 Underlying REMIC and RCR Certificates	240 months	(3)	8.00%
Group 5 Underlying REMIC and RCR Certificates	360 months	358 months	6.00%

(1) The Mortgage Loans backing the Group 2 Underlying REMIC Certificates specified below are assumed to have the following remaining terms to maturity:

Class	Remaining Terms to Maturity
2004-55-LT	78 months
2004-76-DU	81 months
2004-81-CE	82 months
2005-85-AY	93 months

(2) The Mortgage Loans backing the Group 3 Underlying REMIC and RCR Certificates specified below are assumed to have the following remaining terms to maturity:

Class	Remaining Terms to Maturity
2003-64-HQ	66 months
2003-79-NJ	67 months
2004-49-EB	78 months
2005-10-BK	86 months
2005-63-HB	90 months

(3) The Mortgage Loans backing the Group 4 Underlying REMIC and RCR Certificates specified below are assumed to have the following remaining terms to maturity:

Class	Remaining Terms to Maturity
2003-8-QU	61 months
2004-53-NC	78 months
2005-71-EB	91 months
2005-119-CB	96 months
2007-56-EP	113 months
2009-15-AC	134 months

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

	FA and SA† Classes									PA Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
Date	**0%**	**100%**	**120%**	**160%**	**200%**	**300%**	**500%**	**700%**	**900%**	**0%**	**100%**	**120%**	**160%**	**200%**	**300%**	**500%**	**700%**	**900%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2018	100	93	92	90	87	81	69	57	46	99	90	88	88	88	88	77	61	44
December 2019	99	87	84	80	76	66	48	33	21	97	81	78	78	78	72	48	27	11
December 2020	98	80	77	72	66	53	33	19	9	96	72	67	67	67	55	28	8	0
December 2021	98	75	71	64	57	43	23	11	4	95	63	58	58	58	41	14	0	0
December 2022	97	69	65	57	50	35	16	6	2	93	55	49	49	49	30	4	0	0
December 2023	96	64	60	51	43	28	11	4	1	91	48	41	41	41	21	0	0	0
December 2024	96	60	54	45	38	23	8	2	*	90	41	34	34	34	14	0	0	0
December 2025	95	55	50	40	33	18	5	1	*	88	34	27	27	27	8	0	0	0
December 2026	94	51	45	36	28	15	4	1	*	86	27	21	21	21	3	0	0	0
December 2027	93	47	41	32	24	12	2	*	*	84	21	16	16	16	0	0	0	0
December 2028	92	43	38	28	21	10	2	*	*	82	16	11	11	11	0	0	0	0
December 2029	91	40	34	25	18	8	1	*	*	80	10	7	7	7	0	0	0	0
December 2030	90	37	31	22	16	6	1	*	*	77	5	4	4	4	0	0	0	0
December 2031	89	34	28	20	13	5	1	*	*	75	1	1	1	1	0	0	0	0
December 2032	87	31	25	17	11	4	*	*	*	72	0	0	0	0	0	0	0	0
December 2033	86	28	23	15	10	3	*	*	*	69	0	0	0	0	0	0	0	0
December 2034	84	26	21	13	8	3	*	*	*	66	0	0	0	0	0	0	0	0
December 2035	83	23	19	12	7	2	*	*	*	63	0	0	0	0	0	0	0	0
December 2036	81	21	17	10	6	2	*	*	*	60	0	0	0	0	0	0	0	0
December 2037	79	19	15	9	5	1	*	*	*	56	0	0	0	0	0	0	0	0
December 2038	77	17	13	8	4	1	*	*	*	52	0	0	0	0	0	0	0	0
December 2039	75	15	12	7	4	1	*	*	*	48	0	0	0	0	0	0	0	0
December 2040	73	14	10	6	3	1	*	*	0	44	0	0	0	0	0	0	0	0
December 2041	70	12	9	5	2	*	*	*	0	39	0	0	0	0	0	0	0	0
December 2042	67	11	8	4	2	*	*	*	0	35	0	0	0	0	0	0	0	0
December 2043	65	9	7	3	2	*	*	*	0	30	0	0	0	0	0	0	0	0
December 2044	61	8	6	3	1	*	*	*	0	24	0	0	0	0	0	0	0	0
December 2045	58	7	5	2	1	*	*	*	0	18	0	0	0	0	0	0	0	0
December 2046	55	6	4	2	1	*	*	*	0	12	0	0	0	0	0	0	0	0
December 2047	51	5	3	1	1	*	*	*	0	6	0	0	0	0	0	0	0	0
December 2048	47	4	2	1	*	*	*	*	0	0	0	0	0	0	0	0	0	0
December 2049	42	3	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
December 2050	38	2	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
December 2051	33	1	1	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
December 2052	27	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
December 2053	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2054	16	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2055	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2056	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2057	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.7	11.5	10.3	8.3	6.9	4.7	2.7	1.8	1.3	19.8	6.1	5.5	5.5	5.5	3.8	2.2	1.5	1.1

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

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

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

Date	PB Class									Z Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	120%	160%	200%	300%	500%	700%	900%	0%	100%	120%	160%	200%	300%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2018	100	100	100	100	100	100	100	100	100	103	103	103	86	68	25	0	0	0
December 2019	100	100	100	100	100	100	100	100	100	106	106	106	75	44	0	0	0	0
December 2020	100	100	100	100	100	100	100	100	73	109	109	109	67	26	0	0	0	0
December 2021	100	100	100	100	100	100	100	84	33	113	113	113	61	14	0	0	0	0
December 2022	100	100	100	100	100	100	100	48	15	116	116	116	58	6	0	0	0	0
December 2023	100	100	100	100	100	100	85	27	7	120	120	120	57	1	0	0	0	0
December 2024	100	100	100	100	100	100	58	16	3	123	123	123	57	*	0	0	0	0
December 2025	100	100	100	100	100	100	40	9	1	127	127	126	57	*	0	0	0	0
December 2026	100	100	100	100	100	100	28	5	1	131	131	126	56	*	0	0	0	0
December 2027	100	100	100	100	100	93	19	3	*	135	135	124	55	*	0	0	0	0
December 2028	100	100	100	100	100	75	13	2	*	139	139	122	53	*	0	0	0	0
December 2029	100	100	100	100	100	60	9	1	*	143	143	118	50	*	0	0	0	0
December 2030	100	100	100	100	100	48	6	1	*	148	148	113	48	*	0	0	0	0
December 2031	100	100	100	100	100	38	4	*	*	152	148	108	45	*	0	0	0	0
December 2032	100	89	89	89	89	31	3	*	*	157	141	102	42	*	0	0	0	0
December 2033	100	76	76	76	76	25	2	*	*	162	134	96	39	*	0	0	0	0
December 2034	100	65	65	65	65	19	1	*	*	166	126	90	35	*	0	0	0	0
December 2035	100	55	55	55	55	15	1	*	*	171	119	83	32	*	0	0	0	0
December 2036	100	47	47	47	47	12	1	*	*	177	110	77	29	*	0	0	0	0
December 2037	100	40	40	40	40	10	*	*	*	182	102	71	27	*	0	0	0	0
December 2038	100	33	33	33	33	8	*	*	*	188	94	64	24	*	0	0	0	0
December 2039	100	28	28	28	28	6	*	*	*	193	86	58	21	*	0	0	0	0
December 2040	100	23	23	23	23	5	*	*	*	199	78	53	19	*	0	0	0	0
December 2041	100	19	19	19	19	4	*	*	*	205	71	47	17	*	0	0	0	0
December 2042	100	16	16	16	16	3	*	*	*	212	63	42	14	*	0	0	0	0
December 2043	100	13	13	13	13	2	*	*	0	218	56	36	12	*	0	0	0	0
December 2044	100	10	10	10	10	2	*	*	0	225	49	32	11	*	0	0	0	0
December 2045	100	8	8	8	8	1	*	*	0	231	42	27	9	*	0	0	0	0
December 2046	100	7	7	7	7	1	*	*	0	238	35	23	7	*	0	0	0	0
December 2047	100	5	5	5	5	1	*	*	0	246	29	18	6	*	0	0	0	0
December 2048	93	4	4	4	4	*	*	*	0	253	23	15	5	*	0	0	0	0
December 2049	52	3	3	3	3	*	*	*	0	261	18	11	3	*	0	0	0	0
December 2050	7	2	2	2	2	*	*	*	0	269	12	7	2	*	0	0	0	0
December 2051	1	1	1	1	1	*	*	0	0	238	7	4	1	*	0	0	0	0
December 2052	*	*	*	*	*	*	*	0	0	200	2	1	*	*	0	0	0	0
December 2053	0	0	0	0	0	0	0	0	0	158	0	0	0	0	0	0	0	0
December 2054	0	0	0	0	0	0	0	0	0	113	0	0	0	0	0	0	0	0
December 2055	0	0	0	0	0	0	0	0	0	65	0	0	0	0	0	0	0	0
December 2056	0	0	0	0	0	0	0	0	0	13	0	0	0	0	0	0	0	0
December 2057	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	32.1	20.0	20.0	20.0	20.0	14.1	8.3	5.5	3.9	36.5	23.8	21.8	12.3	2.1	0.7	0.3	0.2	0.1

Date	T Class								U Class								
	PSA Prepayment Assumption								PSA Prepayment Assumption								
	0%	100%	200%	300%	400%	600%	800%	1100%	0%	100%	200%	300%	400%	600%	800%	1000%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2018	88	80	75	70	65	54	44	29	87	79	74	69	64	54	44	34	23
December 2019	75	61	54	47	40	28	19	8	73	59	52	45	39	27	18	11	5
December 2020	60	44	36	29	23	14	7	2	58	40	33	27	21	13	7	3	1
December 2021	45	28	21	16	12	6	3	*	42	23	18	13	10	5	2	1	*
December 2022	29	13	9	6	4	2	1	*	24	7	5	4	2	1	*	*	*
December 2023	12	*	*	*	*	*	*	*	11	2	1	1	*	*	*	*	*
December 2024	*	*	*	*	*	*	*	0	3	0	0	0	0	0	0	0	0
December 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	3.6	2.8	2.5	2.2	1.9	1.5	1.2	0.8	3.5	2.6	2.3	2.1	1.9	1.5	1.2	0.9	0.7

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

Date	V Class PSA Prepayment Assumption									
	0%	100%	200%	300%	400%	600%	800%	1000%	1200%	1600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
December 2018	88	80	75	70	65	54	44	34	24	3
December 2019	76	61	54	47	40	28	19	11	5	*
December 2020	62	44	36	29	23	14	7	3	1	*
December 2021	48	27	21	16	12	6	3	1	*	*
December 2022	32	14	10	7	5	2	1	*	*	0
December 2023	21	5	3	2	1	*	*	*	*	0
December 2024	9	1	1	*	*	*	*	*	*	0
December 2025	1	*	*	*	*	*	*	*	*	0
December 2026	*	*	*	*	*	*	*	*	0	0
December 2027	*	*	*	*	*	*	*	0	0	0
December 2028	*	0	0	0	0	0	0	0	0	0
December 2029	0	0	0	0	0	0	0	0	0	0
December 2030	0	0	0	0	0	0	0	0	0	0
December 2031	0	0	0	0	0	0	0	0	0	0
December 2032	0	0	0	0	0	0	0	0	0	0
December 2033	0	0	0	0	0	0	0	0	0	0
December 2034	0	0	0	0	0	0	0	0	0	0
December 2035	0	0	0	0	0	0	0	0	0	0
December 2036	0	0	0	0	0	0	0	0	0	0
December 2037	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	3.9	2.8	2.5	2.2	2.0	1.5	1.2	0.9	0.7	0.3

Date	A Class PSA Prepayment Assumption								AZ Class PSA Prepayment Assumption							
	0%	100%	200%	300%	400%	600%	800%	1000%	0%	100%	200%	300%	400%	600%	800%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2018	97	92	90	90	90	90	87	78	104	104	104	104	104	104	104	104
December 2019	95	79	73	73	67	67	67	67	107	107	107	107	107	107	107	107
December 2020	92	67	67	67	67	67	39	0	111	111	111	111	111	111	111	0
December 2021	89	67	67	67	67	23	0	0	115	115	115	115	115	115	0	0
December 2022	85	67	67	67	67	0	0	0	119	119	119	119	119	0	0	0
December 2023	82	67	67	67	7	0	0	0	123	123	123	123	123	0	0	0
December 2024	78	67	67	39	0	0	0	0	128	128	128	128	0	0	0	0
December 2025	74	67	67	0	0	0	0	0	132	132	132	0	0	0	0	0
December 2026	70	67	66	0	0	0	0	0	137	137	137	0	0	0	0	0
December 2027	67	67	30	0	0	0	0	0	142	142	142	0	0	0	0	0
December 2028	67	67	0	0	0	0	0	0	147	147	0	0	0	0	0	0
December 2029	61	61	0	0	0	0	0	0	152	152	0	0	0	0	0	0
December 2030	54	54	0	0	0	0	0	0	158	158	0	0	0	0	0	0
December 2031	47	47	0	0	0	0	0	0	163	163	0	0	0	0	0	0
December 2032	40	22	0	0	0	0	0	0	169	169	0	0	0	0	0	0
December 2033	33	0	0	0	0	0	0	0	175	0	0	0	0	0	0	0
December 2034	25	0	0	0	0	0	0	0	181	0	0	0	0	0	0	0
December 2035	17	0	0	0	0	0	0	0	188	0	0	0	0	0	0	0
December 2036	9	0	0	0	0	0	0	0	194	0	0	0	0	0	0	0
December 2037	1	0	0	0	0	0	0	0	201	0	0	0	0	0	0	0
December 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	12.3	10.1	7.1	5.2	4.2	3.0	2.4	2.0	20.2	15.7	11.0	7.9	6.2	4.3	3.3	2.7

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

Characteristics of the Residual Class

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 Election and Special Tax Attributes

We will make a REMIC election with respect to the 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 Class will be designated as the "residual interest" in the REMIC as set forth in that table. Thus, the REMIC 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 Class, 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 Class will be issued with original issue discount ("OID"), and certain other Classes of 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 Certificates may be treated as having been issued at a premium. See "Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Regular Certificates Purchased at a Premium*" in the REMIC Prospectus.

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

Group	Prepayment Assumption
1	160% PSA
2	200% PSA
3	200% PSA
4	200% PSA
5	200% PSA

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

Pending legislation generally would require a beneficial owner of a Regular Certificate that uses an accrual method of accounting for tax purposes to include certain amounts in income no later than the time such amounts are reflected on certain financial statements. Although the precise application of this rule is unclear, it might require the accrual of income earlier than is the case under the general tax rules described under "Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates" in the REMIC Prospectus. This rule generally would be effective for tax years beginning after December 31, 2017, or for Regular Certificates issued with original issue discount, for tax years beginning after December 31, 2018. Prospective investors in Regular Certificates that use an accrual method of accounting for tax purposes are urged to consult with their tax advisors regarding the potential applicability of this legislation to their particular situations.

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.

Pending legislation generally would deny a deduction for an individual, trust or estate that holds a Residual Certificate of its allocable share of the REMIC's fees or expenses under Section 212 of the Code for any taxable year beginning after December 31, 2017, and before January 1, 2026. Prospective investors in Residual Certificates are urged to consult with their tax advisors regarding the potential applicability of this legislation to their particular situations.

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 partnership's tax affairs, effective beginning with the 2018 taxable year. Under the new rules, a partnership, including for this purpose a REMIC for a taxable year in which it has multiple Residual Owners, appoints one person to act as its sole representative in connection with IRS audits and related procedures. The representative's actions, including the representative's agreeing to adjustments to taxable income, will bind partners or Residual Owners to a greater degree than would actions of the tax matters partner ("TMP") under the rules in effect prior to the 2018 taxable year. See "Material Federal Income Tax Consequences—Reporting and Other Administrative Matters" in the REMIC Prospectus for a discussion of the TMP. Under the new rules, a REMIC having multiple Residual Owners in a taxable year, unless such REMIC elects otherwise, will be required to pay taxes arising from IRS audit adjustments rather than its Residual Owners. The Trustee, as representative, will have the authority to utilize, and will be directed to utilize, any exceptions available under the new provisions (including changes) and Regulations so that the Residual Owners, to the fullest extent possible, rather than the REMIC itself, will be liable for any taxes arising from audit adjustments to the REMIC's taxable income. 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 taxable year in which the adjustment is made rather than in the taxable year to which the adjustment relates, and otherwise in different and potentially less advantageous ways than under the rules in effect prior to the 2018 taxable year. The new rules apply to existing and future REMICs having multiple Residual Owners in a taxable year. The new rules are complex and may be clarified and possibly revised. 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 (other than the T, U and V Classes) to Credit Suisse Securities (USA) LLC (the "Dealer") in exchange for the Group 1 MBS and the Underlying REMIC and RCR Certificates. The Dealer proposes to offer the Certificates (other than the T, U and V Classes) 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.

On the Settlement Date, we are obligated to transfer the T, U and V Classes to Fannie Mae Mega Trust Number 310188 (CUSIP Number 31374CRH1), Number 310189 (CUSIP Number 31374CRJ7) and Number 310190 (CUSIP Number 31374CRK4), respectively, and to deliver the related Mega certificates to the Dealer.

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. Morgan, Lewis & Bockius LLP will provide legal representation for the Dealer.

Exhibit A

Group 2 Underlying REMIC Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	December 2017 Class Factor	Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2004-55	LT	June 2004	31393Y2S3	4.5%	FIX	July 2024	SEQ	$58,238,287	0.14193663	$4,717,730.44	5.009%	71	163
2004-76	DU	September 2004	31394AP75	4.5	FIX	October 2024	SEQ	14,469,965	0.12581351	1,820,517.09	5.032	72	163
2004-81	CE	October 2004	31394BBN3	4.5	FIX	November 2024	SEQ	8,134,000	0.20915159	1,701,239.03	5.070	70	164
2005-85	AY	September 2005	31394FE50	4.5	FIX	October 2025	SEQ	6,000,000	0.22520957	112,604.78	5.086	70	164

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

Group 3 Underlying REMIC and RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	December 2017 Class Factor	Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2003-64	HQ	June 2003	31393DLQ2	5.0%	FIX	July 2023	SEQ	$20,000,000	0.25310361	$1,265,518.05	5.602%	60	175
2003-79	NJ	July 2003	31393EER6	5.0	FIX	August 2023	SEQ	33,000,000	0.23239747	836,630.89	5.561	60	174
2004-49	EB	June 2004	31393Y6L4	5.0	FIX	July 2024	SEQ	14,670,000	0.13553817	90,810.57	5.451	71	163
2005-10	BK	February 2005	31394CQE5	5.0	FIX	March 2025	SEQ	43,141,463	0.20181091	1,144,570.58	5.564	78	156
2005-63	HB	June 2005	31394EGP7	5.0	FIX	July 2025	SEQ	60,014,000	0.20679985	902,970.86	5.539	65	169

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

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

Group 4 Underlying REMIC and RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	December 2017 Class Factor	Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2003-8	QU	January 2003	31392HV26	5.5%	FIX	February 2023	PAC	$14,592,000	0.31094015	$3,109,401.50	5.955%	56	179
2004-53	NC	June 2004	31394ABD7	5.5	FIX	July 2024	PAC	58,096,528	0.12681754	77,992.79	5.917	60	174
2005-71	EB	July 2005	31394EWF1	5.5	FIX	August 2025	SEQ	8,908,000	0.61452223	5,474,164.02	5.944	74	160
2005-119	CB	December 2005	31394U7C0	5.5	FIX	January 2026	SEQ	10,000,000	0.24138936	2,413,893.60	5.937	84	151
2007-56	EP	May 2007	31396WBV7	5.5	FIX	June 2027	TAC	41,000,000	0.04507677	38,315.25	6.057	104	131
2009-15	AC	February 2009	31397NDF9	5.5	FIX	March 2029	SEQ	34,000,000	0.12968912	194,533.68	5.943	119	116

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

Group 5 Underlying REMIC and RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	December 2017 Class Factor	Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2017-88	DA	October 2017	3136AYC76	3.5%	FIX	October 2028	PAC	$ 5,622,000	0.97150623	$ 5,461,808.00	4.247%	355	4
2017-90	VB	October 2017	3136AYZS5	3.5	FIX	March 2038	SEQ/AD	11,012,000	1.00000000	11,012,000.00	4.222	355	4

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

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

Principal Balance Schedule

Aggregate Group Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$81,392,000.00	August 2022	$48,306,865.65	April 2027	$25,300,681.47
January 2018	80,699,109.79	September 2022	47,809,768.31	May 2027	24,995,528.18
February 2018	80,010,376.52	October 2022	47,315,556.88	June 2027	24,693,839.54
March 2018	79,325,773.43	November 2022	46,824,212.40	July 2027	24,395,577.40
April 2018	78,645,273.93	December 2022	46,335,716.04	August 2027	24,100,704.03
May 2018	77,968,851.60	January 2023	45,850,049.07	September 2027	23,809,182.08
June 2018	77,296,480.15	February 2023	45,367,192.90	October 2027	23,520,974.63
July 2018	76,628,133.48	March 2023	44,887,129.02	November 2027	23,236,045.14
August 2018	75,963,785.66	April 2023	44,409,839.07	December 2027	22,954,357.50
September 2018	75,303,410.88	May 2023	43,935,304.78	January 2028	22,675,875.96
October 2018	74,646,983.53	June 2023	43,463,508.00	February 2028	22,400,565.17
November 2018	73,994,478.13	July 2023	42,994,430.67	March 2028	22,128,390.15
December 2018	73,345,869.38	August 2023	42,528,054.87	April 2028	21,859,316.32
January 2019	72,701,132.10	September 2023	42,064,362.79	May 2028	21,593,309.46
February 2019	72,060,241.31	October 2023	41,603,336.69	June 2028	21,330,335.72
March 2019	71,423,172.15	November 2023	41,144,958.98	July 2028	21,070,361.63
April 2019	70,789,899.93	December 2023	40,689,212.16	August 2028	20,813,354.08
May 2019	70,160,400.10	January 2024	40,236,078.84	September 2028	20,559,280.31
June 2019	69,534,648.28	February 2024	39,785,541.74	October 2028	20,308,107.92
July 2019	68,912,620.21	March 2024	39,337,583.67	November 2028	20,059,804.85
August 2019	68,294,291.81	April 2024	38,892,187.57	December 2028	19,814,339.42
September 2019	67,679,639.12	May 2024	38,449,336.45	January 2029	19,571,680.26
October 2019	67,068,638.36	June 2024	38,009,013.46	February 2029	19,331,796.36
November 2019	66,461,265.87	July 2024	37,571,201.83	March 2029	19,094,657.03
December 2019	65,857,498.14	August 2024	37,135,884.91	April 2029	18,860,231.94
January 2020	65,257,311.81	September 2024	36,703,046.13	May 2029	18,628,491.06
February 2020	64,660,683.66	October 2024	36,272,669.03	June 2029	18,399,404.70
March 2020	64,067,590.62	November 2024	35,844,737.26	July 2029	18,172,943.50
April 2020	63,478,009.76	December 2024	35,420,482.66	August 2029	17,949,078.40
May 2020	62,891,918.27	January 2025	35,001,000.73	September 2029	17,727,780.66
June 2020	62,309,293.52	February 2025	34,586,239.18	October 2029	17,509,021.88
July 2020	61,730,112.98	March 2025	34,176,146.28	November 2029	17,292,773.92
August 2020	61,154,354.27	April 2025	33,770,670.83	December 2029	17,079,008.99
September 2020	60,581,995.17	May 2025	33,369,762.23	January 2030	16,867,699.58
October 2020	60,013,013.57	June 2025	32,973,370.38	February 2030	16,658,818.49
November 2020	59,447,387.50	July 2025	32,581,445.77	March 2030	16,452,338.79
December 2020	58,885,095.14	August 2025	32,193,939.37	April 2030	16,248,233.87
January 2021	58,326,114.78	September 2025	31,810,802.73	May 2030	16,046,477.41
February 2021	57,770,424.87	October 2025	31,431,987.89	June 2030	15,847,043.35
March 2021	57,218,003.97	November 2025	31,057,447.43	July 2030	15,649,905.95
April 2021	56,668,830.78	December 2025	30,687,134.42	August 2030	15,455,039.71
May 2021	56,122,884.14	January 2026	30,321,002.47	September 2030	15,262,419.44
June 2021	55,580,143.00	February 2026	29,959,005.66	October 2030	15,072,020.20
July 2021	55,040,586.46	March 2026	29,601,098.58	November 2030	14,883,817.35
August 2021	54,504,193.73	April 2026	29,247,236.31	December 2030	14,697,786.49
September 2021	53,970,944.16	May 2026	28,897,374.42	January 2031	14,513,903.49
October 2021	53,440,817.22	June 2026	28,551,468.96	February 2031	14,332,144.50
November 2021	52,913,792.52	July 2026	28,209,476.44	March 2031	14,152,485.92
December 2021	52,389,849.77	August 2026	27,871,353.86	April 2031	13,974,904.40
January 2022	51,868,968.82	September 2026	27,537,058.68	May 2031	13,799,376.84
February 2022	51,351,129.65	October 2026	27,206,548.81	June 2031	13,625,880.42
March 2022	50,836,312.34	November 2026	26,879,782.64	July 2031	13,454,392.54
April 2022	50,324,497.12	December 2026	26,556,718.98	August 2031	13,284,890.85
May 2022	49,815,664.33	January 2027	26,237,317.10	September 2031	13,117,353.26
June 2022	49,309,794.41	February 2027	25,921,536.72	October 2031	12,951,757.91
July 2022	48,806,867.95	March 2027	25,609,337.99	November 2031	12,788,083.16

Aggregate Group (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
December 2031	$12,626,307.65	November 2036	$ 5,788,785.98	October 2041	$ 2,433,744.76
January 2032	12,466,410.21	December 2036	5,709,399.27	November 2041	2,395,479.80
February 2032	12,308,369.92	January 2037	5,630,966.32	December 2041	2,357,698.12
March 2032	12,152,166.09	February 2037	5,553,476.33	January 2042	2,320,394.11
April 2032	11,997,778.24	March 2037	5,476,918.62	February 2042	2,283,562.24
May 2032	11,845,186.14	April 2037	5,401,282.61	March 2042	2,247,197.03
June 2032	11,694,369.75	May 2037	5,326,557.84	April 2042	2,211,293.04
July 2032	11,545,309.27	June 2037	5,252,733.98	May 2042	2,175,844.92
August 2032	11,397,985.12	July 2037	5,179,800.79	June 2042	2,140,847.37
September 2032	11,252,377.90	August 2037	5,107,748.17	July 2042	2,106,295.14
October 2032	11,108,468.47	September 2037	5,036,566.11	August 2042	2,072,183.06
November 2032	10,966,237.85	October 2037	4,966,244.71	September 2042	2,038,506.00
December 2032	10,825,667.31	November 2037	4,896,774.20	October 2042	2,005,258.88
January 2033	10,686,738.30	December 2037	4,828,144.90	November 2042	1,972,436.70
February 2033	10,549,432.47	January 2038	4,760,347.24	December 2042	1,940,034.51
March 2033	10,413,731.68	February 2038	4,693,371.75	January 2043	1,908,047.39
April 2033	10,279,617.99	March 2038	4,627,209.08	February 2043	1,876,470.51
May 2033	10,147,073.65	April 2038	4,561,849.97	March 2043	1,845,299.07
June 2033	10,016,081.11	May 2038	4,497,285.26	April 2043	1,814,528.34
July 2033	9,886,623.01	June 2038	4,433,505.91	May 2043	1,784,153.62
August 2033	9,758,682.17	July 2038	4,370,502.96	June 2043	1,754,170.30
September 2033	9,632,241.60	August 2038	4,308,267.55	July 2043	1,724,573.78
October 2033	9,507,284.52	September 2038	4,246,790.94	August 2043	1,695,359.54
November 2033	9,383,794.30	October 2038	4,186,064.45	September 2043	1,666,523.09
December 2033	9,261,754.50	November 2038	4,126,079.53	October 2043	1,638,060.02
January 2034	9,141,148.88	December 2038	4,066,827.70	November 2043	1,609,965.93
February 2034	9,021,961.36	January 2039	4,008,300.60	December 2043	1,582,236.50
March 2034	8,904,176.04	February 2039	3,950,489.92	January 2044	1,554,867.45
April 2034	8,787,777.19	March 2039	3,893,387.50	February 2044	1,527,854.54
May 2034	8,672,749.25	April 2039	3,836,985.21	March 2044	1,501,193.59
June 2034	8,559,076.85	May 2039	3,781,275.05	April 2044	1,474,880.46
July 2034	8,446,744.76	June 2039	3,726,249.10	May 2044	1,448,911.05
August 2034	8,335,737.94	July 2039	3,671,899.53	June 2044	1,423,281.33
September 2034	8,226,041.50	August 2039	3,618,218.57	July 2044	1,397,987.27
October 2034	8,117,640.72	September 2039	3,565,198.57	August 2044	1,373,024.94
November 2034	8,010,521.04	October 2039	3,512,831.95	September 2044	1,348,390.41
December 2034	7,904,668.06	November 2039	3,461,111.22	October 2044	1,324,079.83
January 2035	7,800,067.53	December 2039	3,410,028.97	November 2044	1,300,089.35
February 2035	7,696,705.37	January 2040	3,359,577.85	December 2044	1,276,415.21
March 2035	7,594,567.64	February 2040	3,309,750.64	January 2045	1,253,053.66
April 2035	7,493,640.57	March 2040	3,260,540.15	February 2045	1,230,001.01
May 2035	7,393,910.52	April 2040	3,211,939.30	March 2045	1,207,253.59
June 2035	7,295,364.02	May 2040	3,163,941.08	April 2045	1,184,807.80
July 2035	7,197,987.73	June 2040	3,116,538.56	May 2045	1,162,660.06
August 2035	7,101,768.47	July 2040	3,069,724.89	June 2045	1,140,806.83
September 2035	7,006,693.20	August 2040	3,023,493.27	July 2045	1,119,244.63
October 2035	6,912,749.01	September 2040	2,977,837.01	August 2045	1,097,970.00
November 2035	6,819,923.16	October 2040	2,932,749.48	September 2045	1,076,979.52
December 2035	6,728,203.02	November 2040	2,888,224.12	October 2045	1,056,269.81
January 2036	6,637,576.11	December 2040	2,844,254.46	November 2045	1,035,837.54
February 2036	6,548,030.11	January 2041	2,800,834.06	December 2045	1,015,679.41
March 2036	6,459,552.79	February 2041	2,757,956.61	January 2046	995,792.14
April 2036	6,372,132.09	March 2041	2,715,615.82	February 2046	976,172.52
May 2036	6,285,756.07	April 2041	2,673,805.50	March 2046	956,817.35
June 2036	6,200,412.93	May 2041	2,632,519.52	April 2046	937,723.47
July 2036	6,116,090.97	June 2041	2,591,751.80	May 2046	918,887.78
August 2036	6,032,778.66	July 2041	2,551,496.37	June 2046	900,307.17
September 2036	5,950,464.57	August 2041	2,511,747.28	July 2046	881,978.61
October 2036	5,869,137.40	September 2041	2,472,498.68	August 2046	863,899.08

Aggregate Group (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
September 2046	$ 846,065.60	January 2049	$ 435,522.81	May 2051	$ 161,768.32
October 2046	828,475.21	February 2049	423,668.68	June 2051	153,978.22
November 2046	811,125.02	March 2049	411,985.30	July 2051	146,308.57
December 2046	794,012.13	April 2049	400,470.58	August 2051	138,757.83
January 2047	777,133.70	May 2049	389,122.47	September 2051	131,324.53
February 2047	760,486.92	June 2049	377,938.92	October 2051	124,007.19
March 2047	744,068.99	July 2049	366,917.91	November 2051	116,804.33
April 2047	727,877.17	August 2049	356,057.43	December 2051	109,714.53
May 2047	711,908.74	September 2049	345,355.52	January 2052	102,736.35
June 2047	696,161.00	October 2049	334,810.23	February 2052	95,868.38
July 2047	680,631.30	November 2049	324,419.62	March 2052	89,109.23
August 2047	665,317.01	December 2049	314,181.79	April 2052	82,457.51
September 2047	650,215.52	January 2050	304,094.85	May 2052	75,911.88
October 2047	635,324.27	February 2050	294,156.95	June 2052	69,470.98
November 2047	620,640.71	March 2050	284,366.23	July 2052	63,133.48
December 2047	606,162.34	April 2050	274,720.88	August 2052	56,898.06
January 2048	591,886.67	May 2050	265,219.10	September 2052	50,763.44
February 2048	577,811.24	June 2050	255,859.10	October 2052	44,728.31
March 2048	563,933.63	July 2050	246,639.14	November 2052	38,791.42
April 2048	550,251.43	August 2050	237,557.46	December 2052	32,951.51
May 2048	536,762.28	September 2050	228,612.36	January 2053	27,207.33
June 2048	523,463.84	October 2050	219,802.13	February 2053	21,557.67
July 2048	510,353.77	November 2050	211,125.09	March 2053	16,001.31
August 2048	497,429.79	December 2050	202,579.59	April 2053	10,537.05
September 2048	484,689.63	January 2051	194,163.98	May 2053	5,163.71
October 2048	472,131.06	February 2051	185,876.64	June 2053 and thereafter	0.00
November 2048	459,751.85	March 2051	177,715.97		
December 2048	447,549.83	April 2051	169,680.39		

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