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

$465,737,363

FannieMae®

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2018-4

The Certificates

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
CA(2) . . .	1	$144,774,000	PAC/AD	3.5%	FIX	3136B0D37	May 2047
CB(2) . . .	1	8,648,761	PAC/AD	3.5	FIX	3136B0D45	February 2048
CZ	1	25,142,621	SUP	3.5	FIX/Z	3136B0D52	February 2048
HA(2) . . .	2	66,276,967	PAC/AD	4.0	FIX	3136B0D60	December 2047
ZH(2) . . .	2	326,033	PAC/AD	4.0	FIX/Z	3136B0D78	February 2048
HZ(2) . . .	2	19,050,684	SUP	4.0	FIX/Z	3136B0D86	February 2048
MA	3	57,622,000	PAC/AD	3.0	FIX	3136B0D94	May 2045
MY	3	13,806,000	PAC/AD	3.0	FIX	3136B0E28	February 2048
ZM	3	8,416,794	SUP	3.0	FIX/Z	3136B0E36	February 2048
FM	3	31,937,917	PT	(3)	FLT	3136B0E44	February 2048
SM	3	31,937,917(4)	NTL	(3)	INV/IO	3136B0E51	February 2048
EC(2) . . .	4	62,066,000	PAC/AD	3.0	FIX	3136B0E69	February 2045
EI(2)	4	8,866,571(4)	NTL	3.5	FIX/IO	3136B0E77	February 2045
EH(2) . . .	4	9,108,000	PAC/AD	3.0	FIX	3136B0E85	January 2047
IE(2)	4	1,301,142(4)	NTL	3.5	FIX/IO	3136B0E93	January 2047
EW(2) . . .	4	6,098,000	PAC/AD	3.5	FIX	3136B0F27	February 2048
EZ	4	12,463,586	SUP	3.5	FIX/Z	3136B0F35	February 2048
R		0	NPR	0	NPR	3136B0F43	February 2048
RL		0	NPR	0	NPR	3136B0F50	February 2048

(1) See "Description of the Certificates—Class Definitions and Abbreviations" in the REMIC prospectus.
(2) Exchangeable classes.
(3) Based on LIBOR.
(4) Notional principal balances. These Classes are interest only classes. See page S-6 for a description of how their notional principal balances are calculated.

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.

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 KC, KI, KE, CD, CI, CE, CG, H, HI, HB, HC, HD, HE, HG, Z, EP, EY, EG, EJ, IO and ED 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 January 31, 2018.

Carefully consider the risk factors on page S-7 of this prospectus supplement and starting on page 14 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.

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

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

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

BNP PARIBAS

The date of this Prospectus Supplement is January 25, 2018

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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:

Static Data NY Securities
BNP Paribas
525 Washington Boulevard
Jersey City, New Jersey 07310
(telephone (201) 850-5627)
StaticDataNYSecurities@americas.bnpparibas.com.

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of January 1, 2018. 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	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS

Group 1, Group 2, Group 3 and Group 4

Characteristics of the 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)
Group 1 MBS	$178,565,382	3.50%	3.75% to 6.00%	241 to 360
Group 2 MBS	$ 85,653,684	4.00%	4.25% to 6.50%	149 to 360
Group 3 MBS	$111,782,711	4.00%	4.25% to 6.50%	241 to 360
Group 4 MBS	$ 89,735,586	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	$178,565,382	360	354	5	4.110%
Group 2 MBS	$ 85,653,684	360	354	4	4.704%
Group 3 MBS	$111,782,711	360	358	1	4.480%
Group 4 MBS	$ 89,735,586	360	358	1	4.163%

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 January 31, 2018.

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 and RL Classes	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:

Class	Initial Interest Rate	Maximum Interest Rate	Minimum Interest Rate	Formula for Calculation of Interest Rate(1)
FM	1.65%	6.50%	0.30%	LIBOR + 30 basis points
SM	4.85%	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:

Class	
SM	100% of the FM Class
EI	14.2857135952% of the EC Class
IE	14.2857048748% of the EH Class
KI	14.2857140995% of the *sum* of the CA and CB Classes
CI	28.5714285714% of the CA Class
HI	49.9999992456% of the HA Class
IO	14.2857124793% of the *sum* of the EC and EH Classes

Distributions of Principal

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

Weighted Average Lives (years)*

Group 1 Classes	PSA Prepayment Assumption							
	0%	100%	125%	175%	225%	400%	700%	1000%
CA, CD, CI, CE and CG	14.4	6.8	6.3	6.3	6.3	4.1	2.6	2.0
CB	24.5	21.2	21.2	21.2	21.2	14.0	8.0	5.3
CZ	27.4	20.6	18.9	11.4	2.9	1.1	0.7	0.5
KC, KI and KE	15.0	7.6	7.1	7.1	7.1	4.7	2.9	2.1

Group 2 Classes	PSA Prepayment Assumption									
	0%	100%	150%	250%	350%	500%	800%	1200%	1700%	2600%
HA, H, HI, HB, HC, HD, HE and HG	12.4	6.1	5.3	5.3	5.3	4.0	2.8	2.0	1.5	1.0
ZH	22.1	21.6	21.6	21.6	21.6	16.4	10.2	6.1	2.2	1.3
HZ	26.0	19.1	16.3	8.6	2.3	1.4	0.9	0.6	0.5	0.3
Z	25.9	19.2	16.5	9.0	2.9	1.8	1.1	0.7	0.5	0.3

Group 3 Classes	PSA Prepayment Assumption							
	0%	100%	145%	180%	220%	400%	600%	800%
MA	14.6	6.4	5.2	5.2	5.2	3.5	2.7	2.2
MY	25.3	17.2	16.5	16.5	16.5	10.3	7.1	5.3
ZM	28.3	22.6	18.8	12.1	2.9	1.2	0.9	0.7
FM and SM	19.6	10.8	9.0	7.9	6.9	4.4	3.2	2.6

Group 4 Classes	PSA Prepayment Assumption							
	0%	100%	125%	175%	225%	400%	700%	1000%
EC, EI and EP	13.0	5.8	5.2	5.2	5.2	3.6	2.5	2.0
EH, IE and ED	22.7	13.6	13.5	13.5	13.5	8.4	5.1	3.6
EW	24.3	20.2	20.2	20.2	20.2	13.3	7.7	5.3
EZ	27.5	20.9	19.2	11.8	3.2	1.4	0.9	0.7
EY	23.4	16.2	16.2	16.2	16.2	10.4	6.1	4.3
EG, EJ and IO	14.2	6.8	6.3	6.3	6.3	4.2	2.8	2.2

* 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.

The use of an alternative method or index in place of LIBOR for determining monthly interest rates may adversely affect the value of certain 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*" and in this prospectus supplement under "Distributions of Interest," 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 if, among other things, we determine that continued reliance on the customary method for determining LIBOR is no longer viable. We can provide no assurance that any such alternative method or index will yield the same or similar economic results over the lives of the related classes. In addition, although our designation of any alternative method or index will take into account various factors, including then-prevailing industry practices, there can be no assurance that broadly-adopted industry practices will develop, and it is uncertain what effect any divergent industry practices will have on the value of and return on the certificates.

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 January 1, 2018 (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 four groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the "Group 1 MBS," "Group 2 MBS," "Group 3 MBS" and "Group 4 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:

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

The MBS

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

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

For additional information, see "Summary—Group 1, Group 2, Group 3 and Group 4—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 Class*es" 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. If we determine that the methods for establishing LIBOR are no longer viable or that prevailing industry practices with respect to benchmark rates have transitioned, or are very likely to transition, away from the use of LIBOR, 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. In making any such designation, we will take into account general comparability and other factors, including then-prevailing industry practices. Further, we may apply an adjustment factor to any designated alternative index as deemed appropriate to better achieve comparability to the current index and otherwise in keeping with industry-accepted practices. See "*Additional Risk Factors—The use of an alternative method or index in place of LIBOR for determining monthly interest rates 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 CZ, ZH, HZ, ZM, EZ and Z 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 CZ Accrual Amount to Aggregate Group I to its Planned Balance, and thereafter to CZ. — **Accretion Directed/PAC Group and Accrual Class**

The Group 1 Cash Flow Distribution Amount in the following priority:

1. To Aggregate Group I to its Planned Balance. — **PAC Group**
2. To CZ until retired. — **Support Class**
3. To Aggregate Group I to zero. — **PAC Group**

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

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

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

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

- *Group 2*

The ZH Accrual Amount to HA until retired, and thereafter to ZH. — **Accretion Directed Class and Accrual Class**

The HZ Accrual Amount to Aggregate Group II to its Planned Balance, and thereafter to HZ. — **Accretion Directed/PAC Group and Accrual Class**

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

1. To Aggregate Group II to its Planned Balance. — **PAC Group**

2. To HZ until retired. — **Support Class**

3. To Aggregate Group II to zero. — **PAC Group**

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

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

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

"Aggregate Group II" consists of the HA and ZH Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II to HA and ZH, 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 3*

The ZM Accrual Amount to Aggregate Group III to its Planned Balance, and thereafter to ZM. — **Accretion Directed/PAC Group and Accrual Class**

The Group 3 Cash Flow Distribution Amount as follows:

— 28.5714281880% to FM until retired, and — **Pass-Through Class**

— 71.4285718120% as follows:

first, to Aggregate Group III to its Planned Balance; — **PAC Group**

second, to ZM until retired; and — **Support Class**

third, to Aggregate Group III to zero. — **PAC Group**

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

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

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

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

• *Group 4*

The EZ Accrual Amount to Aggregate Group IV to its Planned Balance, and thereafter to EZ. — **Accretion Directed/PAC Group and Accrual Class**

The Group 4 Cash Flow Distribution Amount in the following priority:

1. To Aggregate Group IV to its Planned Balance. — **PAC Group**

2. To EZ until retired. — **Support Class**

3. To Aggregate Group IV to zero. — **PAC Group**

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

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

“Aggregate Group IV” consists of the EC, EH and EW Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV to EC, EH and EW, 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 and Group 4—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 January 31, 2018; and
- each Distribution Date occurs on the 25th day of a month.

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

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

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

Groups	Structuring Ranges	Initial Effective Ranges
Aggregate Group I Planned Balances	Between 125% and 225% PSA	Between 125% and 225% PSA
Aggregate Group II Planned Balances	Between 150% and 350% PSA	Between 150% and 350% PSA
Aggregate Group III Planned Balances	Between 145% and 220% PSA	Between 145% and 220% 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	CA and CB
Aggregate Group II	HA and ZH
Aggregate Group III	MA and MY
Aggregate Group IV	EC, EH and EW

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

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

- We will distribute any excess of principal distributions over the amount necessary to reduce the Aggregate Groups to their scheduled balances in any month. As a result, the likelihood of reducing the Aggregate Groups 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 to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.

- The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. As a result, the actual Effective Ranges will likely differ from the Initial Effective Ranges specified above. For the same reason, the Aggregate Groups might not be reduced to their scheduled balances each month even if the related Mortgage Loans prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.

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

- The principal payment stability of each Aggregate Group having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group receiving the benefit of that support, if still outstanding, may no longer have an Effective Range, and will be much more sensitive to prepayments of the related Mortgage Loans.

Yield Tables

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

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

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

We cannot assure you that

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

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

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

The 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
EI	301%
IE	437%
KI	373%
CI	342%
HI	414%
IO	349%

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*
EI	15.00%
IE	27.00%
KI	17.00%
CI	16.00%
HI	18.50%
IO	16.00%

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

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

Sensitivity of the EI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	125%	175%	225%	400%	700%	1000%
Pre-Tax Yields to Maturity	13.8%	8.1%	5.4%	5.4%	5.4%	(8.3)%	(32.4)%	(52.7)%

Sensitivity of the IE Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	125%	175%	225%	400%	700%	1000%
Pre-Tax Yields to Maturity	10.9%	9.2%	9.2%	9.2%	9.2%	1.8%	(15.0)%	(33.6)%

Sensitivity of the KI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	125%	175%	225%	400%	700%	1000%
Pre-Tax Yields to Maturity	12.9%	9.1%	7.7%	7.7%	7.7%	(1.6)%	(19.9)%	(40.1)%

Sensitivity of the CI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	125%	175%	225%	400%	700%	1000%
Pre-Tax Yields to Maturity	13.7%	9.2%	7.4%	7.4%	7.4%	(4.3)%	(27.9)%	(51.7)%

Sensitivity of the HI Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	150%	250%	350%	500%	800%	1200%	1700%	2600%
Pre-Tax Yields to Maturity	11.7%	6.8%	3.2%	3.2%	3.2%	(4.9)%	(23.8)%	(51.0)%	(87.7)%	*

Sensitivity of the IO Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	125%	175%	225%	400%	700%	1000%
Pre-Tax Yields to Maturity	13.8%	9.4%	7.6%	7.6%	7.6%	(3.5)%	(24.8)%	(44.7)%

The Inverse Floating Rate Class. **The yield on the Inverse Floating Rate 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 Inverse Floating Rate Class 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 table has been prepared on the basis of the Pricing Assumptions and the assumptions that

- the interest rate for the Inverse Floating Rate 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 that Class (expressed as a percentage of original principal balance) is as follows:

Class	Price*
SM	20.125%

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

	PSA Prepayment Assumption							
LIBOR	50%	100%	145%	180%	220%	400%	600%	800%
0.675%	24.1%	21.6%	19.3%	17.6%	15.5%	6.1%	(4.7)%	(15.8)%
1.350%	20.4%	17.8%	15.5%	13.7%	11.6%	2.0%	(9.1)%	(20.5)%
3.350%	9.0%	6.3%	3.9%	2.0%	(0.3)%	(10.5)%	(22.4)%	(34.9)%
5.350%	(4.9)%	(7.6)%	(10.1)%	(12.1)%	(14.4)%	(25.0)%	(37.7)%	(51.7)%
6.200%	*	*	*	*	*	*	*	*

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 applicable priority sequences of distributions of principal of the Classes.

See "—Distributions of Principal" above.

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

Decrement Tables

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

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

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

	CA, CD, CI†, CE and CG Classes							
	PSA Prepayment Assumption							
Date	0%	100%	125%	175%	225%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100
January 2019	98	94	94	94	94	94	94	87
January 2020	96	86	84	84	84	82	61	42
January 2021	93	77	73	73	73	59	32	13
January 2022	91	68	63	63	63	43	16	1
January 2023	88	59	54	54	54	30	6	0
January 2024	85	52	45	45	45	21	1	0
January 2025	82	44	37	37	37	14	0	0
January 2026	79	37	31	31	31	9	0	0
January 2027	76	31	25	25	25	5	0	0
January 2028	73	24	20	20	20	2	0	0
January 2029	69	18	15	15	15	0	0	0
January 2030	65	13	12	12	12	0	0	0
January 2031	61	9	9	9	9	0	0	0
January 2032	57	6	6	6	6	0	0	0
January 2033	52	4	4	4	4	0	0	0
January 2034	48	2	2	2	2	0	0	0
January 2035	43	1	1	1	1	0	0	0
January 2036	37	0	0	0	0	0	0	0
January 2037	32	0	0	0	0	0	0	0
January 2038	26	0	0	0	0	0	0	0
January 2039	19	0	0	0	0	0	0	0
January 2040	13	0	0	0	0	0	0	0
January 2041	6	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0	0
January 2043	0	0	0	0	0	0	0	0
January 2044	0	0	0	0	0	0	0	0
January 2045	0	0	0	0	0	0	0	0
January 2046	0	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0
January 2048	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.4	6.8	6.3	6.3	6.3	4.1	2.6	2.0

	CB Class							
	PSA Prepayment Assumption							
Date	0%	100%	125%	175%	225%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100
January 2019	100	100	100	100	100	100	100	100
January 2020	100	100	100	100	100	100	100	100
January 2021	100	100	100	100	100	100	100	100
January 2022	100	100	100	100	100	100	100	100
January 2023	100	100	100	100	100	100	100	48
January 2024	100	100	100	100	100	100	100	19
January 2025	100	100	100	100	100	100	65	7
January 2026	100	100	100	100	100	100	37	3
January 2027	100	100	100	100	100	100	21	1
January 2028	100	100	100	100	100	100	12	*
January 2029	100	100	100	100	100	97	7	*
January 2030	100	100	100	100	100	71	4	*
January 2031	100	100	100	100	100	52	2	*
January 2032	100	100	100	100	100	38	1	*
January 2033	100	100	100	100	100	27	1	*
January 2034	100	100	100	100	100	20	*	*
January 2035	100	100	100	100	100	14	*	*
January 2036	100	90	90	90	90	10	*	*
January 2037	100	72	72	72	72	7	*	*
January 2038	100	57	57	57	57	5	*	*
January 2039	100	45	45	45	45	3	*	*
January 2040	100	34	34	34	34	2	*	*
January 2041	100	26	26	26	26	2	*	*
January 2042	74	19	19	19	19	1	*	0
January 2043	13	13	13	13	13	1	*	0
January 2044	8	8	8	8	8	*	*	0
January 2045	4	4	4	4	4	*	*	0
January 2046	1	1	1	1	1	*	*	0
January 2047	0	0	0	0	0	*	*	0
January 2048	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.5	21.2	21.2	21.2	21.2	14.0	8.0	5.3

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

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

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

Date	CZ Class PSA Prepayment Assumption 0%	100%	125%	175%	225%	400%	700%	1000%	KC, KI† and KE Classes PSA Prepayment Assumption 0%	100%	125%	175%	225%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2019	104	104	104	96	87	59	10	0	98	95	94	94	94	94	94	88
January 2020	107	107	107	84	62	0	0	0	96	87	85	85	85	83	63	45
January 2021	111	111	111	73	36	0	0	0	94	78	75	75	75	62	36	18
January 2022	115	115	115	65	18	0	0	0	91	70	65	65	65	46	20	7
January 2023	119	119	119	60	7	0	0	0	89	62	57	57	57	34	11	3
January 2024	123	123	123	58	1	0	0	0	86	54	48	48	48	25	7	1
January 2025	128	128	128	58	*	0	0	0	83	47	41	41	41	19	4	*
January 2026	132	132	129	58	*	0	0	0	80	41	34	34	34	14	2	*
January 2027	137	137	128	57	*	0	0	0	77	34	29	29	29	10	1	*
January 2028	142	142	125	54	*	0	0	0	74	29	24	24	24	7	1	*
January 2029	147	147	121	51	*	0	0	0	71	23	20	20	20	5	*	*
January 2030	152	152	115	48	1	0	0	0	67	18	17	17	17	4	*	*
January 2031	158	150	108	44	1	0	0	0	63	14	14	14	14	3	*	*
January 2032	163	141	100	40	1	0	0	0	59	12	12	12	12	2	*	*
January 2033	169	131	93	37	1	0	0	0	55	9	9	9	9	2	*	*
January 2034	175	121	85	33	1	0	0	0	51	8	8	8	8	1	*	*
January 2035	181	111	77	29	1	0	0	0	46	6	6	6	6	1	*	*
January 2036	188	101	69	26	1	0	0	0	41	5	5	5	5	1	*	*
January 2037	194	90	61	22	1	0	0	0	35	4	4	4	4	*	*	*
January 2038	201	80	54	19	1	0	0	0	30	3	3	3	3	*	*	*
January 2039	208	70	47	17	1	0	0	0	24	3	3	3	3	*	*	0
January 2040	216	61	40	14	1	0	0	0	18	2	2	2	2	*	*	0
January 2041	223	51	33	11	1	0	0	0	11	1	1	1	1	*	*	0
January 2042	231	42	27	9	1	0	0	0	4	1	1	1	1	*	*	0
January 2043	216	34	22	7	1	0	0	0	1	1	1	1	1	*	*	0
January 2044	179	26	16	6	1	0	0	0	*	*	*	*	*	*	*	0
January 2045	139	18	11	4	1	0	0	0	*	*	*	*	*	*	*	0
January 2046	96	11	7	3	1	0	0	0	*	*	*	*	*	*	*	0
January 2047	49	4	2	1	*	0	0	0	0	0	0	0	0	*	0	0
January 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.4	20.6	18.9	11.4	2.9	1.1	0.7	0.5	15.0	7.6	7.1	7.1	7.1	4.7	2.9	2.1

Date	HA, H, HI†, HB, HC, HD, HE and HG Classes PSA Prepayment Assumption 0%	100%	150%	250%	350%	500%	800%	1200%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
January 2019	97	94	93	93	93	93	93	93	80	52
January 2020	95	85	81	81	81	81	66	41	15	0
January 2021	92	75	68	68	68	59	33	11	0	0
January 2022	89	65	56	56	56	40	17	3	0	0
January 2023	85	56	44	44	44	27	8	*	0	0
January 2024	82	47	34	34	34	19	4	0	0	0
January 2025	78	39	26	26	26	12	2	0	0	0
January 2026	74	30	20	20	20	8	*	0	0	0
January 2027	70	23	15	15	15	5	0	0	0	0
January 2028	66	15	12	12	12	3	0	0	0	0
January 2029	61	9	9	9	9	2	0	0	0	0
January 2030	57	6	6	6	6	1	0	0	0	0
January 2031	52	5	5	5	5	*	0	0	0	0
January 2032	46	3	3	3	3	0	0	0	0	0
January 2033	41	2	2	2	2	0	0	0	0	0
January 2034	35	1	1	1	1	0	0	0	0	0
January 2035	28	1	1	1	1	0	0	0	0	0
January 2036	22	*	*	*	*	0	0	0	0	0
January 2037	14	0	0	0	0	0	0	0	0	0
January 2038	7	0	0	0	0	0	0	0	0	0
January 2039	0	0	0	0	0	0	0	0	0	0
January 2040	0	0	0	0	0	0	0	0	0	0
January 2041	0	0	0	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0	0
January 2043	0	0	0	0	0	0	0	0	0	0
January 2044	0	0	0	0	0	0	0	0	0	0
January 2045	0	0	0	0	0	0	0	0	0	0
January 2046	0	0	0	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0
January 2048	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	12.4	6.1	5.3	5.3	5.3	4.0	2.8	2.0	1.5	1.0

Date	ZH Class PSA Prepayment Assumption 0%	100%	150%	250%	350%	500%	800%	1200%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
January 2019	104	104	104	104	104	104	104	104	104	104
January 2020	108	108	108	108	108	108	108	108	108	0
January 2021	113	113	113	113	113	113	113	113	0	0
January 2022	117	117	117	117	117	117	117	117	0	0
January 2023	122	122	122	122	122	122	122	122	0	0
January 2024	127	127	127	127	127	127	127	49	0	0
January 2025	132	132	132	132	132	132	132	13	0	0
January 2026	138	138	138	138	138	138	138	4	0	0
January 2027	143	143	143	143	143	143	118	1	0	0
January 2028	149	149	149	149	149	149	60	*	0	0
January 2029	155	155	155	155	155	155	30	*	0	0
January 2030	161	161	161	161	161	161	15	*	0	0
January 2031	168	168	168	168	168	168	8	*	0	0
January 2032	175	175	175	175	175	174	4	*	0	0
January 2033	182	182	182	182	182	116	2	*	0	0
January 2034	189	189	189	189	189	77	1	*	0	0
January 2035	197	197	197	197	197	51	*	*	0	0
January 2036	205	205	205	205	205	34	*	*	0	0
January 2037	214	193	193	193	193	22	*	*	0	0
January 2038	222	141	141	141	141	14	*	0	0	0
January 2039	102	102	102	102	102	9	*	0	0	0
January 2040	73	73	73	73	73	6	*	0	0	0
January 2041	51	51	51	51	51	4	*	0	0	0
January 2042	35	35	35	35	35	2	*	0	0	0
January 2043	23	23	23	23	23	1	*	0	0	0
January 2044	14	14	14	14	14	1	*	0	0	0
January 2045	8	8	8	8	8	*	*	0	0	0
January 2046	4	4	4	4	4	*	*	0	0	0
January 2047	1	1	1	1	1	*	*	0	0	0
January 2048	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	22.1	21.6	21.6	21.6	21.6	16.4	10.2	6.1	2.2	1.3

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

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

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

Date	HZ Class PSA Prepayment Assumption 0%	100%	150%	250%	350%	500%	800%	1200%	1700%	2600%	Z Class PSA Prepayment Assumption 0%	100%	150%	250%	350%	500%	800%	1200%	1700%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2019	104	104	104	95	85	71	43	5	0	0	104	104	104	95	86	72	44	6	2	2
January 2020	108	108	108	81	55	17	0	0	0	0	108	108	108	82	56	18	2	2	2	0
January 2021	113	113	113	67	25	0	0	0	0	0	113	113	113	68	27	2	2	2	0	0
January 2022	117	117	117	59	8	0	0	0	0	0	117	117	117	60	10	2	2	2	0	0
January 2023	122	122	122	55	1	0	0	0	0	0	122	122	122	56	3	2	2	2	0	0
January 2024	127	127	126	54	*	0	0	0	0	0	127	127	126	55	2	2	2	1	0	0
January 2025	132	132	127	52	*	0	0	0	0	0	132	132	127	53	2	2	2	*	0	0
January 2026	138	138	123	49	*	0	0	0	0	0	138	138	123	50	2	2	2	*	0	0
January 2027	143	143	117	44	*	0	0	0	0	0	143	143	118	46	2	2	2	*	0	0
January 2028	149	149	110	40	*	0	0	0	0	0	149	149	111	42	3	3	1	*	0	0
January 2029	155	154	102	35	*	0	0	0	0	0	155	154	103	37	3	3	1	*	0	0
January 2030	161	144	93	31	*	0	0	0	0	0	161	145	95	33	3	3	*	*	0	0
January 2031	168	134	85	27	*	0	0	0	0	0	168	135	86	29	3	3	*	*	0	0
January 2032	175	124	76	23	*	0	0	0	0	0	175	125	78	25	3	3	*	*	0	0
January 2033	182	113	68	19	*	0	0	0	0	0	182	114	70	22	3	2	*	*	0	0
January 2034	189	103	60	16	*	0	0	0	0	0	189	104	62	19	3	1	*	*	0	0
January 2035	197	92	52	14	*	0	0	0	0	0	197	94	55	17	3	1	*	0	0	0
January 2036	205	82	45	11	*	0	0	0	0	0	205	85	48	14	3	1	*	0	0	0
January 2037	214	73	39	9	*	0	0	0	0	0	214	75	42	12	3	*	*	0	0	0
January 2038	222	64	33	7	*	0	0	0	0	0	222	65	35	10	2	*	*	0	0	0
January 2039	230	55	28	6	*	0	0	0	0	0	228	56	29	7	2	*	*	0	0	0
January 2040	211	47	23	5	*	0	0	0	0	0	209	47	24	6	1	*	*	0	0	0
January 2041	191	39	19	4	*	0	0	0	0	0	188	40	19	4	1	*	*	0	0	0
January 2042	168	32	15	3	*	0	0	0	0	0	166	32	15	3	1	*	*	0	0	0
January 2043	145	25	11	2	*	0	0	0	0	0	143	25	12	2	*	*	*	0	0	0
January 2044	120	19	8	1	*	0	0	0	0	0	118	19	8	2	*	*	*	0	0	0
January 2045	93	13	6	1	*	0	0	0	0	0	91	13	6	1	*	*	*	0	0	0
January 2046	64	8	3	*	*	0	0	0	0	0	63	8	3	*	*	*	0	0	0	0
January 2047	33	2	1	*	*	0	0	0	0	0	32	2	1	*	*	*	0	0	0	0
January 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.0	19.1	16.3	8.6	2.3	1.4	0.9	0.6	0.5	0.3	25.9	19.2	16.5	9.0	2.9	1.8	1.1	0.7	0.5	0.3

Date	MA Class PSA Prepayment Assumption 0%	100%	145%	180%	220%	400%	600%	800%	MY Class PSA Prepayment Assumption 0%	100%	145%	180%	220%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2019	98	95	94	94	94	94	94	94	100	100	100	100	100	100	100	100
January 2020	96	87	84	84	84	82	69	57	100	100	100	100	100	100	100	100
January 2021	94	77	71	71	71	56	35	18	100	100	100	100	100	100	100	100
January 2022	91	68	59	59	59	36	13	0	100	100	100	100	100	100	100	90
January 2023	89	58	48	48	48	20	0	0	100	100	100	100	100	100	97	46
January 2024	86	50	38	38	38	9	0	0	100	100	100	100	100	100	61	23
January 2025	83	42	29	29	29	*	0	0	100	100	100	100	100	100	38	12
January 2026	80	34	21	21	21	0	0	0	100	100	100	100	100	75	24	6
January 2027	77	27	14	14	14	0	0	0	100	100	100	100	100	56	15	3
January 2028	74	20	8	8	8	0	0	0	100	100	100	100	100	41	9	2
January 2029	70	14	3	3	3	0	0	0	100	100	100	100	100	30	6	1
January 2030	66	8	0	0	0	0	0	0	100	100	93	93	93	22	4	*
January 2031	62	2	0	0	0	0	0	0	100	100	78	78	78	16	2	*
January 2032	58	0	0	0	0	0	0	0	100	87	65	65	65	12	1	*
January 2033	54	0	0	0	0	0	0	0	100	66	54	54	54	9	1	*
January 2034	49	0	0	0	0	0	0	0	100	46	44	44	44	6	*	*
January 2035	44	0	0	0	0	0	0	0	100	36	36	36	36	4	*	*
January 2036	38	0	0	0	0	0	0	0	100	30	30	30	30	3	*	*
January 2037	33	0	0	0	0	0	0	0	100	24	24	24	24	2	*	*
January 2038	27	0	0	0	0	0	0	0	100	19	19	19	19	2	*	*
January 2039	20	0	0	0	0	0	0	0	100	15	15	15	15	1	*	*
January 2040	13	0	0	0	0	0	0	0	100	12	12	12	12	1	*	*
January 2041	6	0	0	0	0	0	0	0	100	9	9	9	9	1	*	*
January 2042	0	0	0	0	0	0	0	0	92	7	7	7	7	*	*	*
January 2043	0	0	0	0	0	0	0	0	58	5	5	5	5	*	*	*
January 2044	0	0	0	0	0	0	0	0	21	4	4	4	4	*	*	*
January 2045	0	0	0	0	0	0	0	0	2	2	2	2	2	*	*	*
January 2046	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	*
January 2047	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	0
January 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.6	6.4	5.2	5.2	5.2	3.5	2.7	2.2	25.3	17.2	16.5	16.5	16.5	10.3	7.1	5.3

* 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.

Date	ZM Class PSA Prepayment Assumption								FM and SM† Classes PSA Prepayment Assumption							
	0%	100%	145%	180%	220%	400%	600%	800%	0%	100%	145%	180%	220%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2019	103	103	103	98	92	67	39	10	99	97	96	96	95	92	89	86
January 2020	106	106	106	89	70	0	0	0	98	91	89	87	85	77	67	58
January 2021	109	109	109	78	42	0	0	0	96	85	80	77	73	58	43	30
January 2022	113	113	113	69	22	0	0	0	95	78	72	67	62	43	27	16
January 2023	116	116	116	64	9	0	0	0	94	72	64	59	53	32	17	8
January 2024	120	120	120	62	2	0	0	0	92	66	57	51	45	24	11	4
January 2025	123	123	123	62	*	0	0	0	90	60	51	45	38	18	7	2
January 2026	127	127	125	62	*	0	0	0	89	55	45	39	32	13	4	1
January 2027	131	131	125	61	*	0	0	0	87	51	40	34	27	10	3	1
January 2028	135	135	122	59	*	0	0	0	85	46	36	29	23	7	2	*
January 2029	139	139	117	56	*	0	0	0	83	42	32	25	19	5	1	*
January 2030	143	143	111	52	*	0	0	0	80	38	28	22	16	4	1	*
January 2031	148	148	104	48	*	0	0	0	78	34	24	19	13	3	*	*
January 2032	152	152	97	44	*	0	0	0	75	31	21	16	11	2	*	*
January 2033	157	157	89	40	*	0	0	0	73	28	19	14	9	1	*	*
January 2034	162	162	81	36	*	0	0	0	70	25	16	11	8	1	*	*
January 2035	166	151	73	32	*	0	0	0	66	22	14	10	6	1	*	*
January 2036	171	138	65	28	*	0	0	0	63	20	12	8	5	1	*	*
January 2037	177	124	58	25	*	0	0	0	59	17	10	7	4	*	*	*
January 2038	182	111	51	21	*	0	0	0	56	15	9	6	3	*	*	*
January 2039	188	98	44	18	*	0	0	0	52	13	7	5	3	*	*	*
January 2040	193	85	37	15	*	0	0	0	47	11	6	4	2	*	*	*
January 2041	199	72	31	13	*	0	0	0	43	9	5	3	2	*	*	*
January 2042	205	60	25	10	*	0	0	0	38	8	4	2	1	*	*	*
January 2043	212	49	20	8	*	0	0	0	32	6	3	2	1	*	*	*
January 2044	218	38	15	6	*	0	0	0	27	5	2	1	1	*	*	*
January 2045	192	27	11	4	*	0	0	0	21	3	2	1	*	*	*	0
January 2046	132	17	7	2	*	0	0	0	14	2	1	*	*	*	*	0
January 2047	69	7	3	1	*	0	0	0	7	1	*	*	*	*	*	0
January 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.3	22.6	18.8	12.1	2.9	1.2	0.9	0.7	19.6	10.8	9.0	7.9	6.9	4.4	3.2	2.6

Date	EC, EI† and EP Classes PSA Prepayment Assumption								EH, IE† and ED Classes PSA Prepayment Assumption							
	0%	100%	125%	175%	225%	400%	700%	1000%	0%	100%	125%	175%	225%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2019	98	95	94	94	94	94	94	94	100	100	100	100	100	100	100	100
January 2020	95	86	84	84	84	84	66	47	100	100	100	100	100	100	100	100
January 2021	92	75	72	72	72	59	28	5	100	100	100	100	100	100	100	100
January 2022	89	65	60	60	60	37	5	0	100	100	100	100	100	100	100	11
January 2023	86	55	49	49	49	21	0	0	100	100	100	100	100	100	48	0
January 2024	83	45	38	38	38	10	0	0	100	100	100	100	100	100	0	0
January 2025	79	37	29	29	29	1	0	0	100	100	100	100	100	100	0	0
January 2026	76	28	20	20	20	0	0	0	100	100	100	100	100	60	0	0
January 2027	72	20	13	13	13	0	0	0	100	100	100	100	100	27	0	0
January 2028	68	13	7	7	7	0	0	0	100	100	100	100	100	2	0	0
January 2029	64	6	2	2	2	0	0	0	100	100	100	100	100	0	0	0
January 2030	59	0	0	0	0	0	0	0	100	96	83	83	83	0	0	0
January 2031	55	0	0	0	0	0	0	0	100	57	57	57	57	0	0	0
January 2032	50	0	0	0	0	0	0	0	100	36	36	36	36	0	0	0
January 2033	44	0	0	0	0	0	0	0	100	18	18	18	18	0	0	0
January 2034	39	0	0	0	0	0	0	0	100	3	3	3	3	0	0	0
January 2035	33	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
January 2036	27	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
January 2037	20	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
January 2038	13	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
January 2039	6	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
January 2040	0	0	0	0	0	0	0	0	87	0	0	0	0	0	0	0
January 2041	0	0	0	0	0	0	0	0	32	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.0	5.8	5.2	5.2	5.2	3.6	2.5	2.0	22.7	13.6	13.5	13.5	13.5	8.4	5.1	3.6

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

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

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

Date	EW Class								EZ Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	175%	225%	400%	700%	1000%	0%	100%	125%	175%	225%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2019	100	100	100	100	100	100	100	100	104	104	104	98	93	74	42	9
January 2020	100	100	100	100	100	100	100	100	107	107	107	89	71	9	0	0
January 2021	100	100	100	100	100	100	100	100	111	111	111	76	43	0	0	0
January 2022	100	100	100	100	100	100	100	100	115	115	115	67	23	0	0	0
January 2023	100	100	100	100	100	100	100	46	119	119	119	62	10	0	0	0
January 2024	100	100	100	100	100	100	97	18	123	123	123	59	3	0	0	0
January 2025	100	100	100	100	100	100	55	7	128	128	128	59	*	0	0	0
January 2026	100	100	100	100	100	100	31	3	132	132	131	59	1	0	0	0
January 2027	100	100	100	100	100	100	18	1	137	137	130	58	1	0	0	0
January 2028	100	100	100	100	100	100	10	*	142	142	128	56	1	0	0	0
January 2029	100	100	100	100	100	76	6	*	147	147	124	53	1	0	0	0
January 2030	100	100	100	100	100	56	3	*	152	152	118	50	1	0	0	0
January 2031	100	100	100	100	100	41	2	*	158	154	111	46	1	0	0	0
January 2032	100	100	100	100	100	30	1	*	163	145	104	42	1	0	0	0
January 2033	100	100	100	100	100	22	1	*	169	136	96	38	1	0	0	0
January 2034	100	100	100	100	100	16	*	*	175	126	88	35	1	0	0	0
January 2035	100	85	85	85	85	11	*	*	181	116	80	31	1	0	0	0
January 2036	100	68	68	68	68	8	*	*	188	105	72	27	1	0	0	0
January 2037	100	55	55	55	55	6	*	*	194	95	64	24	1	0	0	0
January 2038	100	44	44	44	44	4	*	*	201	84	57	21	1	0	0	0
January 2039	100	34	34	34	34	3	*	*	208	74	49	18	1	0	0	0
January 2040	100	26	26	26	26	2	*	*	216	65	43	15	1	0	0	0
January 2041	100	20	20	20	20	1	*	*	223	55	36	13	1	0	0	0
January 2042	59	14	14	14	14	1	*	0	231	46	30	10	1	0	0	0
January 2043	10	10	10	10	10	1	*	0	218	37	24	8	1	0	0	0
January 2044	6	6	6	6	6	*	*	0	181	29	18	6	1	0	0	0
January 2045	3	3	3	3	3	*	*	0	140	21	13	5	1	0	0	0
January 2046	1	1	1	1	1	*	*	0	97	14	9	3	1	0	0	0
January 2047	0	0	0	0	0	*	*	0	50	6	4	2	1	0	0	0
January 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.3	20.2	20.2	20.2	20.2	13.3	7.7	5.3	27.5	20.9	19.2	11.8	3.2	1.4	0.9	0.7

Date	EY Class								EG, EJ and IO† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	175%	225%	400%	700%	1000%	0%	100%	125%	175%	225%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2019	100	100	100	100	100	100	100	100	98	95	95	95	95	95	95	95
January 2020	100	100	100	100	100	100	100	100	96	88	86	86	86	86	70	54
January 2021	100	100	100	100	100	100	100	100	93	78	75	75	75	64	37	17
January 2022	100	100	100	100	100	100	100	47	91	69	65	65	65	45	17	1
January 2023	100	100	100	100	100	100	69	18	88	61	55	55	55	32	6	0
January 2024	100	100	100	100	100	100	39	7	85	52	46	46	46	21	0	0
January 2025	100	100	100	100	100	100	22	3	82	45	38	38	38	13	0	0
January 2026	100	100	100	100	100	76	12	1	79	37	31	31	31	8	0	0
January 2027	100	100	100	100	100	56	7	*	76	31	24	24	24	3	0	0
January 2028	100	100	100	100	100	41	4	*	72	24	19	19	19	*	0	0
January 2029	100	100	100	100	100	30	2	*	68	18	14	14	14	0	0	0
January 2030	100	97	90	90	90	22	1	*	64	12	11	11	11	0	0	0
January 2031	100	75	75	75	75	16	1	*	60	7	7	7	7	0	0	0
January 2032	100	62	62	62	62	12	*	*	56	5	5	5	5	0	0	0
January 2033	100	51	51	51	51	9	*	*	51	2	2	2	2	0	0	0
January 2034	100	42	42	42	42	6	*	*	47	*	*	*	*	0	0	0
January 2035	100	34	34	34	34	4	*	*	41	0	0	0	0	0	0	0
January 2036	100	27	27	27	27	3	*	*	36	0	0	0	0	0	0	0
January 2037	100	22	22	22	22	2	*	*	30	0	0	0	0	0	0	0
January 2038	100	17	17	17	17	2	*	*	24	0	0	0	0	0	0	0
January 2039	100	14	14	14	14	1	*	*	18	0	0	0	0	0	0	0
January 2040	92	11	11	11	11	1	*	*	11	0	0	0	0	0	0	0
January 2041	59	8	8	8	8	1	*	0	4	0	0	0	0	0	0	0
January 2042	24	6	6	6	6	*	*	0	0	0	0	0	0	0	0	0
January 2043	4	4	4	4	4	*	*	0	0	0	0	0	0	0	0	0
January 2044	3	3	3	3	3	*	*	0	0	0	0	0	0	0	0	0
January 2045	1	1	1	1	1	*	*	0	0	0	0	0	0	0	0	0
January 2046	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	*	*	0	0	0	0	0	0	0	0	0
January 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.4	16.2	16.2	16.2	16.2	10.4	6.1	4.3	14.2	6.8	6.3	6.3	6.3	4.2	2.8	2.2

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

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

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

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:

Group	Prepayment Assumption
1	175% PSA
2	250% PSA
3	180% PSA
4	175% 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.

The law informally known as the Tax Cuts and Jobs Act ("TCJA"), which was enacted on December 22, 2017, generally requires 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 is generally 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.

The TCJA generally denies 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.

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 KE, Z, EP, EY, EG, EJ, IO and ED 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 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 Dealers 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" or any purchaser using assets of a plan, as described in 29 C.F.R. Section 2510.3-101, as modified by Section 3(42) of ERISA (collectively a "plan investor"). In addition, each beneficial owner of Certificates or any interest therein that is a plan investor, including any fiduciary purchasing the Certificates on behalf of a plan investor ("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 investor, 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 investor;

   - 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 investor 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 investor 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 investor of the Certificates.

3. The Plan Fiduciary is a "fiduciary" with respect to the plan investor within the meaning of section 3(21) of ERISA or section 4975 of the Code, or both, and an "independent fiduciary" within the meaning of the Fiduciary Rule, and is responsible for exercising independent judgment in evaluating the plan investor's acquisition of the Certificates.

4. None of the Transaction Parties has exercised any authority to cause the plan investor to invest in the Certificates or to negotiate the terms of the plan investor's investment in the Certificates.

5. Neither the plan investor nor the Plan Fiduciary is paying or has paid a fee or other compensation to any of the Transaction Parties for investment advice (as opposed to other services) in connection with the plan investor's acquisition or holding of the Certificates

6. 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 investor's acquisition of the Certificates; and

   - of the existence and nature of the Transaction Parties' financial interests in the plan investor's acquisition of the Certificates.

These representations are intended to comply with 29 C.F.R. Sections 2510.3-21(a) and (c)(1) (the "Fiduciary Rule"). If these sections of the Fiduciary Rule are revoked, repealed or no longer effective, these representations will be deemed to be no longer in effect.

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to BNP Paribas Securities Corp. (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 and similar European Economic Area ("EEA") legislation on risk retention requirements (the "EEA Risk Retention Regulations") 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 Regulations apply to the Transaction, investors subject to the EEA Risk Retention Regulations may wish to consider the guidance appearing in the preamble to the regulatory technical standards contained in Commission Delegated Regulation (EU) No. 625/2014 of March 13, 2014, which provides in relevant part: "Where an entity securitises its own liabilities, alignment of interest is established automatically, regardless of whether the final debtor collateralises 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 on the settlement date pursuant to which we will irrevocably undertake to the certificateholders that, in connection with the EEA Risk Retention Regulations, at the origination and on an ongoing basis, so long as any certificates remain outstanding:

- we will, as originator (for purposes of the EEA Risk Retention Regulations), retain a material net economic interest (the "Retained Interest") in the exposure related to the Transaction of not less than 5% through the Guaranty Obligations;
- 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 the EEA Risk Retention Regulations; 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 the EEA Risk Retention Regulations 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.

Prospective investors should also be aware that a new regulatory regime (the "Securitization Regulation") will generally apply from and after January 1, 2019 to securitizations in which securities are issued after that date. The Securitization Regulation will apply to the types of regulated investors covered by the EEA Risk Retention Regulations and also to (a) UCITS and UCITS management companies, and (b) institutions for occupational retirement provision falling within the scope of Directive (EU) 2016/2341 (subject to certain exceptions), and certain investment managers and authorized entities appointed by such institutions (together, "IORPs"). With regard to securitizations in respect of which the relevant securities are issued before January 1, 2019 ("Pre-2019 Securitizations"), investors that are subject to the EEA Risk Retention Regulations will continue to be subject to the risk retention and due diligence requirements of the EEA Risk Retention Regulations, including on and after that date. The Securitization Regulation makes no express provision for the application of any requirements of the EEA Risk Retention Regulations or of the Securitization Regulation to UCITS or IORPs that hold or acquire any interest in respect of a Pre-2019 Securitization and, accordingly, it is not clear what requirements (if any) will be applicable to those investors. Prospective investors are themselves responsible for monitoring and assessing changes to the EEA Risk Retention Regulations and their regulatory capital requirements.

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.

THE CERTIFICATES ARE NOT INTENDED TO BE OFFERED, SOLD OR OTHERWISE MADE AVAILABLE TO, AND SHOULD NOT BE OFFERED, SOLD OR OTHERWISE MADE AVAILABLE TO, ANY RETAIL INVESTOR IN THE EEA. FOR THESE PURPOSES, A RETAIL INVESTOR MEANS A PERSON WHO IS ONE (OR MORE) OF: (I) A RETAIL CLIENT AS DEFINED IN POINT (11) OF ARTICLE 4(1) OF DIRECTIVE 2014/65/EU (AS AMENDED, “MIFID II”); OR (II) A CUSTOMER WITHIN THE MEANING OF DIRECTIVE 2002/92/EC, WHERE THAT CUSTOMER WOULD NOT QUALIFY AS A PROFESSIONAL CLIENT AS DEFINED IN POINT (10) OF ARTICLE 4(1) OF MIFID II; OR (III) NOT A QUALIFIED INVESTOR AS DEFINED IN DIRECTIVE 2003/71/EC, CONSEQUENTLY NO KEY INFORMATION DOCUMENT REQUIRED BY REGULATION (EU) NO 1286/2014 (AS AMENDED, THE “PRIIPS REGULATION”) FOR OFFERING OR SELLING THE CERTIFICATES OR OTHERWISE MAKING THEM AVAILABLE TO RETAIL INVESTORS IN THE EEA HAS BEEN PREPARED AND THEREFORE OFFERING OR SELLING THE CERTIFICATES OR OTHERWISE MAKING THEM AVAILABLE TO ANY RETAIL INVESTOR IN THE EEA MAY BE UNLAWFUL UNDER THE PRIIPS REGULATION.

LEGAL MATTERS

Katten Muchin Rosenman LLP will provide legal representation for Fannie Mae. K&L Gates LLP will provide legal representation for the Dealer.

Schedule 1

Available Recombinations(1)

REMIC Certificates Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
CA	$144,774,000	KC	$153,422,761	PAC/AD	3.00%	FIX	3136B0F68	February 2048
CB	8,648,761	KI	21,917,537(3)	NTL	3.50	FIX/IO	3136B0F76	February 2048
Recombination 2								
CA	144,774,000	KE	153,422,761	PAC/AD	3.50	FIX	3136B0F84	February 2048
CB	8,648,761							
Recombination 3								
CA	144,774,000	CD	144,774,000	PAC/AD	2.50	FIX	3136B0F92	May 2047
		CI	41,364,000(3)	NTL	3.50	FIX/IO	3136B0G26	May 2047
Recombination 4								
CA	144,774,000	CE	144,774,000	PAC/AD	2.75	FIX	3136B0G34	May 2047
		CI	31,023,000(3)	NTL	3.50	FIX/IO	3136B0G26	May 2047
Recombination 5								
CA	144,774,000	CG	144,774,000	PAC/AD	3.00	FIX	3136B0G42	May 2047
		CI	20,682,000(3)	NTL	3.50	FIX/IO	3136B0G26	May 2047
Recombination 6								
HA	66,276,967	H	66,276,967	PAC/AD	2.00	FIX	3136B0G59	December 2047
		HI	33,138,483(3)	NTL	4.00	FIX/IO	3136B0G67	December 2047
Recombination 7								
HA	66,276,967	HB	66,276,967	PAC/AD	2.25	FIX	3136B0G75	December 2047
		HI	28,996,173(3)	NTL	4.00	FIX/IO	3136B0G67	December 2047
Recombination 8								
HA	66,276,967	HC	66,276,967	PAC/AD	2.50	FIX	3136B0G83	December 2047
		HI	24,853,863(3)	NTL	4.00	FIX/IO	3136B0G67	December 2047
Recombination 9								
HA	66,276,967	HD	66,276,967	PAC/AD	2.75	FIX	3136B0G91	December 2047
		HI	20,711,552(3)	NTL	4.00	FIX/IO	3136B0G67	December 2047
Recombination 10								
HA	66,276,967	HE	66,276,967	PAC/AD	3.00	FIX	3136B0H25	December 2047
		HI	16,569,242(3)	NTL	4.00	FIX/IO	3136B0G67	December 2047

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 11								
HA	$ 66,276,967	HG	$ 66,276,967	PAC/AD	3.50%	FIX	3136B0H33	December 2047
		HI	8,284,620(3)	NTL	4.00	FIX/IO	3136B0G67	December 2047
Recombination 12								
HZ	19,050,684	Z	19,376,717	SUP	4.00	FIX/Z	3136B0H41	February 2048
ZH	326,033							
Recombination 13								
EC	62,066,000	EP	62,066,000	PAC/AD	3.50	FIX	3136B0H58	February 2045
EI	8,866,571(3)							
Recombination 14								
EW	6,098,000	EY	15,206,000	PAC/AD	3.50	FIX	3136B0H66	February 2048
EH	9,108,000							
IE	1,301,142(3)							
Recombination 15								
EC	62,066,000	EG	71,174,000	PAC/AD	3.50	FIX	3136B0H74	January 2047
EI	8,866,571(3)							
EH	9,108,000							
IE	1,301,142(3)							
Recombination 16								
EC	62,066,000	EJ	71,174,000	PAC/AD	3.00	FIX	3136B0H82	January 2047
EH	9,108,000							
Recombination 17								
EI	8,866,571(3)	IO	10,167,713(3)	NTL	3.50	FIX/IO	3136B0H90	January 2047
IE	1,301,142(3)							
Recombination 18								
EH	9,108,000	ED	9,108,000	PAC/AD	3.50	FIX	3136B0J23	January 2047
IE	1,301,142(3)							

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

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

(3) Notional principal balances. These Classes are Interest Only Classes. See page S-6 for a description of how their notional principal balances are calculated.

Principal Balance Schedules

Aggregate Group I Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$153,422,761.00	September 2022	$ 91,110,323.06	May 2027	$ 41,790,055.56
February 2018	152,865,274.98	October 2022	90,010,295.81	June 2027	41,176,184.69
March 2018	152,270,017.03	November 2022	88,917,294.29	July 2027	40,570,633.48
April 2018	151,637,221.09	December 2022	87,831,268.45	August 2027	39,973,293.78
May 2018	150,967,145.28	January 2023	86,752,168.57	September 2027	39,384,058.80
June 2018	150,260,071.78	February 2023	85,679,945.23	October 2027	38,802,823.11
July 2018	149,516,306.62	March 2023	84,614,549.35	November 2027	38,229,482.61
August 2018	148,736,179.45	April 2023	83,555,932.16	December 2027	37,663,934.52
September 2018	147,920,043.28	May 2023	82,504,045.20	January 2028	37,106,077.35
October 2018	147,068,274.23	June 2023	81,458,840.33	February 2028	36,555,810.94
November 2018	146,181,271.23	July 2023	80,420,269.73	March 2028	36,013,036.34
December 2018	145,259,455.67	August 2023	79,388,285.88	April 2028	35,477,655.91
January 2019	144,303,271.09	September 2023	78,362,841.55	May 2028	34,949,573.21
February 2019	143,313,182.77	October 2023	77,343,889.85	June 2028	34,428,693.05
March 2019	142,289,677.34	November 2023	76,331,384.17	July 2028	33,914,921.43
April 2019	141,233,262.38	December 2023	75,325,278.20	August 2028	33,408,165.56
May 2019	140,144,465.94	January 2024	74,325,525.95	September 2028	32,908,333.80
June 2019	139,023,836.11	February 2024	73,332,081.70	October 2028	32,415,335.72
July 2019	137,871,940.50	March 2024	72,344,900.04	November 2028	31,929,081.99
August 2019	136,689,365.75	April 2024	71,363,935.86	December 2028	31,449,484.45
September 2019	135,476,716.99	May 2024	70,389,144.33	January 2029	30,976,456.04
October 2019	134,234,617.27	June 2024	69,420,480.91	February 2029	30,509,910.82
November 2019	132,963,707.02	July 2024	68,457,901.35	March 2029	30,049,763.94
December 2019	131,664,643.46	August 2024	67,501,361.68	April 2029	29,595,931.62
January 2020	130,338,099.94	September 2024	66,550,818.23	May 2029	29,148,331.16
February 2020	128,984,765.39	October 2024	65,606,227.60	June 2029	28,706,880.90
March 2020	127,640,242.86	November 2024	64,672,461.12	July 2029	28,271,500.23
April 2020	126,304,470.73	December 2024	63,751,150.48	August 2029	27,842,109.56
May 2020	124,977,387.76	January 2025	62,842,135.30	September 2029	27,418,630.31
June 2020	123,658,933.11	February 2025	61,945,257.25	October 2029	27,000,984.90
July 2020	122,349,046.33	March 2025	61,060,359.95	November 2029	26,589,096.76
August 2020	121,047,667.38	April 2025	60,187,289.03	December 2029	26,182,890.27
September 2020	119,754,736.59	May 2025	59,325,892.04	January 2030	25,782,290.79
October 2020	118,470,194.69	June 2025	58,476,018.45	February 2030	25,387,224.62
November 2020	117,193,982.78	July 2025	57,637,519.64	March 2030	24,997,619.00
December 2020	115,926,042.37	August 2025	56,810,248.86	April 2030	24,613,402.11
January 2021	114,666,315.33	September 2025	55,994,061.20	May 2030	24,234,503.04
February 2021	113,414,743.90	October 2025	55,188,813.59	June 2030	23,860,851.78
March 2021	112,171,270.71	November 2025	54,394,364.76	July 2030	23,492,379.22
April 2021	110,935,838.76	December 2025	53,610,575.21	August 2030	23,129,017.13
May 2021	109,708,391.41	January 2026	52,837,307.22	September 2030	22,770,698.15
June 2021	108,488,872.40	February 2026	52,074,424.80	October 2030	22,417,355.79
July 2021	107,277,225.82	March 2026	51,321,793.66	November 2030	22,068,924.39
August 2021	106,073,396.14	April 2026	50,579,281.23	December 2030	21,725,339.15
September 2021	104,877,328.17	May 2026	49,846,756.61	January 2031	21,386,536.09
October 2021	103,688,967.11	June 2026	49,124,090.53	February 2031	21,052,452.05
November 2021	102,508,258.48	July 2026	48,411,155.38	March 2031	20,723,024.66
December 2021	101,335,148.17	August 2026	47,707,825.14	April 2031	20,398,192.38
January 2022	100,169,582.41	September 2026	47,013,975.41	May 2031	20,077,894.43
February 2022	99,011,507.81	October 2026	46,329,483.34	June 2031	19,762,070.82
March 2022	97,860,871.28	November 2026	45,654,227.63	July 2031	19,450,662.34
April 2022	96,717,620.11	December 2026	44,988,088.53	August 2031	19,143,610.51
May 2022	95,581,701.91	January 2027	44,330,947.79	September 2031	18,840,857.62
June 2022	94,453,064.64	February 2027	43,682,688.67	October 2031	18,542,346.69
July 2022	93,331,656.60	March 2027	43,043,195.89	November 2031	18,248,021.49
August 2022	92,217,426.42	April 2027	42,412,355.64	December 2031	17,957,826.47

Aggregate Group I (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
January 2032	$ 17,671,706.84	November 2036	$ 6,493,966.75	September 2041	$ 1,792,728.36
February 2032	17,389,608.48	December 2036	6,372,554.89	October 2041	1,743,552.80
March 2032	17,111,477.98	January 2037	6,252,948.41	November 2041	1,695,173.78
April 2032	16,837,262.60	February 2037	6,135,122.54	December 2041	1,647,579.86
May 2032	16,566,910.29	March 2037	6,019,052.86	January 2042	1,600,759.75
June 2032	16,300,369.68	April 2037	5,904,715.23	February 2042	1,554,702.31
July 2032	16,037,590.03	May 2037	5,792,085.87	March 2042	1,509,396.56
August 2032	15,778,521.27	June 2037	5,681,141.28	April 2042	1,464,831.66
September 2032	15,523,113.98	July 2037	5,571,858.27	May 2042	1,420,996.92
October 2032	15,271,319.36	August 2037	5,464,213.96	June 2042	1,377,881.78
November 2032	15,023,089.24	September 2037	5,358,185.79	July 2042	1,335,475.85
December 2032	14,778,376.07	October 2037	5,253,751.45	August 2042	1,293,768.84
January 2033	14,537,132.93	November 2037	5,150,888.96	September 2042	1,252,750.65
February 2033	14,299,313.49	December 2037	5,049,576.63	October 2042	1,212,411.26
March 2033	14,064,871.99	January 2038	4,949,793.02	November 2042	1,172,740.83
April 2033	13,833,763.31	February 2038	4,851,517.00	December 2042	1,133,729.62
May 2033	13,605,942.88	March 2038	4,754,727.71	January 2043	1,095,368.04
June 2033	13,381,366.71	April 2038	4,659,404.57	February 2043	1,057,646.63
July 2033	13,159,991.37	May 2038	4,565,527.26	March 2043	1,020,556.05
August 2033	12,941,774.00	June 2038	4,473,075.74	April 2043	984,087.09
September 2033	12,726,672.29	July 2038	4,382,030.21	May 2043	948,230.66
October 2033	12,514,644.49	August 2038	4,292,371.16	June 2043	912,977.80
November 2033	12,305,649.35	September 2038	4,204,079.32	July 2043	878,319.67
December 2033	12,099,646.19	October 2038	4,117,135.68	August 2043	844,247.53
January 2034	11,896,594.85	November 2038	4,031,521.46	September 2043	810,752.80
February 2034	11,696,455.66	December 2038	3,947,218.17	October 2043	777,826.97
March 2034	11,499,189.51	January 2039	3,864,207.52	November 2043	745,461.68
April 2034	11,304,757.74	February 2039	3,782,471.49	December 2043	713,648.67
May 2034	11,113,122.24	March 2039	3,701,992.29	January 2044	682,379.78
June 2034	10,924,245.36	April 2039	3,622,752.35	February 2044	651,646.98
July 2034	10,738,089.95	May 2039	3,544,734.35	March 2044	621,442.35
August 2034	10,554,619.34	June 2039	3,467,921.20	April 2044	591,758.07
September 2034	10,373,797.34	July 2039	3,392,296.02	May 2044	562,586.41
October 2034	10,195,588.22	August 2039	3,317,842.17	June 2044	533,919.77
November 2034	10,019,956.70	September 2039	3,244,543.23	July 2044	505,750.66
December 2034	9,846,867.99	October 2039	3,172,382.97	August 2044	478,071.65
January 2035	9,676,287.72	November 2039	3,101,345.40	September 2044	450,875.46
February 2035	9,508,181.99	December 2039	3,031,414.75	October 2044	424,154.88
March 2035	9,342,517.32	January 2040	2,962,575.44	November 2044	397,902.80
April 2035	9,179,260.67	February 2040	2,894,812.09	December 2044	372,112.22
May 2035	9,018,379.44	March 2040	2,828,109.55	January 2045	346,776.23
June 2035	8,859,841.44	April 2040	2,762,452.86	February 2045	321,888.01
July 2035	8,703,614.90	May 2040	2,697,827.24	March 2045	297,440.84
August 2035	8,549,668.47	June 2040	2,634,218.14	April 2045	273,428.09
September 2035	8,397,971.19	July 2040	2,571,611.17	May 2045	249,843.21
October 2035	8,248,492.53	August 2040	2,509,992.16	June 2045	226,679.76
November 2035	8,101,202.33	September 2040	2,449,347.11	July 2045	203,931.37
December 2035	7,956,070.84	October 2040	2,389,662.20	August 2045	181,591.77
January 2036	7,813,068.69	November 2040	2,330,923.83	September 2045	159,654.77
February 2036	7,672,166.89	December 2040	2,273,118.53	October 2045	138,114.26
March 2036	7,533,336.83	January 2041	2,216,233.06	November 2045	116,964.23
April 2036	7,396,550.28	February 2041	2,160,254.32	December 2045	96,198.74
May 2036	7,261,779.37	March 2041	2,105,169.39	January 2046	75,811.93
June 2036	7,128,996.58	April 2041	2,050,965.55	February 2046	55,798.04
July 2036	6,998,174.78	May 2041	1,997,630.21	March 2046	36,151.35
August 2036	6,869,287.16	June 2041	1,945,150.97	April 2046	16,866.27
September 2036	6,742,307.30	July 2041	1,893,515.61	May 2046 and thereafter	0.00
October 2036	6,617,209.08	August 2041	1,842,712.04		

Aggregate Group II Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$66,603,000.00	December 2022	$30,484,257.44	November 2027	$ 8,482,001.48
February 2018	66,319,711.90	January 2023	29,890,717.35	December 2027	8,295,511.77
March 2018	66,014,533.13	February 2023	29,301,339.89	January 2028	8,112,984.96
April 2018	65,687,580.25	March 2023	28,716,088.11	February 2028	7,934,338.74
May 2018	65,338,986.58	April 2023	28,134,925.32	March 2028	7,759,492.47
June 2018	64,968,902.09	May 2023	27,557,815.16	April 2028	7,588,367.16
July 2018	64,577,493.31	June 2023	26,984,721.50	May 2028	7,420,885.43
August 2018	64,164,943.20	July 2023	26,415,608.54	June 2028	7,256,971.51
September 2018	63,731,451.01	August 2023	25,853,077.03	July 2028	7,096,551.15
October 2018	63,277,232.09	September 2023	25,302,247.67	August 2028	6,939,551.63
November 2018	62,802,517.72	October 2023	24,762,880.98	September 2028	6,785,901.73
December 2018	62,307,554.87	November 2023	24,234,742.31	October 2028	6,635,531.66
January 2019	61,792,606.00	December 2023	23,717,601.76	November 2028	6,488,373.10
February 2019	61,257,948.77	January 2024	23,211,234.09	December 2028	6,344,359.09
March 2019	60,703,875.80	February 2024	22,715,418.60	January 2029	6,203,424.08
April 2019	60,130,694.36	March 2024	22,229,939.07	February 2029	6,065,503.82
May 2019	59,538,726.04	April 2024	21,754,583.66	March 2029	5,930,535.42
June 2019	58,928,306.45	May 2024	21,289,144.81	April 2029	5,798,457.25
July 2019	58,299,784.84	June 2024	20,833,419.17	May 2029	5,669,208.97
August 2019	57,653,523.75	July 2024	20,387,207.50	June 2029	5,542,731.45
September 2019	56,989,898.61	August 2024	19,950,314.61	July 2029	5,418,966.79
October 2019	56,309,297.32	September 2024	19,522,549.25	August 2029	5,297,858.29
November 2019	55,612,119.89	October 2024	19,103,724.05	September 2029	5,179,350.38
December 2019	54,898,777.92	November 2024	18,693,655.45	October 2029	5,063,388.67
January 2020	54,169,694.20	December 2024	18,292,163.60	November 2029	4,949,919.86
February 2020	53,425,302.24	January 2025	17,899,072.29	December 2029	4,838,891.76
March 2020	52,666,045.77	February 2025	17,514,208.90	January 2030	4,730,253.25
April 2020	51,912,395.88	March 2025	17,137,404.31	February 2030	4,623,954.26
May 2020	51,164,304.40	April 2025	16,768,492.82	March 2030	4,519,945.74
June 2020	50,421,723.54	May 2025	16,407,312.09	April 2030	4,418,179.68
July 2020	49,684,605.89	June 2025	16,053,703.10	May 2030	4,318,609.02
August 2020	48,952,904.41	July 2025	15,707,510.03	June 2030	4,221,187.68
September 2020	48,226,572.40	August 2025	15,368,580.24	July 2030	4,125,870.56
October 2020	47,505,563.56	September 2025	15,036,764.19	August 2030	4,032,613.44
November 2020	46,789,831.92	October 2025	14,711,915.37	September 2030	3,941,373.05
December 2020	46,079,331.89	November 2025	14,393,890.25	October 2030	3,852,106.99
January 2021	45,374,018.22	December 2025	14,082,548.22	November 2030	3,764,773.74
February 2021	44,673,846.01	January 2026	13,777,751.53	December 2030	3,679,332.65
March 2021	43,978,770.73	February 2026	13,479,365.21	January 2031	3,595,743.88
April 2021	43,288,748.18	March 2026	13,187,257.07	February 2031	3,513,968.44
May 2021	42,603,734.49	April 2026	12,901,297.57	March 2031	3,433,968.12
June 2021	41,923,686.17	May 2026	12,621,359.85	April 2031	3,355,705.53
July 2021	41,248,560.03	June 2026	12,347,319.58	May 2031	3,279,144.02
August 2021	40,578,313.24	July 2026	12,079,055.01	June 2031	3,204,247.71
September 2021	39,912,903.28	August 2026	11,816,446.82	July 2031	3,130,981.47
October 2021	39,252,287.99	September 2026	11,559,378.17	August 2031	3,059,310.89
November 2021	38,596,425.50	October 2026	11,307,734.55	September 2031	2,989,202.26
December 2021	37,945,274.31	November 2026	11,061,403.82	October 2031	2,920,622.59
January 2022	37,298,793.19	December 2026	10,820,276.11	November 2031	2,853,539.56
February 2022	36,656,941.28	January 2027	10,584,243.79	December 2031	2,787,921.50
March 2022	36,019,678.00	February 2027	10,353,201.42	January 2032	2,723,737.44
April 2022	35,386,963.11	March 2027	10,127,045.72	February 2032	2,660,957.01
May 2022	34,758,756.66	April 2027	9,905,675.50	March 2032	2,599,550.49
June 2022	34,135,019.03	May 2027	9,688,991.65	April 2032	2,539,488.78
July 2022	33,515,710.89	June 2027	9,476,897.08	May 2032	2,480,743.36
August 2022	32,900,793.22	July 2027	9,269,296.66	June 2032	2,423,286.32
September 2022	32,290,227.31	August 2027	9,066,097.24	July 2032	2,367,090.33
October 2022	31,683,974.74	September 2027	8,867,207.53	August 2032	2,312,128.62
November 2022	31,081,997.39	October 2027	8,672,538.14	September 2032	2,258,374.98

Aggregate Group II (Continued)

Distribution Date	Planned Balance
October 2032	$ 2,205,803.73
November 2032	2,154,389.75
December 2032	2,104,108.42
January 2033	2,054,935.64
February 2033	2,006,847.81
March 2033	1,959,821.83
April 2033	1,913,835.05
May 2033	1,868,865.33
June 2033	1,824,890.97
July 2033	1,781,890.73
August 2033	1,739,843.80
September 2033	1,698,729.81
October 2033	1,658,528.83
November 2033	1,619,221.32
December 2033	1,580,788.17
January 2034	1,543,210.65
February 2034	1,506,470.44
March 2034	1,470,549.58
April 2034	1,435,430.51
May 2034	1,401,096.02
June 2034	1,367,529.26
July 2034	1,334,713.75
August 2034	1,302,633.34
September 2034	1,271,272.21
October 2034	1,240,614.88
November 2034	1,210,646.21
December 2034	1,181,351.36
January 2035	1,152,715.80
February 2035	1,124,725.32
March 2035	1,097,365.98
April 2035	1,070,624.16
May 2035	1,044,486.51
June 2035	1,018,939.98
July 2035	993,971.77
August 2035	969,569.36
September 2035	945,720.51
October 2035	922,413.20
November 2035	899,635.69
December 2035	877,376.48
January 2036	855,624.33
February 2036	834,368.20
March 2036	813,597.31
April 2036	793,301.10
May 2036	773,469.25
June 2036	754,091.62
July 2036	735,158.31
August 2036	716,659.64
September 2036	698,586.10
October 2036	680,928.42
November 2036	663,677.49
December 2036	646,824.42
January 2037	630,360.50
February 2037	614,277.20
March 2037	598,566.17
April 2037	583,219.25
May 2037	568,228.44
June 2037	553,585.91
July 2037	539,284.01
August 2037	525,315.23
September 2037	511,672.24

Distribution Date	Planned Balance
October 2037	$ 498,347.87
November 2037	485,335.07
December 2037	472,626.98
January 2038	460,216.86
February 2038	448,098.12
March 2038	436,264.31
April 2038	424,709.12
May 2038	413,426.39
June 2038	402,410.05
July 2038	391,654.21
August 2038	381,153.07
September 2038	370,900.96
October 2038	360,892.35
November 2038	351,121.80
December 2038	341,584.02
January 2039	332,273.81
February 2039	323,186.08
March 2039	314,315.86
April 2039	305,658.28
May 2039	297,208.59
June 2039	288,962.12
July 2039	280,914.31
August 2039	273,060.70
September 2039	265,396.93
October 2039	257,918.72
November 2039	250,621.90
December 2039	243,502.37
January 2040	236,556.14
February 2040	229,779.29
March 2040	223,168.00
April 2040	216,718.50
May 2040	210,427.15
June 2040	204,290.35
July 2040	198,304.60
August 2040	192,466.46
September 2040	186,772.57
October 2040	181,219.65
November 2040	175,804.49
December 2040	170,523.94
January 2041	165,374.92
February 2041	160,354.44
March 2041	155,459.53
April 2041	150,687.34
May 2041	146,035.03
June 2041	141,499.87
July 2041	137,079.14
August 2041	132,770.22
September 2041	128,570.52
October 2041	124,477.54
November 2041	120,488.79
December 2041	116,601.88
January 2042	112,814.43
February 2042	109,124.15
March 2042	105,528.77
April 2042	102,026.09
May 2042	98,613.95
June 2042	95,290.24
July 2042	92,052.90
August 2042	88,899.90
September 2042	85,829.28

Distribution Date	Planned Balance
October 2042	$ 82,839.09
November 2042	79,927.46
December 2042	77,092.54
January 2043	74,332.52
February 2043	71,645.63
March 2043	69,030.16
April 2043	66,484.40
May 2043	64,006.72
June 2043	61,595.50
July 2043	59,249.16
August 2043	56,966.15
September 2043	54,744.98
October 2043	52,584.16
November 2043	50,482.25
December 2043	48,437.85
January 2044	46,449.57
February 2044	44,516.07
March 2044	42,636.03
April 2044	40,808.17
May 2044	39,031.23
June 2044	37,303.97
July 2044	35,625.19
August 2044	33,993.72
September 2044	32,408.41
October 2044	30,868.14
November 2044	29,371.80
December 2044	27,918.33
January 2045	26,506.68
February 2045	25,135.82
March 2045	23,804.75
April 2045	22,512.49
May 2045	21,258.09
June 2045	20,040.61
July 2045	18,859.13
August 2045	17,712.77
September 2045	16,600.65
October 2045	15,521.92
November 2045	14,475.74
December 2045	13,461.31
January 2046	12,477.83
February 2046	11,524.51
March 2046	10,600.60
April 2046	9,705.37
May 2046	8,838.08
June 2046	7,998.02
July 2046	7,184.51
August 2046	6,396.87
September 2046	5,634.44
October 2046	4,896.57
November 2046	4,182.64
December 2046	3,492.03
January 2047	2,824.13
February 2047	2,178.37
March 2047	1,554.17
April 2047	950.97
May 2047	368.22
June 2047 and thereafter	0.00

Aggregate Group III Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$71,428,000.00	December 2022	$41,918,059.49	November 2027	$18,761,597.47
February 2018	71,261,717.61	January 2023	41,409,719.98	December 2027	18,493,683.52
March 2018	71,075,743.43	February 2023	40,905,336.59	January 2028	18,229,296.45
April 2018	70,870,140.33	March 2023	40,404,877.44	February 2028	17,968,391.80
May 2018	70,644,985.79	April 2023	39,908,310.86	March 2028	17,710,925.67
June 2018	70,400,371.87	May 2023	39,415,605.46	April 2028	17,456,854.69
July 2018	70,136,405.19	June 2023	38,926,730.07	May 2028	17,206,136.01
August 2018	69,853,206.88	July 2023	38,441,653.76	June 2028	16,958,727.33
September 2018	69,550,912.47	August 2023	37,960,345.86	July 2028	16,714,586.86
October 2018	69,229,671.83	September 2023	37,482,775.90	August 2028	16,473,673.32
November 2018	68,889,649.02	October 2023	37,008,913.66	September 2028	16,235,945.95
December 2018	68,531,022.20	November 2023	36,538,729.16	October 2028	16,001,364.47
January 2019	68,153,983.44	December 2023	36,072,192.65	November 2028	15,769,889.13
February 2019	67,758,738.59	January 2024	35,609,274.59	December 2028	15,541,480.62
March 2019	67,345,507.07	February 2024	35,149,945.69	January 2029	15,316,100.17
April 2019	66,914,521.69	March 2024	34,694,176.86	February 2029	15,093,709.44
May 2019	66,466,028.39	April 2024	34,241,939.25	March 2029	14,874,270.59
June 2019	66,000,286.07	May 2024	33,793,204.24	April 2029	14,657,746.24
July 2019	65,517,566.28	June 2024	33,347,943.41	May 2029	14,444,099.47
August 2019	65,018,152.96	July 2024	32,906,128.56	June 2029	14,233,293.81
September 2019	64,502,342.20	August 2024	32,467,731.73	July 2029	14,025,293.24
October 2019	63,970,441.86	September 2024	32,032,725.14	August 2029	13,820,062.20
November 2019	63,422,771.34	October 2024	31,601,081.25	September 2029	13,617,565.54
December 2019	62,859,661.19	November 2024	31,172,772.72	October 2029	13,417,768.56
January 2020	62,281,452.79	December 2024	30,747,772.42	November 2029	13,220,637.01
February 2020	61,688,497.99	January 2025	30,326,053.43	December 2029	13,026,137.01
March 2020	61,081,158.73	February 2025	29,907,589.04	January 2030	12,834,235.16
April 2020	60,459,806.65	March 2025	29,494,346.95	February 2030	12,644,898.41
May 2020	59,824,822.72	April 2025	29,086,453.56	March 2030	12,458,094.17
June 2020	59,176,596.81	May 2025	28,683,842.08	April 2030	12,273,790.23
July 2020	58,533,448.06	June 2025	28,286,446.58	May 2030	12,091,954.77
August 2020	57,895,335.99	July 2025	27,894,201.91	June 2030	11,912,556.37
September 2020	57,262,220.40	August 2025	27,507,043.72	July 2030	11,735,564.02
October 2020	56,634,061.43	September 2025	27,124,908.46	August 2030	11,560,947.05
November 2020	56,010,819.49	October 2025	26,747,733.32	September 2030	11,388,675.21
December 2020	55,392,455.33	November 2025	26,375,456.30	October 2030	11,218,718.61
January 2021	54,778,929.98	December 2025	26,008,016.14	November 2030	11,051,047.71
February 2021	54,170,204.77	January 2026	25,645,352.33	December 2030	10,885,633.37
March 2021	53,566,241.33	February 2026	25,287,405.09	January 2031	10,722,446.79
April 2021	52,967,001.59	March 2026	24,934,115.40	February 2031	10,561,459.52
May 2021	52,372,447.76	April 2026	24,585,424.92	March 2031	10,402,643.48
June 2021	51,782,542.35	May 2026	24,241,276.06	April 2031	10,245,970.93
July 2021	51,197,248.15	June 2026	23,901,611.92	May 2031	10,091,414.47
August 2021	50,616,528.25	July 2026	23,566,376.30	June 2031	9,938,947.05
September 2021	50,040,346.00	August 2026	23,235,513.68	July 2031	9,788,541.94
October 2021	49,468,665.04	September 2026	22,908,969.24	August 2031	9,640,172.75
November 2021	48,901,449.31	October 2026	22,586,688.80	September 2031	9,493,813.43
December 2021	48,338,663.00	November 2026	22,268,618.87	October 2031	9,349,438.23
January 2022	47,780,270.59	December 2026	21,954,706.61	November 2031	9,207,021.72
February 2022	47,226,236.82	January 2027	21,644,899.82	December 2031	9,066,538.81
March 2022	46,676,526.71	February 2027	21,339,146.95	January 2032	8,927,964.70
April 2022	46,131,105.54	March 2027	21,037,397.07	February 2032	8,791,274.91
May 2022	45,589,938.87	April 2027	20,739,599.88	March 2032	8,656,445.25
June 2022	45,052,992.51	May 2027	20,445,705.70	April 2032	8,523,451.84
July 2022	44,520,232.55	June 2027	20,155,665.46	May 2032	8,392,271.10
August 2022	43,991,625.32	July 2027	19,869,430.68	June 2032	8,262,879.73
September 2022	43,467,137.41	August 2027	19,586,953.49	July 2032	8,135,254.74
October 2022	42,946,735.69	September 2027	19,308,186.60	August 2032	8,009,373.40
November 2022	42,430,387.27	October 2027	19,033,083.31	September 2032	7,885,213.29

Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
October 2032	$ 7,762,752.24	September 2037	$ 2,881,847.58	August 2042	$ 822,795.26
November 2032	7,641,968.39	October 2037	2,829,572.81	September 2042	801,667.30
December 2032	7,522,840.12	November 2037	2,778,059.61	October 2042	780,879.36
January 2033	7,405,346.09	December 2037	2,727,297.84	November 2042	760,426.72
February 2033	7,289,465.24	January 2038	2,677,277.51	December 2042	740,304.71
March 2033	7,175,176.74	February 2038	2,627,988.76	January 2043	720,508.72
April 2033	7,062,460.07	March 2038	2,579,421.82	February 2043	701,034.20
May 2033	6,951,294.91	April 2038	2,531,567.10	March 2043	681,876.67
June 2033	6,841,661.22	May 2038	2,484,415.08	April 2043	663,031.69
July 2033	6,733,539.23	June 2038	2,437,956.39	May 2043	644,494.90
August 2033	6,626,909.37	July 2038	2,392,181.76	June 2043	626,261.98
September 2033	6,521,752.36	August 2038	2,347,082.07	July 2043	608,328.67
October 2033	6,418,049.12	September 2038	2,302,648.27	August 2043	590,690.77
November 2033	6,315,780.84	October 2038	2,258,871.47	September 2043	573,344.12
December 2033	6,214,928.94	November 2038	2,215,742.86	October 2043	556,284.64
January 2034	6,115,475.05	December 2038	2,173,253.75	November 2043	539,508.29
February 2034	6,017,401.05	January 2039	2,131,395.59	December 2043	523,011.07
March 2034	5,920,689.04	February 2039	2,090,159.89	January 2044	506,789.05
April 2034	5,825,321.34	March 2039	2,049,538.30	February 2044	490,838.34
May 2034	5,731,280.51	April 2039	2,009,522.57	March 2044	475,155.12
June 2034	5,638,549.30	May 2039	1,970,104.55	April 2044	459,735.60
July 2034	5,547,110.70	June 2039	1,931,276.21	May 2044	444,576.04
August 2034	5,456,947.89	July 2039	1,893,029.59	June 2044	429,672.76
September 2034	5,368,044.28	August 2039	1,855,356.87	July 2044	415,022.13
October 2034	5,280,383.48	September 2039	1,818,250.31	August 2044	400,620.54
November 2034	5,193,949.31	October 2039	1,781,702.26	September 2044	386,464.48
December 2034	5,108,725.77	November 2039	1,745,705.19	October 2044	372,550.43
January 2035	5,024,697.11	December 2039	1,710,251.65	November 2044	358,874.95
February 2035	4,941,847.72	January 2040	1,675,334.29	December 2044	345,434.63
March 2035	4,860,162.22	February 2040	1,640,945.85	January 2045	332,226.12
April 2035	4,779,625.41	March 2040	1,607,079.17	February 2045	319,246.11
May 2035	4,700,222.30	April 2040	1,573,727.19	March 2045	306,491.31
June 2035	4,621,938.06	May 2040	1,540,882.91	April 2045	293,958.50
July 2035	4,544,758.07	June 2040	1,508,539.45	May 2045	281,644.50
August 2035	4,468,667.87	July 2040	1,476,690.01	June 2045	269,546.16
September 2035	4,393,653.21	August 2040	1,445,327.87	July 2045	257,660.39
October 2035	4,319,699.99	September 2040	1,414,446.39	August 2045	245,984.11
November 2035	4,246,794.31	October 2040	1,384,039.04	September 2045	234,514.31
December 2035	4,174,922.44	November 2040	1,354,099.36	October 2045	223,248.02
January 2036	4,104,070.81	December 2040	1,324,620.97	November 2045	212,182.28
February 2036	4,034,226.03	January 2041	1,295,597.57	December 2045	201,314.20
March 2036	3,965,374.89	February 2041	1,267,022.94	January 2046	190,640.90
April 2036	3,897,504.31	March 2041	1,238,890.96	February 2046	180,159.58
May 2036	3,830,601.42	April 2041	1,211,195.57	March 2046	169,867.43
June 2036	3,764,653.49	May 2041	1,183,930.79	April 2046	159,761.71
July 2036	3,699,647.94	June 2041	1,157,090.72	May 2046	149,839.71
August 2036	3,635,572.36	July 2041	1,130,669.54	June 2046	140,098.74
September 2036	3,572,414.51	August 2041	1,104,661.49	July 2046	130,536.15
October 2036	3,510,162.28	September 2041	1,079,060.90	August 2046	121,149.36
November 2036	3,448,803.73	October 2041	1,053,862.18	September 2046	111,935.77
December 2036	3,388,327.06	November 2041	1,029,059.78	October 2046	102,892.85
January 2037	3,328,720.62	December 2041	1,004,648.25	November 2046	94,018.10
February 2037	3,269,972.91	January 2042	980,622.20	December 2046	85,309.04
March 2037	3,212,072.58	February 2042	956,976.33	January 2047	76,763.24
April 2037	3,155,008.42	March 2042	933,705.36	February 2047	68,378.30
May 2037	3,098,769.36	April 2042	910,804.13	March 2047	60,151.82
June 2037	3,043,344.47	May 2042	888,267.52	April 2047	52,081.49
July 2037	2,988,722.96	June 2042	866,090.48	May 2047	44,164.98
August 2037	2,934,894.17	July 2042	844,268.04	June 2047	36,400.01

Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
July 2047	$ 28,784.34	September 2047	$ 13,992.03	November 2047 and thereafter	$ 0.00
August 2047	21,315.74	October 2047	6,811.05		

Aggregate Group IV Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$77,272,000.00	April 2022	$50,434,464.81	July 2026	$25,535,891.20
February 2018	77,071,417.66	May 2022	49,854,061.56	August 2026	25,166,672.19
March 2018	76,851,669.65	June 2022	49,277,378.16	September 2026	24,802,413.69
April 2018	76,612,822.92	July 2022	48,704,388.26	October 2026	24,443,051.56
May 2018	76,354,956.65	August 2022	48,135,065.73	November 2026	24,088,522.48
June 2018	76,078,162.29	September 2022	47,569,384.56	December 2026	23,738,763.92
July 2018	75,782,543.48	October 2022	47,007,318.95	January 2027	23,393,714.17
August 2018	75,468,215.99	November 2022	46,448,843.23	February 2027	23,053,312.25
September 2018	75,135,307.66	December 2022	45,893,931.93	March 2027	22,717,497.99
October 2018	74,783,958.31	January 2023	45,342,559.72	April 2027	22,386,211.97
November 2018	74,414,319.66	February 2023	44,794,701.44	May 2027	22,059,395.51
December 2018	74,026,555.19	March 2023	44,250,332.11	June 2027	21,736,990.69
January 2019	73,620,840.05	April 2023	43,709,426.88	July 2027	21,418,940.30
February 2019	73,197,360.88	May 2023	43,171,961.09	August 2027	21,105,187.87
March 2019	72,756,315.72	June 2023	42,637,910.22	September 2027	20,795,677.64
April 2019	72,297,913.81	July 2023	42,107,249.92	October 2027	20,490,354.54
May 2019	71,822,375.41	August 2023	41,579,955.99	November 2027	20,189,164.23
June 2019	71,329,931.65	September 2023	41,056,004.39	December 2027	19,892,053.03
July 2019	70,820,824.30	October 2023	40,535,371.24	January 2028	19,598,967.95
August 2019	70,295,305.58	November 2023	40,018,032.80	February 2028	19,309,856.66
September 2019	69,753,637.92	December 2023	39,503,965.49	March 2028	19,024,667.50
October 2019	69,196,093.76	January 2024	38,993,145.90	April 2028	18,743,349.48
November 2019	68,622,955.28	February 2024	38,485,550.74	May 2028	18,465,852.22
December 2019	68,034,514.13	March 2024	37,981,156.90	June 2028	18,192,126.01
January 2020	67,431,071.23	April 2024	37,479,941.39	July 2028	17,922,121.76
February 2020	66,812,936.41	May 2024	36,981,881.39	August 2028	17,655,791.00
March 2020	66,180,428.21	June 2024	36,486,954.22	September 2028	17,393,085.87
April 2020	65,533,873.51	July 2024	35,995,137.36	October 2028	17,133,959.13
May 2020	64,873,607.29	August 2024	35,506,408.40	November 2028	16,878,364.12
June 2020	64,199,972.28	September 2024	35,020,745.11	December 2028	16,626,254.79
July 2020	63,530,712.35	October 2024	34,538,125.39	January 2029	16,377,585.66
August 2020	62,865,796.93	November 2024	34,058,527.28	February 2029	16,132,311.85
September 2020	62,205,195.63	December 2024	33,581,928.96	March 2029	15,890,389.02
October 2020	61,548,878.28	January 2025	33,108,308.76	April 2029	15,651,773.41
November 2020	60,896,814.90	February 2025	32,637,848.30	May 2029	15,416,421.81
December 2020	60,248,975.71	March 2025	32,173,653.31	June 2029	15,184,291.57
January 2021	59,605,331.10	April 2025	31,715,643.22	July 2029	14,955,340.57
February 2021	58,965,851.67	May 2025	31,263,738.50	August 2029	14,729,527.22
March 2021	58,330,508.22	June 2025	30,817,860.58	September 2029	14,506,810.48
April 2021	57,699,271.72	July 2025	30,377,931.89	October 2029	14,287,149.80
May 2021	57,072,113.33	August 2025	29,943,875.85	November 2029	14,070,505.19
June 2021	56,449,004.41	September 2025	29,515,616.84	December 2029	13,856,837.13
July 2021	55,829,916.50	October 2025	29,093,080.18	January 2030	13,646,106.61
August 2021	55,214,821.32	November 2025	28,676,192.13	February 2030	13,438,275.13
September 2021	54,603,690.78	December 2025	28,264,879.90	March 2030	13,233,304.67
October 2021	53,996,496.96	January 2026	27,859,071.59	April 2030	13,031,157.70
November 2021	53,393,212.13	February 2026	27,458,696.23	May 2030	12,831,797.16
December 2021	52,793,808.74	March 2026	27,063,683.72	June 2030	12,635,186.46
January 2022	52,198,259.43	April 2026	26,673,964.87	July 2030	12,441,289.50
February 2022	51,606,536.98	May 2026	26,289,471.33	August 2030	12,250,070.61
March 2022	51,018,614.39	June 2026	25,910,135.65	September 2030	12,061,494.58

Aggregate Group IV (Continued)

Distribution Date	Planned Balance
October 2030	$11,875,526.68
November 2030	11,692,132.57
December 2030	11,511,278.40
January 2031	11,332,930.72
February 2031	11,157,056.51
March 2031	10,983,623.18
April 2031	10,812,598.56
May 2031	10,643,950.88
June 2031	10,477,648.78
July 2031	10,313,661.30
August 2031	10,151,957.88
September 2031	9,992,508.34
October 2031	9,835,282.89
November 2031	9,680,252.14
December 2031	9,527,387.04
January 2032	9,376,658.95
February 2032	9,228,039.57
March 2032	9,081,500.97
April 2032	8,937,015.58
May 2032	8,794,556.18
June 2032	8,654,095.90
July 2032	8,515,608.21
August 2032	8,379,066.94
September 2032	8,244,446.23
October 2032	8,111,720.56
November 2032	7,980,864.75
December 2032	7,851,853.92
January 2033	7,724,663.53
February 2033	7,599,269.34
March 2033	7,475,647.44
April 2033	7,353,774.22
May 2033	7,233,626.35
June 2033	7,115,180.83
July 2033	6,998,414.94
August 2033	6,883,306.27
September 2033	6,769,832.68
October 2033	6,657,972.31
November 2033	6,547,703.61
December 2033	6,439,005.27
January 2034	6,331,856.29
February 2034	6,226,235.92
March 2034	6,122,123.68
April 2034	6,019,499.37
May 2034	5,918,343.01
June 2034	5,818,634.93
July 2034	5,720,355.67
August 2034	5,623,486.06
September 2034	5,528,007.13
October 2034	5,433,900.21
November 2034	5,341,146.83
December 2034	5,249,728.77
January 2035	5,159,628.05
February 2035	5,070,826.92
March 2035	4,983,307.87
April 2035	4,897,053.59
May 2035	4,812,047.02
June 2035	4,728,271.31
July 2035	4,645,709.83
August 2035	4,564,346.17
September 2035	$ 4,484,164.12
October 2035	4,405,147.69
November 2035	4,327,281.10
December 2035	4,250,548.76
January 2036	4,174,935.30
February 2036	4,100,425.55
March 2036	4,027,004.51
April 2036	3,954,657.41
May 2036	3,883,369.65
June 2036	3,813,126.82
July 2036	3,743,914.72
August 2036	3,675,719.30
September 2036	3,608,526.72
October 2036	3,542,323.31
November 2036	3,477,095.57
December 2036	3,412,830.20
January 2037	3,349,514.04
February 2037	3,287,134.14
March 2037	3,225,677.68
April 2037	3,165,132.04
May 2037	3,105,484.74
June 2037	3,046,723.47
July 2037	2,988,836.10
August 2037	2,931,810.63
September 2037	2,875,635.24
October 2037	2,820,298.24
November 2037	2,765,788.11
December 2037	2,712,093.48
January 2038	2,659,203.13
February 2038	2,607,105.98
March 2038	2,555,791.10
April 2038	2,505,247.69
May 2038	2,455,465.12
June 2038	2,406,432.87
July 2038	2,358,140.58
August 2038	2,310,578.00
September 2038	2,263,735.05
October 2038	2,217,601.76
November 2038	2,172,168.28
December 2038	2,127,424.91
January 2039	2,083,362.08
February 2039	2,039,970.33
March 2039	1,997,240.33
April 2039	1,955,162.88
May 2039	1,913,728.89
June 2039	1,872,929.39
July 2039	1,832,755.55
August 2039	1,793,198.63
September 2039	1,754,250.01
October 2039	1,715,901.19
November 2039	1,678,143.80
December 2039	1,640,969.53
January 2040	1,604,370.24
February 2040	1,568,337.85
March 2040	1,532,864.42
April 2040	1,497,942.09
May 2040	1,463,563.12
June 2040	1,429,719.86
July 2040	1,396,404.78
August 2040	$ 1,363,610.43
September 2040	1,331,329.48
October 2040	1,299,554.66
November 2040	1,268,278.85
December 2040	1,237,494.97
January 2041	1,207,196.08
February 2041	1,177,375.29
March 2041	1,148,025.85
April 2041	1,119,141.05
May 2041	1,090,714.30
June 2041	1,062,739.09
July 2041	1,035,209.00
August 2041	1,008,117.70
September 2041	981,458.91
October 2041	955,226.49
November 2041	929,414.33
December 2041	904,016.44
January 2042	879,026.88
February 2042	854,439.81
March 2042	830,249.47
April 2042	806,450.15
May 2042	783,036.25
June 2042	760,002.23
July 2042	737,342.61
August 2042	715,052.00
September 2042	693,125.10
October 2042	671,556.64
November 2042	650,341.44
December 2042	629,474.40
January 2043	608,950.49
February 2043	588,764.71
March 2043	568,912.18
April 2043	549,388.04
May 2043	530,187.53
June 2043	511,305.93
July 2043	492,738.60
August 2043	474,480.96
September 2043	456,528.47
October 2043	438,876.69
November 2043	421,521.20
December 2043	404,457.67
January 2044	387,681.81
February 2044	371,189.40
March 2044	354,976.27
April 2044	339,038.31
May 2044	323,371.47
June 2044	307,971.74
July 2044	292,835.17
August 2044	277,957.88
September 2044	263,336.02
October 2044	248,965.81
November 2044	234,843.51
December 2044	220,965.44
January 2045	207,327.95
February 2045	193,927.47
March 2045	180,760.45
April 2045	167,823.41
May 2045	155,112.91
June 2045	142,625.55

Aggregate Group IV (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
July 2045	$ 130,357.98	December 2045	$ 72,203.09	May 2046	$ 19,066.52
August 2045	118,306.91	January 2046	61,186.51	June 2046	9,008.42
September 2045	106,469.08	February 2046	50,367.54	July 2046 and thereafter	0.00
October 2045	94,841.27	March 2046	39,743.19		
November 2045	83,420.31	April 2046	29,310.49		

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

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

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$465,737,363

FannieMae®

Guaranteed REMIC Pass-Through Certificates Fannie Mae REMIC Trust 2018-4

PROSPECTUS SUPPLEMENT

BNP PARIBAS

January 25, 2018