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

$656,165,251

Fannie Mae

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-13

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

- Fannie Mae MBS and
- an underlying RCR certificate backed by Fannie Mae MBS.

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

Class	*Group*	*Original Class Balance*	*Principal Type(1)*	*Interest Rate*	*Interest Type(1)*	*CUSIP Number*	*Final Distribution Date*
FA	1	$ 44,304,702	PT	(2)	FLT	3136AVFF1	February 2047
SA	1	44,304,702(3)	NTL	(2)	INV/IO	3136AVFG9	February 2047
PA	1	86,666,525	PAC	3.0%	FIX	3136AVFH7	August 2046
PB	1	3,651,801	PAC	3.0	FIX	3136AVFJ3	February 2047
KA	1	5,452,000	PAC/AD	3.0	FIX	3136AVFK0	February 2047
KZ	1	1,000	PAC	3.0	FIX/Z	3136AVFL8	February 2047
KF	1	7,494,715	SUP/AD	(2)	FLT	3136AVFM6	February 2047
KS	1	7,494,715	SUP/AD	(2)	INV	3136AVFN4	February 2047
ZK	1	1,000	SUP	3.0	FIX/Z	3136AVFP9	February 2047
AS	2	24,468,540(3)	NTL	(2)	INV/IO	3136AVFQ7	February 2047
SC	2	50,188,893(3)	NTL	(2)	INV/IO	3136AVFR5	February 2047
FC	2	74,657,433	PT	(2)	FLT	3136AVFS3	February 2047
AP	2	142,088,941	PAC	3.0	FIX	3136AVFT1	February 2047
AB	2	14,563,783	PAC	3.0	FIX	3136AVFU8	February 2047
UD(4) . . .	2	2,660,000	PAC	3.0	FIX	3136AU7L9	February 2047
UE(4) . . .	2	12,325,000	SUP/AD	3.0	FIX	3136AU7M7	February 2047
UZ(4) . . .	2	5,864	SUP	3.0	FIX/Z	3136AVFV6	February 2047
LD(4) . . .	2	2,662,000	PAC	3.0	FIX	3136AVFW4	February 2047
LA(4) . . .	2	12,332,000	SUP/AD	3.0	FIX	3136AVFX2	February 2047
LZ(4)	2	6,000	SUP	3.0	FIX/Z	3136AVFY0	February 2047

(Table continued on next page)

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 LK, LO, UA and MB 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, 2017.

Carefully consider the risk factors on page S-9 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.

Goldman, Sachs & Co.

The date of this Prospectus Supplement is January 25, 2017

Class	*Group*	*Original Class Balance*	*Principal Type(1)*	*Interest Rate*	*Interest Type(1)*	*CUSIP Number*	*Final Distribution Date*
CA	3	$106,129,195	SC/SCH/AD	2.5%	FIX	3136AVFZ7	October 2043
CZ	3	9,155,616	SC/SUP	2.5	FIX/Z	3136AVGA1	October 2043
ML	4	83,958,401	SEQ	3.0	FIX	3136AVGB9	August 2041
VA(4) . . .	4	8,161,423	SEQ/AD	3.0	FIX	3136AVGC7	June 2028
VB(4) . . .	4	12,115,857	SEQ/AD	3.0	FIX	3136AVGD5	April 2040
MZ(4) . . .	4	20,277,280	SEQ	3.0	FIX/Z	3136AVGE3	February 2047
R		0	NPR	0	NPR	3136AVGF0	February 2047

(1) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC prospectus.
(2) Based on LIBOR.
(3) Notional principal balances. These classes are interest only classes. See page S-7 for a description of how their notional principal balances are calculated.
(4) Exchangeable classes.

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AVAILABLE INFORMATION

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

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

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

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

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

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

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

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

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

Goldman, Sachs & Co.
Global Operations
Mortgage-Backed Securities
200 West Street
16th Floor
New York, New York 10282
(telephone 212-902-8433).

SUMMARY

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

Assets Underlying Each Group of Classes

Group	Assets
1	Group 1 MBS
2	Group 2 MBS*
3	Class 2016-94-AD RCR Certificate
4	Group 4 MBS

* Includes the Subgroup 2a MBS and the Subgroup 2b MBS.

Group 1, Group 2 and Group 4

Characteristics of the Trust 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	$155,066,458	4.00%	4.25% to 6.50%	241 to 360
Group 2 MBS				
Subgroup 2a	$ 85,639,893	4.00%	4.25% to 6.50%	241 to 360
Subgroup 2b	$175,661,128	4.00%	4.25% to 6.50%	241 to 360
Group 4 MBS	$124,512,961	3.00%	3.25% to 5.50%	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	$155,066,458	360	332	23	4.58%
Group 2 MBS					
Subgroup 2a	$ 85,639,893	360	352	4	4.43%
Subgroup 2b	$175,661,128	360	335	20	4.51%
Group 4 MBS	$124,512,961	360	357	2	3.63%

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

Group 3

Exhibit A describes the underlying RCR certificate in Group 3, including certain information about the related mortgage loans. To learn more about the underlying RCR Certificate, you should obtain from us the current class factor and the related disclosure document as described on page S-3.

Settlement Date

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

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

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

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)
FA	1.217%	6.50%	0.45%	LIBOR + 45 basis points
SA	5.283%	6.05%	0.00%	6.05% − LIBOR
KF	1.767%	6.00%	1.00%	LIBOR + 100 basis points
KS	4.233%	5.00%	0.00%	5% − LIBOR
AS	5.283%	6.05%	0.00%	6.05% − LIBOR
SC	5.283%	6.05%	0.00%	6.05% − LIBOR
FC	1.217%	6.50%	0.45%	LIBOR + 45 basis points

(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	
SA	100% of the FA Class
AS	28.5714275706% of the Subgroup 2a MBS
SC	28.5714281648% of the Subgroup 2b MBS

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%	148%	185%	225%	300%	400%	500%	700%
FA and SA	19.6	9.7	8.7	7.8	6.7	5.8	4.5	3.4	2.7	1.9
PA	17.1	6.7	6.0	6.0	6.0	6.0	4.8	3.6	2.9	2.0
PB	27.1	21.8	21.8	21.8	21.8	21.8	18.3	14.4	11.5	7.9
KA	27.7	15.9	11.3	2.5	2.5	2.5	1.5	1.0	0.7	0.5
KZ	28.2	17.5	13.8	7.2	7.2	7.2	2.2	1.3	0.9	0.6
KF and KS	29.1	22.3	20.0	17.1	9.0	2.1	0.9	0.5	0.4	0.2
ZK	30.0	27.7	27.7	27.7	27.7	7.1	1.8	1.0	0.7	0.4

Group 2 Classes	PSA Prepayment Assumption 0%	100%	125%	140%	180%	210%	300%	400%	500%	700%
AS	19.6	10.6	9.5	8.9	7.7	6.9	5.3	4.2	3.5	2.7
SC	19.6	9.8	8.7	8.2	6.9	6.2	4.6	3.5	2.8	1.9
FC	19.6	10.1	9.0	8.4	7.2	6.4	4.8	3.7	3.0	2.2
AP	16.9	6.6	5.9	5.9	5.9	5.9	4.5	3.5	2.9	2.1
AB	27.1	19.8	19.8	19.8	19.8	19.8	15.5	12.1	9.7	6.8
UD	27.9	16.5	11.1	2.3	2.3	2.3	1.6	1.2	0.9	0.6
UE	29.1	22.6	20.0	17.7	8.2	2.6	1.0	0.7	0.5	0.3
UZ	30.0	29.3	29.3	29.3	29.1	7.7	2.0	1.2	0.9	0.6
UA	28.9	21.6	18.5	15.0	7.2	2.5	1.1	0.7	0.6	0.4
LD	27.9	16.5	11.1	2.3	2.3	2.3	1.6	1.2	0.9	0.6
LA, LK and LO	29.1	22.6	20.0	17.7	8.2	2.6	1.0	0.7	0.5	0.3
LZ	30.0	29.3	29.3	29.3	29.1	7.7	2.0	1.2	0.9	0.6

Group 3 Classes	PSA Prepayment Assumption 0%	100%	125%	150%	162%	200%	400%	600%	800%
CA	15.1	6.4	5.6	5.6	5.6	4.9	3.0	2.2	1.8
CZ	25.6	15.5	13.7	6.6	3.0	1.5	0.6	0.4	0.3

Group 4 Classes	PSA Prepayment Assumption 0%	100%	155%	200%	300%	400%	600%
ML	14.9	6.1	4.7	4.0	3.0	2.5	1.9
VA	6.0	6.0	5.9	5.6	4.7	4.1	3.2
VB	17.6	13.9	11.2	9.6	7.3	5.8	4.2
MZ	27.4	21.2	18.1	15.9	12.2	9.7	6.8
MB	27.4	19.7	16.2	13.9	10.3	8.1	5.6

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

ADDITIONAL RISK FACTOR

Payments on the Group 3 Classes will be affected by the applicable payment priority governing the related underlying RCR certificate. If you invest in a Group 3 Class, the rate at which you receive payments will be affected by the applicable priority sequence governing principal payments on the related underlying RCR certificate.

You may obtain additional information about the underlying RCR certificate by reviewing its current class factor in light of other information available in the Underlying REMIC Disclosure Document. You may obtain that document from us as described on page S-3.

DESCRIPTION OF THE CERTIFICATES

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

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the "Trust") pursuant to a trust agreement dated as of May 1, 2010 and a supplement thereto dated as of January 1, 2017 (the "Issue Date"). We will issue the Guaranteed REMIC Pass-Through Certificates (the "REMIC Certificates") pursuant to that trust agreement and supplement. We will issue the Combinable and Recombinable REMIC Certificates (the "RCR Certificates" and, together with the REMIC Certificates, the "Certificates") pursuant to a separate trust agreement dated as of May 1, 2010 and a supplement thereto dated as of the Issue Date (together with the trust agreement and supplement relating to the REMIC Certificates, the "Trust Agreement"). We will execute the Trust Agreement in our corporate capacity and as trustee (the "Trustee"). In general, the term "Classes" includes the Classes of REMIC Certificates and RCR Certificates.

The assets of the Trust will include:

- three groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the "Group 1 MBS," "Group 2 MBS" and "Group 4 MBS," and together, the "Trust MBS"), and
- a previously issued RCR Certificate (the "Group 3 Underlying RCR Certificate") issued from the related Fannie Mae REMIC trust (the "Underlying REMIC Trust"), as further described in Exhibit A.

The Underlying RCR Certificate evidences direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS, the "MBS").

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

The Trust will constitute a "real estate mortgage investment conduit" ("REMIC") under the Internal Revenue Code of 1986, as amended (the "Code").

The following chart contains information about the assets, the "regular interests" and the "residual interest" of the REMIC. The REMIC Certificates other than the R Class are collectively referred to as the "Regular Classes" or "Regular Certificates," and the R Class is referred to as the "Residual Class" or "Residual Certificate."

	Assets	Regular Interests	Residual Interest
REMIC	Trust MBS and Group 3 Underlying RCR Certificate	All Classes of REMIC Certificates other than the R Class	R

Fannie Mae Guaranty. For a description of our guaranties of the Certificates, the MBS and the Group 3 Underlying RCR Certificate, see the applicable discussions appearing under the heading "Fannie Mae Guaranty" in the REMIC Prospectus, the MBS Prospectus and the Underlying REMIC Disclosure Document. Our guaranties are not backed by the full faith and credit of the United States.

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

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

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

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

The Trust MBS

The Trust MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. Except as described below, the Mortgage Loans underlying the Trust 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 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 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 and Group 4—Characteristics of the Trust MBS" in this prospectus supplement and "The Mortgage Loan Pools" and "Yield, Maturity and Prepayment Considerations" in the MBS Prospectus.

The Group 3 Underlying RCR Certificate

The Group 3 Underlying RCR Certificate represents beneficial ownership interests in the related Underlying REMIC Trust. The assets of that trust consist of MBS (or beneficial ownership interests in MBS) having the general characteristics set forth in the MBS Prospectus. Each MBS evidences beneficial ownership interests in a pool of conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties, as described under "The Mortgage Loan Pools" and "Yield, Maturity and Prepayment Considerations" in the MBS Prospectus.

In addition, the pools of Mortgage Loans backing the Group 3 Underlying RCR Certificate 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 backing the Group 3 Underlying RCR Certificate, see the Final Data Statement for the related 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.

Distributions on the Group 3 Underlying RCR Certificate will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Group 3 Underlying RCR Certificate are described in the Underlying REMIC Disclosure Document. See Exhibit A for certain additional information about the Group 3 Underlying RCR Certificate. Exhibit A is provided in lieu of a Final Data Statement with respect to the Group 3 Underlying RCR Certificate.

For further information about the Group 3 Underlying RCR Certificate, telephone us at 800-2FANNIE. Additional information about the Group 3 Underlying RCR Certificate is also available at https://mbsdisclosure.fanniemae.com/PoolTalk2/index.html. There may have been material changes in facts and circumstances since the date we prepared the Underlying REMIC Disclosure Document. These may include changes in prepayment speeds, prevailing interest rates and other economic factors. As a result, the usefulness of the information set forth in that document may be limited.

Distributions of Interest

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

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 and the KF and KS Classes	Floating Rate and Inverse Floating Rate Classes other than the KF and KS Classes

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

The Dealer will treat the Principal Only Class as a Delay Class, solely for the purpose of facilitating trading.

Accrual Classes. The KZ, ZK, UZ, LZ, CZ and MZ Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on each Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under "—Distributions of Principal" below.

Distributions of Principal

On the Distribution Date in each month, we will make payments of principal on the Classes of REMIC Certificates as described below. 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 ZK Accrual Amount to KF and KS, pro rata, until retired, and thereafter to ZK.	**Accretion Directed Classes and Accrual Class**
The KZ Accrual Amount to KA until retired, and thereafter to KZ.	**Accretion Directed Class and Accrual Class**
The Group 1 Cash Flow Distribution Amount as follows:	
— 28.5714283872% to FA until retired, and	**Pass-Through Class**
— 71.4285716128% as follows:	
first, to Aggregate Group I to its Planned Balance;	**PAC Groups**
second, to Aggregate Group II to its Planned Balance;	
third, to KF and KS, pro rata, until retired;	**Support Classes**
fourth, to ZK until retired;	
fifth, to Aggregate Group II to zero; and	**PAC Groups**
sixth, to Aggregate Group I to zero.	

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

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

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

"Aggregate Group I" consists of the PA and PB Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I to PA and PB, 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.

"Aggregate Group II" consists of the KA and KZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II to KA and KZ, 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 2*

The UZ Accrual Amount to UE until retired, and thereafter to UZ.	**Accretion Directed Class and Accrual Class**
The LZ Accrual Amount to LA until retired, and thereafter to LZ.	**Accretion Directed Class and Accrual Class**
28.5714275706% of the Subgroup 2a Cash Flow Distribution Amount and 28.5714281648% of the Subgroup 2b Cash Flow Distribution Amount to FC until retired.	**Pass-Through Class**

71.4285724294% of the Subgroup 2a Cash Flow Distribution Amount and 71.4285718352% of the Subgroup 2b Cash Flow Distribution Amount as follows:

first, to Aggregate Group III to its Planned Balance;	**PAC Group**
second,	
— 49.9847686949% as follows:	
first, to UD to its Planned Balance;	**PAC Class**
second, to UE and UZ, in that order, until retired; and	**Support Classes**
third, to UD until retired; and	**PAC Class**
— 50.0152313051% as follows:	
first, to LD to its Planned Balance;	**PAC Class**
second, to LA and LZ, in that order, until retired; and	**Support Classes**
third, to LD until retired; and	**PAC Class**
third, to Aggregate Group III to zero.	**PAC Group**

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

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

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

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

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

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

- *Group 3*

The CZ Accrual Amount to CA to its Scheduled Balance, and thereafter to CZ.	**Accretion Directed/ Scheduled Class and Accrual Class**

The Group 3 Cash Flow Distribution Amount in the following priority:

1. To CA to its Scheduled Balance.	**Scheduled Class**	**Structured Collateral**
2. To CZ until retired.	**Support Class**	
3. To CA until retired.	**Scheduled Class**	

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

The "Group 3 Cash Flow Distribution Amount" is the principal then paid on the Group 3 Underlying RCR Certificate.

- *Group 4*

The MZ Accrual Amount to VA and VB, in that order, until retired, and thereafter to MZ.	**Accretion Directed Classes and Accrual Class**
The Group 4 Cash Flow Distribution Amount to ML, VA, VB and MZ, in that order, until retired.	**Sequential Pay Classes**

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

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

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Group 3 Underlying RCR Certificate, the priority sequence governing principal payments on the Group 3 Underlying RCR Certificate, and the following assumptions (such characteristics and assumptions, collectively, the "Pricing Assumptions"):

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

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

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

Principal Balance Schedules. The Principal Balance Schedules are set forth beginning on page B-1 of this prospectus supplement. The Principal Balance Schedules were prepared based on the Pricing Assumptions and the assumption that the related Mortgage Loans prepay at a *constant* rate within the applicable "Structuring Ranges" specified in the chart below. The "Effective Range" for an Aggregate Group or a Class is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Aggregate Group or Class to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate Groups. However, those Classes are designed to receive principal distributions in the same fashion as if separate schedules had been provided (with schedules based on the same underlying assumptions that apply to the related Aggregate Group schedule). If such separate schedules had been provided for the individual Classes included in the applicable 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 and Classes	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 148% and 225% PSA	Between 148% and 225% PSA
Aggregate Group III Planned Balances	Between 125% and 210% PSA	Between 125% and 210% PSA
UD Class Planned Balances	Between 140% and 210% PSA	Between 140% and 218% PSA
LD Class Planned Balances	Between 140% and 210% PSA	Between 140% and 218% PSA
CA Class Scheduled Balances	Between 125% and 162% PSA	(1)

(1) The Scheduled Balances for the CA Class have been structured between 125% and 162% PSA, but only hold between 127% and 160% PSA.

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	PA and PB
Aggregate Group II	KA and KZ
Aggregate Group III	AP and AB

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

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

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

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

- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Range or Effective Range, principal distributions may be insufficient to reduce the applicable Aggregate Groups and Classes 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 applicable Aggregate Groups and Classes might not be reduced to their scheduled balances each month even if the related Mortgage Loans prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.
- The actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.
- The principal payment stability of each Aggregate Group or Class having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group or Class receiving the benefit of that support, if still outstanding, may no longer have an Effective Range, and will be much more sensitive to prepayments of the related Mortgage Loans.

Yield Tables

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

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

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

We cannot assure you that

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

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

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

The Inverse Floating Rate Classes. **The yields on the Inverse Floating Rate Classes will be sensitive in varying degrees to the rate of principal payments (including**

prepayments) of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the related Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the applicable tables below, it is possible that investors in the SA, AS and SC Classes would lose money on their initial investments under certain Index and prepayment scenarios.

Changes in the Index may not correspond to changes in prevailing mortgage interest rates. It is possible that lower prevailing mortgage interest rates, which might be expected to result in faster prepayments, could occur while the level of the Index increased.

The information shown in the following yield tables has been prepared on the basis of the Pricing Assumptions and the assumptions that

- the interest rates for the Inverse Floating Rate Classes for the initial Interest Accrual Period are the rates listed in the table under "Summary—Interest Rates" in this prospectus supplement and for each following Interest Accrual Period will be based on the specified levels of the Index, and
- the aggregate purchase prices of those Classes (expressed in each case as a percentage of original principal balance) are as follows:

Class	Price*
SA	20.75%
KS	93.25%
AS	20.75%
SC	21.50%

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

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

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

	PSA Prepayment Assumption									
LIBOR	50%	100%	125%	148%	185%	225%	300%	400%	500%	700%
0.3835%	22.9%	19.5%	17.8%	16.2%	13.7%	10.9%	5.5%	(1.8)%	(9.5)%	(25.9)%
0.7670%	20.8%	17.5%	15.8%	14.2%	11.7%	8.9%	3.6%	(3.7)%	(11.3)%	(27.6)%
2.7670%	10.0%	6.8%	5.2%	3.7%	1.2%	(1.4)%	(6.6)%	(13.6)%	(20.9)%	(36.6)%
4.7670%	(2.5)%	(5.6)%	(7.1)%	(8.5)%	(10.9)%	(13.4)%	(18.2)%	(24.9)%	(31.9)%	(46.8)%
6.0500%	*	*	*	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption									
LIBOR	50%	100%	125%	148%	185%	225%	300%	400%	500%	700%
0.3835%	5.1%	5.2%	5.2%	5.3%	5.8%	8.3%	13.1%	19.0%	24.7%	36.5%
0.7670%	4.7%	4.8%	4.8%	4.8%	5.3%	7.9%	12.7%	18.6%	24.4%	36.1%
2.7670%	2.6%	2.6%	2.7%	2.7%	3.2%	5.8%	10.7%	16.7%	22.5%	34.5%
4.7670%	0.5%	0.6%	0.6%	0.7%	1.1%	3.7%	8.7%	14.8%	20.7%	32.8%
5.0000%	0.3%	0.3%	0.3%	0.4%	0.8%	3.5%	8.5%	14.5%	20.5%	32.6%

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

	PSA Prepayment Assumption									
LIBOR	**50%**	**100%**	**125%**	**140%**	**180%**	**210%**	**300%**	**400%**	**500%**	**700%**
0.3835%	23.7%	21.1%	19.7%	18.9%	16.7%	15.1%	10.1%	4.4%	(1.4)%	(13.5)%
0.7670%	21.7%	19.0%	17.6%	16.8%	14.6%	12.9%	7.9%	2.2%	(3.7)%	(15.9)%
2.7670%	10.7%	8.0%	6.6%	5.7%	3.5%	1.7%	(3.5)%	(9.4)%	(15.6)%	(28.4)%
4.7670%	(1.7)%	(4.5)%	(6.0)%	(6.8)%	(9.1)%	(10.9)%	(16.2)%	(22.3)%	(28.6)%	(42.1)%
6.0500%	*	*	*	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption									
LIBOR	**50%**	**100%**	**125%**	**140%**	**180%**	**210%**	**300%**	**400%**	**500%**	**700%**
0.3835%	21.9%	18.6%	16.9%	15.9%	13.2%	11.2%	4.9%	(2.3)%	(9.8)%	(25.8)%
0.7670%	19.9%	16.6%	15.0%	14.0%	11.3%	9.3%	3.0%	(4.1)%	(11.6)%	(27.5)%
2.7670%	9.4%	6.2%	4.6%	3.7%	1.1%	(0.9)%	(6.9)%	(13.8)%	(21.0)%	(36.4)%
4.7670%	(2.8)%	(5.8)%	(7.3)%	(8.3)%	(10.7)%	(12.6)%	(18.4)%	(25.0)%	(31.9)%	(46.7)%
6.0500%	*	*	*	*	*	*	*	*	*	*

The Principal Only Class. **The Principal Only Class will not bear interest. As indicated in the table below, a low rate of principal payments (including prepayments) on the related Mortgage Loans will have a negative effect on the yield to investors in the Principal Only Class.**

The information shown in the following yield table has been prepared on the basis of the Pricing Assumptions and the assumption that the aggregate purchase price of the Principal Only Class (expressed as a percentage of original principal balance) is as follows:

Class	**Price**
LO	74.00%

Sensitivity of the LO Class to Prepayments

	PSA Prepayment Assumption									
	50%	**100%**	**125%**	**140%**	**180%**	**210%**	**300%**	**400%**	**500%**	**700%**
Pre-Tax Yields to Maturity ...	1.2%	1.3%	1.5%	1.7%	4.3%	13.0%	33.2%	54.0%	75.4%	123.4%

Weighted Average Lives of the Certificates

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

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

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

- in the case of the Group 3 Classes, the priority sequence governing principal payments on the Group 3 Underlying RCR Certificate.

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

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

Decrement Tables

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

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

Mortgage Loans Backing Trust Assets Specified Below	Original Terms to Maturity	Remaining Terms to Maturity	Interest Rates
Group 1 MBS	360 months	360 months	6.50%
Group 2 MBS	360 months	360 months	6.50%
Group 3 Underlying RCR Certificate	360 months	358 months	6.00%
Group 4 MBS	360 months	360 months	5.50%

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

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

Percent of Original Principal Balances Outstanding

	FA and SA† Classes										PA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
Date	0%	100%	125%	148%	185%	225%	300%	400%	500%	700%	0%	100%	125%	148%	185%	225%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2018	99	93	91	90	88	86	82	76	70	59	99	91	89	89	89	89	89	89	86	72
January 2019	98	85	83	80	77	73	66	57	48	34	97	81	78	78	78	78	78	68	58	39
January 2020	96	79	75	72	67	62	53	42	33	19	95	73	68	68	68	68	63	50	38	20
January 2021	95	72	68	64	58	52	42	31	23	11	94	64	59	59	59	59	50	36	25	10
January 2022	94	66	61	57	50	44	34	23	15	6	92	57	50	50	50	50	39	25	16	4
January 2023	92	61	55	50	44	37	27	17	11	3	90	50	43	43	43	43	30	18	9	*
January 2024	90	55	50	45	38	31	21	13	7	2	88	43	36	36	36	36	23	12	5	0
January 2025	89	51	44	39	32	26	17	9	5	1	86	37	29	29	29	29	18	8	2	0
January 2026	87	46	40	35	28	22	14	7	3	1	83	31	24	24	24	24	13	5	*	0
January 2027	85	42	36	31	24	18	11	5	2	*	81	26	19	19	19	19	10	2	0	0
January 2028	83	38	32	27	21	15	8	4	2	*	78	20	15	15	15	15	7	1	0	0
January 2029	80	34	28	23	17	13	7	3	1	*	75	16	12	12	12	12	4	0	0	0
January 2030	78	31	25	20	15	10	5	2	1	*	72	11	9	9	9	9	2	0	0	0
January 2031	75	27	22	18	13	9	4	1	*	*	68	7	7	7	7	7	1	0	0	0
January 2032	73	24	19	15	11	7	3	1	*	*	65	5	5	5	5	5	0	0	0	0
January 2033	70	21	17	13	9	6	2	1	*	*	61	3	3	3	3	3	0	0	0	0
January 2034	66	19	14	11	7	5	2	1	*	*	57	2	2	2	2	2	0	0	0	0
January 2035	63	16	12	9	6	4	1	*	*	*	53	1	1	1	1	1	0	0	0	0
January 2036	59	14	10	8	5	3	1	*	*	*	48	0	0	0	0	0	0	0	0	0
January 2037	56	12	9	6	4	2	1	*	*	*	43	0	0	0	0	0	0	0	0	0
January 2038	52	10	7	5	3	2	1	*	*	*	38	0	0	0	0	0	0	0	0	0
January 2039	47	8	6	4	2	1	*	*	*	*	33	0	0	0	0	0	0	0	0	0
January 2040	43	6	4	3	2	1	*	*	*	*	27	0	0	0	0	0	0	0	0	0
January 2041	38	5	3	2	1	1	*	*	*	*	20	0	0	0	0	0	0	0	0	0
January 2042	32	3	2	2	1	*	*	*	*	*	13	0	0	0	0	0	0	0	0	0
January 2043	27	2	1	1	*	*	*	*	*	*	6	0	0	0	0	0	0	0	0	0
January 2044	21	1	1	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
January 2045	14	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2046	7	0	0	0	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	0	0	0	0
Weighted Average Life (years)**	19.6	9.7	8.7	7.8	6.7	5.8	4.5	3.4	2.7	1.9	17.1	6.7	6.0	6.0	6.0	6.0	4.8	3.6	2.9	2.0

	PB Class										KA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
Date	0%	100%	125%	148%	185%	225%	300%	400%	500%	700%	0%	100%	125%	148%	185%	225%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2018	100	100	100	100	100	100	100	100	100	100	100	100	100	74	74	74	74	65	0	0
January 2019	100	100	100	100	100	100	100	100	100	100	100	100	100	52	52	52	26	0	0	0
January 2020	100	100	100	100	100	100	100	100	100	100	100	100	100	34	34	34	0	0	0	0
January 2021	100	100	100	100	100	100	100	100	100	100	100	100	100	21	21	21	0	0	0	0
January 2022	100	100	100	100	100	100	100	100	100	100	100	100	100	11	11	11	0	0	0	0
January 2023	100	100	100	100	100	100	100	100	100	100	100	100	100	4	4	4	0	0	0	0
January 2024	100	100	100	100	100	100	100	100	100	59	100	100	100	*	*	*	0	0	0	0
January 2025	100	100	100	100	100	100	100	100	100	33	100	100	98	0	0	0	0	0	0	0
January 2026	100	100	100	100	100	100	100	100	100	19	100	100	90	0	0	0	0	0	0	0
January 2027	100	100	100	100	100	100	100	100	68	11	100	100	77	0	0	0	0	0	0	0
January 2028	100	100	100	100	100	100	100	100	46	6	100	100	59	0	0	0	0	0	0	0
January 2029	100	100	100	100	100	100	100	82	31	3	100	100	39	0	0	0	0	0	0	0
January 2030	100	100	100	100	100	100	100	59	20	2	100	100	18	0	0	0	0	0	0	0
January 2031	100	100	100	100	100	100	100	43	14	1	100	100	0	0	0	0	0	0	0	0
January 2032	100	100	100	100	100	100	96	31	9	1	100	76	0	0	0	0	0	0	0	0
January 2033	100	100	100	100	100	100	74	22	6	*	100	45	0	0	0	0	0	0	0	0
January 2034	100	100	100	100	100	100	57	16	4	*	100	14	0	0	0	0	0	0	0	0
January 2035	100	100	100	100	100	100	43	11	3	*	100	0	0	0	0	0	0	0	0	0
January 2036	100	89	89	89	89	89	32	8	2	*	100	0	0	0	0	0	0	0	0	0
January 2037	100	69	69	69	69	69	24	5	1	*	100	0	0	0	0	0	0	0	0	0
January 2038	100	53	53	53	53	53	17	4	1	*	100	0	0	0	0	0	0	0	0	0
January 2039	100	40	40	40	40	40	12	2	*	*	100	0	0	0	0	0	0	0	0	0
January 2040	100	29	29	29	29	29	9	1	*	*	100	0	0	0	0	0	0	0	0	0
January 2041	100	20	20	20	20	20	6	1	*	*	100	0	0	0	0	0	0	0	0	0
January 2042	100	13	13	13	13	13	3	1	*	*	100	0	0	0	0	0	0	0	0	0
January 2043	100	7	7	7	7	7	2	*	*	*	100	0	0	0	0	0	0	0	0	0
January 2044	66	3	3	3	3	3	1	*	*	*	100	0	0	0	0	0	0	0	0	0
January 2045	0	0	0	0	0	0	0	0	0	0	13	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	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.1	21.8	21.8	21.8	21.8	21.8	18.3	14.4	11.5	7.9	27.7	15.9	11.3	2.5	2.5	2.5	1.5	1.0	0.7	0.5

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

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

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

Date	KZ Class PSA Prepayment Assumption										KF and KS Classes PSA Prepayment Assumption									
	0%	100%	125%	148%	185%	225%	300%	400%	500%	700%	0%	100%	125%	148%	185%	225%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2018	103	103	103	103	103	103	103	103	0	0	100	100	100	100	85	68	38	0	0	0
January 2019	106	106	106	106	106	106	106	0	0	0	100	100	100	100	72	43	0	0	0	0
January 2020	109	109	109	109	109	109	0	0	0	0	100	100	100	100	63	25	0	0	0	0
January 2021	113	113	113	113	113	113	0	0	0	0	100	100	100	100	56	13	0	0	0	0
January 2022	116	116	116	116	116	116	0	0	0	0	100	100	100	100	52	5	0	0	0	0
January 2023	120	120	120	120	120	120	0	0	0	0	100	100	100	100	49	1	0	0	0	0
January 2024	123	123	123	123	123	123	0	0	0	0	100	100	100	100	48	0	0	0	0	0
January 2025	127	127	127	0	0	0	0	0	0	0	100	100	100	99	47	0	0	0	0	0
January 2026	131	131	131	0	0	0	0	0	0	0	100	100	100	96	45	0	0	0	0	0
January 2027	135	135	135	0	0	0	0	0	0	0	100	100	100	91	42	0	0	0	0	0
January 2028	139	139	139	0	0	0	0	0	0	0	100	100	100	86	39	0	0	0	0	0
January 2029	143	143	143	0	0	0	0	0	0	0	100	100	100	80	36	0	0	0	0	0
January 2030	148	148	148	0	0	0	0	0	0	0	100	100	100	74	33	0	0	0	0	0
January 2031	152	152	0	0	0	0	0	0	0	0	100	100	98	67	29	0	0	0	0	0
January 2032	157	157	0	0	0	0	0	0	0	0	100	100	89	61	26	0	0	0	0	0
January 2033	162	162	0	0	0	0	0	0	0	0	100	100	81	54	23	0	0	0	0	0
January 2034	166	166	0	0	0	0	0	0	0	0	100	100	72	48	20	0	0	0	0	0
January 2035	171	0	0	0	0	0	0	0	0	0	100	94	64	42	17	0	0	0	0	0
January 2036	177	0	0	0	0	0	0	0	0	0	100	83	55	36	15	0	0	0	0	0
January 2037	182	0	0	0	0	0	0	0	0	0	100	72	47	31	12	0	0	0	0	0
January 2038	188	0	0	0	0	0	0	0	0	0	100	61	40	26	10	0	0	0	0	0
January 2039	193	0	0	0	0	0	0	0	0	0	100	51	33	21	8	0	0	0	0	0
January 2040	199	0	0	0	0	0	0	0	0	0	100	41	26	16	6	0	0	0	0	0
January 2041	205	0	0	0	0	0	0	0	0	0	100	31	20	12	5	0	0	0	0	0
January 2042	212	0	0	0	0	0	0	0	0	0	100	22	14	8	3	0	0	0	0	0
January 2043	218	0	0	0	0	0	0	0	0	0	100	13	8	5	2	0	0	0	0	0
January 2044	225	0	0	0	0	0	0	0	0	0	100	5	3	2	1	0	0	0	0	0
January 2045	231	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
January 2046	0	0	0	0	0	0	0	0	0	0	54	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	0	0	0	0
Weighted Average Life (years)**	28.2	17.5	13.8	7.2	7.2	7.2	2.2	1.3	0.9	0.6	29.1	22.3	20.0	17.1	9.0	2.1	0.9	0.5	0.4	0.2

Date	ZK Class PSA Prepayment Assumption										AS† Class PSA Prepayment Assumption									
	0%	100%	125%	148%	185%	225%	300%	400%	500%	700%	0%	100%	125%	140%	180%	210%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2018	103	103	103	103	103	103	103	0	0	0	99	96	96	95	95	94	92	90	88	84
January 2019	106	106	106	106	106	106	0	0	0	0	98	90	89	88	85	84	78	72	67	56
January 2020	109	109	109	109	109	109	0	0	0	0	96	83	80	79	75	72	63	54	46	32
January 2021	113	113	113	113	113	113	0	0	0	0	95	77	73	71	65	61	51	40	31	18
January 2022	116	116	116	116	116	116	0	0	0	0	94	70	66	63	57	52	41	30	22	10
January 2023	120	120	120	120	120	120	0	0	0	0	92	65	60	57	50	45	32	22	15	6
January 2024	123	123	123	123	123	64	0	0	0	0	90	59	54	51	43	38	26	16	10	3
January 2025	127	127	127	127	127	*	0	0	0	0	89	54	48	45	37	32	21	12	7	2
January 2026	131	131	131	131	131	*	0	0	0	0	87	49	43	40	32	28	16	9	5	1
January 2027	135	135	135	135	135	*	0	0	0	0	85	45	39	36	28	23	13	7	3	1
January 2028	139	139	139	139	139	*	0	0	0	0	83	41	35	32	24	20	10	5	2	*
January 2029	143	143	143	143	143	*	0	0	0	0	80	37	31	28	21	17	8	4	1	*
January 2030	148	148	148	148	148	*	0	0	0	0	78	34	28	25	18	14	6	3	1	*
January 2031	152	152	152	152	152	*	0	0	0	0	75	30	24	22	15	12	5	2	1	*
January 2032	157	157	157	157	157	*	0	0	0	0	73	27	22	19	13	10	4	1	*	*
January 2033	162	162	162	162	162	*	0	0	0	0	70	24	19	16	11	8	3	1	*	*
January 2034	166	166	166	166	166	*	0	0	0	0	66	21	17	14	9	7	2	1	*	*
January 2035	171	171	171	171	171	*	0	0	0	0	63	19	14	12	8	5	2	1	*	*
January 2036	177	177	177	177	177	*	0	0	0	0	59	16	12	10	6	4	1	*	*	*
January 2037	182	182	182	182	182	*	0	0	0	0	56	14	11	9	5	4	1	*	*	*
January 2038	188	188	188	188	188	*	0	0	0	0	52	12	9	7	4	3	1	*	*	*
January 2039	193	193	193	193	193	*	0	0	0	0	47	10	7	6	3	2	1	*	*	*
January 2040	199	199	199	199	199	*	0	0	0	0	43	9	6	5	3	2	*	*	*	*
January 2041	205	205	205	205	205	*	0	0	0	0	38	7	5	4	2	1	*	*	*	*
January 2042	212	212	212	212	212	*	0	0	0	0	32	5	4	3	2	1	*	*	*	*
January 2043	218	218	218	218	218	*	0	0	0	0	27	4	3	2	1	1	*	*	*	*
January 2044	225	225	225	225	225	*	0	0	0	0	21	3	2	1	1	*	*	*	*	*
January 2045	231	0	0	0	0	0	0	0	0	0	14	1	1	1	*	*	*	*	*	*
January 2046	238	0	0	0	0	0	0	0	0	0	7	*	*	*	*	*	*	*	*	0
January 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	30.0	27.7	27.7	27.7	27.7	7.1	1.8	1.0	0.7	0.4	19.6	10.6	9.5	8.9	7.7	6.9	5.3	4.2	3.5	2.7

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

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

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

Date	SC† Class										FC Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	140%	180%	210%	300%	400%	500%	700%	0%	100%	125%	140%	180%	210%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2018	99	93	92	91	89	87	83	78	72	62	99	94	93	92	91	90	86	82	77	69
January 2019	98	86	83	82	78	75	66	58	50	35	98	87	85	84	80	78	70	63	55	42
January 2020	96	79	75	73	68	64	53	43	34	20	96	80	77	75	70	67	57	47	38	24
January 2021	95	73	68	66	59	55	43	32	23	11	95	74	70	67	61	57	45	35	26	14
January 2022	94	67	62	59	52	47	34	24	16	6	94	68	63	60	53	49	36	26	18	8
January 2023	92	61	55	52	45	40	27	18	11	4	92	62	57	54	46	41	29	19	12	4
January 2024	90	56	50	47	39	34	22	13	7	2	90	57	51	48	40	35	23	14	8	2
January 2025	89	51	45	41	34	29	17	10	5	1	89	52	46	43	35	30	18	10	6	1
January 2026	87	46	40	37	29	24	14	7	3	1	87	47	41	38	30	25	15	8	4	1
January 2027	85	42	36	33	25	20	11	5	2	*	85	43	37	34	26	21	12	6	3	*
January 2028	83	38	32	29	22	17	9	4	2	*	83	39	33	30	22	18	9	4	2	*
January 2029	80	34	28	25	18	14	7	3	1	*	80	35	29	26	19	15	7	3	1	*
January 2030	78	31	25	22	16	12	5	2	1	*	78	32	26	23	16	13	6	2	1	*
January 2031	75	28	22	19	13	10	4	1	*	*	75	28	23	20	14	11	4	2	1	*
January 2032	73	25	19	17	11	8	3	1	*	*	73	25	20	17	12	9	3	1	*	*
January 2033	70	22	17	14	9	7	2	1	*	*	70	23	18	15	10	7	3	1	*	*
January 2034	66	19	15	12	8	6	2	1	*	*	66	20	15	13	8	6	2	1	*	*
January 2035	63	17	12	10	7	5	1	*	*	*	63	17	13	11	7	5	2	*	*	*
January 2036	59	14	11	9	5	4	1	*	*	*	59	15	11	9	6	4	1	*	*	*
January 2037	56	12	9	7	4	3	1	*	*	*	56	13	9	8	5	3	1	*	*	*
January 2038	52	10	7	6	3	2	1	*	*	*	52	11	8	6	4	2	1	*	*	*
January 2039	47	8	6	5	3	2	*	*	*	*	47	9	6	5	3	2	*	*	*	*
January 2040	43	7	5	4	2	1	*	*	*	*	43	7	5	4	2	1	*	*	*	*
January 2041	38	5	4	3	1	1	*	*	*	*	38	6	4	3	2	1	*	*	*	*
January 2042	32	4	2	2	1	1	*	*	*	*	32	4	3	2	1	1	*	*	*	*
January 2043	27	2	2	1	1	*	*	*	*	*	27	3	2	1	1	*	*	*	*	*
January 2044	21	1	1	1	*	*	*	*	*	*	21	2	1	1	*	*	*	*	*	*
January 2045	14	0	0	0	0	0	0	0	0	0	14	*	*	*	*	*	*	*	*	*
January 2046	7	0	0	0	0	0	0	0	0	0	7	*	*	*	*	*	*	*	*	0
January 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.6	9.8	8.7	8.2	6.9	6.2	4.6	3.5	2.8	1.9	19.6	10.1	9.0	8.4	7.2	6.4	4.8	3.7	3.0	2.2

Date	AP Class										AB Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	140%	180%	210%	300%	400%	500%	700%	0%	100%	125%	140%	180%	210%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2018	99	92	91	91	91	91	91	91	91	80	100	100	100	100	100	100	100	100	100	100
January 2019	97	83	80	80	80	80	80	72	62	45	100	100	100	100	100	100	100	100	100	100
January 2020	95	74	70	70	70	70	64	51	40	21	100	100	100	100	100	100	100	100	100	100
January 2021	94	66	60	60	60	60	49	35	24	8	100	100	100	100	100	100	100	100	100	100
January 2022	92	58	51	51	51	51	37	24	13	0	100	100	100	100	100	100	100	100	100	99
January 2023	90	50	43	43	43	43	28	15	6	0	100	100	100	100	100	100	100	100	100	56
January 2024	87	43	36	36	36	36	20	8	1	0	100	100	100	100	100	100	100	100	100	32
January 2025	85	37	29	29	29	29	14	3	0	0	100	100	100	100	100	100	100	100	72	18
January 2026	83	31	23	23	23	23	9	0	0	0	100	100	100	100	100	100	100	98	49	10
January 2027	80	25	18	18	18	18	5	0	0	0	100	100	100	100	100	100	100	72	33	6
January 2028	77	20	13	13	13	13	2	0	0	0	100	100	100	100	100	100	100	53	22	3
January 2029	74	15	10	10	10	10	0	0	0	0	100	100	100	100	100	100	93	39	15	2
January 2030	71	10	6	6	6	6	0	0	0	0	100	100	100	100	100	100	73	28	10	1
January 2031	68	6	4	4	4	4	0	0	0	0	100	100	100	100	100	100	57	20	7	1
January 2032	64	2	1	1	1	1	0	0	0	0	100	100	100	100	100	100	44	15	4	*
January 2033	60	0	0	0	0	0	0	0	0	0	100	93	93	93	93	93	34	11	3	*
January 2034	56	0	0	0	0	0	0	0	0	0	100	76	76	76	76	76	26	8	2	*
January 2035	52	0	0	0	0	0	0	0	0	0	100	62	62	62	62	62	20	5	1	*
January 2036	47	0	0	0	0	0	0	0	0	0	100	50	50	50	50	50	15	4	1	*
January 2037	42	0	0	0	0	0	0	0	0	0	100	40	40	40	40	40	11	3	1	*
January 2038	36	0	0	0	0	0	0	0	0	0	100	31	31	31	31	31	8	2	*	*
January 2039	31	0	0	0	0	0	0	0	0	0	100	24	24	24	24	24	6	1	*	*
January 2040	25	0	0	0	0	0	0	0	0	0	100	18	18	18	18	18	4	1	*	*
January 2041	18	0	0	0	0	0	0	0	0	0	100	13	13	13	13	13	3	*	*	*
January 2042	11	0	0	0	0	0	0	0	0	0	100	9	9	9	9	9	2	*	*	*
January 2043	4	0	0	0	0	0	0	0	0	0	100	6	6	6	6	6	1	*	*	*
January 2044	0	0	0	0	0	0	0	0	0	0	58	3	3	3	3	3	1	*	*	*
January 2045	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	*	*	*	*
January 2046	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	0	0	0	0
Weighted Average Life (years)**	16.9	6.6	5.9	5.9	5.9	5.9	4.5	3.5	2.9	2.1	27.1	19.8	19.8	19.8	19.8	19.8	15.5	12.1	9.7	6.8

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

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

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

Date	UD Class PSA Prepayment Assumption										UE Class PSA Prepayment Assumption									
	0%	100%	125%	140%	180%	210%	300%	400%	500%	700%	0%	100%	125%	140%	180%	210%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2018	100	100	100	78	78	78	78	78	17	0	100	100	100	100	87	78	50	18	0	0
January 2019	100	100	100	54	54	54	49	0	0	0	100	100	100	100	74	55	0	0	0	0
January 2020	100	100	100	32	32	32	0	0	0	0	100	100	100	100	62	35	0	0	0	0
January 2021	100	100	100	16	16	16	0	0	0	0	100	100	100	100	54	21	0	0	0	0
January 2022	100	100	100	3	3	3	0	0	0	0	100	100	100	100	48	12	0	0	0	0
January 2023	100	100	100	0	0	0	0	0	0	0	100	100	100	99	43	5	0	0	0	0
January 2024	100	100	100	0	0	0	0	0	0	0	100	100	100	97	39	1	0	0	0	0
January 2025	100	100	100	0	0	0	0	0	0	0	100	100	100	97	38	0	0	0	0	0
January 2026	100	100	93	0	0	0	0	0	0	0	100	100	100	95	37	0	0	0	0	0
January 2027	100	100	78	0	0	0	0	0	0	0	100	100	100	92	35	0	0	0	0	0
January 2028	100	100	57	0	0	0	0	0	0	0	100	100	100	88	33	0	0	0	0	0
January 2029	100	100	30	0	0	0	0	0	0	0	100	100	100	83	30	0	0	0	0	0
January 2030	100	100	0	0	0	0	0	0	0	0	100	100	100	77	28	0	0	0	0	0
January 2031	100	100	0	0	0	0	0	0	0	0	100	100	93	71	25	0	0	0	0	0
January 2032	100	100	0	0	0	0	0	0	0	0	100	100	85	65	23	0	0	0	0	0
January 2033	100	72	0	0	0	0	0	0	0	0	100	100	78	59	20	0	0	0	0	0
January 2034	100	24	0	0	0	0	0	0	0	0	100	100	70	53	18	0	0	0	0	0
January 2035	100	0	0	0	0	0	0	0	0	0	100	95	62	47	16	0	0	0	0	0
January 2036	100	0	0	0	0	0	0	0	0	0	100	84	55	41	13	0	0	0	0	0
January 2037	100	0	0	0	0	0	0	0	0	0	100	74	48	35	11	0	0	0	0	0
January 2038	100	0	0	0	0	0	0	0	0	0	100	64	41	30	10	0	0	0	0	0
January 2039	100	0	0	0	0	0	0	0	0	0	100	54	34	25	8	0	0	0	0	0
January 2040	100	0	0	0	0	0	0	0	0	0	100	45	28	20	6	0	0	0	0	0
January 2041	100	0	0	0	0	0	0	0	0	0	100	36	22	16	5	0	0	0	0	0
January 2042	100	0	0	0	0	0	0	0	0	0	100	27	16	12	3	0	0	0	0	0
January 2043	100	0	0	0	0	0	0	0	0	0	100	18	11	8	2	0	0	0	0	0
January 2044	100	0	0	0	0	0	0	0	0	0	100	10	6	4	1	0	0	0	0	0
January 2045	32	0	0	0	0	0	0	0	0	0	100	3	2	1	*	0	0	0	0	0
January 2046	0	0	0	0	0	0	0	0	0	0	55	1	*	*	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.9	16.5	11.1	2.3	2.3	2.3	1.6	1.2	0.9	0.6	29.1	22.6	20.0	17.7	8.2	2.6	1.0	0.7	0.5	0.3

Date	UZ Class PSA Prepayment Assumption										UA Class PSA Prepayment Assumption									
	0%	100%	125%	140%	180%	210%	300%	400%	500%	700%	0%	100%	125%	140%	180%	210%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2018	103	103	103	103	103	103	103	103	0	0	100	100	100	96	86	78	55	29	3	0
January 2019	106	106	106	106	106	106	0	0	0	0	100	100	100	92	70	55	9	0	0	0
January 2020	109	109	109	109	109	109	0	0	0	0	100	100	100	88	57	35	0	0	0	0
January 2021	113	113	113	113	113	113	0	0	0	0	100	100	100	85	47	20	0	0	0	0
January 2022	116	116	116	116	116	116	0	0	0	0	100	100	100	83	40	10	0	0	0	0
January 2023	120	120	120	120	120	120	0	0	0	0	100	100	100	81	35	4	0	0	0	0
January 2024	123	123	123	123	123	123	0	0	0	0	100	100	100	80	32	1	0	0	0	0
January 2025	127	127	127	127	127	*	0	0	0	0	100	100	100	80	31	0	0	0	0	0
January 2026	131	131	131	131	131	*	0	0	0	0	100	100	99	78	30	0	0	0	0	0
January 2027	135	135	135	135	135	*	0	0	0	0	100	100	96	76	29	0	0	0	0	0
January 2028	139	139	139	139	139	*	0	0	0	0	100	100	92	72	27	0	0	0	0	0
January 2029	143	143	143	143	143	*	0	0	0	0	100	100	88	68	25	0	0	0	0	0
January 2030	148	148	148	148	148	*	0	0	0	0	100	100	82	64	23	0	0	0	0	0
January 2031	152	152	152	152	152	*	0	0	0	0	100	100	76	59	21	0	0	0	0	0
January 2032	157	157	157	157	157	*	0	0	0	0	100	100	70	54	19	0	0	0	0	0
January 2033	162	162	162	162	162	*	0	0	0	0	100	95	64	49	17	0	0	0	0	0
January 2034	166	166	166	166	166	*	0	0	0	0	100	87	58	43	15	0	0	0	0	0
January 2035	171	171	171	171	171	*	0	0	0	0	100	78	51	39	13	0	0	0	0	0
January 2036	177	177	177	177	177	*	0	0	0	0	100	70	45	34	11	0	0	0	0	0
January 2037	182	182	182	182	182	*	0	0	0	0	100	61	39	29	9	0	0	0	0	0
January 2038	188	188	188	188	188	*	0	0	0	0	100	53	34	25	8	0	0	0	0	0
January 2039	193	193	193	193	193	*	0	0	0	0	100	45	28	21	6	0	0	0	0	0
January 2040	199	199	199	199	199	*	0	0	0	0	100	37	23	17	5	0	0	0	0	0
January 2041	205	205	205	205	205	*	0	0	0	0	100	29	18	13	4	0	0	0	0	0
January 2042	212	212	212	212	212	*	0	0	0	0	100	22	13	10	3	0	0	0	0	0
January 2043	218	218	218	218	218	*	0	0	0	0	100	15	9	6	2	0	0	0	0	0
January 2044	225	225	225	225	225	*	0	0	0	0	100	9	5	4	1	0	0	0	0	0
January 2045	231	231	231	231	231	*	0	0	0	0	88	3	2	1	*	0	0	0	0	0
January 2046	238	238	238	238	185	*	0	0	0	0	45	1	*	*	*	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	30.0	29.3	29.3	29.3	29.1	7.7	2.0	1.2	0.9	0.6	28.9	21.6	18.5	15.0	7.2	2.5	1.1	0.7	0.6	0.4

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

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

LD Class — PSA Prepayment Assumption

Date	0%	100%	125%	140%	180%	210%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100
January 2018	100	100	100	78	78	78	78	78	17	0
January 2019	100	100	100	54	54	54	49	0	0	0
January 2020	100	100	100	32	32	32	0	0	0	0
January 2021	100	100	100	16	16	16	0	0	0	0
January 2022	100	100	100	3	3	3	0	0	0	0
January 2023	100	100	100	0	0	0	0	0	0	0
January 2024	100	100	100	0	0	0	0	0	0	0
January 2025	100	100	100	0	0	0	0	0	0	0
January 2026	100	100	93	0	0	0	0	0	0	0
January 2027	100	100	78	0	0	0	0	0	0	0
January 2028	100	100	57	0	0	0	0	0	0	0
January 2029	100	100	30	0	0	0	0	0	0	0
January 2030	100	100	0	0	0	0	0	0	0	0
January 2031	100	100	0	0	0	0	0	0	0	0
January 2032	100	100	0	0	0	0	0	0	0	0
January 2033	100	72	0	0	0	0	0	0	0	0
January 2034	100	24	0	0	0	0	0	0	0	0
January 2035	100	0	0	0	0	0	0	0	0	0
January 2036	100	0	0	0	0	0	0	0	0	0
January 2037	100	0	0	0	0	0	0	0	0	0
January 2038	100	0	0	0	0	0	0	0	0	0
January 2039	100	0	0	0	0	0	0	0	0	0
January 2040	100	0	0	0	0	0	0	0	0	0
January 2041	100	0	0	0	0	0	0	0	0	0
January 2042	100	0	0	0	0	0	0	0	0	0
January 2043	100	0	0	0	0	0	0	0	0	0
January 2044	100	0	0	0	0	0	0	0	0	0
January 2045	32	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
Weighted Average Life (years)**	27.9	16.5	11.1	2.3	2.3	2.3	1.6	1.2	0.9	0.6

LA, LK and LO Classes — PSA Prepayment Assumption

Date	0%	100%	125%	140%	180%	210%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100
January 2018	100	100	100	100	87	78	50	18	0	0
January 2019	100	100	100	100	74	55	0	0	0	0
January 2020	100	100	100	100	62	35	0	0	0	0
January 2021	100	100	100	100	54	21	0	0	0	0
January 2022	100	100	100	100	48	12	0	0	0	0
January 2023	100	100	100	99	43	5	0	0	0	0
January 2024	100	100	100	97	39	1	0	0	0	0
January 2025	100	100	100	97	38	0	0	0	0	0
January 2026	100	100	100	95	37	0	0	0	0	0
January 2027	100	100	100	92	35	0	0	0	0	0
January 2028	100	100	100	88	33	0	0	0	0	0
January 2029	100	100	100	83	30	0	0	0	0	0
January 2030	100	100	100	77	28	0	0	0	0	0
January 2031	100	100	93	71	25	0	0	0	0	0
January 2032	100	100	85	65	23	0	0	0	0	0
January 2033	100	100	78	59	20	0	0	0	0	0
January 2034	100	100	70	53	18	0	0	0	0	0
January 2035	100	95	62	47	16	0	0	0	0	0
January 2036	100	84	55	41	13	0	0	0	0	0
January 2037	100	74	48	35	11	0	0	0	0	0
January 2038	100	64	41	30	10	0	0	0	0	0
January 2039	100	54	34	25	8	0	0	0	0	0
January 2040	100	45	28	20	6	0	0	0	0	0
January 2041	100	36	22	16	5	0	0	0	0	0
January 2042	100	27	16	12	3	0	0	0	0	0
January 2043	100	18	11	8	2	0	0	0	0	0
January 2044	100	10	6	4	1	0	0	0	0	0
January 2045	100	3	2	1	*	0	0	0	0	0
January 2046	55	1	*	*	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.1	22.6	20.0	17.7	8.2	2.6	1.0	0.7	0.5	0.3

LZ Class — PSA Prepayment Assumption

Date	0%	100%	125%	140%	180%	210%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100
January 2018	103	103	103	103	103	103	103	103	0	0
January 2019	106	106	106	106	106	106	0	0	0	0
January 2020	109	109	109	109	109	109	0	0	0	0
January 2021	113	113	113	113	113	113	0	0	0	0
January 2022	116	116	116	116	116	116	0	0	0	0
January 2023	120	120	120	120	120	120	0	0	0	0
January 2024	123	123	123	123	123	123	0	0	0	0
January 2025	127	127	127	127	127	*	0	0	0	0
January 2026	131	131	131	131	131	*	0	0	0	0
January 2027	135	135	135	135	135	*	0	0	0	0
January 2028	139	139	139	139	139	*	0	0	0	0
January 2029	143	143	143	143	143	*	0	0	0	0
January 2030	148	148	148	148	148	*	0	0	0	0
January 2031	152	152	152	152	152	*	0	0	0	0
January 2032	157	157	157	157	157	*	0	0	0	0
January 2033	162	162	162	162	162	*	0	0	0	0
January 2034	166	166	166	166	166	*	0	0	0	0
January 2035	171	171	171	171	171	*	0	0	0	0
January 2036	177	177	177	177	177	*	0	0	0	0
January 2037	182	182	182	182	182	*	0	0	0	0
January 2038	188	188	188	188	188	*	0	0	0	0
January 2039	193	193	193	193	193	*	0	0	0	0
January 2040	199	199	199	199	199	*	0	0	0	0
January 2041	205	205	205	205	205	*	0	0	0	0
January 2042	212	212	212	212	212	*	0	0	0	0
January 2043	218	218	218	218	218	*	0	0	0	0
January 2044	225	225	225	225	225	*	0	0	0	0
January 2045	231	231	231	231	231	*	0	0	0	0
January 2046	238	238	238	238	181	*	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	30.0	29.3	29.3	29.3	29.1	7.7	2.0	1.2	0.9	0.6

CA Class — PSA Prepayment Assumption

Date	0%	100%	125%	150%	162%	200%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100
January 2018	98	94	94	94	94	94	94	88	82
January 2019	96	86	84	84	84	84	69	54	39
January 2020	94	76	72	72	72	70	44	23	6
January 2021	92	66	61	61	61	56	25	3	0
January 2022	89	58	52	52	52	45	11	0	0
January 2023	87	50	43	43	43	34	1	0	0
January 2024	84	42	34	34	34	25	0	0	0
January 2025	81	35	27	27	27	17	0	0	0
January 2026	78	28	20	20	20	10	0	0	0
January 2027	75	22	14	14	14	5	0	0	0
January 2028	71	16	8	8	8	0	0	0	0
January 2029	68	10	3	3	3	0	0	0	0
January 2030	64	5	0	0	0	0	0	0	0
January 2031	60	0	0	0	0	0	0	0	0
January 2032	56	0	0	0	0	0	0	0	0
January 2033	51	0	0	0	0	0	0	0	0
January 2034	46	0	0	0	0	0	0	0	0
January 2035	41	0	0	0	0	0	0	0	0
January 2036	36	0	0	0	0	0	0	0	0
January 2037	30	0	0	0	0	0	0	0	0
January 2038	24	0	0	0	0	0	0	0	0
January 2039	18	0	0	0	0	0	0	0	0
January 2040	11	0	0	0	0	0	0	0	0
January 2041	4	0	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0
January 2043	0	0	0	0	0	0	0	0	0
January 2044	0	0	0	0	0	0	0	0	0
January 2045	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
Weighted Average Life (years)**	15.1	6.4	5.6	5.6	5.6	4.9	3.0	2.2	1.8

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

CZ Class

Date	PSA Prepayment Assumption 0%	100%	125%	150%	162%	200%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100
January 2018	103	103	102	93	89	76	5	0	0
January 2019	105	105	104	79	67	29	0	0	0
January 2020	108	108	107	64	43	0	0	0	0
January 2021	111	111	110	52	25	0	0	0	0
January 2022	113	113	113	44	13	0	0	0	0
January 2023	116	116	115	40	5	0	0	0	0
January 2024	119	119	118	37	1	0	0	0	0
January 2025	122	122	121	37	0	0	0	0	0
January 2026	125	125	123	37	0	0	0	0	0
January 2027	128	128	123	37	0	0	0	0	0
January 2028	132	132	120	36	0	0	0	0	0
January 2029	135	135	117	35	0	0	0	0	0
January 2030	138	138	99	20	0	0	0	0	0
January 2031	142	140	49	0	0	0	0	0	0
January 2032	145	90	3	0	0	0	0	0	0
January 2033	149	44	0	0	0	0	0	0	0
January 2034	153	1	0	0	0	0	0	0	0
January 2035	157	0	0	0	0	0	0	0	0
January 2036	161	0	0	0	0	0	0	0	0
January 2037	165	0	0	0	0	0	0	0	0
January 2038	169	0	0	0	0	0	0	0	0
January 2039	173	0	0	0	0	0	0	0	0
January 2040	178	0	0	0	0	0	0	0	0
January 2041	182	0	0	0	0	0	0	0	0
January 2042	142	0	0	0	0	0	0	0	0
January 2043	54	0	0	0	0	0	0	0	0
January 2044	0	0	0	0	0	0	0	0	0
January 2045	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
Weighted Average Life (years)**	25.6	15.5	13.7	6.6	3.0	1.5	0.6	0.4	0.3

ML Class

Date	PSA Prepayment Assumption 0%	100%	155%	200%	300%	400%	600%
Initial Percent	100	100	100	100	100	100	100
January 2018	98	95	93	92	90	87	82
January 2019	96	86	82	78	70	63	48
January 2020	94	75	67	61	47	35	13
January 2021	91	65	54	46	28	13	0
January 2022	89	56	42	32	13	0	0
January 2023	86	47	32	21	1	0	0
January 2024	83	39	22	11	0	0	0
January 2025	80	31	14	2	0	0	0
January 2026	77	24	6	0	0	0	0
January 2027	74	18	0	0	0	0	0
January 2028	71	12	0	0	0	0	0
January 2029	67	6	0	0	0	0	0
January 2030	63	1	0	0	0	0	0
January 2031	59	0	0	0	0	0	0
January 2032	55	0	0	0	0	0	0
January 2033	50	0	0	0	0	0	0
January 2034	45	0	0	0	0	0	0
January 2035	40	0	0	0	0	0	0
January 2036	35	0	0	0	0	0	0
January 2037	29	0	0	0	0	0	0
January 2038	23	0	0	0	0	0	0
January 2039	17	0	0	0	0	0	0
January 2040	10	0	0	0	0	0	0
January 2041	3	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0
January 2043	0	0	0	0	0	0	0
January 2044	0	0	0	0	0	0	0
January 2045	0	0	0	0	0	0	0
January 2046	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.9	6.1	4.7	4.0	3.0	2.5	1.9

VA Class

Date	PSA Prepayment Assumption 0%	100%	155%	200%	300%	400%	600%
Initial Percent	100	100	100	100	100	100	100
January 2018	92	92	92	92	92	92	92
January 2019	85	85	85	85	85	85	85
January 2020	77	77	77	77	77	77	77
January 2021	68	68	68	68	68	68	0
January 2022	60	60	60	60	60	33	0
January 2023	51	51	51	51	51	0	0
January 2024	42	42	42	42	0	0	0
January 2025	33	33	33	33	0	0	0
January 2026	23	23	23	0	0	0	0
January 2027	13	13	11	0	0	0	0
January 2028	3	3	0	0	0	0	0
January 2029	0	0	0	0	0	0	0
January 2030	0	0	0	0	0	0	0
January 2031	0	0	0	0	0	0	0
January 2032	0	0	0	0	0	0	0
January 2033	0	0	0	0	0	0	0
January 2034	0	0	0	0	0	0	0
January 2035	0	0	0	0	0	0	0
January 2036	0	0	0	0	0	0	0
January 2037	0	0	0	0	0	0	0
January 2038	0	0	0	0	0	0	0
January 2039	0	0	0	0	0	0	0
January 2040	0	0	0	0	0	0	0
January 2041	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0
January 2043	0	0	0	0	0	0	0
January 2044	0	0	0	0	0	0	0
January 2045	0	0	0	0	0	0	0
January 2046	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0
Weighted Average Life (years)**	6.0	6.0	5.9	5.6	4.7	4.1	3.2

VB Class

Date	PSA Prepayment Assumption 0%	100%	155%	200%	300%	400%	600%
Initial Percent	100	100	100	100	100	100	100
January 2018	100	100	100	100	100	100	100
January 2019	100	100	100	100	100	100	100
January 2020	100	100	100	100	100	100	100
January 2021	100	100	100	100	100	100	75
January 2022	100	100	100	100	100	100	0
January 2023	100	100	100	100	100	34	0
January 2024	100	100	100	100	64	0	0
January 2025	100	100	100	100	3	0	0
January 2026	100	100	100	80	0	0	0
January 2027	100	100	100	29	0	0	0
January 2028	100	100	59	0	0	0	0
January 2029	95	95	14	0	0	0	0
January 2030	88	88	0	0	0	0	0
January 2031	80	50	0	0	0	0	0
January 2032	72	10	0	0	0	0	0
January 2033	64	0	0	0	0	0	0
January 2034	56	0	0	0	0	0	0
January 2035	48	0	0	0	0	0	0
January 2036	39	0	0	0	0	0	0
January 2037	30	0	0	0	0	0	0
January 2038	21	0	0	0	0	0	0
January 2039	11	0	0	0	0	0	0
January 2040	1	0	0	0	0	0	0
January 2041	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0
January 2043	0	0	0	0	0	0	0
January 2044	0	0	0	0	0	0	0
January 2045	0	0	0	0	0	0	0
January 2046	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.6	13.9	11.2	9.6	7.3	5.8	4.2

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

	MZ Class							MB Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
Date	0%	100%	155%	200%	300%	400%	600%	0%	100%	155%	200%	300%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2018	103	103	103	103	103	103	103	100	100	100	100	100	100	100
January 2019	106	106	106	106	106	106	106	100	100	100	100	100	100	100
January 2020	109	109	109	109	109	109	109	100	100	100	100	100	100	100
January 2021	113	113	113	113	113	113	113	100	100	100	100	100	100	79
January 2022	116	116	116	116	116	116	98	100	100	100	100	100	95	49
January 2023	120	120	120	120	120	120	61	100	100	100	100	100	70	31
January 2024	123	123	123	123	123	104	38	100	100	100	100	81	52	19
January 2025	127	127	127	127	127	77	24	100	100	100	100	64	38	12
January 2026	131	131	131	131	102	56	15	100	100	100	89	51	28	7
January 2027	135	135	135	135	81	41	9	100	100	99	76	41	21	5
January 2028	139	139	139	129	64	30	6	100	100	87	65	32	15	3
January 2029	143	143	143	109	51	22	3	100	100	76	55	25	11	2
January 2030	148	148	132	92	40	16	2	100	100	66	46	20	8	1
January 2031	152	152	115	78	31	12	1	100	91	57	39	16	6	1
January 2032	157	157	99	65	24	9	1	100	81	49	32	12	4	*
January 2033	162	145	85	54	19	6	*	100	72	43	27	9	3	*
January 2034	166	128	73	45	15	4	*	100	64	36	22	7	2	*
January 2035	171	113	62	37	11	3	*	100	57	31	19	6	2	*
January 2036	177	99	52	30	9	2	*	100	49	26	15	4	1	*
January 2037	182	86	44	25	6	2	*	100	43	22	12	3	1	*
January 2038	188	74	36	20	5	1	*	100	37	18	10	2	1	*
January 2039	193	62	30	16	4	1	*	100	31	15	8	2	*	*
January 2040	199	52	24	12	3	*	*	100	26	12	6	1	*	*
January 2041	200	42	19	9	2	*	*	100	21	9	5	1	*	*
January 2042	183	33	14	7	1	*	*	91	17	7	3	1	*	*
January 2043	150	25	10	5	1	*	*	75	13	5	2	*	*	*
January 2044	115	18	7	3	1	*	*	58	9	4	2	*	*	*
January 2045	79	11	4	2	*	*	*	40	5	2	1	*	*	*
January 2046	41	4	2	1	*	*	*	20	2	1	*	*	*	*
January 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.4	21.2	18.1	15.9	12.2	9.7	6.8	27.4	19.7	16.2	13.9	10.3	8.1	5.6

* 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.

Characteristics of the Residual Class

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Election and Special Tax Attributes

We will make a REMIC election with respect to the REMIC set forth in the table under "Description of the Certificates—General—*Structure*." The Regular Classes will be designated as "regular interests" and the Residual Class will be designated as the "residual interest" in the REMIC as set forth in that table. Thus, the REMIC Certificates 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 Class, as "qualified mortgages" for other REMICs. See "Material Federal Income Tax Consequences—REMIC Election and Special Tax Attributes" in the REMIC Prospectus.

Taxation of Beneficial Owners of Regular Certificates

The Accrual Classes and the Notional 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	185% PSA
2	180% PSA
3	150% PSA
4	155% PSA

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

Taxation of Beneficial Owners of Residual Certificates

The Holder of a Residual Certificate will be considered to be the holder of the "residual interest" in the related REMIC. Such Holder generally will be required to report its daily portion of the taxable income or net loss of the REMIC to which that Certificate relates. In certain periods, a Holder of a Residual Certificate may be required to recognize taxable income without being entitled to receive a corresponding amount of cash. Pursuant to the Trust Agreement, we will be obligated to provide to the Holder of a Residual Certificate (i) information necessary to enable it to prepare its federal income tax returns and (ii) any reports regarding the Residual Class that may be required under the Code. See "Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Residual Certificates" in the REMIC Prospectus.

Taxation of Beneficial Owners of RCR Certificates

The RCR Classes will be created, sold and administered pursuant to an arrangement that will be classified as a grantor trust under subpart E, part I of subchapter J of the Code. The Regular

Certificates that are exchanged for RCR Certificates set forth in Schedule 1 (including any exchanges effective on the Settlement Date) will be the assets of the trust, and the RCR Certificates will represent an ownership interest of the underlying Regular Certificates. For a general discussion of the federal income tax treatment of beneficial owners of Regular Certificates, see "Material Federal Income Tax Consequences" in the REMIC Prospectus.

Generally, the ownership interest represented by an RCR certificate will be one of two types. A certificate of a Combination RCR Class (a "Combination RCR Certificate") will represent beneficial ownership of undivided interests in one or more underlying Regular Certificates. A certificate of a Strip RCR Class (a "Strip RCR Certificate") will represent the right to receive a disproportionate part of the principal or interest payments on one or more underlying Regular Certificates. The LK and LO Classes are Classes of Strip RCR Certificates. The UA and MB Classes are Classes of Combination RCR Certificates. See "Material Federal Income Tax Consequences—Taxation of Beneficial Owners of RCR Certificates" in the REMIC Prospectus for a general discussion of the federal income tax treatment of beneficial owners of RCR Certificates.

Tax Audit Procedures

The Bipartisan Budget Act of 2015, which was enacted on November 2, 2015, repeals and replaces the rules applicable to certain administrative and judicial proceedings regarding a REMIC's tax affairs, effective beginning with the 2018 taxable year. Under the new rules, a partnership, including for this purpose a REMIC, appoints one person to act as its sole representative in connection with IRS audits and related procedures. In the case of a REMIC, the representative's actions, including the representative's agreeing to adjustments to taxable income, will bind Residual Owners to a greater degree than would actions of the tax matters partner ("TMP") under current rules. See "*Material Federal Income Tax Consequences—Reporting and Other Administrative Matters*" in the REMIC Prospectus for a discussion of the TMP. Further, an adjustment to the REMIC's taxable income following an IRS audit may have to be taken into account by those Residual Owners in the year in which the adjustment is made rather than in the year to which the adjustment relates, and otherwise in different and potentially less advantageous ways than under current rules. In some cases, a REMIC could itself be liable for taxes on income adjustments, although it is anticipated that each REMIC will seek to follow procedures in the new rules to avoid entity-level liability to the extent it otherwise may be imposed. The new rules, which will apply to both existing and future REMICs, are complex and likely will be clarified and possibly revised before going into effect. Residual Owners should discuss with their own tax advisors the possible effect of the new rules on them.

Foreign Investors

Beginning on January 1, 2019, a 30-percent United States withholding tax ("FATCA withholding") will apply to gross proceeds from the sale or other disposition of a Regular Certificate that are paid to a non-U.S. entity that is a "financial institution" and fails to comply with certain reporting and other requirements or to a non-U.S. entity that is not a "financial institution" but fails to disclose the identity of its direct or indirect "substantial U.S. owners" or to certify that it has no such owners. FATCA withholding currently applies to payments treated as interest on a Regular Certificate paid to such persons. Various exceptions may apply. You should consult your own tax advisor regarding the potential application and impact of this withholding tax based on your particular circumstances. See "Material Federal Income Tax Consequences—Foreign Investors" in the REMIC Prospectus.

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to Goldman, Sachs & Co. (the "Dealer") in exchange for the Trust MBS and the Group 3 Underlying RCR Certificate. 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.

LEGAL MATTERS

Katten Muchin Rosenman LLP will provide legal representation for Fannie Mae. Cleary Gottlieb Steen & Hamilton LLP will provide legal representation for the Dealer.

Exhibit A

Group 3 Underlying RCR Certificate

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	January 2017 Class Factor	Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2016-94	AD	November 2016	3136AUYZ8	2.5%	FIX	October 2043	SEQ	$118,829,362	0.97017109	$115,284,811	4.305%	354	5

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

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

Schedule 1

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
LA	$12,332,000	LK	$10,570,285	SUP/AD	3.5%	FIX	3136AVGH6	February 2047
		LO	1,761,715	SUP/AD	0.0	PO	3136AU7K1	February 2047
Recombination 2								
UD	2,660,000	UA(3)	29,990,864	SUP	3.0	FIX	3136AVGK9	February 2047
UE	12,325,000							
UZ	5,864							
LD	2,662,000							
LA	12,332,000							
LZ	6,000							
Recombination 3								
MZ	20,277,280	MB(4)	40,554,560	SEQ	3.0	FIX	3136AVGL7	February 2047
VA	8,161,423							
VB	12,115,857							

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

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

(3) Principal payments on the REMIC Certificates in Recombination 2 from the UZ Accrual Amount and the LZ Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.

(4) Principal payments on the REMIC Certificates in Recombination 3 from the MZ Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.

Principal Balance Schedules

Aggregate Group I Planned Balances

Distribution Date	Planned Balance
Initial Balance	$90,318,326.00
February 2017	89,583,236.64
March 2017	88,827,897.64
April 2017	88,052,723.89
May 2017	87,258,142.15
June 2017	86,444,590.63
July 2017	85,612,518.61
August 2017	84,762,386.03
September 2017	83,918,197.05
October 2017	83,079,912.02
November 2017	82,247,491.52
December 2017	81,420,896.42
January 2018	80,600,087.82
February 2018	79,785,027.08
March 2018	78,975,675.83
April 2018	78,171,995.93
May 2018	77,373,949.49
June 2018	76,581,498.90
July 2018	75,794,606.76
August 2018	75,013,235.93
September 2018	74,237,349.51
October 2018	73,466,910.86
November 2018	72,701,883.56
December 2018	71,942,231.42
January 2019	71,187,918.52
February 2019	70,438,909.14
March 2019	69,695,167.83
April 2019	68,956,659.35
May 2019	68,223,348.69
June 2019	67,495,201.07
July 2019	66,772,181.96
August 2019	66,054,257.03
September 2019	65,341,392.18
October 2019	64,633,553.55
November 2019	63,930,707.49
December 2019	63,232,820.57
January 2020	62,539,859.57
February 2020	61,851,791.52
March 2020	61,168,583.64
April 2020	60,490,203.37
May 2020	59,816,618.36
June 2020	59,147,796.48
July 2020	58,483,705.81
August 2020	57,824,314.64
September 2020	57,169,591.46
October 2020	56,519,504.99
November 2020	55,874,024.12
December 2020	55,233,117.97
January 2021	54,596,755.85
February 2021	53,964,907.29
March 2021	53,337,542.00
April 2021	52,714,629.90
May 2021	52,096,141.10
June 2021	51,482,045.91
July 2021	50,872,314.84
August 2021	50,266,918.58
September 2021	$49,665,828.04
October 2021	49,069,014.29
November 2021	48,476,448.60
December 2021	47,888,102.44
January 2022	47,303,947.46
February 2022	46,723,955.49
March 2022	46,148,098.56
April 2022	45,576,348.87
May 2022	45,008,678.80
June 2022	44,445,060.93
July 2022	43,885,468.01
August 2022	43,329,872.96
September 2022	42,778,248.89
October 2022	42,230,569.09
November 2022	41,686,807.02
December 2022	41,146,936.30
January 2023	40,610,930.75
February 2023	40,078,764.34
March 2023	39,550,411.23
April 2023	39,025,845.74
May 2023	38,505,042.35
June 2023	37,987,975.73
July 2023	37,474,620.70
August 2023	36,964,952.25
September 2023	36,458,945.53
October 2023	35,956,575.86
November 2023	35,457,818.73
December 2023	34,962,649.76
January 2024	34,471,044.78
February 2024	33,982,979.73
March 2024	33,498,430.74
April 2024	33,017,374.08
May 2024	32,540,050.72
June 2024	32,069,126.39
July 2024	31,604,518.76
August 2024	31,146,146.49
September 2024	30,693,929.30
October 2024	30,247,787.89
November 2024	29,807,643.99
December 2024	29,373,420.27
January 2025	28,945,040.42
February 2025	28,522,429.05
March 2025	28,105,511.74
April 2025	27,694,214.99
May 2025	27,288,466.26
June 2025	26,888,193.88
July 2025	26,493,327.10
August 2025	26,103,796.07
September 2025	25,719,531.80
October 2025	25,340,466.20
November 2025	24,966,531.99
December 2025	24,597,662.80
January 2026	24,233,793.03
February 2026	23,874,857.96
March 2026	23,520,793.65
April 2026	23,171,537.00
May 2026	$22,827,025.68
June 2026	22,487,198.14
July 2026	22,151,993.64
August 2026	21,821,352.19
September 2026	21,495,214.53
October 2026	21,173,522.20
November 2026	20,856,217.44
December 2026	20,543,243.23
January 2027	20,234,543.27
February 2027	19,930,061.98
March 2027	19,629,744.47
April 2027	19,333,536.56
May 2027	19,041,384.74
June 2027	18,753,236.18
July 2027	18,469,038.72
August 2027	18,188,740.86
September 2027	17,912,291.76
October 2027	17,639,641.21
November 2027	17,370,739.64
December 2027	17,105,538.12
January 2028	16,843,988.32
February 2028	16,586,042.54
March 2028	16,331,653.68
April 2028	16,080,775.22
May 2028	15,833,361.26
June 2028	15,589,366.46
July 2028	15,348,746.06
August 2028	15,111,455.88
September 2028	14,877,452.27
October 2028	14,646,692.18
November 2028	14,419,133.07
December 2028	14,194,732.95
January 2029	13,973,450.36
February 2029	13,755,244.39
March 2029	13,540,074.63
April 2029	13,327,901.18
May 2029	13,118,684.65
June 2029	12,912,386.16
July 2029	12,708,967.32
August 2029	12,508,390.24
September 2029	12,310,617.48
October 2029	12,115,612.12
November 2029	11,923,337.67
December 2029	11,733,758.13
January 2030	11,546,837.96
February 2030	11,362,542.06
March 2030	11,180,835.78
April 2030	11,001,684.91
May 2030	10,825,055.69
June 2030	10,650,914.79
July 2030	10,479,229.28
August 2030	10,309,966.67
September 2030	10,143,094.90
October 2030	9,978,582.29
November 2030	9,816,397.57
December 2030	9,656,509.90

Aggregate Group I (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
January 2031	$ 9,498,888.79	August 2035	$ 3,573,969.09	March 2040	$ 1,005,976.44
February 2031	9,343,504.18	September 2035	3,504,852.70	April 2040	977,283.07
March 2031	9,190,326.36	October 2035	3,436,782.38	May 2040	949,071.28
April 2031	9,039,326.02	November 2035	3,369,743.80	June 2040	921,334.15
May 2031	8,890,474.23	December 2035	3,303,722.79	July 2040	894,064.87
June 2031	8,743,742.41	January 2036	3,238,705.39	August 2040	867,256.69
July 2031	8,599,102.38	February 2036	3,174,677.80	September 2040	840,902.98
August 2031	8,456,526.27	March 2036	3,111,626.40	October 2040	814,997.20
September 2031	8,315,986.62	April 2036	3,049,537.77	November 2040	789,532.87
October 2031	8,177,456.28	May 2036	2,988,398.65	December 2040	764,503.62
November 2031	8,040,908.48	June 2036	2,928,195.96	January 2041	739,903.16
December 2031	7,906,316.78	July 2036	2,868,916.77	February 2041	715,725.28
January 2032	7,773,655.07	August 2036	2,810,548.35	March 2041	691,963.86
February 2032	7,642,897.59	September 2036	2,753,078.11	April 2041	668,612.86
March 2032	7,514,018.91	October 2036	2,696,493.65	May 2041	645,666.32
April 2032	7,386,993.91	November 2036	2,640,782.72	June 2041	623,118.35
May 2032	7,261,797.82	December 2036	2,585,933.21	July 2041	600,963.16
June 2032	7,138,406.15	January 2037	2,531,933.20	August 2041	579,195.01
July 2032	7,016,794.77	February 2037	2,478,770.92	September 2041	557,808.28
August 2032	6,896,939.82	March 2037	2,426,434.74	October 2041	536,797.38
September 2032	6,778,817.78	April 2037	2,374,913.19	November 2041	516,156.82
October 2032	6,662,405.40	May 2037	2,324,194.96	December 2041	495,881.19
November 2032	6,547,679.77	June 2037	2,274,268.87	January 2042	475,965.12
December 2032	6,434,618.23	July 2037	2,225,123.91	February 2042	456,403.35
January 2033	6,323,198.44	August 2037	2,176,749.19	March 2042	437,190.68
February 2033	6,213,398.34	September 2037	2,129,133.98	April 2042	418,321.96
March 2033	6,105,196.16	October 2037	2,082,267.68	May 2042	399,792.14
April 2033	5,998,570.40	November 2037	2,036,139.84	June 2042	381,596.22
May 2033	5,893,499.85	December 2037	1,990,740.15	July 2042	363,729.26
June 2033	5,789,963.56	January 2038	1,946,058.41	August 2042	346,186.42
July 2033	5,687,940.85	February 2038	1,902,084.59	September 2042	328,962.89
August 2033	5,587,411.33	March 2038	1,858,808.77	October 2042	312,053.93
September 2033	5,488,354.85	April 2038	1,816,221.17	November 2042	295,454.90
October 2033	5,390,751.53	May 2038	1,774,312.12	December 2042	279,161.17
November 2033	5,294,581.74	June 2038	1,733,072.11	January 2043	263,168.22
December 2033	5,199,826.11	July 2038	1,692,491.73	February 2043	247,471.56
January 2034	5,106,465.51	August 2038	1,652,561.71	March 2043	232,066.77
February 2034	5,014,481.08	September 2038	1,613,272.88	April 2043	216,949.51
March 2034	4,923,854.18	October 2038	1,574,616.22	May 2043	202,115.46
April 2034	4,834,566.42	November 2038	1,536,582.81	June 2043	187,560.39
May 2034	4,746,599.66	December 2038	1,499,163.86	July 2043	173,280.11
June 2034	4,659,935.97	January 2039	1,462,350.67	August 2043	159,270.51
July 2034	4,574,557.68	February 2039	1,426,134.70	September 2043	145,527.51
August 2034	4,490,447.32	March 2039	1,390,507.49	October 2043	132,047.11
September 2034	4,407,587.67	April 2039	1,355,460.69	November 2043	118,825.33
October 2034	4,325,961.73	May 2039	1,320,986.09	December 2043	105,858.29
November 2034	4,245,552.70	June 2039	1,287,075.55	January 2044	93,142.12
December 2034	4,166,344.03	July 2039	1,253,721.07	February 2044	80,673.03
January 2035	4,088,319.36	August 2039	1,220,914.75	March 2044	68,447.28
February 2035	4,011,462.55	September 2039	1,188,648.78	April 2044	56,461.17
March 2035	3,935,757.67	October 2039	1,156,915.46	May 2044	44,711.06
April 2035	3,861,189.01	November 2039	1,125,707.21	June 2044	33,193.36
May 2035	3,787,741.03	December 2039	1,095,016.52	July 2044	21,904.51
June 2035	3,715,398.43	January 2040	1,064,836.01	August 2044	10,841.03
July 2035	3,644,146.09	February 2040	1,035,158.38	September 2044 and thereafter	0.00

Aggregate Group II Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$5,453,000.00	July 2019	$2,315,643.65	January 2022	$ 607,251.75
February 2017	5,344,730.27	August 2019	2,237,084.16	February 2022	570,668.89
March 2017	5,233,251.54	September 2019	2,160,192.82	March 2022	535,225.76
April 2017	5,118,708.89	October 2019	2,084,949.25	April 2022	500,907.44
May 2017	5,001,251.60	November 2019	2,011,333.33	May 2022	467,699.12
June 2017	4,881,032.88	December 2019	1,939,325.12	June 2022	435,586.16
July 2017	4,758,209.70	January 2020	1,868,904.89	July 2022	404,554.08
August 2017	4,632,942.43	February 2020	1,800,053.08	August 2022	374,588.54
September 2017	4,509,898.42	March 2020	1,732,750.36	September 2022	345,675.35
October 2017	4,389,051.76	April 2020	1,666,977.58	October 2022	317,800.46
November 2017	4,270,376.84	May 2020	1,602,715.81	November 2022	290,949.99
December 2017	4,153,848.27	June 2020	1,539,946.28	December 2022	265,110.20
January 2018	4,039,440.93	July 2020	1,478,650.42	January 2023	240,267.47
February 2018	3,927,129.96	August 2020	1,418,809.86	February 2023	216,408.36
March 2018	3,816,890.70	September 2020	1,360,406.40	March 2023	193,519.52
April 2018	3,708,698.80	October 2020	1,303,422.03	April 2023	171,587.79
May 2018	3,602,530.11	November 2020	1,247,838.94	May 2023	150,600.14
June 2018	3,498,360.71	December 2020	1,193,639.48	June 2023	130,543.64
July 2018	3,396,166.96	January 2021	1,140,806.21	July 2023	111,405.53
August 2018	3,295,925.43	February 2021	1,089,321.82	August 2023	93,173.19
September 2018	3,197,612.91	March 2021	1,039,169.22	September 2023	75,834.11
October 2018	3,101,206.45	April 2021	990,331.47	October 2023	59,375.93
November 2018	3,006,683.30	May 2021	942,791.83	November 2023	43,786.40
December 2018	2,914,020.98	June 2021	896,533.71	December 2023	29,053.43
January 2019	2,823,197.18	July 2021	851,540.70	January 2024	16,894.24
February 2019	2,734,189.86	August 2021	807,796.55	February 2024	7,934.16
March 2019	2,646,977.18	September 2021	765,285.17	March 2024	2,110.46
April 2019	2,561,537.51	October 2021	723,990.67		
May 2019	2,477,849.45	November 2021	683,897.30	April 2024 and thereafter	0.00
June 2019	2,395,891.83	December 2021	644,989.47		

Aggregate Group III Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$156,652,724.00	December 2018	$129,914,833.53	November 2020	$102,313,980.43
February 2017	155,754,418.12	January 2019	128,642,033.40	December 2020	101,211,628.19
March 2017	154,819,392.92	February 2019	127,365,898.95	January 2021	100,117,093.09
April 2017	153,848,138.48	March 2019	126,086,624.05	February 2021	99,030,322.64
May 2017	152,841,167.61	April 2019	124,816,352.60	March 2021	97,951,264.67
June 2017	151,799,015.39	May 2019	123,555,024.31	April 2021	96,879,867.38
July 2017	150,722,238.74	June 2019	122,302,579.28	May 2021	95,816,079.31
August 2017	149,611,415.91	July 2019	121,058,958.00	June 2021	94,759,849.31
September 2017	148,467,145.94	August 2019	119,824,101.37	July 2021	93,711,126.60
October 2017	147,290,048.21	September 2019	118,597,950.67	August 2021	92,669,860.73
November 2017	146,080,761.79	October 2019	117,380,447.55	September 2021	91,636,001.55
December 2017	144,866,108.14	November 2019	116,171,534.06	October 2021	90,609,499.27
January 2018	143,646,185.02	December 2019	114,971,152.64	November 2021	89,590,304.43
February 2018	142,421,098.12	January 2020	113,779,246.07	December 2021	88,578,367.87
March 2018	141,190,960.87	February 2020	112,595,757.55	January 2022	87,573,640.77
April 2018	139,955,894.34	March 2020	111,420,630.62	February 2022	86,576,074.65
May 2018	138,716,027.09	April 2020	110,253,809.22	March 2022	85,585,621.30
June 2018	137,471,495.01	May 2020	109,095,237.63	April 2022	84,602,232.87
July 2018	136,222,441.17	June 2020	107,944,860.51	May 2022	83,625,861.81
August 2018	134,969,015.64	July 2020	106,802,622.89	June 2022	82,656,460.88
September 2018	133,711,375.34	August 2020	105,668,470.15	July 2022	81,693,983.15
October 2018	132,449,683.83	September 2020	104,542,348.04	August 2022	80,738,382.02
November 2018	131,184,111.12	October 2020	103,424,202.64	September 2022	79,789,611.16

Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
October 2022	$ 78,847,624.57	September 2027	$ 35,666,133.91	August 2032	$ 14,655,414.61
November 2022	77,912,376.56	October 2027	35,159,260.60	September 2032	14,421,914.25
December 2022	76,983,821.71	November 2027	34,658,856.59	October 2032	14,191,541.97
January 2023	76,061,914.93	December 2027	34,164,843.64	November 2032	13,964,258.96
February 2023	75,146,611.41	January 2028	33,677,144.38	December 2032	13,740,026.87
March 2023	74,237,866.63	February 2028	33,195,682.39	January 2033	13,518,807.82
April 2023	73,335,636.39	March 2028	32,720,382.13	February 2033	13,300,564.37
May 2023	72,439,876.75	April 2028	32,251,168.93	March 2033	13,085,259.52
June 2023	71,550,544.08	May 2028	31,787,969.03	April 2033	12,872,856.73
July 2023	70,667,595.02	June 2028	31,330,709.52	May 2033	12,663,319.88
August 2023	69,790,986.52	July 2028	30,879,318.33	June 2033	12,456,613.29
September 2023	68,920,675.79	August 2028	30,433,724.28	July 2033	12,252,701.70
October 2023	68,056,620.33	September 2028	29,993,856.99	August 2033	12,051,550.27
November 2023	67,198,777.92	October 2028	29,559,646.93	September 2033	11,853,124.58
December 2023	66,347,106.63	November 2028	29,131,025.36	October 2033	11,657,390.63
January 2024	65,501,564.78	December 2028	28,707,924.38	November 2033	11,464,314.80
February 2024	64,662,110.99	January 2029	28,290,276.88	December 2033	11,273,863.91
March 2024	63,828,704.13	February 2029	27,878,016.52	January 2034	11,086,005.13
April 2024	63,001,303.38	March 2029	27,471,077.77	February 2034	10,900,706.06
May 2024	62,179,868.13	April 2029	27,069,395.86	March 2034	10,717,934.68
June 2024	61,364,358.09	May 2029	26,672,906.78	April 2034	10,537,659.35
July 2024	60,554,733.22	June 2029	26,281,547.27	May 2034	10,359,848.79
August 2024	59,750,953.72	July 2029	25,895,254.83	June 2034	10,184,472.13
September 2024	58,952,980.09	August 2029	25,513,967.68	July 2034	10,011,498.84
October 2024	58,160,773.07	September 2029	25,137,624.79	August 2034	9,840,898.77
November 2024	57,374,293.65	October 2029	24,766,165.83	September 2034	9,672,642.13
December 2024	56,593,571.48	November 2029	24,399,531.19	October 2034	9,506,699.49
January 2025	55,822,610.62	December 2029	24,037,661.96	November 2034	9,343,041.76
February 2025	55,061,294.29	January 2030	23,680,499.93	December 2034	9,181,640.21
March 2025	54,309,507.10	February 2030	23,327,987.57	January 2035	9,022,466.45
April 2025	53,567,134.98	March 2030	22,980,068.04	February 2035	8,865,492.45
May 2025	52,834,065.21	April 2030	22,636,685.16	March 2035	8,710,690.48
June 2025	52,110,186.39	May 2030	22,297,783.42	April 2035	8,558,033.16
July 2025	51,395,388.39	June 2030	21,963,307.97	May 2035	8,407,493.46
August 2025	50,689,562.39	July 2030	21,633,204.60	June 2035	8,259,044.65
September 2025	49,992,600.83	August 2030	21,307,419.74	July 2035	8,112,660.32
October 2025	49,304,397.43	September 2030	20,985,900.46	August 2035	7,968,314.40
November 2025	48,624,847.11	October 2030	20,668,594.46	September 2035	7,825,981.11
December 2025	47,953,846.05	November 2030	20,355,450.05	October 2035	7,685,634.98
January 2026	47,291,291.62	December 2030	20,046,416.15	November 2035	7,547,250.88
February 2026	46,637,082.42	January 2031	19,741,442.28	December 2035	7,410,803.94
March 2026	45,991,118.20	February 2031	19,440,478.59	January 2036	7,276,269.62
April 2026	45,353,299.90	March 2031	19,143,475.78	February 2036	7,143,623.65
May 2026	44,723,529.61	April 2031	18,850,385.15	March 2036	7,012,842.08
June 2026	44,101,710.59	May 2031	18,561,158.58	April 2036	6,883,901.23
July 2026	43,487,747.20	June 2031	18,275,748.53	May 2036	6,756,777.72
August 2026	42,881,544.93	July 2031	17,994,108.00	June 2036	6,631,448.43
September 2026	42,283,010.37	August 2031	17,716,190.56	July 2036	6,507,890.54
October 2026	41,692,051.23	September 2031	17,441,950.33	August 2036	6,386,081.50
November 2026	41,108,576.26	October 2031	17,171,341.98	September 2036	6,265,999.03
December 2026	40,532,495.31	November 2031	16,904,320.71	October 2036	6,147,621.12
January 2027	39,963,719.27	December 2031	16,640,842.25	November 2036	6,030,926.02
February 2027	39,402,160.07	January 2032	16,380,862.87	December 2036	5,915,892.26
March 2027	38,847,730.70	February 2032	16,124,339.33	January 2037	5,802,498.61
April 2027	38,300,345.13	March 2032	15,871,228.94	February 2037	5,690,724.11
May 2027	37,759,918.36	April 2032	15,621,489.50	March 2037	5,580,548.04
June 2027	37,226,366.40	May 2032	15,375,079.30	April 2037	5,471,949.96
July 2027	36,699,606.20	June 2032	15,131,957.15	May 2037	5,364,909.65
August 2027	36,179,555.74	July 2032	14,892,082.33	June 2037	5,259,407.13

Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
July 2037	$ 5,155,422.69	July 2040	$ 2,274,786.57	July 2043	$ 627,552.75
August 2037	5,052,936.85	August 2040	2,215,077.43	August 2043	594,342.29
September 2037	4,951,930.35	September 2040	2,156,290.89	September 2043	561,698.11
October 2037	4,852,384.17	October 2040	2,098,414.73	October 2043	529,612.43
November 2037	4,754,279.54	November 2040	2,041,436.91	November 2043	498,077.57
December 2037	4,657,597.90	December 2040	1,985,345.51	December 2043	467,085.94
January 2038	4,562,320.91	January 2041	1,930,128.76	January 2044	436,630.06
February 2038	4,468,430.47	February 2041	1,875,775.06	February 2044	406,702.53
March 2038	4,375,908.69	March 2041	1,822,272.92	March 2044	377,296.03
April 2038	4,284,737.91	April 2041	1,769,611.02	April 2044	348,403.37
May 2038	4,194,900.67	May 2041	1,717,778.16	May 2044	320,017.43
June 2038	4,106,379.72	June 2041	1,666,763.28	June 2044	292,131.16
July 2038	4,019,158.03	July 2041	1,616,555.47	July 2044	264,737.63
August 2038	3,933,218.78	August 2041	1,567,143.96	August 2044	237,829.98
September 2038	3,848,545.35	September 2041	1,518,518.08	September 2044	211,401.46
October 2038	3,765,121.33	October 2041	1,470,667.32	October 2044	185,445.37
November 2038	3,682,930.49	November 2041	1,423,581.31	November 2044	159,955.11
December 2038	3,601,956.82	December 2041	1,377,249.77	December 2044	134,924.18
January 2039	3,522,184.50	January 2042	1,331,662.58	January 2045	125,799.47
February 2039	3,443,597.89	February 2042	1,286,809.75	February 2045	116,833.81
March 2039	3,366,181.56	March 2042	1,242,681.37	March 2045	108,024.99
April 2039	3,289,920.25	April 2042	1,199,267.71	April 2045	99,370.84
May 2039	3,214,798.91	May 2042	1,156,559.13	May 2045	90,869.20
June 2039	3,140,802.66	June 2042	1,114,546.10	June 2045	82,517.97
July 2039	3,067,916.79	July 2042	1,073,219.24	July 2045	74,315.03
August 2039	2,996,126.80	August 2042	1,032,569.26	August 2045	66,258.33
September 2039	2,925,418.34	September 2042	992,587.00	September 2045	58,345.81
October 2039	2,855,777.25	October 2042	953,263.40	October 2045	50,575.47
November 2039	2,787,189.54	November 2042	914,589.54	November 2045	42,945.31
December 2039	2,719,641.40	December 2042	876,556.59	December 2045	35,453.37
January 2040	2,653,119.17	January 2043	839,155.82	January 2046	28,097.70
February 2040	2,587,609.37	February 2043	802,378.64	February 2046	20,876.38
March 2040	2,523,098.70	March 2043	766,216.55	March 2046	13,787.54
April 2040	2,459,573.99	April 2043	730,661.15	April 2046	6,829.29
May 2040	2,397,022.26	May 2043	695,704.15	May 2046 and thereafter	0.00
June 2040	2,335,430.68	June 2043	661,337.38		

UD Class Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$2,660,000.00	May 2018	$1,862,007.47	September 2019	$1,038,176.70
February 2017	2,621,487.29	June 2018	1,807,948.30	October 2019	992,798.06
March 2017	2,580,921.51	July 2018	1,754,050.69	November 2019	948,335.70
April 2017	2,538,353.93	August 2018	1,700,326.77	December 2019	904,778.85
May 2017	2,493,838.49	September 2018	1,646,789.48	January 2020	862,116.85
June 2017	2,447,431.84	October 2018	1,593,452.59	February 2020	820,339.13
July 2017	2,399,193.18	November 2018	1,540,330.62	March 2020	779,435.25
August 2017	2,349,184.21	December 2018	1,487,438.81	April 2020	739,394.83
September 2017	2,297,469.02	January 2019	1,434,793.09	May 2020	700,207.63
October 2017	2,244,114.02	February 2019	1,382,410.06	June 2020	661,863.50
November 2017	2,189,187.81	March 2019	1,330,306.93	July 2020	624,352.37
December 2017	2,134,363.89	April 2019	1,279,198.48	August 2020	587,664.30
January 2018	2,079,647.79	May 2019	1,229,073.17	September 2020	551,789.42
February 2018	2,025,046.06	June 2019	1,179,919.58	October 2020	516,717.97
March 2018	1,970,566.27	July 2019	1,131,726.43	November 2020	482,440.28
April 2018	1,916,216.91	August 2019	1,084,482.50	December 2020	448,946.78

UD Class (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
January 2021	$ 416,228.00	July 2021	$ 235,665.21	January 2022	$ 80,705.29
February 2021	384,274.55	August 2021	208,111.78	February 2022	57,236.64
March 2021	353,077.14	September 2021	181,260.53	March 2022	34,419.44
April 2021	322,626.56	October 2021	155,102.80	April 2022	12,245.53
May 2021	292,913.71	November 2021	129,630.00	May 2022 and thereafter	0.00
June 2021	263,929.57	December 2021	104,833.63		

LD Class Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$2,662,000.00	November 2018	$1,541,648.25	September 2020	$ 552,504.59
February 2017	2,623,463.81	December 2018	1,488,724.20	October 2020	517,411.77
March 2017	2,582,873.32	January 2019	1,436,046.40	November 2020	483,113.19
April 2017	2,540,279.79	February 2019	1,383,631.45	December 2020	449,599.28
May 2017	2,495,737.22	March 2019	1,331,496.57	January 2021	416,860.56
June 2017	2,449,302.30	April 2019	1,280,356.96	February 2021	384,887.64
July 2017	2,401,034.24	May 2019	1,230,201.10	March 2021	353,671.21
August 2017	2,350,994.79	June 2019	1,181,017.57	April 2021	323,202.08
September 2017	2,299,248.08	July 2019	1,132,795.04	May 2021	293,471.12
October 2017	2,245,860.56	August 2019	1,085,522.32	June 2021	264,469.31
November 2017	2,190,900.88	September 2019	1,039,188.30	July 2021	236,187.73
December 2017	2,136,043.54	October 2019	993,782.01	August 2021	208,617.50
January 2018	2,081,294.10	November 2019	949,292.55	September 2021	181,749.89
February 2018	2,026,659.10	December 2019	905,709.15	October 2021	155,576.22
March 2018	1,972,146.10	January 2020	863,021.15	November 2021	130,087.89
April 2018	1,917,763.62	February 2020	821,217.97	December 2021	105,276.41
May 2018	1,863,521.14	March 2020	780,289.16	January 2022	81,133.37
June 2018	1,809,429.03	April 2020	740,224.34	February 2022	57,650.41
July 2018	1,755,498.57	May 2020	701,013.26	March 2022	34,819.31
August 2018	1,701,741.91	June 2020	662,645.76	April 2022	12,631.89
September 2018	1,648,171.99	July 2020	625,111.77	May 2022 and thereafter	0.00
October 2018	1,594,802.60	August 2020	588,401.34		

CA Class Scheduled Balances

Distribution Date	Scheduled Balance	Distribution Date	Scheduled Balance	Distribution Date	Scheduled Balance
Initial Balance	$106,129,195.00	August 2018	$ 93,551,531.08	March 2020	$ 74,467,621.89
February 2017	105,732,083.54	September 2018	92,616,847.40	April 2020	73,502,851.33
March 2017	105,304,082.94	October 2018	91,657,892.04	May 2020	72,544,722.17
April 2017	104,845,373.25	November 2018	90,675,181.14	June 2020	71,593,189.36
May 2017	104,356,154.40	December 2018	89,669,244.86	July 2020	70,648,208.16
June 2017	103,836,646.09	January 2019	88,640,626.92	August 2020	69,709,734.12
July 2017	103,287,087.62	February 2019	87,608,036.75	September 2020	68,777,723.09
August 2017	102,707,737.73	March 2019	86,571,641.36	October 2020	67,852,131.20
September 2017	102,098,874.43	April 2019	85,531,612.77	November 2020	66,932,914.86
October 2017	101,460,794.74	May 2019	84,490,727.82	December 2020	66,020,030.80
November 2017	100,793,814.51	June 2019	83,456,999.77	January 2021	65,113,435.99
December 2017	100,098,268.14	July 2019	82,430,380.19	February 2021	64,213,087.71
January 2018	99,374,508.30	August 2019	81,410,820.98	March 2021	63,318,943.52
February 2018	98,622,905.66	September 2019	80,398,274.36	April 2021	62,430,961.25
March 2018	97,843,848.55	October 2019	79,392,692.83	May 2021	61,549,099.01
April 2018	97,037,742.64	November 2019	78,394,029.26	June 2021	60,673,315.19
May 2018	96,205,010.60	December 2019	77,402,236.77	July 2021	59,803,568.45
June 2018	95,346,091.69	January 2020	76,417,268.82	August 2021	58,939,817.71
July 2018	94,461,441.41	February 2020	75,439,079.17	September 2021	58,082,022.18

CA Class (Continued)

Distribution Date	Scheduled Balance	Distribution Date	Scheduled Balance	Distribution Date	Scheduled Balance
October 2021	$ 57,230,141.33	July 2024	$ 32,185,980.39	April 2027	$ 12,862,459.68
November 2021	56,384,134.88	August 2024	31,512,885.38	May 2027	12,367,282.30
December 2021	55,543,962.85	September 2024	30,844,442.43	June 2027	11,876,905.62
January 2022	54,709,585.49	October 2024	30,180,619.58	July 2027	11,391,285.96
February 2022	53,880,963.33	November 2024	29,521,385.08	August 2027	10,910,380.00
March 2022	53,058,057.14	December 2024	28,866,707.38	September 2027	10,434,144.83
April 2022	52,240,827.97	January 2025	28,217,698.16	October 2027	9,962,537.90
May 2022	51,429,237.12	February 2025	27,574,883.81	November 2027	9,495,517.06
June 2022	50,623,246.14	March 2025	26,938,208.38	December 2027	9,033,040.50
July 2022	49,822,816.83	April 2025	26,307,616.39	January 2028	8,575,066.80
August 2022	49,027,911.24	May 2025	25,683,052.88	February 2028	8,121,554.90
September 2022	48,238,491.68	June 2025	25,064,463.35	March 2028	7,672,464.11
October 2022	47,454,520.70	July 2025	24,451,793.79	April 2028	7,227,754.08
November 2022	46,675,961.11	August 2025	23,844,990.65	May 2028	6,787,384.84
December 2022	45,902,775.93	September 2025	23,244,000.87	June 2028	6,351,316.75
January 2023	45,134,928.46	October 2025	22,648,771.84	July 2028	5,919,510.54
February 2023	44,372,382.22	November 2025	22,059,251.43	August 2028	5,491,927.28
March 2023	43,615,100.99	December 2025	21,475,387.96	September 2028	5,068,528.37
April 2023	42,863,048.76	January 2026	20,897,130.18	October 2028	4,649,275.57
May 2023	42,116,189.78	February 2026	20,324,427.34	November 2028	4,234,130.98
June 2023	41,374,488.52	March 2026	19,757,229.09	December 2028	3,823,057.01
July 2023	40,637,909.69	April 2026	19,195,485.56	January 2029	3,416,016.43
August 2023	39,906,418.24	May 2026	18,639,147.29	February 2029	3,012,972.33
September 2023	39,179,979.34	June 2026	18,088,165.27	March 2029	2,613,888.12
October 2023	38,458,558.39	July 2026	17,542,490.92	April 2029	2,218,727.54
November 2023	37,742,121.03	August 2026	17,002,076.08	May 2029	1,827,454.64
December 2023	37,030,633.09	September 2026	16,466,873.03	June 2029	1,440,033.81
January 2024	36,324,060.67	October 2026	15,936,834.45	July 2029	1,056,429.74
February 2024	35,622,370.07	November 2026	15,411,913.46	August 2029	676,607.42
March 2024	34,925,527.82	December 2026	14,892,063.57	September 2029	300,532.18
April 2024	34,233,500.65	January 2027	14,377,238.71	October 2029 and	
May 2024	33,546,255.53	February 2027	13,867,393.21	thereafter	0.00
June 2024	32,863,759.65	March 2027	13,362,481.82		

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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$656,165,251

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Guaranteed REMIC Pass-Through Certificates Fannie Mae REMIC Trust 2017-13

PROSPECTUS SUPPLEMENT

Goldman, Sachs & Co.

January 25, 2017