

\$576,093,315



**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-53**

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

- Fannie Mae MBS and
- underlying REMIC certificates 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
KA(2)	1	\$134,802,000	SEQ	3.5%	FIX	3136AW3P0	December 2043
KB	1	41,437,466	SEQ	3.5	FIX	3136AW3Q8	July 2047
CP	2	50,000,000	PAC	3.5	FIX	3136AW3R6	December 2044
CY	2	10,407,000	PAC	3.5	FIX	3136AW3S4	July 2047
C	2	3,000,000	SUP	3.5	FIX	3136AW3T2	July 2047
CA	2	4,795,000	SUP/AD	3.5	FIX	3136AW3U9	May 2047
CB	2	560,000	SUP/AD	3.5	FIX	3136AW3V7	July 2047
CZ	2	3,084	SUP	3.5	FIX/Z	3136AW3W5	July 2047
A	3	64,098,481	SEQ	2.5	FIX	3136AW3X3	February 2046
AI	3	7,122,053(3)	NTL	4.5	FIX/IO	3136AW3Y1	February 2046
AV(2)	3	2,273,000	SEQ/AD	3.0	FIX	3136AW3Z8	November 2028
AZ(2)	3	5,649,284	SEQ	3.0	FIX/Z	3136AW4A2	July 2047
IO	3	24,006,921(3)	NTL	4.5	FIX/IO	3136AW4B0	July 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 JK, IK, JM, JN, JQ, AY, DI, PA, PI, PC, PD, PE, LA, LB and LC 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 June 29, 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.

Credit Suisse

The date of this Prospectus Supplement is June 23, 2017

<u>Class</u>	<u>Group</u>	<u>Original Class Balance</u>	<u>Principal Type(1)</u>	<u>Interest Rate</u>	<u>Interest Type(1)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
BI(2)	4	\$ 13,453,990(3)	NTL	3.5%	FIX/IO	3136AW4C8	May 2044
CI(2)	5	25,920,465(3)	NTL	3.5	FIX/IO	3136AW4D6	April 2046
IE	6	62,500,000(3)	NTL	4.0	FIX/IO	3136AW4E4	July 2047
P(2)	6	180,094,000	PAC/AD	3.0	FIX	3136AW4F1	July 2047
Z	6	69,906,000	SUP	3.0	FIX/Z	3136AW4G9	July 2047
PO(2)	7	3,022,667	SC/PT	0.0	PO	3136AW4H7	April 2045
PG(2)	7	6,045,333	SC/PT	3.0	FIX	3136AW4J3	April 2045
R		0	NPR	0	NPR	3136AW4K0	July 2047
RL		0	NPR	0	NPR	3136AW4L8	July 2047

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

(2) Exchangeable classes.

(3) Notional principal balances. These classes are interest only classes. See page S-7 for a description of how their notional principal balances are calculated.

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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 4, Group 5 or Group 7 Class or the DI, LA, LB, LC, R or RL Class, the disclosure documents relating to the applicable underlying REMIC certificates (the “Underlying REMIC Disclosure Documents”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

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

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

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

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

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

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

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

SUMMARY

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

Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Class 2014-60-IP REMIC Certificate Class 2015-89-GI REMIC Certificate
5	Class 2015-10-PI REMIC Certificate Class 2015-53-HI REMIC Certificate Class 2016-17-JI REMIC Certificate
6	Group 6 MBS
7	Class 2015-19-PE REMIC Certificate

Group 1, Group 2, Group 3 and Group 6

Characteristics of the Trust MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 1 MBS	\$176,239,466	3.50%	3.75% to 6.00%	241 to 360
Group 2 MBS	\$ 68,765,084	3.50%	3.75% to 6.00%	241 to 360
Group 3 MBS	\$ 72,020,765	4.50%	4.75% to 7.00%	241 to 360
Group 6 MBS	\$250,000,000	4.00%	4.25% to 6.50%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 1 MBS	\$176,239,466	360	334	22	4.143%
Group 2 MBS	\$ 68,765,084	360	358	1	4.261%
Group 3 MBS	\$ 72,020,765	360	270	81	4.957%
Group 6 MBS	\$250,000,000	360	356	3	4.500%

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 4, Group 5 and Group 7

Exhibit A describes the underlying REMIC certificates in Group 4, Group 5 and Group 7, including certain information about the related mortgage loans. To learn more about the underlying REMIC Certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

Settlement Date

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

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

Fed Book-Entry

All classes of certificates other than the R and RL Classes

Physical

R and RL Classes

Exchanging Certificates Through Combination and Recombination

If you own certificates of a class designated as “exchangeable” on the cover of this prospectus supplement, you will be able to exchange them for a proportionate interest in the related RCR certificates. Schedule 1 lists the available combinations of the certificates eligible for exchange and the related RCR certificates. You can exchange your certificates by notifying us and paying an exchange fee. We will deliver the RCR certificates upon such exchange.

We will apply principal and interest payments from exchanged REMIC certificates to the corresponding RCR certificates, on a pro rata basis, following any exchange.

Interest Rates

During each interest accrual period, the fixed rate classes will bear interest at the applicable annual interest rates listed on the cover of this prospectus supplement or on Schedule 1.

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

AI	11.1111104177% of the A Class
IO	33.3333324077% of the Group 3 MBS
BI	100% of the aggregate notional principal balance of the Group 4 Underlying REMIC Certificates
CI	100% of the aggregate notional principal balance of the Group 5 Underlying REMIC Certificates
IE	25% of the Group 6 MBS
IK	28.5714284655% of the KA Class
DI	100% of the aggregate notional principal balance of the Group 4 Underlying REMIC Certificates and the Group 5 Underlying REMIC Certificates
PI	25% of the P Class

Distributions of Principal

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

Weighted Average Lives (years)*

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>186%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>
KA, JK, IK, JM, JN and JQ	16.5	6.4	4.0	2.6	2.0	1.3
KB	28.3	20.5	15.4	10.8	8.2	5.3

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>190%</u>	<u>220%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>
CP	16.0	6.9	5.4	5.4	5.4	3.6	2.8	2.3
CY	27.0	18.7	17.1	17.1	17.1	10.7	7.4	5.5
C	29.1	24.3	18.6	8.9	3.1	1.3	0.9	0.7
CA	29.0	23.8	17.5	7.0	2.7	1.2	0.9	0.7
CB	29.9	29.2	27.9	24.7	6.3	1.9	1.4	1.1
CZ	30.0	29.8	29.8	29.8	10.0	2.0	1.4	1.2

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>227%</u>	<u>350%</u>	<u>500%</u>	<u>800%</u>
A and AI	18.8	7.1	4.1	2.8	1.9	1.1
AV	6.0	6.0	6.0	5.5	4.6	3.0
AZ	29.3	19.9	15.4	11.7	8.6	5.1
IO	19.9	8.5	5.3	3.7	2.6	1.5
AY	29.3	19.9	15.4	11.4	8.2	4.7

<u>Group 4 Class</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1800%</u>	<u>2600%</u>
BI	15.6	6.8	4.1	2.9	1.7	1.4	0.9	0.6	0.2	0.1

<u>Group 5 Class</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1800%</u>	<u>2600%</u>
CI	17.9	9.4	6.2	4.4	2.7	2.2	1.3	0.8	0.1	0.1

<u>Group 6 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1800%</u>	<u>2600%</u>
P, PA, PI, PC, PD and PE	12.3	5.7	4.2	4.2	4.2	3.7	2.7	2.1	1.5	1.1
IE	19.6	10.7	7.2	5.4	3.6	3.1	2.2	1.8	1.3	0.9
Z	25.9	18.7	13.4	8.5	2.0	1.6	1.1	0.8	0.6	0.4

<u>Group 7 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1800%</u>	<u>2600%</u>
PO and PG	27.4	24.7	20.7	16.2	10.2	8.3	4.9	3.1	0.1	0.1

<u>Group 4/Group 5 Class†</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1800%</u>	<u>2600%</u>
DI	17.1	8.5	5.5	3.9	2.3	1.9	1.1	0.7	0.1	0.1

<u>Group 6/Group 7 Classes†</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1800%</u>	<u>2600%</u>
LA and LB	13.6	7.3	5.6	5.2	4.7	4.1	2.9	2.2	1.4	1.0
LC	13.6	7.2	5.6	5.2	4.7	4.1	2.9	2.2	1.4	1.0

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

† These classes are RCR classes formed by combinations of REMIC classes in two different groups. For additional information, see Schedule 1 attached to this prospectus supplement.

ADDITIONAL RISK FACTOR

Payments on the Group 4, Group 5 and Group 7 Classes and the DI, LA, LB and LC Classes will be affected by the applicable payment priorities governing the related underlying REMIC certificates. If you invest in a Group 4, Group 5 or Group 7 Class or the DI, LA, LB or LC Class, the rate at which you receive payments will be affected by the applicable priority sequences governing principal payments or notional principal balance reductions on the related underlying REMIC certificates.

As described in the related Underlying REMIC Disclosure Documents, principal payments or notional principal balance reductions on the underlying REMIC certificates are governed by principal balance schedules. As a result, those underlying certificates may receive principal payments or notional principal balance reductions faster or slower than would otherwise have been the case. In some cases, they may receive no principal payments for extended periods. Prepayments on the related mortgage loans may have occurred at rates faster or slower than the rates initially assumed. In certain high prepayment scenarios, it is possible that the

effect of a principal balance schedule on principal payments or notional principal balance reductions over time may be eliminated. In such a case, the applicable underlying REMIC certificates would receive principal payments or notional principal balance reductions at rates that may vary widely from period to period. This prospectus supplement contains no information as to whether

- the underlying REMIC certificates have adhered to the related principal balance schedules,
- any related support classes remain outstanding, or
- the underlying REMIC certificates otherwise have performed as originally anticipated.

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

DESCRIPTION OF THE CERTIFICATES

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

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the “Trust”) pursuant to a trust agreement dated as of May 1, 2010 and a supplement thereto dated as of June 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:

- four groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS” and “Group 6 MBS,” and together, the “Trust MBS”), and
- three groups of previously issued REMIC Certificates (the “Group 4 Underlying REMIC Certificates,” “Group 5 Underlying REMIC Certificates” and “Group 7 Underlying REMIC Certificate,” and together, the “Underlying REMIC Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”), as further described in Exhibit A.

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

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

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

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

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

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

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

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

The 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 2 MBS and Group 6 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 backing the Group 2 MBS and Group 6 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*Jumbo-conforming*” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally” in the MBS Prospectus dated June 1, 2016.

For additional information, see “Summary—Group 1, Group 2, Group 3 and Group 6—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 Underlying REMIC Certificates

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

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

Distributions on the Underlying REMIC Certificates will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Underlying

REMIC Certificates are described in the related Underlying REMIC Disclosure Documents. See Exhibit A for certain additional information about the Underlying REMIC Certificates. Exhibit A is provided in lieu of a Final Data Statement with respect to the Underlying REMIC Certificates.

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

Distributions of Interest

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

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

<u>Delay Classes</u>	<u>No-Delay Classes</u>
Fixed Rate Classes	—

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 CZ, AZ and Z Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement. 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 Group 1 Principal Distribution Amount to KA and KB, in that order, until retired. } Sequential Pay Classes

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

- *Group 2*

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

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

- | | |
|--|----------------------|
| 1. To the Aggregate Group to its Planned Balance. | } PAC Group |
| 2. — 35.8933937491% to C until retired, and | } Support
Classes |
| — 64.1066062509% to CA, CB and CZ, in that order, until retired. | |
| 3. To the Aggregate Group to zero. | } PAC Group |

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

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

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

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

• *Group 3*

The AZ Accrual Amount to AV until retired, and thereafter to AZ.	} Accretion Directed Class and Accrual Class
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The Group 3 Cash Flow Distribution Amount to A, AV and AZ, in that order, until retired.	} Sequential Pay Classes
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The “AZ Accrual Amount” is any interest then accrued and added to the principal balance of the AZ Class.

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

• *Group 6*

The Z Accrual Amount to P to its Planned Balance, and thereafter to Z.	} Accretion Directed/PAC Class and Accrual Class
--	---

The Group 6 Cash Flow Distribution Amount in the following priority:

- | | |
|---------------------------------|-----------------|
| 1. To P to its Planned Balance. | } PAC Class |
| 2. To Z until retired. | } Support Class |
| 3. To P until retired. | } PAC Class |

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

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

• *Group 7*

The Group 7 Principal Distribution Amount to PO and PG, pro rata, until retired.	} Structured Collateral/ Pass-Through Classes
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The “Group 7 Principal Distribution Amount” is the principal then paid on the Group 7 Underlying REMIC Certificate.

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Underlying REMIC Certificates, the applicable priority sequences governing principal payments or notional principal balance reductions on the Underlying REMIC Certificates, 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, Group 3 and Group 6—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 June 29, 2017; and
- each Distribution Date occurs on the 25th day of a month.

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the 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 Group. However, those Classes are designed to receive principal distributions in the same fashion as if separate schedules had been provided (with schedules based on the same underlying assumptions that apply to the Aggregate Group schedule). If such separate schedules had been provided for the individual Classes included in the Aggregate Group, we expect that the effective ranges for those Classes would not be narrower than that shown below for the Aggregate Group.

<u>Group and Class</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group Planned Balances	Between 150% and 220% PSA	Between 150% and 220% PSA
P Class Planned Balances	Between 200% and 500% PSA	Between 200% and 500% PSA

The Aggregate Group consists of the CP and CY Classes.

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

We cannot assure you that the balance of an Aggregate Group or a Class will conform on any Distribution Date to the balance specified in the Principal Balance

Schedules or that distributions of principal of an Aggregate Group or a Class will begin or end on the Distribution Dates specified in the Principal Balance Schedules.

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

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

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

<u>Class</u>	<u>% PSA</u>
AI	282%
IO	282%
BI	233%
CI	295%
IE	460%
IK	200%
DI	276%
PI	538%

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

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

<u>Class</u>	<u>Price*</u>
AI	15.000%
IO	20.000%
BI	12.500%
CI	15.500%
IE	15.125%
IK	13.000%
DI	14.500%
PI	15.750%

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

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

Sensitivity of the AI Class to Prepayments

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>227%</u>	<u>350%</u>	<u>500%</u>	<u>800%</u>
Pre-Tax Yields to Maturity	23.0%	18.7%	6.2%	(8.3)%	(28.9)%	(75.9)%

Sensitivity of the IO Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>227%</u>	<u>350%</u>	<u>500%</u>	<u>800%</u>
Pre-Tax Yields to Maturity	15.8%	12.5%	3.9%	(4.9)%	(16.1)%	(41.1)%

Sensitivity of the BI Class to Prepayments

	PSA Prepayment Assumption									
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1800%</u>	<u>2600%</u>
Pre-Tax Yields to Maturity	20.7%	15.9%	4.3%	(9.5)%	(41.2)%	(58.1)%	*	*	*	*

Sensitivity of the CI Class to Prepayments

	PSA Prepayment Assumption									
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1800%</u>	<u>2600%</u>
Pre-Tax Yields to Maturity	16.8%	13.5%	6.7%	(0.3)%	(15.3)%	(23.2)%	(49.8)%	(82.9)%	*	*

Sensitivity of the IE Class to Prepayments

	PSA Prepayment Assumption									
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1800%</u>	<u>2600%</u>
Pre-Tax Yields to Maturity	22.4%	19.8%	14.4%	9.0%	(2.3)%	(8.1)%	(26.4)%	(45.8)%	(88.3)%	*

Sensitivity of the IK Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>186%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>
Pre-Tax Yields to Maturity	19.2%	13.6%	2.0%	(16.2)%	(33.8)%	(70.5)%

Sensitivity of the DI Class to Prepayments

	PSA Prepayment Assumption									
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1800%</u>	<u>2600%</u>
Pre-Tax Yields to Maturity	17.9%	14.1%	6.1%	(2.0)%	(18.3)%	(26.6)%	(53.7)%	(86.8)%	*	*

Sensitivity of the PI Class to Prepayments

	PSA Prepayment Assumption									
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1800%</u>	<u>2600%</u>
Pre-Tax Yields to Maturity	15.7%	10.3%	1.6%	1.6%	1.6%	(3.0)%	(19.3)%	(37.3)%	(77.6)%	*

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:

<u>Class</u>	<u>Price</u>
PO	52.50%

Sensitivity of the PO Class to Prepayments

	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>500%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1800%</u>	<u>2600%</u>
Pre-Tax Yields to Maturity	2.5%	2.6%	3.1%	4.1%	6.6%	8.1%	13.8%	22.7%	17113.7%	17113.7%

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions,
- the priority sequences of distributions of principal of the Group 1, Group 2, Group 3 and Group 6 Classes, and
- in the case of the Group 4, Group 5 and Group 7 Classes and the DI, LA, LB and LC Classes, the applicable priority sequences governing principal payments or notional principal balance reductions on the related Underlying REMIC Certificates.

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

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

Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	360 months	6.00%
Group 2 MBS	360 months	360 months	6.00%
Group 3 MBS	360 months	360 months	7.00%
Group 4 Underlying REMIC Certificates	360 months	(1)	6.00%
Group 5 Underlying REMIC Certificates	360 months	(2)	6.00%
Group 6 MBS	360 months	360 months	6.50%
Group 7 Underlying REMIC Certificate	360 months	333 months	6.50%

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

<u>Class</u>	<u>Remaining Terms to Maturity</u>
2014-60-IP	327 months
2015-89-GI	341 months

(2) The Mortgage Loans backing the Group 5 Underlying REMIC Certificates specified below are assumed to have the following remaining terms to maturity:

<u>Class</u>	<u>Remaining Terms to Maturity</u>
2015-10-PI	332 months
2015-53-HI	336 months
2016-17-JI	345 months

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

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

Percent of Original Principal Balances Outstanding

Date	KA, JK, IK†, JM, JN and JQ Classes						KB Class						CP Class							
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption							
	0%	100%	186%	300%	400%	600%	0%	100%	186%	300%	400%	600%	0%	100%	150%	190%	220%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2018	98	90	84	76	69	55	100	100	100	100	100	100	100	98	96	95	95	95	95	95
June 2019	97	81	69	55	44	23	100	100	100	100	100	100	100	97	88	85	85	84	71	59
June 2020	95	72	56	38	24	3	100	100	100	100	100	100	100	95	79	72	72	58	38	21
June 2021	93	63	45	24	10	0	100	100	100	100	100	68	93	69	60	60	60	38	16	*
June 2022	91	55	35	13	0	0	100	100	100	100	99	43	90	61	49	49	49	23	2	0
June 2023	89	48	26	4	0	0	100	100	100	100	73	27	88	53	40	40	40	12	0	0
June 2024	86	41	18	0	0	0	100	100	100	91	54	16	86	45	31	31	31	3	0	0
June 2025	84	35	11	0	0	0	100	100	100	72	40	10	83	38	23	23	23	0	0	0
June 2026	81	29	5	0	0	0	100	100	100	57	29	6	80	32	16	16	16	0	0	0
June 2027	79	23	*	0	0	0	100	100	100	45	21	4	78	25	10	10	10	0	0	0
June 2028	76	18	0	0	0	0	100	100	86	36	16	2	74	20	5	5	5	0	0	0
June 2029	73	13	0	0	0	0	100	100	73	28	11	1	71	14	1	1	1	0	0	0
June 2030	69	9	0	0	0	0	100	100	62	22	8	1	68	9	0	0	0	0	0	0
June 2031	66	4	0	0	0	0	100	100	52	17	6	1	64	5	0	0	0	0	0	0
June 2032	62	1	0	0	0	0	100	100	44	13	4	*	60	*	0	0	0	0	0	0
June 2033	58	0	0	0	0	0	100	90	37	10	3	*	56	0	0	0	0	0	0	0
June 2034	54	0	0	0	0	0	100	79	30	8	2	*	52	0	0	0	0	0	0	0
June 2035	50	0	0	0	0	0	100	69	25	6	2	*	47	0	0	0	0	0	0	0
June 2036	45	0	0	0	0	0	100	59	20	4	1	*	42	0	0	0	0	0	0	0
June 2037	40	0	0	0	0	0	100	50	16	3	1	*	37	0	0	0	0	0	0	0
June 2038	35	0	0	0	0	0	100	42	13	2	*	*	31	0	0	0	0	0	0	0
June 2039	29	0	0	0	0	0	100	34	10	2	*	*	25	0	0	0	0	0	0	0
June 2040	23	0	0	0	0	0	100	27	7	1	*	*	19	0	0	0	0	0	0	0
June 2041	17	0	0	0	0	0	100	21	5	1	*	*	12	0	0	0	0	0	0	0
June 2042	10	0	0	0	0	0	100	15	4	*	*	*	5	0	0	0	0	0	0	0
June 2043	3	0	0	0	0	0	100	9	2	*	*	*	0	0	0	0	0	0	0	0
June 2044	0	0	0	0	0	0	84	4	1	*	*	*	0	0	0	0	0	0	0	0
June 2045	0	0	0	0	0	0	58	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	30	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	16.5	6.4	4.0	2.6	2.0	1.3	28.3	20.5	15.4	10.8	8.2	5.3	16.0	6.9	5.4	5.4	5.4	3.6	2.8	2.3

Date	CY Class								C Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	150%	190%	220%	400%	600%	800%	0%	100%	150%	190%	220%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2018	100	100	100	100	100	100	100	100	100	100	100	100	95	91	69	45
June 2019	100	100	100	100	100	100	100	100	100	100	100	100	83	71	0	0
June 2020	100	100	100	100	100	100	100	100	100	100	100	100	69	46	0	0
June 2021	100	100	100	100	100	100	100	100	100	100	100	100	58	27	0	0
June 2022	100	100	100	100	100	100	100	100	100	100	100	100	50	14	0	0
June 2023	100	100	100	100	100	100	69	26	100	100	100	44	6	0	0	0
June 2024	100	100	100	100	100	100	43	13	100	100	100	41	1	0	0	0
June 2025	100	100	100	100	100	86	27	7	100	100	100	39	*	0	0	0
June 2026	100	100	100	100	100	63	17	3	100	100	99	39	*	0	0	0
June 2027	100	100	100	100	100	47	10	2	100	100	96	37	*	0	0	0
June 2028	100	100	100	100	100	34	6	1	100	100	93	35	*	0	0	0
June 2029	100	100	100	100	100	25	4	*	100	100	88	33	*	0	0	0
June 2030	100	100	88	88	88	18	2	*	100	100	82	30	*	0	0	0
June 2031	100	100	73	73	73	13	2	*	100	100	76	27	*	0	0	0
June 2032	100	100	61	61	61	10	1	*	100	100	70	25	*	0	0	0
June 2033	100	83	50	50	50	7	1	*	100	100	63	22	*	0	0	0
June 2034	100	65	41	41	41	5	*	*	100	100	57	20	*	0	0	0
June 2035	100	48	33	33	33	4	*	*	100	100	51	17	*	0	0	0
June 2036	100	32	27	27	27	3	*	*	100	100	45	15	*	0	0	0
June 2037	100	22	22	22	22	2	*	*	100	95	39	13	*	0	0	0
June 2038	100	17	17	17	17	1	*	*	100	83	34	11	*	0	0	0
June 2039	100	14	14	14	14	1	*	*	100	72	28	9	*	0	0	0
June 2040	100	11	11	11	11	1	*	*	100	62	24	7	*	0	0	0
June 2041	100	8	8	8	8	*	*	*	100	51	19	6	*	0	0	0
June 2042	100	6	6	6	6	*	*	*	100	41	15	5	*	0	0	0
June 2043	88	4	4	4	4	*	*	*	100	32	11	3	*	0	0	0
June 2044	50	3	3	3	3	*	*	*	100	23	8	2	*	0	0	0
June 2045	9	2	2	2	2	*	*	*	100	14	5	1	*	0	0	0
June 2046	1	1	1	1	1	*	*	0	57	6	2	1	*	0	0	0
June 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	27.0	18.7	17.1	17.1	17.1	10.7	7.4	5.5	29.1	24.3	18.6	8.9	3.1	1.3	0.9	0.7

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
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 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	CA Class								CB Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	150%	190%	220%	400%	600%	800%	0%	100%	150%	190%	220%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2018	100	100	100	95	90	66	38	10	100	100	100	100	100	100	100	100
June 2019	100	100	100	81	68	0	0	0	100	100	100	100	100	0	0	0
June 2020	100	100	100	65	40	0	0	0	100	100	100	100	100	0	0	0
June 2021	100	100	100	53	19	0	0	0	100	100	100	100	100	0	0	0
June 2022	100	100	100	44	4	0	0	0	100	100	100	100	100	0	0	0
June 2023	100	100	100	38	0	0	0	0	100	100	100	100	100	56	0	0
June 2024	100	100	100	34	0	0	0	0	100	100	100	100	100	14	0	0
June 2025	100	100	100	32	0	0	0	0	100	100	100	100	100	0	0	0
June 2026	100	100	99	31	0	0	0	0	100	100	100	100	100	0	0	0
June 2027	100	100	96	30	0	0	0	0	100	100	100	100	100	0	0	0
June 2028	100	100	92	27	0	0	0	0	100	100	100	100	100	0	0	0
June 2029	100	100	86	25	0	0	0	0	100	100	100	100	100	0	0	0
June 2030	100	100	80	22	0	0	0	0	100	100	100	100	100	0	0	0
June 2031	100	100	73	19	0	0	0	0	100	100	100	100	100	0	0	0
June 2032	100	100	66	16	0	0	0	0	100	100	100	100	100	0	0	0
June 2033	100	100	59	13	0	0	0	0	100	100	100	100	100	0	0	0
June 2034	100	100	52	10	0	0	0	0	100	100	100	100	100	0	0	0
June 2035	100	100	45	7	0	0	0	0	100	100	100	100	100	0	0	0
June 2036	100	100	38	5	0	0	0	0	100	100	100	100	100	0	0	0
June 2037	100	94	32	3	0	0	0	0	100	100	100	100	100	0	0	0
June 2038	100	81	26	*	0	0	0	0	100	100	100	100	100	0	0	0
June 2039	100	69	20	0	0	0	0	0	100	100	100	100	85	0	0	0
June 2040	100	57	15	0	0	0	0	0	100	100	100	100	70	0	0	0
June 2041	100	45	10	0	0	0	0	0	100	100	100	100	55	0	0	0
June 2042	100	34	5	0	0	0	0	0	100	100	100	100	43	0	0	0
June 2043	100	24	1	0	0	0	0	0	100	100	100	100	31	0	0	0
June 2044	100	14	0	0	0	0	0	0	100	100	75	21	0	0	0	0
June 2045	100	4	0	0	0	0	0	0	100	100	45	12	0	0	0	0
June 2046	51	0	0	0	0	0	0	0	100	59	19	4	0	0	0	0
June 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	29.0	23.8	17.5	7.0	2.7	1.2	0.9	0.7	29.9	29.2	27.9	24.7	6.3	1.9	1.4	1.1

Date	CZ Class								A and AI† Classes						AV Class					
	PSA Prepayment Assumption								PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	150%	190%	220%	400%	600%	800%	0%	100%	227%	350%	500%	800%	0%	100%	227%	350%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2018	104	104	104	104	104	104	104	104	99	91	82	74	64	45	92	92	92	92	92	92
June 2019	107	107	107	107	107	0	0	0	98	82	67	54	40	16	85	85	85	85	85	85
June 2020	111	111	111	111	111	0	0	0	96	74	54	39	23	2	77	77	77	77	77	77
June 2021	115	115	115	115	115	0	0	0	95	66	43	27	12	0	68	68	68	68	68	0
June 2022	119	119	119	119	119	0	0	0	93	59	34	17	4	0	60	60	60	60	60	0
June 2023	123	123	123	123	123	0	0	0	92	52	26	10	0	0	51	51	51	51	12	0
June 2024	128	128	128	128	128	0	0	0	90	46	20	5	0	0	42	42	42	42	0	0
June 2025	132	132	132	132	29	0	0	0	88	40	14	1	0	0	33	33	33	33	0	0
June 2026	137	137	137	137	12	0	0	0	86	34	9	0	0	0	23	23	23	23	0	0
June 2027	142	142	142	142	12	0	0	0	84	29	5	0	0	0	13	13	13	0	0	0
June 2028	147	147	147	147	12	0	0	0	82	24	2	0	0	0	3	3	3	0	0	0
June 2029	152	152	152	152	12	0	0	0	79	20	0	0	0	0	0	0	0	0	0	0
June 2030	158	158	158	158	12	0	0	0	77	16	0	0	0	0	0	0	0	0	0	0
June 2031	163	163	163	163	12	0	0	0	74	12	0	0	0	0	0	0	0	0	0	0
June 2032	169	169	169	169	12	0	0	0	71	8	0	0	0	0	0	0	0	0	0	0
June 2033	175	175	175	175	12	0	0	0	68	5	0	0	0	0	0	0	0	0	0	0
June 2034	181	181	181	181	12	0	0	0	64	2	0	0	0	0	0	0	0	0	0	0
June 2035	188	188	188	188	12	0	0	0	60	0	0	0	0	0	0	0	0	0	0	0
June 2036	194	194	194	194	12	0	0	0	56	0	0	0	0	0	0	0	0	0	0	0
June 2037	201	201	201	201	12	0	0	0	52	0	0	0	0	0	0	0	0	0	0	0
June 2038	208	208	208	208	12	0	0	0	47	0	0	0	0	0	0	0	0	0	0	0
June 2039	216	216	216	216	12	0	0	0	42	0	0	0	0	0	0	0	0	0	0	0
June 2040	223	223	223	223	12	0	0	0	37	0	0	0	0	0	0	0	0	0	0	0
June 2041	231	231	231	231	12	0	0	0	31	0	0	0	0	0	0	0	0	0	0	0
June 2042	240	240	240	240	12	0	0	0	25	0	0	0	0	0	0	0	0	0	0	0
June 2043	248	248	248	248	12	0	0	0	19	0	0	0	0	0	0	0	0	0	0	0
June 2044	257	257	257	257	12	0	0	0	12	0	0	0	0	0	0	0	0	0	0	0
June 2045	266	266	266	266	12	0	0	0	4	0	0	0	0	0	0	0	0	0	0	0
June 2046	276	276	276	276	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 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	29.8	29.8	29.8	10.0	2.0	1.4	1.2	18.8	7.1	4.1	2.8	1.9	1.1	6.0	6.0	6.0	5.5	4.6	3.0

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
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 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	AZ Class						IO† Class						AY Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	227%	350%	500%	800%	0%	100%	227%	350%	500%	800%	0%	100%	227%	350%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2018	103	103	103	103	103	103	99	92	84	77	68	51	100	100	100	100	100	100
June 2019	106	106	106	106	106	106	98	84	71	59	47	26	100	100	100	100	100	100
June 2020	109	109	109	109	109	109	97	77	59	45	32	13	100	100	100	100	100	100
June 2021	113	113	113	113	113	83	95	70	50	35	21	7	100	100	100	100	100	59
June 2022	116	116	116	116	116	42	94	63	41	27	14	3	100	100	100	100	100	30
June 2023	120	120	120	120	120	21	93	57	35	20	10	2	100	100	100	100	89	15
June 2024	123	123	123	123	84	10	91	52	29	15	7	1	100	100	100	100	60	7
June 2025	127	127	127	127	56	5	89	46	24	12	4	*	100	100	100	100	40	4
June 2026	131	131	131	111	37	3	88	42	19	9	3	*	100	100	100	79	27	2
June 2027	135	135	135	83	25	1	86	37	16	7	2	*	100	100	100	59	18	1
June 2028	139	139	139	62	16	1	84	33	13	5	1	*	100	100	100	44	12	*
June 2029	140	140	133	45	11	*	82	29	10	4	1	*	100	100	95	32	8	*
June 2030	140	140	106	33	7	*	79	25	8	3	1	*	100	100	76	24	5	*
June 2031	140	140	84	24	4	*	77	21	7	2	*	*	100	100	60	17	3	*
June 2032	140	140	65	17	3	*	74	18	5	1	*	*	100	100	47	12	2	*
June 2033	140	140	50	12	2	*	71	15	4	1	*	*	100	100	36	9	1	*
June 2034	140	140	38	8	1	*	68	12	3	1	*	*	100	100	27	6	1	*
June 2035	140	124	27	5	1	*	65	10	2	*	*	*	100	89	19	4	*	*
June 2036	140	93	19	3	*	*	61	7	1	*	*	*	100	66	13	2	*	*
June 2037	140	64	12	2	*	*	57	5	1	*	*	*	100	46	8	1	*	*
June 2038	140	37	6	1	*	*	53	3	*	*	*	*	100	26	4	1	*	*
June 2039	140	12	2	*	*	*	49	1	*	*	*	*	100	8	1	*	*	*
June 2040	140	0	0	0	0	0	44	0	0	0	0	0	100	0	0	0	0	0
June 2041	140	0	0	0	0	0	39	0	0	0	0	0	100	0	0	0	0	0
June 2042	140	0	0	0	0	0	34	0	0	0	0	0	100	0	0	0	0	0
June 2043	140	0	0	0	0	0	28	0	0	0	0	0	100	0	0	0	0	0
June 2044	140	0	0	0	0	0	22	0	0	0	0	0	100	0	0	0	0	0
June 2045	140	0	0	0	0	0	15	0	0	0	0	0	100	0	0	0	0	0
June 2046	98	0	0	0	0	0	8	0	0	0	0	0	70	0	0	0	0	0
June 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	29.3	19.9	15.4	11.7	8.6	5.1	19.9	8.5	5.3	3.7	2.6	1.5	29.3	19.9	15.4	11.4	8.2	4.7

Date	BI† Class										CI† Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	300%	500%	600%	900%	1200%	1800%	2600%	0%	100%	200%	300%	500%	600%	900%	1200%	1800%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2018	98	91	84	77	63	56	36	15	0	0	99	92	86	80	69	63	45	27	0	0
June 2019	96	81	69	57	36	27	4	0	0	0	97	85	74	64	47	39	20	8	0	0
June 2020	94	73	56	42	18	9	0	0	0	0	96	78	64	52	32	25	9	2	0	0
June 2021	92	65	45	29	5	*	0	0	0	0	94	71	55	41	22	15	4	1	0	0
June 2022	90	57	35	19	*	0	0	0	0	0	92	65	47	33	15	10	2	*	0	0
June 2023	88	50	27	10	0	0	0	0	0	0	90	59	40	26	10	6	1	*	0	0
June 2024	85	44	20	4	0	0	0	0	0	0	88	54	34	21	7	4	*	*	0	0
June 2025	82	38	14	1	0	0	0	0	0	0	86	49	29	17	5	2	*	*	0	0
June 2026	79	32	8	0	0	0	0	0	0	0	84	45	25	13	3	1	*	*	0	0
June 2027	76	27	4	0	0	0	0	0	0	0	81	40	21	10	2	1	*	*	0	0
June 2028	73	22	1	0	0	0	0	0	0	0	79	36	18	8	1	1	*	*	0	0
June 2029	70	17	0	0	0	0	0	0	0	0	76	33	15	6	1	*	*	*	0	0
June 2030	66	13	0	0	0	0	0	0	0	0	73	29	12	5	1	*	*	*	0	0
June 2031	62	9	0	0	0	0	0	0	0	0	70	26	10	4	*	*	*	0	0	0
June 2032	58	6	0	0	0	0	0	0	0	0	67	23	8	3	*	*	*	0	0	0
June 2033	54	2	0	0	0	0	0	0	0	0	63	20	7	2	*	*	*	0	0	0
June 2034	49	1	0	0	0	0	0	0	0	0	60	17	6	2	*	*	*	0	0	0
June 2035	44	*	0	0	0	0	0	0	0	0	56	15	5	1	*	*	*	0	0	0
June 2036	39	0	0	0	0	0	0	0	0	0	52	13	4	1	*	*	*	0	0	0
June 2037	33	0	0	0	0	0	0	0	0	0	47	11	3	1	*	*	*	0	0	0
June 2038	28	0	0	0	0	0	0	0	0	0	43	9	2	*	*	*	*	0	0	0
June 2039	21	0	0	0	0	0	0	0	0	0	38	7	2	*	*	*	0	0	0	0
June 2040	15	0	0	0	0	0	0	0	0	0	32	5	1	*	*	*	0	0	0	0
June 2041	8	0	0	0	0	0	0	0	0	0	27	4	1	*	*	*	0	0	0	0
June 2042	3	0	0	0	0	0	0	0	0	0	21	2	*	*	*	*	0	0	0	0
June 2043	*	0	0	0	0	0	0	0	0	0	15	1	*	*	*	*	0	0	0	0
June 2044	0	0	0	0	0	0	0	0	0	0	8	*	*	*	*	*	0	0	0	0
June 2045	0	0	0	0	0	0	0	0	0	0	2	0	0	0	0	0	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 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)**	15.6	6.8	4.1	2.9	1.7	1.4	0.9	0.6	0.2	0.1	17.9	9.4	6.2	4.4	2.7	2.2	1.3	0.8	0.1	0.1

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

Date	P, PA, PI†, PC, PD and PE Classes										IE† Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	300%	500%	600%	900%	1200%	1800%	2600%	0%	100%	200%	300%	500%	600%	900%	1200%	1800%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2018	97	94	91	91	91	91	91	88	64	99	96	95	93	89	87	81	75	64	46	
June 2019	94	85	77	77	77	77	68	49	16	0	98	91	85	79	69	63	49	35	11	0
June 2020	91	74	59	59	59	55	31	14	0	0	96	84	73	64	47	40	22	10	0	0
June 2021	88	63	44	44	44	35	14	4	0	0	95	77	63	51	32	25	10	3	0	0
June 2022	85	53	31	31	31	22	6	1	0	0	94	71	55	41	22	16	5	1	0	0
June 2023	81	44	21	21	21	14	3	*	0	0	92	65	47	33	15	10	2	*	0	0
June 2024	78	35	14	14	14	9	1	*	0	0	90	60	40	26	10	6	1	*	0	0
June 2025	74	27	10	10	10	5	1	*	0	0	89	55	35	21	7	4	*	*	0	0
June 2026	70	19	7	7	7	3	*	*	0	0	87	50	30	17	5	2	*	*	0	0
June 2027	65	11	5	5	5	2	*	*	0	0	85	46	25	13	3	1	*	*	0	0
June 2028	61	4	3	3	3	1	*	*	0	0	83	41	21	11	2	1	*	*	0	0
June 2029	56	2	2	2	2	1	*	*	0	0	80	38	18	8	1	1	*	*	0	0
June 2030	51	1	1	1	1	1	*	*	0	0	78	34	15	7	1	*	*	*	0	0
June 2031	46	1	1	1	1	*	*	*	0	0	75	31	13	5	1	*	*	*	0	0
June 2032	40	1	1	1	1	*	*	*	0	0	73	28	11	4	*	*	*	*	0	0
June 2033	34	*	*	*	*	*	*	*	0	0	70	25	9	3	*	*	*	*	0	0
June 2034	28	*	*	*	*	*	*	*	0	0	66	22	8	2	*	*	*	*	0	0
June 2035	21	*	*	*	*	*	*	*	0	0	63	19	6	2	*	*	*	*	0	0
June 2036	14	*	*	*	*	*	*	*	0	0	59	17	5	1	*	*	*	*	0	0
June 2037	7	*	*	*	*	*	*	*	0	0	56	15	4	1	*	*	*	*	0	0
June 2038	*	*	*	*	*	*	*	*	0	0	52	13	3	1	*	*	*	*	0	0
June 2039	*	*	*	*	*	*	*	*	0	0	47	11	3	1	*	*	*	*	0	0
June 2040	*	*	*	*	*	*	*	*	0	0	43	9	2	*	*	*	*	*	0	0
June 2041	*	*	*	*	*	*	0	0	0	0	38	7	2	*	*	*	0	0	0	0
June 2042	*	*	*	*	*	*	0	0	0	0	32	6	1	*	*	*	0	0	0	0
June 2043	*	*	*	*	*	*	0	0	0	0	27	4	1	*	*	*	0	0	0	0
June 2044	*	*	*	*	*	*	0	0	0	0	21	3	1	*	*	*	0	0	0	0
June 2045	*	*	*	*	*	*	0	0	0	0	14	2	*	*	*	*	0	0	0	0
June 2046	*	*	*	*	*	*	0	0	0	0	7	1	*	*	*	*	0	0	0	0
June 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)**	12.3	5.7	4.2	4.2	4.2	3.7	2.7	2.1	1.5	1.1	19.6	10.7	7.2	5.4	3.6	3.1	2.2	1.8	1.3	0.9

Date	Z Class										PO and PG Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	300%	500%	600%	900%	1200%	1800%	2600%	0%	100%	200%	300%	500%	600%	900%	1200%	1800%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2018	103	103	103	96	83	76	55	35	0	0	100	100	100	100	100	100	100	100	0	0
June 2019	106	106	106	86	47	29	0	0	0	0	100	100	100	100	100	100	100	100	0	0
June 2020	109	109	109	75	16	0	0	0	0	0	100	100	100	100	100	100	100	38	0	0
June 2021	113	113	113	70	2	0	0	0	0	0	100	100	100	100	100	100	76	10	0	0
June 2022	116	116	116	68	*	0	0	0	0	0	100	100	100	100	100	100	34	3	0	0
June 2023	120	120	113	64	*	0	0	0	0	0	100	100	100	100	100	100	15	1	0	0
June 2024	123	123	107	57	*	0	0	0	0	0	100	100	100	100	100	68	7	*	0	0
June 2025	127	127	98	50	*	0	0	0	0	0	100	100	100	100	87	42	3	*	0	0
June 2026	131	131	88	43	*	0	0	0	0	0	100	100	100	100	59	26	1	*	0	0
June 2027	135	135	78	36	*	0	0	0	0	0	100	100	100	100	39	16	1	*	0	0
June 2028	139	139	69	30	*	0	0	0	0	0	100	100	100	100	26	10	*	*	0	0
June 2029	143	129	60	25	*	0	0	0	0	0	100	100	100	100	18	6	*	*	0	0
June 2030	148	118	52	20	*	0	0	0	0	0	100	100	100	92	12	4	*	*	0	0
June 2031	152	107	44	16	*	0	0	0	0	0	100	100	100	71	8	2	*	*	0	0
June 2032	157	97	38	13	*	0	0	0	0	0	100	100	100	55	5	1	*	0	0	0
June 2033	162	87	32	10	*	0	0	0	0	0	100	100	100	42	3	1	*	0	0	0
June 2034	166	78	27	8	*	0	0	0	0	0	100	100	100	32	2	*	*	0	0	0
June 2035	171	69	22	6	*	0	0	0	0	0	100	100	85	24	1	*	*	0	0	0
June 2036	177	60	18	5	*	0	0	0	0	0	100	100	68	18	1	*	*	0	0	0
June 2037	182	53	15	4	*	0	0	0	0	0	100	100	53	13	1	*	*	0	0	0
June 2038	184	45	12	3	*	0	0	0	0	0	100	100	40	9	*	*	*	0	0	0
June 2039	169	38	10	2	*	0	0	0	0	0	100	100	30	6	*	*	*	0	0	0
June 2040	152	32	8	2	*	0	0	0	0	0	100	95	21	4	*	*	*	0	0	0
June 2041	134	26	6	1	*	0	0	0	0	0	100	66	13	2	*	*	0	0	0	0
June 2042	116	21	4	1	*	0	0	0	0	0	100	38	7	1	*	*	0	0	0	0
June 2043	95	16	3	1	*	0	0	0	0	0	100	13	2	*	*	*	0	0	0	0
June 2044	74	11	2	*	*	0	0	0	0	0	100	1	*	*	*	*	0	0	0	0
June 2045	51	7	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2046	26	3	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 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)**	25.9	18.7	13.4	8.5	2.0	1.6	1.1	0.8	0.6	0.4	27.4	24.7	20.7	16.2	10.2	8.3	4.9	3.1	0.1	0.1

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

Date	DI† Class										LA and LB Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	300%	500%	600%	900%	1200%	1800%	2600%	0%	100%	200%	300%	500%	600%	900%	1200%	1800%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2018	98	92	85	79	67	61	42	23	0	0	97	94	92	92	92	92	92	92	81	59
June 2019	97	84	72	62	43	35	15	5	0	0	95	86	79	79	79	79	70	53	14	0
June 2020	95	76	61	48	27	19	6	1	0	0	92	76	63	63	63	59	37	16	0	0
June 2021	93	69	51	37	16	10	3	*	0	0	89	66	49	49	49	40	19	4	0	0
June 2022	91	62	43	28	10	6	1	*	0	0	86	57	37	37	37	28	9	1	0	0
June 2023	89	56	36	21	7	4	1	*	0	0	83	49	28	28	28	21	4	*	0	0
June 2024	87	51	29	15	5	2	*	*	0	0	79	41	22	22	22	13	2	*	0	0
June 2025	85	45	24	11	3	1	*	*	0	0	76	33	17	17	16	8	1	*	0	0
June 2026	82	40	19	9	2	1	*	*	0	0	72	25	14	14	11	5	*	*	0	0
June 2027	80	36	15	7	1	1	*	*	0	0	68	18	12	12	7	3	*	*	0	0
June 2028	77	31	12	5	1	*	*	*	0	0	64	12	11	11	5	2	*	*	0	0
June 2029	74	27	10	4	1	*	*	*	0	0	60	10	10	10	3	1	*	*	0	0
June 2030	71	24	8	3	*	*	*	*	0	0	55	10	10	9	2	1	*	*	0	0
June 2031	67	20	7	3	*	*	*	0	0	0	50	9	9	7	2	*	*	*	0	0
June 2032	64	17	6	2	*	*	*	0	0	0	45	9	9	5	1	*	*	*	0	0
June 2033	60	14	5	1	*	*	*	0	0	0	39	9	9	4	1	*	*	*	0	0
June 2034	56	12	4	1	*	*	*	0	0	0	34	9	9	3	*	*	*	0	0	0
June 2035	52	10	3	1	*	*	*	0	0	0	28	8	7	2	*	*	*	0	0	0
June 2036	47	8	2	1	*	*	*	0	0	0	21	8	6	2	*	*	*	0	0	0
June 2037	43	7	2	*	*	*	*	0	0	0	14	8	4	1	*	*	*	0	0	0
June 2038	37	6	1	*	*	*	0	0	0	0	8	8	3	1	*	*	*	0	0	0
June 2039	32	5	1	*	*	*	0	0	0	0	8	8	2	1	*	*	*	0	0	0
June 2040	26	3	1	*	*	*	0	0	0	0	8	8	2	*	*	*	*	0	0	0
June 2041	20	2	*	*	*	*	0	0	0	0	8	5	1	*	*	*	0	0	0	0
June 2042	15	1	*	*	*	*	0	0	0	0	8	3	1	*	*	*	0	0	0	0
June 2043	10	1	*	*	*	*	0	0	0	0	8	1	*	*	*	*	0	0	0	0
June 2044	5	*	*	*	*	*	0	0	0	0	8	*	*	*	*	*	0	0	0	0
June 2045	1	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0	0	0
June 2046	0	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0	0	0
June 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)**	17.1	8.5	5.5	3.9	2.3	1.9	1.1	0.7	0.1	0.1	13.6	7.3	5.6	5.2	4.7	4.1	2.9	2.2	1.4	1.0

Date	LC Class									
	PSA Prepayment Assumption									
	0%	100%	200%	300%	500%	600%	900%	1200%	1800%	2600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
June 2018	97	94	92	92	92	92	92	92	81	59
June 2019	95	86	79	79	79	79	70	53	14	0
June 2020	92	76	63	63	63	59	36	16	0	0
June 2021	89	66	49	49	49	40	19	4	0	0
June 2022	86	57	36	36	36	28	9	1	0	0
June 2023	83	49	28	28	28	21	4	*	0	0
June 2024	79	40	21	21	21	13	2	*	0	0
June 2025	76	33	17	17	16	8	1	*	0	0
June 2026	72	25	14	14	11	5	*	*	0	0
June 2027	68	18	12	12	7	3	*	*	0	0
June 2028	64	12	11	11	5	2	*	*	0	0
June 2029	60	10	10	10	3	1	*	*	0	0
June 2030	55	9	9	9	2	1	*	*	0	0
June 2031	50	9	9	7	1	*	*	*	0	0
June 2032	45	9	9	5	1	*	*	*	0	0
June 2033	39	9	9	4	1	*	*	0	0	0
June 2034	34	8	8	3	*	*	*	0	0	0
June 2035	27	8	7	2	*	*	*	0	0	0
June 2036	21	8	6	2	*	*	*	0	0	0
June 2037	14	8	4	1	*	*	*	0	0	0
June 2038	8	8	3	1	*	*	*	0	0	0
June 2039	8	8	2	1	*	*	*	0	0	0
June 2040	8	8	2	*	*	*	*	0	0	0
June 2041	8	5	1	*	*	*	0	0	0	0
June 2042	8	3	1	*	*	*	0	0	0	0
June 2043	8	1	*	*	*	*	0	0	0	0
June 2044	8	*	*	*	*	*	0	0	0	0
June 2045	*	*	*	*	*	*	0	0	0	0
June 2046	*	*	*	*	*	*	0	0	0	0
June 2047	0	0	0	0	0	0	0	0	0	0
Weighted Average										
Life (years)**	13.6	7.2	5.6	5.2	4.7	4.1	2.9	2.2	1.4	1.0

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

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

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

Characteristics of the Residual Classes

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Elections and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	186% PSA
2	190% PSA
3	227% PSA
4	300% PSA
5	300% PSA
6	300% PSA
7	300% 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 AY, DI and LC Classes are Classes of Combination RCR Certificates. The LA and LB Classes of RCR Certificates each represent (i) the right to receive a portion of the payments on the P Class and (ii) beneficial ownership of an undivided interest in the PO and PG Classes. To the extent any such Class represent the right to receive a portion of the payments on a Class, it will be treated as a Strip RCR Certificate. To the extent any such Class represents beneficial ownership of an undivided interest in a Class, it will be treated as a Combination RCR Certificate. The remaining Classes of RCR Certificates are Classes of Strip RCR Certificates. For tax reporting purposes, RCR Certificates other than Combination RCR Certificates will be reported as a single debt instrument. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of RCR Certificates” in the REMIC Prospectus for a general discussion of the federal income tax treatment of beneficial owners of RCR Certificates.

Tax Audit Procedures

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

Foreign Investors

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

ADDITIONAL ERISA CONSIDERATIONS

The following discussion supplements the discussion under "ERISA Considerations" in the REMIC Prospectus regarding important considerations for investors subject to ERISA or section 4975 of the Code. None of Fannie Mae, the Dealer or any of their respective affiliates (collectively, the "Transaction Parties") is undertaking to provide impartial investment advice, or to give advice in a fiduciary capacity, in connection with the acquisition of Certificates by any "plan." In addition, each beneficial owner of Certificates or any interest therein that is a plan, including any fiduciary purchasing the Certificates on behalf of a plan ("Plan Fiduciary"), will be deemed by its acquisition of the Certificates to represent that:

1. None of the Transaction Parties has provided, and none will provide, advice with respect to the acquisition of the Certificates by the plan, other than to a Plan Fiduciary that is independent of the Transaction Parties and that is one of the following:
 - a bank as defined in Section 202 of the Investment Advisers Act of 1940 (the "Advisers Act"), or a similar institution that is regulated and supervised and subject to periodic examination by a State or federal agency;
 - an insurance carrier that is qualified under the laws of more than one State to perform the services of managing, acquiring or disposing of assets of a plan;

- an investment adviser registered under the Advisers Act or, if not registered as an investment adviser under the Advisers Act by reason of paragraph (1) of Section 203A of the Advisers Act, registered as an investment adviser under the laws of the State in which it maintains its principal office and place of business;
 - a broker-dealer registered under the Exchange Act; or
 - a fiduciary that, for so long as the plan is invested in the Certificates, will have total assets of at least \$50,000,000 under its management or control (provided that this requirement will not be satisfied if the Plan Fiduciary is either (i) the owner or a relative of the owner of an investing IRA or (ii) a participant or beneficiary or a relative of such participant or beneficiary of the plan investing in the Certificates in such capacity).
2. The Plan Fiduciary is capable of evaluating investment risks independently, both in general and with respect to particular transactions and investment strategies, including the acquisition by the plan of the Certificates.
 3. The Plan Fiduciary is a “fiduciary” with respect to the plan within the meaning of section 3(21) of ERISA or section 4975 of the Code, or both, and is responsible for exercising independent judgment in evaluating the plan’s acquisition of the Certificates.
 4. None of the Transaction Parties has exercised any authority to cause the plan to invest in the Certificates or to negotiate the terms of the plan’s investment in the Certificates.
 5. The Plan Fiduciary has been informed by the Transaction Parties:
 - that none of the Transaction Parties is undertaking to provide impartial investment advice or to give advice in a fiduciary capacity in connection with the plan’s acquisition of the Certificates; and
 - of the existence and nature of the Transaction Parties’ financial interests in the plan’s acquisition of the Certificates.

The foregoing representations are intended to comply with the Department of Labor’s Reg. Sections 29 C.F.R. 2510.3-21(a) and (c)(1) as promulgated on April 8, 2016 (81 Fed. Reg. 20,997). If these regulations are revoked, repealed or no longer effective, these representations will be deemed to no longer be in effect.

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to Credit Suisse Securities (USA) LLC (the “Dealer”) in exchange for the Trust MBS and the Underlying REMIC Certificates. 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. Morgan, Lewis & Bockius LLP will provide legal representation for the Dealer.

Group 4 Underlying REMIC Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Notional Principal Balance of Class	June 2017 Class Factor	Notional Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2014-60	IP	September 2014	3136ALDH1	3.5%	FIX/IO	February 2043	NTL	\$51,024,285	0.58473570	\$9,173,421.96	4.020%	306	48
2015-89	GI	November 2015	3136AQXP0	3.5	FIX/IO	May 2044	NTL	18,190,857	0.66586627	4,280,568.59	4.183	338	20

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

Group 5 Underlying REMIC Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Notional Principal Balance of Class	June 2017 Class Factor	Notional Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2015-10	PI	February 2015	3136AMZP7	3.5%	FIX/IO	March 2045	NTL	\$14,951,714	0.64366619	\$9,623,912.78	4.217%	326	29
2015-53	HI	June 2015	3136APRC8	3.5	FIX/IO	July 2045	NTL	13,075,535	0.60650379	7,930,361.53	4.262	319	37
2016-17	JI	March 2016	3136ARWC8	3.5	FIX/IO	April 2046	NTL	9,953,811	0.84050128	8,366,190.89	4.229	316	39

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

Group 7 Underlying REMIC 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	June 2017 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2015-19	PE	March 2015	3136ANJD0	2.0%	FIX	April 2045	PAC	\$9,068,000	1.00000000	\$9,068,000.00	4.626%	319	38

(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								
KA	\$134,802,000	JK	\$134,802,000	SEQ	2.50%	FIX	3136AW4M6	December 2043
		IK	38,514,857(3)	NTL	3.50	FIX/IO	3136AW4N4	December 2043
Recombination 2								
KA	134,802,000	JM	134,802,000	SEQ	2.75	FIX	3136AW4P9	December 2043
		IK	28,886,142(3)	NTL	3.50	FIX/IO	3136AW4N4	December 2043
Recombination 3								
KA	134,802,000	JN	134,802,000	SEQ	3.00	FIX	3136AW4Q7	December 2043
		IK	19,257,428(3)	NTL	3.50	FIX/IO	3136AW4N4	December 2043
Recombination 4								
KA	134,802,000	JQ	134,802,000	SEQ	3.25	FIX	3136AW4R5	December 2043
		IK	9,628,714(3)	NTL	3.50	FIX/IO	3136AW4N4	December 2043
Recombination 5								
AV	2,273,000	AY(4)	7,922,284	SEQ	3.00	FIX	3136AW4S3	July 2047
AZ	5,649,284							
Recombination 6								
BI	13,453,990(3)	DI(5)	39,374,455(3)	NTL	3.50	FIX/IO	3136AW4T1	April 2046
CI	25,920,465(3)							
Recombination 7								
P	180,094,000	PA	180,094,000	PAC/AD	2.00	FIX	3136AW4U8	July 2047
		PI	45,023,500(3)	NTL	4.00	FIX/IO	3136AW4V6	July 2047
Recombination 8								
P	180,094,000	PC	180,094,000	PAC/AD	2.25	FIX	3136AW4W4	July 2047
		PI	33,767,625(3)	NTL	4.00	FIX/IO	3136AW4V6	July 2047
Recombination 9								
P	180,094,000	PD	180,094,000	PAC/AD	2.50	FIX	3136AW4X2	July 2047
		PI	22,511,750(3)	NTL	4.00	FIX/IO	3136AW4V6	July 2047

REMIC Certificates		RCR Certificates						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 10								
P	\$180,094,000	PE	\$180,094,000	PAC/AD	2.75%	FIX	3136AW4Y0	July 2047
		PI	11,255,875(3)	NTL	4.00	FIX/IO	3136AW4V6	July 2047
Recombination 11								
PO	3,022,667	LA(6)	109,068,000	SC/PT/PAC/AD	2.00	FIX	3136AW4Z7	July 2047
PG	6,045,333	PI	25,000,000(3)	NTL	4.00	FIX/IO	3136AW4V6	July 2047
P	100,000,000							
Recombination 12								
PO	1,209,067	LB(6)	87,254,400	SC/PT/PAC/AD	2.50	FIX	3136AW5A1	July 2047
PG	6,045,333	PI	10,000,000(3)	NTL	4.00	FIX/IO	3136AW4V6	July 2047
P	80,000,000							
Recombination 13								
PG	6,045,333	LC(7)	74,045,333	SC/PT/PAC/AD	3.00	FIX	3136AW5B9	July 2047
P	68,000,000							

- (1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See “Description of the Certificates—General— *Authorized Denominations*” in this prospectus supplement.
- (2) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.
- (3) Notional principal balances. These Classes are Interest Only Classes. See page S-7 for a description of how their notional principal balances are calculated.
- (4) Principal payments on the REMIC Certificates in Recombination 5 from the AZ Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.
- (5) The DI Class is an RCR Class formed by a combination of the BI Class in Group 4 and the CI Class in Group 5.
- (6) The LA and LB Classes are RCR Classes formed by combinations of the P Class in Group 6 and the PO and PG Classes in Group 7. The P Class is a PAC/AD Class and the PO and PG Classes are SC/PT Classes.
- (7) The LC Class is an RCR Class formed by a combination of the P Class in Group 6 and the PG Class in Group 7. The P Class is a PAC/AD Class and the PG Class is an SC/PT Class.

Principal Balance Schedules

Aggregate Group Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$60,407,000.00	February 2022	\$36,747,379.09	October 2026	\$17,492,252.66
July 2017	60,277,082.18	March 2022	36,311,367.33	November 2026	17,242,990.87
August 2017	60,129,685.12	April 2022	35,879,125.80	December 2026	16,997,014.87
September 2017	59,964,867.38	May 2022	35,450,623.45	January 2027	16,754,283.14
October 2017	59,782,700.97	June 2022	35,025,829.48	February 2027	16,514,754.69
November 2017	59,583,271.33	July 2022	34,604,713.32	March 2027	16,278,389.00
December 2017	59,366,677.30	August 2022	34,187,244.69	April 2027	16,045,146.10
January 2018	59,133,031.04	September 2022	33,773,393.50	May 2027	15,814,986.46
February 2018	58,882,457.96	October 2022	33,363,129.94	June 2027	15,587,871.07
March 2018	58,615,096.67	November 2022	32,956,424.42	July 2027	15,363,761.40
April 2018	58,331,098.80	December 2022	32,553,247.60	August 2027	15,142,619.38
May 2018	58,030,628.93	January 2023	32,153,570.37	September 2027	14,924,407.42
June 2018	57,713,864.43	February 2023	31,757,363.86	October 2027	14,709,088.38
July 2018	57,380,995.30	March 2023	31,364,599.42	November 2027	14,496,625.61
August 2018	57,032,223.99	April 2023	30,975,248.64	December 2027	14,286,982.88
September 2018	56,667,765.22	May 2023	30,589,283.34	January 2028	14,080,124.41
October 2018	56,287,845.74	June 2023	30,206,675.56	February 2028	13,876,014.89
November 2018	55,892,704.17	July 2023	29,827,397.58	March 2028	13,674,619.42
December 2018	55,482,590.67	August 2023	29,451,421.87	April 2028	13,475,903.53
January 2019	55,057,766.75	September 2023	29,078,721.17	May 2028	13,279,833.19
February 2019	54,618,505.00	October 2023	28,709,268.40	June 2028	13,086,374.79
March 2019	54,165,088.73	November 2023	28,343,036.72	July 2028	12,895,495.12
April 2019	53,697,811.78	December 2023	27,979,999.48	August 2028	12,707,161.39
May 2019	53,216,978.11	January 2024	27,620,130.28	September 2028	12,521,341.22
June 2019	52,722,901.52	February 2024	27,263,402.92	October 2028	12,338,002.63
July 2019	52,215,905.29	March 2024	26,909,791.39	November 2028	12,157,114.03
August 2019	51,696,321.86	April 2024	26,559,269.91	December 2028	11,978,644.22
September 2019	51,164,492.40	May 2024	26,211,812.91	January 2029	11,802,562.40
October 2019	50,620,766.52	June 2024	25,867,395.02	February 2029	11,628,838.12
November 2019	50,065,501.79	July 2024	25,525,991.08	March 2029	11,457,441.34
December 2019	49,514,986.70	August 2024	25,187,576.11	April 2029	11,288,342.39
January 2020	48,969,182.32	September 2024	24,852,125.37	May 2029	11,121,511.93
February 2020	48,428,050.05	October 2024	24,519,614.28	June 2029	10,956,921.04
March 2020	47,891,551.59	November 2024	24,190,018.49	July 2029	10,794,541.11
April 2020	47,359,648.96	December 2024	23,863,313.83	August 2029	10,634,343.90
May 2020	46,832,304.47	January 2025	23,539,476.32	September 2029	10,476,301.55
June 2020	46,309,480.75	February 2025	23,218,482.20	October 2029	10,320,386.49
July 2020	45,791,140.71	March 2025	22,900,307.87	November 2029	10,166,571.54
August 2020	45,277,247.58	April 2025	22,584,929.93	December 2029	10,014,829.82
September 2020	44,767,764.86	May 2025	22,272,325.19	January 2030	9,865,134.83
October 2020	44,262,656.36	June 2025	21,962,470.62	February 2030	9,717,460.35
November 2020	43,761,886.17	July 2025	21,655,343.38	March 2030	9,571,780.51
December 2020	43,265,418.68	August 2025	21,351,445.50	April 2030	9,428,069.76
January 2021	42,773,218.57	September 2025	21,051,521.94	May 2030	9,286,302.87
February 2021	42,285,250.77	October 2025	20,755,522.71	June 2030	9,146,454.91
March 2021	41,801,480.53	November 2025	20,463,398.44	July 2030	9,008,501.28
April 2021	41,321,873.37	December 2025	20,175,100.38	August 2030	8,872,417.66
May 2021	40,846,395.07	January 2026	19,890,580.36	September 2030	8,738,180.06
June 2021	40,375,011.70	February 2026	19,609,790.81	October 2030	8,605,764.77
July 2021	39,907,689.60	March 2026	19,332,684.74	November 2030	8,475,148.38
August 2021	39,444,395.37	April 2026	19,059,215.75	December 2030	8,346,307.77
September 2021	38,985,095.90	May 2026	18,789,338.01	January 2031	8,219,220.11
October 2021	38,529,758.33	June 2026	18,523,006.23	February 2031	8,093,862.86
November 2021	38,078,350.06	July 2026	18,260,175.70	March 2031	7,970,213.75
December 2021	37,630,838.77	August 2026	18,000,802.25	April 2031	7,848,250.78
January 2022	37,187,192.39	September 2026	17,744,842.27	May 2031	7,727,952.26

Aggregate Group (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
June 2031	\$ 7,609,296.72	May 2036	\$ 2,875,142.92	April 2041	\$ 868,831.94
July 2031	7,492,263.00	June 2036	2,824,340.97	May 2041	848,141.73
August 2031	7,376,830.19	July 2036	2,774,275.16	June 2041	827,780.42
September 2031	7,262,977.62	August 2036	2,724,935.68	July 2041	807,743.43
October 2031	7,150,684.92	September 2036	2,676,312.89	August 2041	788,026.26
November 2031	7,039,931.93	October 2036	2,628,397.23	September 2041	768,624.46
December 2031	6,930,698.77	November 2036	2,581,179.31	October 2041	749,533.64
January 2032	6,822,965.80	December 2036	2,534,649.80	November 2041	730,749.48
February 2032	6,716,713.62	January 2037	2,488,799.54	December 2041	712,267.68
March 2032	6,611,923.09	February 2037	2,443,619.47	January 2042	694,084.04
April 2032	6,508,575.29	March 2037	2,399,100.62	February 2042	676,194.39
May 2032	6,406,651.54	April 2037	2,355,234.17	March 2042	658,594.61
June 2032	6,306,133.40	May 2037	2,312,011.40	April 2042	641,280.65
July 2032	6,207,002.66	June 2037	2,269,423.70	May 2042	624,248.50
August 2032	6,109,241.32	July 2037	2,227,462.55	June 2042	607,494.21
September 2032	6,012,831.64	August 2037	2,186,119.58	July 2042	591,013.88
October 2032	5,917,756.08	September 2037	2,145,386.50	August 2042	574,803.67
November 2032	5,823,997.31	October 2037	2,105,255.12	September 2042	558,859.76
December 2032	5,731,538.23	November 2037	2,065,717.37	October 2042	543,178.42
January 2033	5,640,361.96	December 2037	2,026,765.28	November 2042	527,755.93
February 2033	5,550,451.82	January 2038	1,988,390.97	December 2042	512,588.66
March 2033	5,461,791.35	February 2038	1,950,586.69	January 2043	497,672.99
April 2033	5,374,364.29	March 2038	1,913,344.74	February 2043	483,005.37
May 2033	5,288,154.57	April 2038	1,876,657.57	March 2043	468,582.29
June 2033	5,203,146.35	May 2038	1,840,517.70	April 2043	454,400.29
July 2033	5,119,323.97	June 2038	1,804,917.74	May 2043	440,455.94
August 2033	5,036,671.96	July 2038	1,769,850.41	June 2043	426,745.87
September 2033	4,955,175.07	August 2038	1,735,308.52	July 2043	413,266.76
October 2033	4,874,818.22	September 2038	1,701,284.96	August 2043	400,015.32
November 2033	4,795,586.52	October 2038	1,667,772.73	September 2043	386,988.30
December 2033	4,717,465.29	November 2038	1,634,764.91	October 2043	374,182.51
January 2034	4,640,439.99	December 2038	1,602,254.67	November 2043	361,594.80
February 2034	4,564,496.31	January 2039	1,570,235.26	December 2043	349,222.04
March 2034	4,489,620.10	February 2039	1,538,700.03	January 2044	337,061.15
April 2034	4,415,797.38	March 2039	1,507,642.40	February 2044	325,109.12
May 2034	4,343,014.35	April 2039	1,477,055.89	March 2044	313,362.94
June 2034	4,271,257.40	May 2039	1,446,934.09	April 2044	301,819.66
July 2034	4,200,513.07	June 2039	1,417,270.69	May 2044	290,476.37
August 2034	4,130,768.09	July 2039	1,388,059.44	June 2044	279,330.18
September 2034	4,062,009.32	August 2039	1,359,294.19	July 2044	268,378.27
October 2034	3,994,223.84	September 2039	1,330,968.85	August 2044	257,617.82
November 2034	3,927,398.85	October 2039	1,303,077.42	September 2044	247,046.08
December 2034	3,861,521.72	November 2039	1,275,613.97	October 2044	236,660.32
January 2035	3,796,580.00	December 2039	1,248,572.67	November 2044	226,457.84
February 2035	3,732,561.37	January 2040	1,221,947.73	December 2044	216,436.01
March 2035	3,669,453.68	February 2040	1,195,733.46	January 2045	206,592.18
April 2035	3,607,244.93	March 2040	1,169,924.23	February 2045	196,923.79
May 2035	3,545,923.27	April 2040	1,144,514.49	March 2045	187,428.27
June 2035	3,485,477.01	May 2040	1,119,498.75	April 2045	178,103.12
July 2035	3,425,894.59	June 2040	1,094,871.62	May 2045	168,945.84
August 2035	3,367,164.62	July 2040	1,070,627.74	June 2045	159,954.00
September 2035	3,309,275.82	August 2040	1,046,761.86	July 2045	151,125.17
October 2035	3,252,217.09	September 2040	1,023,268.76	August 2045	142,456.97
November 2035	3,195,977.44	October 2040	1,000,143.30	September 2045	133,947.04
December 2035	3,140,546.04	November 2040	977,380.43	October 2045	125,593.07
January 2036	3,085,912.18	December 2040	954,975.14	November 2045	117,392.76
February 2036	3,032,065.31	January 2041	932,922.49	December 2045	109,343.85
March 2036	2,978,994.99	February 2041	911,217.60	January 2046	101,444.12
April 2036	2,926,690.91	March 2041	889,855.67	February 2046	93,691.36

Aggregate Group (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2046	\$ 86,083.41	August 2046	\$ 50,141.76	January 2047	\$ 17,511.01
April 2046	78,618.12	September 2046	43,358.66	February 2047	11,360.74
May 2046	71,293.38	October 2046	36,705.97	March 2047	5,331.39
June 2046	64,107.10	November 2046	30,181.74	April 2047 and	
July 2046	57,057.24	December 2046	23,784.05	thereafter	0.00

P Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$180,094,000.00	June 2021	\$ 79,558,168.04	June 2025	\$ 17,689,657.24
July 2017	179,247,925.31	July 2021	77,411,951.29	July 2025	17,132,479.93
August 2017	178,317,118.71	August 2021	75,287,763.17	August 2025	16,592,622.94
September 2017	177,302,002.09	September 2021	73,185,350.94	September 2025	16,069,553.33
October 2017	176,203,083.85	October 2021	71,104,464.63	October 2025	15,562,754.39
November 2017	175,020,958.60	November 2021	69,044,856.98	November 2025	15,071,725.21
December 2017	173,756,306.75	December 2021	67,006,283.43	December 2025	14,595,980.17
January 2018	172,409,893.94	January 2022	64,988,502.07	January 2026	14,135,048.47
February 2018	170,982,570.32	February 2022	62,991,273.64	February 2026	13,688,473.72
March 2018	169,475,269.69	March 2022	61,035,955.05	March 2026	13,255,813.44
April 2018	167,889,008.49	April 2022	59,140,734.71	April 2026	12,836,638.70
May 2018	166,224,884.62	May 2022	57,303,779.87	May 2026	12,430,533.67
June 2018	164,484,076.20	June 2022	55,523,313.35	June 2026	12,037,095.24
July 2018	162,667,840.06	July 2022	53,797,611.81	July 2026	11,655,932.61
August 2018	160,777,510.16	August 2022	52,125,004.16	August 2026	11,286,666.96
September 2018	158,814,495.93	September 2022	50,503,869.98	September 2026	10,928,931.03
October 2018	156,780,280.35	October 2022	48,932,637.97	October 2026	10,582,368.84
November 2018	154,676,417.96	November 2022	47,409,784.49	November 2026	10,246,635.25
December 2018	152,504,532.79	December 2022	45,933,832.13	December 2026	9,921,395.74
January 2019	150,266,316.06	January 2023	44,503,348.29	January 2027	9,606,326.00
February 2019	147,963,523.85	February 2023	43,116,943.83	February 2027	9,301,111.66
March 2019	145,597,974.58	March 2023	41,773,271.79	March 2027	9,005,447.99
April 2019	143,171,546.48	April 2023	40,471,026.07	April 2027	8,719,039.59
May 2019	140,686,174.80	May 2023	39,208,940.24	May 2027	8,441,600.11
June 2019	138,143,849.09	June 2023	37,985,786.32	June 2027	8,172,851.99
July 2019	135,546,610.23	July 2023	36,800,373.62	July 2027	7,912,526.16
August 2019	132,896,547.52	August 2023	35,651,547.61	August 2027	7,660,361.83
September 2019	130,195,795.50	September 2023	34,538,188.85	September 2027	7,416,106.19
October 2019	127,523,392.53	October 2023	33,459,211.89	October 2027	7,179,514.19
November 2019	124,879,017.12	November 2023	32,413,564.30	November 2027	6,950,348.31
December 2019	122,262,351.31	December 2023	31,400,225.60	December 2027	6,728,378.32
January 2020	119,673,080.59	January 2024	30,418,206.38	January 2028	6,513,381.05
February 2020	117,110,893.85	February 2024	29,466,547.27	February 2028	6,305,140.19
March 2020	114,575,483.39	March 2024	28,544,318.10	March 2028	6,103,446.07
April 2020	112,066,544.83	April 2024	27,650,616.99	April 2028	5,908,095.48
May 2020	109,583,777.12	May 2024	26,784,569.50	May 2028	5,718,891.44
June 2020	107,126,882.47	June 2024	25,945,327.79	June 2028	5,535,643.03
July 2020	104,695,566.34	July 2024	25,132,069.83	July 2028	5,358,165.20
August 2020	102,289,537.37	August 2024	24,343,998.62	August 2028	5,186,278.60
September 2020	99,908,507.39	September 2024	23,580,341.41	September 2028	5,019,809.38
October 2020	97,552,191.37	October 2024	22,840,348.99	October 2028	4,858,589.06
November 2020	95,220,307.35	November 2024	22,123,294.97	November 2028	4,702,454.33
December 2020	92,912,576.46	December 2024	21,428,475.08	December 2028	4,551,246.93
January 2021	90,628,722.87	January 2025	20,755,206.52	January 2029	4,404,813.45
February 2021	88,368,473.73	February 2025	20,102,827.29	February 2029	4,263,005.22
March 2021	86,131,559.16	March 2025	19,470,695.57	March 2029	4,125,678.14
April 2021	83,917,712.23	April 2025	18,858,189.10	April 2029	3,992,692.57
May 2021	81,726,668.91	May 2025	18,264,704.62	May 2029	3,863,913.17

P Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
June 2029	\$ 3,739,208.75	May 2034	\$ 514,954.55	April 2039	\$ 60,289.25
July 2029	3,618,452.21	June 2034	497,434.70	May 2039	57,987.41
August 2029	3,501,520.32	July 2034	480,490.17	June 2039	55,766.43
September 2029	3,388,293.70	August 2034	464,102.52	July 2039	53,623.58
October 2029	3,278,656.64	September 2034	448,253.87	August 2039	51,556.24
November 2029	3,172,496.98	October 2034	432,926.93	September 2039	49,561.88
December 2029	3,069,706.06	November 2034	418,104.94	October 2039	47,638.04
January 2030	2,970,178.56	December 2034	403,771.68	November 2039	45,782.34
February 2030	2,873,812.41	January 2035	389,911.44	December 2039	43,992.49
March 2030	2,780,508.72	February 2035	376,508.99	January 2040	42,266.25
April 2030	2,690,171.62	March 2035	363,549.60	February 2040	40,601.49
May 2030	2,602,708.24	April 2035	351,018.99	March 2040	38,996.12
June 2030	2,518,028.57	May 2035	338,903.35	April 2040	37,448.13
July 2030	2,436,045.38	June 2035	327,189.29	May 2040	35,955.57
August 2030	2,356,674.15	July 2035	315,863.85	June 2040	34,516.56
September 2030	2,279,832.98	August 2035	304,914.49	July 2040	33,129.28
October 2030	2,205,442.50	September 2035	294,329.04	August 2040	31,791.96
November 2030	2,133,425.80	October 2035	284,095.75	September 2040	30,502.92
December 2030	2,063,708.36	November 2035	274,203.22	October 2040	29,260.49
January 2031	1,996,217.97	December 2035	264,640.41	November 2040	28,063.09
February 2031	1,930,884.64	January 2036	255,396.64	December 2040	26,909.17
March 2031	1,867,640.59	February 2036	246,461.58	January 2041	25,797.25
April 2031	1,806,420.10	March 2036	237,825.20	February 2041	24,725.89
May 2031	1,747,159.53	April 2036	229,477.82	March 2041	23,693.69
June 2031	1,689,797.20	May 2036	221,410.03	April 2041	22,699.31
July 2031	1,634,273.33	June 2036	213,612.75	May 2041	21,741.44
August 2031	1,580,530.02	July 2036	206,077.19	June 2041	20,818.83
September 2031	1,528,511.17	August 2036	198,794.82	July 2041	19,930.26
October 2031	1,478,162.41	September 2036	191,757.39	August 2041	19,074.54
November 2031	1,429,431.06	October 2036	184,956.91	September 2041	18,250.56
December 2031	1,382,266.11	November 2036	178,385.67	October 2041	17,457.19
January 2032	1,336,618.10	December 2036	172,036.16	November 2041	16,693.39
February 2032	1,292,439.12	January 2037	165,901.16	December 2041	15,958.12
March 2032	1,249,682.78	February 2037	159,973.63	January 2042	15,250.39
April 2032	1,208,304.09	March 2037	154,246.80	February 2042	14,569.24
May 2032	1,168,259.50	April 2037	148,714.09	March 2042	13,913.74
June 2032	1,129,506.80	May 2037	143,369.14	April 2042	13,282.99
July 2032	1,092,005.10	June 2037	138,205.79	May 2042	12,676.12
August 2032	1,055,714.79	July 2037	133,218.08	June 2042	12,092.30
September 2032	1,020,597.49	August 2037	128,400.23	July 2042	11,530.72
October 2032	986,616.01	September 2037	123,746.67	August 2042	10,990.60
November 2032	953,734.35	October 2037	119,251.99	September 2042	10,471.16
December 2032	921,917.61	November 2037	114,910.96	October 2042	9,971.70
January 2033	891,131.99	December 2037	110,718.51	November 2042	9,491.50
February 2033	861,344.74	January 2038	106,669.73	December 2042	9,029.87
March 2033	832,524.15	February 2038	102,759.89	January 2043	8,586.15
April 2033	804,639.48	March 2038	98,984.40	February 2043	8,159.72
May 2033	777,660.97	April 2038	95,338.81	March 2043	7,749.95
June 2033	751,559.78	May 2038	91,818.82	April 2043	7,356.25
July 2033	726,308.00	June 2038	88,420.28	May 2043	6,978.04
August 2033	701,878.55	July 2038	85,139.14	June 2043	6,614.77
September 2033	678,245.24	August 2038	81,971.52	July 2043	6,265.90
October 2033	655,382.67	September 2038	78,913.65	August 2043	5,930.91
November 2033	633,266.27	October 2038	75,961.87	September 2043	5,609.31
December 2033	611,872.21	November 2038	73,112.66	October 2043	5,300.60
January 2034	591,177.42	December 2038	70,362.59	November 2043	5,004.33
February 2034	571,159.57	January 2039	67,708.36	December 2043	4,720.04
March 2034	551,797.00	February 2039	65,146.78	January 2044	4,447.29
April 2034	533,068.77	March 2039	62,674.74	February 2044	4,185.67

P Class (Continued)

<u>Distribution Date</u>		<u>Planned Balance</u>	<u>Distribution Date</u>		<u>Planned Balance</u>	<u>Distribution Date</u>		<u>Planned Balance</u>
March 2044	\$	3,934.77	January 2045	\$	1,935.28	November 2045	\$	651.42
April 2044		3,694.19	February 2045		1,779.15	December 2045		552.85
May 2044		3,463.56	March 2045		1,629.83	January 2046		458.90
June 2044		3,242.51	April 2045		1,487.06	February 2046		369.37
July 2044		3,030.69	May 2045		1,350.60	March 2046		284.11
August 2044		2,827.76	June 2045		1,220.20	April 2046		202.94
September 2044		2,633.39	July 2045		1,095.64	May 2046		125.71
October 2044		2,447.25	August 2045		976.69	June 2046		52.25
November 2044		2,269.05	September 2045		863.14	July 2046 and		
December 2044		2,098.49	October 2045		754.79	thereafter		0.00

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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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\$576,093,315



Guaranteed REMIC
Pass-Through Certificates

Fannie Mae REMIC Trust 2017-53

PROSPECTUS SUPPLEMENT

Credit Suisse

June 23, 2017