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

$176,953,744

FannieMae®

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-58

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own Fannie Mae MBS.

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
FT	1	$43,934,290	PT	(2)	FLT	3136AXQB4	August 2047
ST	1	43,934,290(3)	NTL	(2)	INV/IO	3136AXQC2	August 2047
Q(4)	1	78,767,000	PAC/AD	3.0%	FIX	3136AXQD0	May 2045
QM(4) . . .	1	6,550,000	PAC/AD	3.0	FIX	3136AXQE8	June 2046
PL(4)	1	8,375,000	PAC/AD	3.0	FIX	3136AXQF5	August 2047
KZ(4)	1	16,143,727	SUP	3.0	FIX/Z	3136AXQG3	August 2047
IO	2	7,727,908(3)	NTL	4.5	FIX/IO	3136AXQH1	August 2047
AP(4)	2	20,083,000	PAC/AD	3.0	FIX	3136AXQJ7	August 2047
CZ(4)	2	3,100,727	SUP	3.0	FIX/Z	3136AXQK4	August 2047
R		0	NPR	0	NPR	3136AXQL2	August 2047

(1) See "Description of the Certificates—Class Definitions and Abbreviations" in the REMIC prospectus.
(2) Based on LIBOR.
(3) Notional principal balances. These classes are interest only classes. See pages S-5 for a description of how their notional principal balances are calculated.
(4) Exchangeable classes.

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 P, QL, DA and AT 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 July 31, 2017.

Carefully consider the risk factors 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.

J.P. Morgan

July 25, 2017

TABLE OF CONTENTS

AVAILABLE INFORMATION

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

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

  (as applicable, the "MBS Prospectus"); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading "Incorporation by Reference" in the REMIC Prospectus.

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

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

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

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

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

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

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

SUMMARY

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

Assets Underlying Each Group of Classes

Group	Assets
1	Group 1 MBS
2	Group 2 MBS

Group 1 and Group 2

Characteristics of the MBS

	Approximate Principal Balance	Pass-Through Rate	Range of Weighted Average Coupons or WACs (annual percentages)	Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)
Group 1 MBS	$28,788,954	4.00%	4.25% to 6.50%	241 to 360
	$21,078,382	4.00%	4.25% to 6.50%	241 to 360
	$64,757,484	4.00%	4.25% to 6.50%	241 to 360
	$18,851,099	4.00%	4.25% to 6.50%	241 to 360
	$ 1,289,742	4.00%	4.25% to 6.50%	241 to 360
	$19,004,356	4.00%	4.25% to 6.50%	241 to 360
Group 2 MBS	$ 1,245,973	4.50%	4.75% to 7.00%	241 to 360
	$13,203,297	4.50%	4.75% to 7.00%	241 to 360
	$ 8,734,457	4.50%	4.75% to 7.00%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	Principal Balance	Original Term to Maturity (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Interest Rate
Group 1 MBS	$28,788,954	360	337	21	4.414%
	$21,078,382	360	341	17	4.637%
	$64,757,484	360	358	2	4.354%
	$18,851,099	360	358	2	4.410%
	$ 1,289,742	360	358	2	4.343%
	$19,004,356	360	336	20	4.554%
Group 2 MBS	$ 1,245,973	360	321	36	5.172%
	$13,203,297	360	273	79	4.823%
	$ 8,734,457	360	258	93	4.948%

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

Settlement Date

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

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

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

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

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

Class	Initial Interest Rate	Maximum Interest Rate	Minimum Interest Rate	Formula for Calculation of Interest Rate(1)
FT	1.57611%	6.50%	0.35%	LIBOR + 35 basis points
ST	4.92389%	6.15%	0.00%	6.15% − LIBOR

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

Notional Classes

The notional principal balances of the notional classes specified below will equal the percentages of the outstanding balances specified below immediately before the related distribution date:

Class	
ST	100% of the FT Class
IO	33.33332902% of the Group 2 MBS

Distributions of Principal

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

Weighted Average Lives (years)*

Group 1 Classes	PSA Prepayment Assumption								
	0%	100%	125%	180%	225%	300%	400%	600%	800%
FT, ST and DA	19.6	10.4	9.3	7.4	6.4	5.1	4.0	2.8	2.1
Q	14.0	5.8	5.2	5.2	5.2	4.2	3.4	2.4	1.9
QM	23.5	13.7	13.7	13.7	13.7	10.8	8.3	5.6	4.2
PL	24.8	19.5	19.5	19.5	19.5	16.0	12.5	8.4	6.1
KZ	27.7	20.5	18.6	9.8	2.5	1.3	0.9	0.6	0.4
P	14.7	6.4	5.8	5.8	5.8	4.7	3.7	2.7	2.1
QL	24.2	16.9	16.9	16.9	16.9	13.7	10.6	7.1	5.3

Group 2 Classes	PSA Prepayment Assumption									
	0%	100%	150%	180%	250%	400%	600%	900%	1500%	2300%
IO and AT	19.9	8.5	7.0	6.3	5.0	3.3	2.1	1.3	0.5	0.1
AP	16.2	6.4	5.5	5.5	5.5	3.7	2.4	1.4	0.5	0.1
CZ	28.0	17.3	14.6	11.2	1.6	0.5	0.2	0.1	0.1	0.1

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

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 July 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 two groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the "Group 1 MBS" and "Group 2 MBS," and together, the "MBS").

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

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

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

	Assets	Regular Interests	Residual Interest
REMIC	MBS	All Classes of REMIC Certificates other than the R Class	R

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

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

We will issue the Residual Certificate in fully registered, certificated form. The "Holder" or "Certificateholder" of the Residual Certificate is its registered owner. The Residual Certificate can be transferred at the corporate trust office of the Transfer Agent, or at the office of the Transfer

Agent in New York, New York. U.S. Bank National Association in Boston, Massachusetts will be the initial Transfer Agent. We may impose a service charge for any registration of transfer of the Residual Certificate and may require payment to cover any tax or other governmental charge. See also "—Characteristics of the Residual Class" below.

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

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

The MBS

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

In addition, the pools of mortgage loans backing the Group 2 MBS have been designated as pools that include "jumbo-conforming" or "high balance" mortgage loans as described further under "The Mortgage Loans—Mortgage Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits" in the MBS Prospectus dated June 1, 2016. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools underlying the Group 2 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 and Group 2—Characteristics of the MBS" in this prospectus supplement and "The Mortgage Loan Pools" and "Yield, Maturity and Prepayment Considerations" in the MBS Prospectus.

Distributions of Interest

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

The Floating Rate and Inverse Floating Rate Classes will bear interest at interest rates based on LIBOR. We currently establish LIBOR on the basis of the "ICE Method" as generally described under "Description of the Certificates—Distributions on Certificates—*Interest Distributions—Indices for Floating Rate Classes and Inverse Floating Rate Classes*" in the REMIC Prospectus. For a description of recent developments affecting LIBOR calculations, see "Risk Factors—Risks Relating to Yield and Prepayment—*Intercontinental Exchange Benchmark Administration is the new LIBOR administrator*" in the REMIC Prospectus.

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

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

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

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

The Group 1 Cash Flow Distribution Amount as follows:

— 28.5714281998% to FT until retired, and **Pass-Through Class**

— 71.4285718002% as follows:

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

second, to KZ, until retired; and **Support Class**

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

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

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

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

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

- *Group 2*

The CZ Accrual Amount to AP to its Planned Balance, and thereafter to CZ. **Accretion Directed/PAC Class and Accrual Class**

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

1. To AP to its Planned Balance. **PAC Class**
2. To CZ until retired. **Support Class**
3. To AP until retired. **PAC Class**

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.

Structuring Assumptions

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

- the Mortgage Loans underlying the MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under "Summary—Group 1 and Group 2—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 July 31, 2017; and
- each Distribution Date occurs on the 25th day of a month.

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the 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.

Group and Class	Structuring Ranges	Initial Effective Ranges
Aggregate Group Planned Balances	Between 125% and 225% PSA	Between 125% and 225% PSA
AP Class Planned Balances	Between 150% and 250% PSA	Between 150% and 250% PSA

The Aggregate Group consists of the Q, QM and PL Classes.

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

We cannot assure you that the balance of the Aggregate Group or the AP Class will conform on any Distribution Date to the balance specified in the Principal Balance Schedules or that distributions of principal of the Aggregate Group or the AP 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 AP Class to its scheduled balance in any month. As a result, the likelihood of reducing the Aggregate Group or the AP 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 AP 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 AP 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 AP Class will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group or the AP 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 and, where specified, to changes in the Index. **The tables below are provided for illustrative purposes only and are not intended as a forecast or prediction of the actual yields on the applicable Classes.** We calculated the yields set forth in the tables by

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

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

We cannot assure you that

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

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

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

The Inverse Floating Rate Class. **The yield on the Inverse Floating Rate Class will be sensitive to the rate of principal payments (including prepayments) of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the related Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the table below, it is possible that investors in the Inverse Floating Rate Class would lose money on their initial investments under certain Index and prepayment scenarios.**

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

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

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

Class	Price*
ST	23.296875%

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

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

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

LIBOR	PSA Prepayment Assumption 50%	100%	125%	180%	225%	300%	400%	600%	800%
0.613055%	19.5%	16.6%	15.1%	11.9%	9.2%	4.7%	(1.6)%	(14.5)%	(28.2)%
1.226110%	16.5%	13.6%	12.2%	8.9%	6.2%	1.7%	(4.5)%	(17.5)%	(31.4)%
3.226110%	6.6%	3.7%	2.3%	(1.0)%	(3.7)%	(8.3)%	(14.5)%	(27.7)%	(41.9)%
5.226110%	(5.8)%	(8.7)%	(10.1)%	(13.3)%	(16.0)%	(20.5)%	(26.7)%	(39.9)%	(54.6)%
6.150000%	*	*	*	*	*	*	*	*	*

The Fixed Rate Interest Only Class. **The yield to investors in the Fixed Rate Interest Only Class 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 the Fixed Rate Interest Only Class would be 0% if prepayments of the related Mortgage Loans were to occur at the following constant rate:**

Class	% PSA
IO	332%

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 IO Class would lose money on their initial investments.

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 Fixed Rate Interest Only Class (expressed as a percentage of the original principal balance) is as follows:

Class	Price*
IO	17.25%

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

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

Sensitivity of the IO Class to Prepayments

	PSA Prepayment Assumption									
	50%	100%	150%	180%	250%	400%	600%	900%	1500%	2300%
Pre-Tax Yields to Maturity	19.7%	16.4%	13.0%	10.9%	6.0%	(5.0)%	(20.8)%	(47.6)%	*	*

Weighted Average Lives of the Certificates

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

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

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

See "—Distributions of Principal" above.

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

Decrement Tables

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

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

Mortgage Loans Backing Trust Assets Specified Below	Original and Remaining Terms to Maturity	Interest Rates
Group 1 MBS	360 months	6.50%
Group 2 MBS	360 months	7.00%

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

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

Percent of Original Principal Balances Outstanding

Date	FT, ST† and DA Classes — PSA Prepayment Assumption									Q Class — PSA Prepayment Assumption								
	0%	100%	125%	180%	225%	300%	400%	600%	800%	0%	100%	125%	180%	225%	300%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	99	95	94	93	91	89	85	79	73	98	93	91	91	91	91	91	91	82
July 2019	98	89	87	83	80	74	68	55	44	96	83	80	80	80	80	75	58	42
July 2020	96	82	79	72	68	60	50	35	23	93	73	69	69	69	64	51	30	13
July 2021	95	75	71	63	57	48	38	22	12	91	63	58	58	58	48	33	11	0
July 2022	94	69	65	55	48	39	28	14	6	88	54	47	47	47	35	20	*	0
July 2023	92	64	58	48	41	31	21	9	3	85	45	38	38	38	24	10	0	0
July 2024	90	58	53	42	34	25	15	5	2	82	37	29	29	29	15	2	0	0
July 2025	89	53	47	36	29	20	11	3	1	79	29	21	21	21	8	0	0	0
July 2026	87	49	42	31	24	16	8	2	*	75	22	15	15	15	3	0	0	0
July 2027	85	44	38	27	20	12	6	1	*	72	15	9	9	9	0	0	0	0
July 2028	83	40	34	23	17	10	5	1	*	68	9	5	5	5	0	0	0	0
July 2029	80	36	30	20	14	8	3	*	*	64	2	1	1	1	0	0	0	0
July 2030	78	33	27	17	12	6	2	*	*	59	0	0	0	0	0	0	0	0
July 2031	75	29	24	15	10	5	2	*	*	55	0	0	0	0	0	0	0	0
July 2032	73	26	21	12	8	4	1	*	*	50	0	0	0	0	0	0	0	0
July 2033	70	23	18	11	7	3	1	*	*	45	0	0	0	0	0	0	0	0
July 2034	66	21	16	9	5	2	1	*	*	40	0	0	0	0	0	0	0	0
July 2035	63	18	14	7	4	2	*	*	*	34	0	0	0	0	0	0	0	0
July 2036	59	16	12	6	3	1	*	*	*	28	0	0	0	0	0	0	0	0
July 2037	56	14	10	5	3	1	*	*	*	21	0	0	0	0	0	0	0	0
July 2038	52	12	9	4	2	1	*	*	*	15	0	0	0	0	0	0	0	0
July 2039	47	10	7	3	2	1	*	*	*	7	0	0	0	0	0	0	0	0
July 2040	43	8	6	3	1	*	*	*	*	0	0	0	0	0	0	0	0	0
July 2041	38	7	5	2	1	*	*	*	*	0	0	0	0	0	0	0	0	0
July 2042	32	5	3	1	1	*	*	*	*	0	0	0	0	0	0	0	0	0
July 2043	27	4	2	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0
July 2044	21	2	2	1	*	*	*	*	0	0	0	0	0	0	0	0	0	0
July 2045	14	1	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
July 2046	7	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
July 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.6	10.4	9.3	7.4	6.4	5.1	4.0	2.8	2.1	14.0	5.8	5.2	5.2	5.2	4.2	3.4	2.4	1.9

Date	QM Class — PSA Prepayment Assumption									PL Class — PSA Prepayment Assumption								
	0%	100%	125%	180%	225%	300%	400%	600%	800%	0%	100%	125%	180%	225%	300%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2019	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2020	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2021	100	100	100	100	100	100	100	100	66	100	100	100	100	100	100	100	100	100
July 2022	100	100	100	100	100	100	100	100	0	100	100	100	100	100	100	100	100	77
July 2023	100	100	100	100	100	100	100	15	0	100	100	100	100	100	100	100	100	39
July 2024	100	100	100	100	100	100	100	0	0	100	100	100	100	100	100	100	70	20
July 2025	100	100	100	100	100	100	62	0	0	100	100	100	100	100	100	100	43	10
July 2026	100	100	100	100	100	100	13	0	0	100	100	100	100	100	100	100	27	5
July 2027	100	100	100	100	100	81	0	0	0	100	100	100	100	100	100	81	17	3
July 2028	100	100	100	100	100	37	0	0	0	100	100	100	100	100	100	59	10	1
July 2029	100	100	100	100	100	3	0	0	0	100	100	100	100	100	100	43	6	1
July 2030	100	70	70	70	70	0	0	0	0	100	100	100	100	100	80	32	4	*
July 2031	100	36	36	36	36	0	0	0	0	100	100	100	100	100	63	23	2	*
July 2032	100	7	7	7	7	0	0	0	0	100	100	100	100	100	49	17	1	*
July 2033	100	0	0	0	0	0	0	0	0	100	86	86	86	86	38	12	1	*
July 2034	100	0	0	0	0	0	0	0	0	100	70	70	70	70	30	9	1	*
July 2035	100	0	0	0	0	0	0	0	0	100	57	57	57	57	23	6	*	*
July 2036	100	0	0	0	0	0	0	0	0	100	46	46	46	46	17	4	*	*
July 2037	100	0	0	0	0	0	0	0	0	100	36	36	36	36	13	3	*	*
July 2038	100	0	0	0	0	0	0	0	0	100	29	29	29	29	10	2	*	*
July 2039	100	0	0	0	0	0	0	0	0	100	22	22	22	22	7	1	*	*
July 2040	95	0	0	0	0	0	0	0	0	100	17	17	17	17	5	1	*	*
July 2041	0	0	0	0	0	0	0	0	0	97	12	12	12	12	4	1	*	*
July 2042	0	0	0	0	0	0	0	0	0	16	9	9	9	9	2	*	*	*
July 2043	0	0	0	0	0	0	0	0	0	6	6	6	6	6	2	*	*	*
July 2044	0	0	0	0	0	0	0	0	0	4	4	4	4	4	1	*	*	*
July 2045	0	0	0	0	0	0	0	0	0	2	2	2	2	2	*	*	*	*
July 2046	0	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	*	0
July 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.5	13.7	13.7	13.7	13.7	10.8	8.3	5.6	4.2	24.8	19.5	19.5	19.5	19.5	16.0	12.5	8.4	6.1

* 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	KZ Class PSA Prepayment Assumption									P Class PSA Prepayment Assumption								
	0%	100%	125%	180%	225%	300%	400%	600%	800%	0%	100%	125%	180%	225%	300%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	103	103	103	91	81	65	43	0	0	98	93	92	92	92	92	92	92	84
July 2019	106	106	106	79	56	21	0	0	0	96	84	82	82	82	82	77	61	47
July 2020	109	109	109	66	33	0	0	0	0	94	75	71	71	71	67	55	35	19
July 2021	113	113	113	58	16	0	0	0	0	91	66	61	61	61	52	39	18	5
July 2022	116	116	116	53	6	0	0	0	0	89	57	51	51	51	40	26	8	0
July 2023	120	120	120	50	1	0	0	0	0	86	49	43	43	43	30	17	1	0
July 2024	123	123	123	50	*	0	0	0	0	83	42	35	35	35	22	10	0	0
July 2025	127	127	125	50	*	0	0	0	0	80	35	28	28	28	15	5	0	0
July 2026	131	131	123	48	*	0	0	0	0	77	28	22	22	22	10	1	0	0
July 2027	135	135	120	46	*	0	0	0	0	74	22	16	16	16	6	0	0	0
July 2028	139	139	115	43	*	0	0	0	0	70	16	12	12	12	3	0	0	0
July 2029	143	143	109	40	*	0	0	0	0	67	10	8	8	8	*	0	0	0
July 2030	148	143	103	37	*	0	0	0	0	63	5	5	5	5	0	0	0	0
July 2031	152	134	95	33	*	0	0	0	0	58	3	3	3	3	0	0	0	0
July 2032	157	125	88	30	*	0	0	0	0	54	1	1	1	1	0	0	0	0
July 2033	162	115	80	27	*	0	0	0	0	49	0	0	0	0	0	0	0	0
July 2034	166	105	72	24	*	0	0	0	0	44	0	0	0	0	0	0	0	0
July 2035	171	95	65	21	*	0	0	0	0	39	0	0	0	0	0	0	0	0
July 2036	177	85	57	18	*	0	0	0	0	33	0	0	0	0	0	0	0	0
July 2037	182	75	50	15	*	0	0	0	0	27	0	0	0	0	0	0	0	0
July 2038	188	65	43	13	*	0	0	0	0	21	0	0	0	0	0	0	0	0
July 2039	193	56	36	11	*	0	0	0	0	14	0	0	0	0	0	0	0	0
July 2040	199	47	30	9	*	0	0	0	0	7	0	0	0	0	0	0	0	0
July 2041	205	38	24	7	*	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	212	30	19	5	*	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	178	22	14	4	*	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	138	14	9	2	*	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	96	7	4	1	*	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	50	3	2	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.7	20.5	18.6	9.8	2.5	1.3	0.9	0.6	0.4	14.7	6.4	5.8	5.8	5.8	4.7	3.7	2.7	2.1

Date	QL Class PSA Prepayment Assumption									IO† and AT Classes PSA Prepayment Assumption									
	0%	100%	125%	180%	225%	300%	400%	600%	800%	0%	100%	150%	180%	250%	400%	600%	900%	1500%	2300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	100	100	100	100	100	100	100	100	100	99	92	89	87	83	74	62	45	10	0
July 2019	100	100	100	100	100	100	100	100	100	98	84	79	75	69	55	39	20	1	0
July 2020	100	100	100	100	100	100	100	100	100	97	76	69	65	57	40	24	9	*	0
July 2021	100	100	100	100	100	100	100	100	85	95	70	61	56	47	30	15	4	*	0
July 2022	100	100	100	100	100	100	100	100	43	94	63	54	49	38	22	9	2	*	0
July 2023	100	100	100	100	100	100	100	63	22	93	57	47	42	31	16	6	1	*	0
July 2024	100	100	100	100	100	100	100	39	11	91	52	41	36	25	12	3	*	*	0
July 2025	100	100	100	100	100	100	84	24	6	89	46	36	30	21	8	2	*	0	0
July 2026	100	100	100	100	100	100	62	15	3	88	41	31	26	17	6	1	*	0	0
July 2027	100	100	100	100	100	91	45	9	1	86	37	27	22	13	4	1	*	0	0
July 2028	100	100	100	100	100	72	33	6	1	84	33	23	18	11	3	*	*	0	0
July 2029	100	100	100	100	100	57	24	4	*	82	29	19	15	9	2	*	*	0	0
July 2030	100	87	87	87	87	45	18	2	*	79	25	16	13	7	2	*	*	0	0
July 2031	100	72	72	72	72	35	13	1	*	77	21	14	10	5	1	*	*	0	0
July 2032	100	59	59	59	59	28	9	1	*	74	18	11	8	4	1	*	*	0	0
July 2033	100	48	48	48	48	21	7	*	*	71	15	9	7	3	1	*	*	0	0
July 2034	100	40	40	40	40	17	5	*	*	68	12	7	5	2	*	*	*	0	0
July 2035	100	32	32	32	32	13	3	*	*	65	10	5	4	2	*	*	*	0	0
July 2036	100	26	26	26	26	10	2	*	*	61	7	4	3	1	*	*	*	0	0
July 2037	100	20	20	20	20	7	2	*	*	57	5	3	2	1	*	*	*	0	0
July 2038	100	16	16	16	16	5	1	*	*	53	3	1	1	*	*	*	0	0	0
July 2039	100	12	12	12	12	4	1	*	*	49	1	1	*	*	*	*	0	0	0
July 2040	98	9	9	9	9	3	1	*	*	44	*	*	*	*	*	*	0	0	0
July 2041	55	7	7	7	7	2	*	*	*	39	*	*	*	*	*	*	0	0	0
July 2042	9	5	5	5	5	1	*	*	*	34	*	*	*	*	*	*	0	0	0
July 2043	3	3	3	3	3	1	*	*	*	28	*	*	*	*	*	*	0	0	0
July 2044	2	2	2	2	2	*	*	*	*	22	0	0	0	0	0	0	0	0	0
July 2045	1	1	1	1	1	*	*	*	*	15	0	0	0	0	0	0	0	0	0
July 2046	*	*	*	*	*	*	*	*	0	8	0	0	0	0	0	0	0	0	0
July 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.2	16.9	16.9	16.9	16.9	13.7	10.6	7.1	5.3	19.9	8.5	7.0	6.3	5.0	3.3	2.1	1.3	0.5	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.

	AP Class										CZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
Date	0%	100%	150%	180%	250%	400%	600%	900%	1500%	2300%	0%	100%	150%	180%	250%	400%	600%	900%	1500%	2300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2018	98	90	86	86	86	86	72	52	11	0	103	103	103	90	59	0	0	0	0	0
July 2019	97	80	74	74	74	63	45	23	1	0	106	106	106	83	31	0	0	0	0	0
July 2020	95	71	63	63	63	47	28	10	*	0	109	109	109	79	13	0	0	0	0	0
July 2021	93	63	53	53	53	34	17	5	*	0	113	113	113	78	4	0	0	0	0	0
July 2022	91	55	44	44	44	25	11	2	*	0	116	116	116	78	*	0	0	0	0	0
July 2023	89	48	36	36	36	18	7	1	*	0	120	120	118	78	*	0	0	0	0	0
July 2024	86	40	29	29	29	13	4	*	*	0	123	123	117	77	*	0	0	0	0	0
July 2025	84	34	24	24	24	10	2	*	0	0	127	127	112	73	*	0	0	0	0	0
July 2026	81	28	19	19	19	7	2	*	0	0	131	131	106	68	*	0	0	0	0	0
July 2027	78	22	16	16	16	5	1	*	0	0	135	135	98	62	*	0	0	0	0	0
July 2028	75	16	12	12	12	4	1	*	0	0	139	139	90	56	*	0	0	0	0	0
July 2029	72	11	10	10	10	3	*	*	0	0	143	143	81	50	*	0	0	0	0	0
July 2030	69	8	8	8	8	2	*	*	0	0	148	135	72	44	*	0	0	0	0	0
July 2031	65	6	6	6	6	1	*	*	0	0	152	120	62	38	*	0	0	0	0	0
July 2032	61	5	5	5	5	1	*	*	0	0	157	105	53	32	*	0	0	0	0	0
July 2033	57	3	3	3	3	1	*	*	0	0	162	90	44	26	*	0	0	0	0	0
July 2034	53	3	3	3	3	*	*	*	0	0	166	75	36	21	*	0	0	0	0	0
July 2035	48	2	2	2	2	*	*	*	0	0	171	60	28	16	*	0	0	0	0	0
July 2036	43	1	1	1	1	*	*	*	0	0	177	46	21	12	*	0	0	0	0	0
July 2037	38	1	1	1	1	*	*	*	0	0	182	32	14	8	*	0	0	0	0	0
July 2038	32	*	*	*	*	*	*	0	0	0	188	18	8	4	*	0	0	0	0	0
July 2039	26	*	*	*	*	*	*	0	0	0	193	8	3	2	*	0	0	0	0	0
July 2040	20	*	*	*	*	*	*	0	0	0	199	2	1	*	*	0	0	0	0	0
July 2041	13	*	*	*	*	*	*	0	0	0	205	1	1	*	*	0	0	0	0	0
July 2042	6	*	*	*	*	*	*	0	0	0	212	1	*	*	*	0	0	0	0	0
July 2043	*	*	*	*	*	*	*	0	0	0	208	*	*	*	*	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0	0	161	0	0	0	0	0	0	0	0	0
July 2045	0	0	0	0	0	0	0	0	0	0	111	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	0	0	0	0	57	0	0	0	0	0	0	0	0	0
July 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)**	16.2	6.4	5.5	5.5	5.5	3.7	2.4	1.4	0.5	0.1	28.0	17.3	14.6	11.2	1.6	0.5	0.2	0.1	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.

Characteristics of the Residual Class

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Election and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

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

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

Group	Prepayment Assumption
1	180% PSA
2	180% PSA

See "Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Treatment of Original Issue Discount*" in the REMIC Prospectus. No representation is made as to whether the Mortgage Loans underlying the MBS will prepay at that rate 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. All of the RCR Certificates are Combination RCR Certificates. See "Material Federal Income Tax Consequences—Taxation of Beneficial Owners of RCR Certificates" in the REMIC Prospectus for a general discussion of the federal income tax treatment of beneficial owners of RCR Certificates.

Tax Audit Procedures

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

Foreign Investors

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

ADDITIONAL ERISA CONSIDERATIONS

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

1. If any of the Transaction Parties has provided, or will provide, advice with respect to the acquisition of the Certificates by the plan, it has or will provide advice only to a Plan Fiduciary that is independent of the Transaction Parties giving such advice, if any, and that is one of the following:
   - a bank as defined in Section 202 of the Investment Advisers Act of 1940 (the "Advisers Act"), or a similar institution that is regulated and supervised and subject to periodic examination by a State or federal agency;
   - an insurance carrier that is qualified under the laws of more than one State to perform the services of managing, acquiring or disposing of assets of a plan;
   - an investment adviser registered under the Advisers Act or, if not registered as an investment adviser under the Advisers Act by reason of paragraph (1) of Section 203A of the Advisers Act, registered as an investment adviser under the laws of the State in which it maintains its principal office and place of business;
   - a broker-dealer registered under the Exchange Act; or
   - a fiduciary that, for so long as the plan is invested in the Certificates, will have total assets of at least $50,000,000 under its management or control (provided that this requirement will not be satisfied if the Plan Fiduciary is either (i) the owner or a relative of the owner of an investing IRA or (ii) a participant or beneficiary or a relative of such participant or beneficiary of the plan investing in the Certificates in such capacity).
2. The Plan Fiduciary is capable of evaluating investment risks independently, both in general and with respect to particular transactions and investment strategies, including the acquisition by the plan of the Certificates.
3. The Plan Fiduciary is a "fiduciary" with respect to the plan within the meaning of section 3(21) of ERISA or section 4975 of the Code, or both, and is responsible for exercising independent judgment in evaluating the plan's acquisition of the Certificates.
4. None of the Transaction Parties has exercised any authority to cause the plan to invest in the Certificates or to negotiate the terms of the plan's investment in the Certificates.
5. The Plan Fiduciary has been informed by the Transaction Parties:
   - that none of the Transaction Parties is undertaking to provide impartial investment advice or to give advice in a fiduciary capacity in connection with the plan's acquisition of the Certificates; and
   - of the existence and nature of the Transaction Parties' financial interests in the plan's acquisition of the Certificates.

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

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to J.P. Morgan Securities LLC (the "Dealer") in exchange for the MBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

CREDIT RISK RETENTION

The Certificates satisfy the requirements of the Credit Risk Retention Rule (12 C.F.R. Part 1234) jointly promulgated by the Federal Housing Finance Agency ("FHFA"), the SEC and several other federal agencies. In accordance with 12 C.F.R. 1234.8(a), (i) the Certificates are fully guaranteed as to timely payment of principal and interest by Fannie Mae and (ii) Fannie Mae is operating under the conservatorship of FHFA with capital support from the United States.

LEGAL MATTERS

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

Schedule 1

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
Q	$78,767,000	P	$ 85,317,000	PAC/AD	3.0%	FIX	3136AXQN8	June 2046
QM	6,550,000							
Recombination 2								
PL	8,375,000	QL	14,925,000	PAC/AD	3.0	FIX	3136AXQP3	August 2047
QM	6,550,000							
Recombination 3								
KZ	16,143,727	DA(3)	109,835,727	PT	3.0	FIX	3136AXQQ1	August 2047
PL	8,375,000							
Q	78,767,000							
QM	6,550,000							
Recombination 4								
AP	20,083,000	AT(4)	23,183,727	PT	3.0	FIX	3136AXQR9	August 2047
CZ	3,100,727							

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

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

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

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

Principal Balance Schedules

Aggregate Group Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$93,692,000.00	March 2022	$54,786,530.21	November 2026	$25,210,627.54
August 2017	93,243,797.45	April 2022	54,126,779.65	December 2026	24,841,994.46
September 2017	92,773,248.35	May 2022	53,471,272.67	January 2027	24,478,339.73
October 2017	92,280,564.88	June 2022	52,819,979.65	February 2027	24,119,598.96
November 2017	91,765,973.20	July 2022	52,172,871.18	March 2027	23,765,708.55
December 2017	91,229,713.27	August 2022	51,529,918.02	April 2027	23,416,605.71
January 2018	90,672,038.67	September 2022	50,891,091.15	May 2027	23,072,228.45
February 2018	90,093,216.39	October 2022	50,256,361.70	June 2027	22,732,515.54
March 2018	89,493,526.60	November 2022	49,625,701.03	July 2027	22,397,406.55
April 2018	88,873,262.41	December 2022	48,999,080.66	August 2027	22,066,841.80
May 2018	88,237,043.27	January 2023	48,376,472.29	September 2027	21,740,762.36
June 2018	87,587,923.09	February 2023	47,757,847.81	October 2027	21,419,110.04
July 2018	86,926,072.69	March 2023	47,143,179.31	November 2027	21,101,827.40
August 2018	86,251,672.07	April 2023	46,532,439.04	December 2027	20,788,857.72
September 2018	85,568,000.41	May 2023	45,925,599.43	January 2028	20,480,144.99
October 2018	84,875,187.78	June 2023	45,322,633.10	February 2028	20,175,633.92
November 2018	84,173,371.73	July 2023	44,723,512.85	March 2028	19,875,269.91
December 2018	83,462,697.16	August 2023	44,128,211.64	April 2028	19,578,999.05
January 2019	82,743,316.20	September 2023	43,536,702.61	May 2028	19,286,768.11
February 2019	82,015,388.05	October 2023	42,948,959.09	June 2028	18,998,524.54
March 2019	81,279,078.80	November 2023	42,364,954.56	July 2028	18,714,216.46
April 2019	80,534,561.32	December 2023	41,784,662.69	August 2028	18,433,792.63
May 2019	79,782,015.04	January 2024	41,208,057.32	September 2028	18,157,202.48
June 2019	79,021,625.80	February 2024	40,635,112.44	October 2028	17,884,396.05
July 2019	78,253,585.65	March 2024	40,065,802.24	November 2028	17,615,324.05
August 2019	77,478,092.66	April 2024	39,500,101.04	December 2028	17,349,937.78
September 2019	76,695,350.74	May 2024	38,940,252.63	January 2029	17,088,189.17
October 2019	75,905,569.42	June 2024	38,387,843.18	February 2029	16,830,030.78
November 2019	75,108,963.64	July 2024	37,842,777.37	March 2029	16,575,415.73
December 2019	74,317,549.71	August 2024	37,304,961.06	April 2029	16,324,297.78
January 2020	73,531,291.84	September 2024	36,774,301.29	May 2029	16,076,631.23
February 2020	72,750,154.50	October 2024	36,250,706.27	June 2029	15,832,371.00
March 2020	71,974,102.39	November 2024	35,734,085.37	July 2029	15,591,472.56
April 2020	71,203,100.42	December 2024	35,224,349.08	August 2029	15,353,891.94
May 2020	70,437,113.75	January 2025	34,721,409.02	September 2029	15,119,585.76
June 2020	69,676,107.76	February 2025	34,225,177.93	October 2029	14,888,511.15
July 2020	68,920,048.04	March 2025	33,735,569.63	November 2029	14,660,625.80
August 2020	68,168,900.42	April 2025	33,252,499.03	December 2029	14,435,887.96
September 2020	67,422,630.95	May 2025	32,775,882.10	January 2030	14,214,256.38
October 2020	66,681,205.90	June 2025	32,305,635.88	February 2030	13,995,690.34
November 2020	65,944,591.76	July 2025	31,841,678.45	March 2030	13,780,149.66
December 2020	65,212,755.22	August 2025	31,383,928.89	April 2030	13,567,594.63
January 2021	64,485,663.22	September 2025	30,932,307.34	May 2030	13,357,986.09
February 2021	63,763,282.89	October 2025	30,486,734.92	June 2030	13,151,285.35
March 2021	63,045,581.58	November 2025	30,047,133.75	July 2030	12,947,454.21
April 2021	62,332,526.85	December 2025	29,613,426.91	August 2030	12,746,454.98
May 2021	61,624,086.48	January 2026	29,185,538.47	September 2030	12,548,250.42
June 2021	60,920,228.44	February 2026	28,763,393.44	October 2030	12,352,803.79
July 2021	60,220,920.93	March 2026	28,346,917.79	November 2030	12,160,078.81
August 2021	59,526,132.34	April 2026	27,936,038.41	December 2030	11,970,039.65
September 2021	58,835,831.28	May 2026	27,530,683.11	January 2031	11,782,650.95
October 2021	58,149,986.55	June 2026	27,130,780.61	February 2031	11,597,877.80
November 2021	57,468,567.16	July 2026	26,736,260.53	March 2031	11,415,685.73
December 2021	56,791,542.33	August 2026	26,347,053.37	April 2031	11,236,040.70
January 2022	56,118,881.45	September 2026	25,963,090.52	May 2031	11,058,909.14
February 2022	55,450,554.14	October 2026	25,584,304.21	June 2031	10,884,257.86

Aggregate Group (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
July 2031	$10,712,054.13	June 2036	$ 3,908,735.04	May 2041	$ 1,098,174.42
August 2031	10,542,265.62	July 2036	3,836,730.43	June 2041	1,069,715.86
September 2031	10,374,860.42	August 2036	3,765,800.19	July 2041	1,041,726.75
October 2031	10,209,807.02	September 2036	3,695,929.67	August 2041	1,014,200.39
November 2031	10,047,074.33	October 2036	3,627,104.39	September 2041	987,130.15
December 2031	9,886,631.64	November 2036	3,559,310.09	October 2041	960,509.51
January 2032	9,728,448.64	December 2036	3,492,532.66	November 2041	934,332.03
February 2032	9,572,495.40	January 2037	3,426,758.20	December 2041	908,591.36
March 2032	9,418,742.39	February 2037	3,361,972.98	January 2042	883,281.21
April 2032	9,267,160.43	March 2037	3,298,163.46	February 2042	858,395.41
May 2032	9,117,720.74	April 2037	3,235,316.26	March 2042	833,927.86
June 2032	8,970,394.89	May 2037	3,173,418.18	April 2042	809,872.52
July 2032	8,825,154.84	June 2037	3,112,456.20	May 2042	786,223.47
August 2032	8,681,972.87	July 2037	3,052,417.46	June 2042	762,974.83
September 2032	8,540,821.65	August 2037	2,993,289.28	July 2042	740,120.83
October 2032	8,401,674.17	September 2037	2,935,059.13	August 2042	717,655.76
November 2032	8,264,503.81	October 2037	2,877,714.66	September 2042	695,573.99
December 2032	8,129,284.24	November 2037	2,821,243.67	October 2042	673,869.97
January 2033	7,995,989.50	December 2037	2,765,634.12	November 2042	652,538.22
February 2033	7,864,593.95	January 2038	2,710,874.13	December 2042	631,573.33
March 2033	7,735,072.29	February 2038	2,656,951.99	January 2043	610,969.98
April 2033	7,607,399.54	March 2038	2,603,856.12	February 2043	590,722.90
May 2033	7,481,551.04	April 2038	2,551,575.10	March 2043	570,826.91
June 2033	7,357,502.44	May 2038	2,500,097.66	April 2043	551,276.88
July 2033	7,235,229.70	June 2038	2,449,412.68	May 2043	532,067.76
August 2033	7,114,709.12	July 2038	2,399,509.19	June 2043	513,194.57
September 2033	6,995,917.27	August 2038	2,350,376.36	July 2043	494,652.40
October 2033	6,878,831.03	September 2038	2,302,003.49	August 2043	476,436.40
November 2033	6,763,427.59	October 2038	2,254,380.04	September 2043	458,541.79
December 2033	6,649,684.41	November 2038	2,207,495.59	October 2043	440,963.84
January 2034	6,537,579.27	December 2038	2,161,339.88	November 2043	423,697.90
February 2034	6,427,090.22	January 2039	2,115,902.76	December 2043	406,739.38
March 2034	6,318,195.59	February 2039	2,071,174.23	January 2044	390,083.76
April 2034	6,210,873.98	March 2039	2,027,144.42	February 2044	373,726.56
May 2034	6,105,104.30	April 2039	1,983,803.59	March 2044	357,663.37
June 2034	6,000,865.70	May 2039	1,941,142.11	April 2044	341,889.86
July 2034	5,898,137.61	June 2039	1,899,150.51	May 2044	326,401.72
August 2034	5,796,899.72	July 2039	1,857,819.41	June 2044	311,194.74
September 2034	5,697,131.99	August 2039	1,817,139.58	July 2044	296,264.73
October 2034	5,598,814.63	September 2039	1,777,101.90	August 2044	281,607.59
November 2034	5,501,928.12	October 2039	1,737,697.37	September 2044	267,219.25
December 2034	5,406,453.18	November 2039	1,698,917.11	October 2044	253,095.71
January 2035	5,312,370.78	December 2039	1,660,752.37	November 2044	239,233.01
February 2035	5,219,662.13	January 2040	1,623,194.50	December 2044	225,627.27
March 2035	5,128,308.71	February 2040	1,586,234.96	January 2045	212,274.64
April 2035	5,038,292.20	March 2040	1,549,865.35	February 2045	199,171.32
May 2035	4,949,594.55	April 2040	1,514,077.34	March 2045	186,313.59
June 2035	4,862,197.92	May 2040	1,478,862.75	April 2045	173,697.75
July 2035	4,776,084.72	June 2040	1,444,213.48	May 2045	161,320.16
August 2035	4,691,237.58	July 2040	1,410,121.56	June 2045	149,177.25
September 2035	4,607,639.35	August 2040	1,376,579.10	July 2045	137,265.46
October 2035	4,525,273.11	September 2040	1,343,578.35	August 2045	126,823.51
November 2035	4,444,122.15	October 2040	1,311,111.63	September 2045	118,401.20
December 2035	4,364,169.99	November 2040	1,279,171.37	October 2045	110,137.77
January 2036	4,285,400.35	December 2040	1,247,750.12	November 2045	102,030.83
February 2036	4,207,797.17	January 2041	1,216,840.49	December 2045	94,078.02
March 2036	4,131,344.60	February 2041	1,186,435.24	January 2046	87,594.81
April 2036	4,056,026.98	March 2041	1,156,527.17	February 2046	81,234.48
May 2036	3,981,828.88	April 2041	1,127,109.23	March 2046	74,995.18

Aggregate Group (Continued)

Distribution Date	Planned Balance
April 2046	$ 68,875.07
May 2046	62,872.35
June 2046	56,985.24
July 2046	51,211.99
August 2046	45,550.86
September 2046	$ 40,000.16
October 2046	34,558.18
November 2046	29,223.28
December 2046	23,993.82
January 2047	18,868.18
February 2047	$ 13,844.77
March 2047	8,922.02
April 2047	4,098.38
May 2047 and thereafter	0.00

AP Class Planned Balances

Distribution Date	Planned Balance
Initial Balance	$20,083,000.00
August 2017	19,846,603.96
September 2017	19,612,157.09
October 2017	19,379,643.27
November 2017	19,149,046.48
December 2017	18,920,350.84
January 2018	18,693,540.60
February 2018	18,468,600.13
March 2018	18,245,513.92
April 2018	18,024,266.60
May 2018	17,804,842.91
June 2018	17,587,227.71
July 2018	17,371,405.98
August 2018	17,157,362.82
September 2018	16,945,083.46
October 2018	16,734,553.24
November 2018	16,525,757.61
December 2018	16,318,682.15
January 2019	16,113,312.54
February 2019	15,909,634.58
March 2019	15,707,634.18
April 2019	15,507,297.38
May 2019	15,308,610.30
June 2019	15,111,559.20
July 2019	14,916,130.43
August 2019	14,722,310.46
September 2019	14,530,085.86
October 2019	14,339,443.31
November 2019	14,150,369.60
December 2019	13,962,851.62
January 2020	13,776,876.36
February 2020	13,592,430.93
March 2020	13,409,502.53
April 2020	13,228,078.46
May 2020	13,048,146.12
June 2020	12,869,693.03
July 2020	12,692,706.79
August 2020	12,517,175.10
September 2020	12,343,085.76
October 2020	12,170,426.68
November 2020	11,999,185.85
December 2020	11,829,351.36
January 2021	11,660,911.39
February 2021	11,493,854.24
March 2021	11,328,168.26
April 2021	11,163,841.93
May 2021	11,000,863.81
June 2021	10,839,222.54
July 2021	10,678,906.87
August 2021	$10,519,905.62
September 2021	10,362,207.71
October 2021	10,205,802.16
November 2021	10,050,678.05
December 2021	9,896,824.57
January 2022	9,744,230.99
February 2022	9,592,886.65
March 2022	9,442,781.00
April 2022	9,293,903.56
May 2022	9,146,243.94
June 2022	8,999,791.82
July 2022	8,854,536.98
August 2022	8,710,469.27
September 2022	8,567,578.61
October 2022	8,426,277.59
November 2022	8,287,123.09
December 2022	8,150,083.93
January 2023	8,015,129.36
February 2023	7,882,229.06
March 2023	7,751,353.14
April 2023	7,622,472.14
May 2023	7,495,557.01
June 2023	7,370,579.12
July 2023	7,247,510.23
August 2023	7,126,322.52
September 2023	7,006,988.55
October 2023	6,889,481.28
November 2023	6,773,774.04
December 2023	6,659,840.56
January 2024	6,547,654.91
February 2024	6,437,191.57
March 2024	6,328,425.34
April 2024	6,221,331.42
May 2024	6,115,885.32
June 2024	6,012,062.93
July 2024	5,909,840.46
August 2024	5,809,194.49
September 2024	5,710,101.89
October 2024	5,612,539.90
November 2024	5,516,486.06
December 2024	5,421,918.23
January 2025	5,328,814.60
February 2025	5,237,153.65
March 2025	5,146,914.19
April 2025	5,058,075.31
May 2025	4,970,616.41
June 2025	4,884,517.19
July 2025	4,799,757.63
August 2025	4,716,317.98
September 2025	$ 4,634,178.81
October 2025	4,553,320.94
November 2025	4,473,725.46
December 2025	4,395,373.76
January 2026	4,318,247.45
February 2026	4,242,328.45
March 2026	4,167,598.91
April 2026	4,094,041.24
May 2026	4,021,638.11
June 2026	3,950,372.43
July 2026	3,880,227.35
August 2026	3,811,186.28
September 2026	3,743,232.84
October 2026	3,676,350.92
November 2026	3,610,524.60
December 2026	3,545,738.22
January 2027	3,481,976.34
February 2027	3,419,223.72
March 2027	3,357,465.36
April 2027	3,296,686.47
May 2027	3,236,872.48
June 2027	3,178,009.00
July 2027	3,120,081.89
August 2027	3,063,077.17
September 2027	3,006,981.09
October 2027	2,951,780.10
November 2027	2,897,460.82
December 2027	2,844,010.07
January 2028	2,791,414.89
February 2028	2,739,662.46
March 2028	2,688,740.18
April 2028	2,638,635.61
May 2028	2,589,336.51
June 2028	2,540,830.80
July 2028	2,493,106.57
August 2028	2,446,152.10
September 2028	2,399,955.82
October 2028	2,354,506.35
November 2028	2,309,792.46
December 2028	2,265,803.07
January 2029	2,222,527.28
February 2029	2,179,954.35
March 2029	2,138,073.67
April 2029	2,096,874.82
May 2029	2,056,347.49
June 2029	2,016,481.55
July 2029	1,977,267.01
August 2029	1,938,694.01
September 2029	1,900,752.86

AP Class (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
October 2029	$ 1,863,433.98	August 2034	$ 498,424.32	June 2039	$ 32,468.73
November 2029	1,826,727.95	September 2034	485,002.13	July 2039	29,728.72
December 2029	1,790,625.48	October 2034	471,823.86	August 2039	27,047.36
January 2030	1,755,117.41	November 2034	458,885.61	September 2039	24,423.65
February 2030	1,720,194.73	December 2034	446,183.58	October 2039	21,856.62
March 2030	1,685,848.54	January 2035	433,714.00	November 2039	19,345.30
April 2030	1,652,070.08	February 2035	421,473.16	December 2039	16,888.74
May 2030	1,618,850.71	March 2035	409,457.40	January 2040	14,486.01
June 2030	1,586,181.93	April 2035	397,663.14	February 2040	12,136.18
July 2030	1,554,055.36	May 2035	386,086.82	March 2040	9,838.35
August 2030	1,522,462.72	June 2035	374,724.95	April 2040	7,591.63
September 2030	1,491,395.88	July 2035	363,574.11	May 2040	7,345.37
October 2030	1,460,846.81	August 2035	352,630.88	June 2040	7,103.73
November 2030	1,430,807.60	September 2035	341,891.96	July 2040	6,866.65
December 2030	1,401,270.47	October 2035	331,354.03	August 2040	6,634.05
January 2031	1,372,227.73	November 2035	321,013.87	September 2040	6,405.85
February 2031	1,343,671.82	December 2035	310,868.30	October 2040	6,181.98
March 2031	1,315,595.28	January 2036	300,914.16	November 2040	5,962.39
April 2031	1,287,990.77	February 2036	291,148.36	December 2040	5,746.98
May 2031	1,260,851.05	March 2036	281,567.86	January 2041	5,535.71
June 2031	1,234,168.97	April 2036	272,169.66	February 2041	5,328.50
July 2031	1,207,937.52	May 2036	262,950.79	March 2041	5,125.28
August 2031	1,182,149.76	June 2036	253,908.36	April 2041	4,926.00
September 2031	1,156,798.87	July 2036	245,039.48	May 2041	4,730.58
October 2031	1,131,878.13	August 2036	236,341.34	June 2041	4,538.96
November 2031	1,107,380.90	September 2036	227,811.15	July 2041	4,351.09
December 2031	1,083,300.66	October 2036	219,446.17	August 2041	4,166.90
January 2032	1,059,630.97	November 2036	211,243.71	September 2041	3,986.33
February 2032	1,036,365.50	December 2036	203,201.11	October 2041	3,809.32
March 2032	1,013,497.99	January 2037	195,315.75	November 2041	3,635.82
April 2032	991,022.29	February 2037	187,585.05	December 2041	3,465.76
May 2032	968,932.34	March 2037	180,006.47	January 2042	3,299.09
June 2032	947,222.15	April 2037	172,577.51	February 2042	3,135.75
July 2032	925,885.85	May 2037	165,295.71	March 2042	2,975.69
August 2032	904,917.62	June 2037	158,158.65	April 2042	2,818.86
September 2032	884,311.76	July 2037	151,163.94	May 2042	2,665.19
October 2032	864,062.63	August 2037	144,309.21	June 2042	2,514.65
November 2032	844,164.69	September 2037	137,592.17	July 2042	2,367.17
December 2032	824,612.45	October 2037	131,010.53	August 2042	2,222.71
January 2033	805,400.55	November 2037	124,562.03	September 2042	2,081.22
February 2033	786,523.67	December 2037	118,244.47	October 2042	1,942.64
March 2033	767,976.57	January 2038	112,055.68	November 2042	1,806.93
April 2033	749,754.12	February 2038	105,993.50	December 2042	1,674.05
May 2033	731,851.23	March 2038	100,055.82	January 2043	1,543.93
June 2033	714,262.90	April 2038	94,240.57	February 2043	1,416.55
July 2033	696,984.21	May 2038	88,545.69	March 2043	1,291.84
August 2033	680,010.30	June 2038	82,969.17	April 2043	1,169.77
September 2033	663,336.39	July 2038	77,509.02	May 2043	1,050.30
October 2033	646,957.76	August 2038	72,163.28	June 2043	933.37
November 2033	630,869.78	September 2038	66,930.04	July 2043	818.95
December 2033	615,067.87	October 2038	61,807.39	August 2043	706.99
January 2034	599,547.53	November 2038	56,793.47	September 2043	597.45
February 2034	584,304.31	December 2038	51,886.44	October 2043	490.29
March 2034	569,333.85	January 2039	47,084.49	November 2043	385.48
April 2034	554,631.84	February 2039	44,035.74	December 2043	282.96
May 2034	540,194.03	March 2039	41,050.86	January 2044	182.71
June 2034	526,016.24	April 2039	38,128.77	February 2044	84.68
July 2034	512,094.36	May 2039	35,268.41	March 2044 and thereafter	0.00

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TABLE OF CONTENTS

$176,953,744

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Guaranteed REMIC Pass-Through Certificates

Fannie Mae REMIC Trust 2017-58

PROSPECTUS SUPPLEMENT

J.P. Morgan

July 25, 2017