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

$918,044,832

FannieMae®

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-9

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

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

The mortgage loans backing 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
AC(2)	1	$117,988,428	PT	2.375%	FIX	3136AVWP0	March 2047
AI(2)	1	67,038,879(3)	NTL	5.500	FIX/IO	3136AVWQ8	March 2047
B	2	28,619,201	PT	3.000	FIX	3136AVWR6	March 2047
BF	2	71,548,001	PT	(4)	FLT	3136AVWS4	March 2047
BS	2	71,548,001(3)	NTL	(4)	INV/IO	3136AVWT2	March 2047
CA(2)	3	43,019,810	PT	2.375	FIX	3136AVWU9	March 2047
CI(2)	3	27,301,033(3)	NTL	6.500	FIX/IO	3136AVWV7	March 2047
D(2)	4	16,269,346	PT	2.500	FIX	3136AVWW5	March 2047
DF(2)	4	48,808,038	PT	(4)	FLT	3136AVWX3	March 2047
DS(2)	4	48,808,038(3)	NTL	(4)	INV/IO	3136AVWY1	March 2047
E(2)	5	11,494,520	PT	2.500	FIX	3136AVWZ8	March 2047
EF(2)	5	34,483,558	PT	(4)	FLT	3136AVXA2	March 2047
ES(2)	5	34,483,558(3)	NTL	(4)	INV/IO	3136AVXB0	March 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 AD, A, CB, C, EB, GL, EA, KP, KQ, HB, AM and AN 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 (other than the LA, LB and LC Classes) from time to time in negotiated transactions at varying prices. We expect the settlement date to be February 28, 2017. Fannie Mae will assign the LA, LB and LC Classes to Fannie Mae Mega trusts. See "Plan of Distribution" in this prospectus supplement.

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.

Credit Suisse

The date of this Prospectus Supplement is February 22, 2017

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
GA	6	$ 15,588,206	SEQ	3.000%	FIX	3136AVXC8	October 2042
GB	6	3,000,000	SEQ	3.000	FIX	3136AVXD6	May 2039
GK(2) ..	6	890,352	SEQ	3.000	FIX	3136AVXE4	October 2042
GJ	6	5,000,000	SEQ	3.000	FIX	3136AVXF1	June 2041
GE(2) ...	6	521,442	SEQ	3.000	FIX	3136AVXG9	October 2042
EC(2) ...	6	118,563,000	SEQ	3.000	FIX	3136AVXH7	August 2040
EG(2) ...	6	21,277,108	SEQ	3.000	FIX	3136AVXJ3	October 2042
VE(2) ...	6	13,205,000	SEQ/AD	3.000	FIX	3136AVXK0	July 2028
EV(2) ...	6	14,147,000	SEQ/AD	3.000	FIX	3136AVXL8	June 2037
EZ(2) ...	6	32,807,892	SEQ	3.000	FIX/Z	3136AVXM6	March 2047
JA	7	36,789,424	SEQ	3.000	FIX	3136AVXN4	August 2042
VJ	7	4,027,933	SEQ/AD	3.000	FIX	3136AVXP9	July 2028
ZJ	7	10,000,000	SEQ	3.000	FIX/Z	3136AVXQ7	March 2047
FK	8	23,571,428	PT	(4)	FLT	3136AVXR5	March 2047
SK	8	23,571,428(3)	NTL	(4)	INV/IO	3136AVXS3	March 2047
KG(2) ..	8	20,450,072	PAC	3.000	FIX	3136AVXT1	July 2043
KH(2) ..	8	2,895,071	PAC	3.000	FIX	3136AVXU8	March 2045
KC(2) ..	8	4,205,827	PAC	3.000	FIX	3136AVXV6	March 2047
KD	8	990,000	SCH	3.000	FIX	3136AVXW4	March 2047
KA	8	2,750,000	SUP/AD	3.000	FIX	3136AVXX2	March 2047
KB	8	135,000	SUP/AD	3.000	FIX	3136AVXY0	March 2047
KZ	8	2,602	SUP	3.000	FIX/Z	3136AVXZ7	March 2047
HA	9	25,529,000	SEQ	3.000	FIX	3136AVYA1	December 2042
HV(2) ..	9	2,547,000	SEQ/AD	3.000	FIX	3136AVYB9	July 2028
HZ(2) ...	9	6,326,401	SEQ	3.000	FIX/Z	3136AVYC7	March 2047
LA	10	51,300,724	SC/PT	5.000	FIX	3136AVYD5	April 2025
LB	11	39,736,146	SC/PT	5.500	FIX	3136AVYE3	March 2026
LC	12	26,977,082	SC/PT	6.000	FIX	3136AVYF0	July 2026
AL	13	47,132,849	SEQ	3.000	FIX	3136AVYG8	March 2043
VL	13	4,435,504	SEQ/AD	3.000	FIX	3136AVYH6	July 2028
ZL	13	11,011,867	SEQ	3.000	FIX/Z	3136AVYJ2	March 2047
R		0	NPR	0	NPR	3136AVYK9	March 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-8 for a description of how their notional principal balances are calculated.
(4) Based on LIBOR.

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");
- if you are purchasing a Group 10, Group 11 or Group 12 Class or the R Class, the disclosure documents relating to the applicable underlying REMIC and RCR certificates (the "Underlying REMIC Disclosure Documents"); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading "Incorporation by Reference" in the REMIC Prospectus.

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

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

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

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

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

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

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

SUMMARY

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

Assets Underlying Each Group of Classes

Group	Assets
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS
7	Group 7 MBS
8	Group 8 MBS
9	Group 9 MBS
10	Class 2003-79-NJ REMIC Certificate
	Class 2004-78-EB REMIC Certificate
	Class 2004-84-GB REMIC Certificate
	Class 2004-89-DZ REMIC Certificate
	Class 2004-96-BE REMIC Certificate
	Class 2004-98-ML REMIC Certificate
	Class 2005-21-BY REMIC Certificate
	Class 2005-32-AE REMIC Certificate
11	Class 2003-28-KG REMIC Certificate
	Class 2004-53-NC REMIC Certificate
	Class 2004-59-JL REMIC Certificate
	Class 2004-92-ME REMIC Certificate
	Class 2005-103-AJ REMIC Certificate
	Class 2005-121-DX RCR Certificate
	Class 2006-10-JC RCR Certificate
	Class 2006-18-CE RCR Certificate
12	Class 2006-55-ND RCR Certificate
	Class 2006-58-CY REMIC Certificate
	Class 2006-65-GD REMIC Certificate
13	Group 13 MBS

Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8, Group 9 and Group 13 MBS

Characteristics of the Trust MBS

	Approximate Principal Balance	Pass-Through Rate	Range of Weighted Average Coupons or WACs (annual percentages)	Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)
Group 1 MBS	$117,988,428	5.50%	5.75% to 8.00%	208 to 360
Group 2 MBS	$100,167,202	5.50%	5.75% to 8.00%	215 to 360
Group 3 MBS	$ 43,019,810	6.50%	6.75% to 9.00%	216 to 360
Group 4 MBS	$ 65,077,384	5.50%	5.75% to 8.00%	206 to 360
Group 5 MBS	$ 45,978,078	5.50%	5.75% to 8.00%	206 to 360
Group 6 MBS	$225,000,000	3.00%	3.25% to 5.50%	241 to 360
Group 7 MBS	$ 50,817,357	3.00%	3.25% to 5.50%	241 to 360
Group 8 MBS	$ 55,000,000	4.50%	4.75% to 7.00%	241 to 360
Group 9 MBS	$ 34,402,401	3.00%	3.25% to 5.50%	241 to 360
Group 13 MBS	$ 62,580,220	3.00%	3.25% to 5.50%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	Principal Balance	Original Term to Maturity (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Interest Rate
Group 1 MBS	$117,988,428	360	208	142	5.974%
Group 2 MBS	$100,167,202	360	216	138	5.946%
Group 3 MBS	$ 43,019,810	360	216	138	6.912%
Group 4 MBS	$ 65,077,384	360	206	143	5.961%
Group 5 MBS	$ 45,978,078	360	206	144	5.948%
Group 6 MBS	$225,000,000	360	353	6	3.738%
Group 7 MBS	$ 50,817,357	360	356	3	3.632%
Group 8 MBS	$ 55,000,000	360	357	1	4.900%
Group 9 MBS	$ 34,402,401	360	308	48	3.594%
Group 13 MBS	$ 62,580,220	360	325	29	3.628%

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 10, Group 11and Group 12

Exhibit A describes the underlying REMIC and RCR certificates in Group 10, Group 11 and Group 12 including certain information about the related mortgage loans. To learn more about the underlying REMIC and RCR certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

Settlement Date

We expect to issue the certificates on February 28, 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)
BF	1.167%	6.50%	0.40%	LIBOR + 40 basis points
BS	5.333%	6.10%	0.00%	6.1% − LIBOR
DF	1.175%	6.50%	0.40%	LIBOR + 40 basis points
DS	5.325%	6.10%	0.00%	6.1% − LIBOR
EF	1.175%	6.50%	0.40%	LIBOR + 40 basis points
ES	5.325%	6.10%	0.00%	6.1% − LIBOR
FK	1.230%	6.50%	0.45%	LIBOR + 45 basis points
SK	5.270%	6.05%	0.00%	6.05% − 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	
AI	56.8181813559% of the Group 1 MBS
BS	100% of the BF Class
CI	63.4615378357% of the Group 3 MBS
DS	100% of the DF Class
ES	100% of the EF Class
SK	100% of the FK 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)*

	PSA Prepayment Assumption					
Group 1 Classes	0%	100%	299%	500%	1000%	1500%
AC, AI, AD and A	20.5	7.1	4.0	2.5	1.1	0.5

	PSA Prepayment Assumption					
Group 2 Classes	0%	100%	299%	500%	1000%	1500%
B, BF and BS	20.5	7.4	4.0	2.5	1.1	0.5

	PSA Prepayment Assumption					
Group 3 Classes	0%	100%	270%	500%	1000%	1500%
CA, CI, CB and C	21.1	7.5	4.4	2.6	1.1	0.5

	PSA Prepayment Assumption					
Group 4 Classes	0%	100%	299%	500%	1000%	1500%
D, DF and DS	20.5	7.1	4.0	2.5	1.1	0.5

	PSA Prepayment Assumption					
Group 5 Classes	0%	100%	299%	500%	1000%	1500%
E, EF and ES	20.5	7.1	4.0	2.5	1.1	0.5

Group 6 Classes	PSA Prepayment Assumption 0%	100%	167%	400%	600%
GA and EA	15.7	6.5	4.7	2.5	1.8
GB	13.3	4.8	3.5	1.9	1.5
GK	23.9	12.3	8.8	4.4	3.1
GJ	14.7	5.8	4.1	2.2	1.7
GE	24.9	13.7	9.8	4.8	3.4
EC	14.1	5.3	3.8	2.1	1.6
EG	24.5	13.0	9.3	4.6	3.3
VE	6.0	6.0	6.0	4.3	3.3
EV	16.0	14.5	11.5	6.1	4.3
EZ	27.9	21.5	17.8	9.8	6.8
EB	27.9	20.7	16.4	8.5	5.8
GL	24.3	12.8	9.2	4.5	3.2

Group 7 Classes	PSA Prepayment Assumption 0%	100%	154%	400%	600%
JA	15.6	6.6	5.0	2.6	2.0
VJ	6.0	6.0	6.0	4.4	3.4
ZJ	27.8	20.7	17.2	9.1	6.4

Group 8 Classes	PSA Prepayment Assumption 0%	100%	135%	150%	170%	200%	400%	600%	800%
FK and SK	19.9	10.9	9.4	8.9	8.2	7.4	4.5	3.2	2.6
KG	15.8	6.2	5.1	5.1	5.1	5.1	3.3	2.5	2.1
KH	25.6	14.4	12.4	12.4	12.4	12.4	7.0	4.9	3.8
KC	27.4	19.6	18.9	18.9	18.9	18.9	11.2	7.7	5.7
KD	28.6	20.2	12.8	3.5	3.5	3.5	1.7	1.3	1.0
KA	29.4	25.2	21.4	18.6	11.3	3.0	1.1	0.8	0.6
KB	30.0	29.5	29.2	28.9	28.2	7.2	1.7	1.2	1.0
KZ	30.0	29.7	29.7	29.7	29.7	8.6	1.7	1.2	1.0
KP	17.0	7.2	6.0	6.0	6.0	6.0	3.8	2.8	2.3
KQ	26.7	17.5	16.3	16.3	16.3	16.3	9.5	6.5	5.0

Group 9 Classes	PSA Prepayment Assumption 0%	100%	114%	200%	400%
HA	15.8	5.7	5.2	3.4	1.8
HV	6.0	6.0	6.0	5.7	3.9
HZ	28.0	18.6	17.8	13.9	8.3
HB	28.0	18.6	17.8	13.5	7.7

Group 10 Class	PSA Prepayment Assumption 0%	100%	230%	400%	800%	1200%
LA	4.3	3.2	2.7	2.1	1.3	0.7

Group 11 Class	PSA Prepayment Assumption 0%	100%	230%	400%	800%	1200%
LB	4.5	3.1	2.6	2.1	1.2	0.7

Group 12 Class	PSA Prepayment Assumption 0%	100%	230%	400%	800%	1200%
LC	5.3	3.9	3.2	2.4	1.3	0.8

Group 13 Classes	PSA Prepayment Assumption 0%	100%	150%	300%	500%
AL	16.0	6.0	4.5	2.5	1.5
VL	6.0	6.0	6.0	4.9	3.4
ZL	28.1	19.6	16.7	10.9	6.8

Group 4/Group 5 Classes†	PSA Prepayment Assumption 0%	100%	299%	500%	1000%	1500%
AM and AN	20.5	7.1	4.0	2.5	1.1	0.5

* 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.

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 February 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:

- ten groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the "Group 1 MBS," "Group 2 MBS," "Group 3 MBS," "Group 4 MBS," "Group 5 MBS," "Group 6 MBS," "Group 7 MBS," "Group 8 MBS," "Group 9 MBS" and "Group 13 MBS," and together, the "Trust MBS"), and
- three groups of previously issued REMIC and RCR Certificates (the "Group 10 Underlying REMIC Certificates," "Group 11 Underlying REMIC and RCR Certificates" and "Group 12 Underlying REMIC and RCR Certificates" and together, the "Underlying REMIC and RCR Certificates") issued from the related Fannie Mae REMIC trusts (the "Underlying REMIC Trusts"), as further described in Exhibit A.

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

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

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

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

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

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

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

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

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

Classes	Denominations
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 Trust MBS

The Trust MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. 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 1 MBS, Group 2 MBS, Group 3 MBS, Group 4 MBS and Group 5 MBS have been designated as pools of "reperforming loans" as described further under "The Mortgage Loans—Previously Delinquent Mortgage Loans—*Reperforming Loans*" in the MBS Prospectus dated June 1, 2016. These loans are conventional, unmodified mortgage loans that became delinquent after we initially acquired them but were current as of the issue date of each related MBS. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools underlying those MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also "Risk Factors—Risks Relating to Yield and Prepayment—*Mortgage loans that became delinquent after we initially acquired them, and that in some cases may have been modified, may perform differently than do mortgage loans without a history of delinquency*" in the MBS Prospectus dated June 1, 2016.

Furthermore, the pools of Mortgage Loans backing the Group 6 MBS and Group 7 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 6 MBS and Group 7 MBS, see the Final Data Statement for the related trust and the related prospectus supplement for each MBS. See also "Risk Factors—Risks Relating to Yield and Prepayment—*Jumbo-conforming" mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally"* in the MBS Prospectus dated June 1, 2016.

For additional information, see "Summary—Group 1, Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8, Group 9 and Group 13—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 and RCR Certificates

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

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

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

Distributions of Interest

General. The Certificates will bear interest at the rates specified in this prospectus supplement. Interest to be paid on each Certificate (or added to principal, in the case of the Accrual Classes) on a Distribution Date will consist of one month's interest on the outstanding balance of that Certificate immediately prior to that Distribution Date. For a description of the Accrual Classes, see "*—Accrual Classes*" below. The Floating Rate and Inverse Floating Rate Classes will bear interest at interest rates based on LIBOR. We currently establish LIBOR on the basis of the "ICE Method" as generally described under "Description of the Certificates—Distributions on Certificates—*Interest Distributions—Indices for Floating Rate Classes and Inverse Floating Rate Classes*" in the REMIC Prospectus. For a description of recent developments affecting LIBOR calculations, see "Risk Factors—Risks Relating to Yield and Prepayment—*Intercontinental Exchange Benchmark Administration is the new LIBOR administrator*" in the REMIC Prospectus.

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 EZ, ZJ, KZ, HZ and ZL 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 AC until retired.	**Pass-Through Class**

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

- *Group 2*

The Group 2 Principal Distribution Amount to B and BF, pro rata, until retired.	**Pass-Through Classes**

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

- *Group 3*

The Group 3 Principal Distribution Amount to CA until retired.	**Pass-Through Class**

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

- *Group 4*

The Group 4 Principal Distribution Amount to D and DF, pro rata, until retired.	**Pass-Through Classes**

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

- *Group 5*

The Group 5 Principal Distribution Amount to E and EF, pro rata, until retired.	**Pass-Through Classes**

The "Group 5 Principal Distribution Amount" is the principal then paid on the Group 5 MBS.

- *Group 6*

The EZ Accrual Amount to VE and EV, in that order, until retired, and thereafter to EZ.	**Accretion Directed Classes and Accrual Class**

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

1. — 15.1662118542% to GA, GB, GK, GJ and GE as follows: • 62.352824% to GA until retired, and • 37.647176% to GB, GK, GJ and GE as follows: ○ 41.3348613452% to GB and GK, in that order, until retired, and ○ 58.6651386548% to GJ and GE, in that order, until retired, and — 84.8337881458% to EC and EG, in that order, until retired. 2. To VE, EV and EZ, in that order, until retired.	**Sequential Pay Classes**

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

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

- *Group 7*

The ZJ Accrual Amount to VJ until retired, and thereafter to ZJ. **Accretion Directed Class and Accrual Class**

The Group 7 Cash Flow Distribution Amount to JA, VJ and ZJ, in that order, until retired. **Sequential Pay Classes**

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

The “Group 7 Cash Flow Distribution Amount” is the principal then paid on the Group 7 MBS.

- *Group 8*

The KZ Accrual Amount to KA and KB, in that order, until retired, and thereafter to KZ. **Accretion Directed Classes and Accrual Class**

The Group 8 Cash Flow Distribution Amount as follows:

— 42.8571418182% to FK until retired, and **Pass-Through Class**

— 57.1428581818% as follows:

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

second, to KD to its Scheduled Balance; **Scheduled Class**

third, to KA, KB and KZ, in that order, until retired; **Support Classes**

fourth, to KD until retired; and **Scheduled Class**

fifth, 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 8 Cash Flow Distribution Amount” is the principal then paid on the Group 8 MBS.

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

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

- *Group 9*

The HZ Accrual Amount to HV until retired, and thereafter to HZ. **Accretion Directed Class and Accrual Class**

The Group 9 Cash Flow Distribution Amount to HA, HV and HZ, in that order, until retired. **Sequential Pay Classes**

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

The “Group 9 Cash Flow Distribution Amount” is the principal then paid on the Group 9 MBS.

- *Group 10*

The Group 10 Principal Distribution Amount to LA until retired. — **Structured Collateral/ Pass-Through Class**

The "Group 10 Principal Distribution Amount" is the principal then paid on the Group 10 Underlying REMIC Certificates.

- *Group 11*

The Group 11 Principal Distribution Amount to LB until retired. — **Structured Collateral/ Pass-Through Class**

The "Group 11 Principal Distribution Amount" is the principal then paid on the Group 11 Underlying REMIC and RCR Certificates.

- *Group 12*

The Group 12 Principal Distribution Amount to LC until retired. — **Structured Collateral/ Pass-Through Class**

The "Group 12 Principal Distribution Amount" is the principal then paid on the Group 12 Underlying RCR and REMIC Certificates.

- *Group 13*

The ZL Accrual Amount to VL until retired, and thereafter to ZL. — **Accretion Directed Class and Accrual Class**

The Group 13 Cash Flow Distribution Amount to AL, VL and ZL, in that order, until retired. — **Sequential Pay Classes**

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

The "Group 13 Cash Flow Distribution Amount" is the principal then paid on the Group 13 MBS.

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Underlying REMIC and RCR 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, Group 4, Group 5, Group 6, Group 7, Group 8, Group 9 and Group 13—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 February 28, 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 the Aggregate Group or the KD Class is the range of prepayment rates (measured by *constant* PSA rates) that would reduce the Aggregate Group or the KD 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 135% and 200% PSA	Between 135% and 200% PSA
KD Class Scheduled Balances	Between 150% and 200% PSA	Between 150% and 200% PSA

The Aggregate Group consists of the KG, KH and KC 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 KD 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 KD Class will begin or end on the Distribution Dates specified in the Principal Balance Schedules.

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

- We will distribute any excess of principal distributions over the amount necessary to reduce the Aggregate Group or the KD Class to its scheduled balance in any month. As a result, the likelihood of reducing the Aggregate Group or the KD 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 or the KD Class to its scheduled balance 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 KD 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 Range. This is so particularly if the rate falls at the lower or higher end of the applicable range.

- 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 KD Class will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group or the KD Class, if still outstanding, may no longer have an Effective Range and will be much more sensitive to prepayments of the related Mortgage Loans.

Yield Tables

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

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

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

We cannot assure you that

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

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

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

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

Class	% PSA
AI	310%
CI	367%

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

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

Class	Price*
AI	21.00%
CI	22.00%

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

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

Sensitivity of the AI Class to Prepayments

	PSA Prepayment Assumption					
	50%	100%	299%	500%	1000%	1500%
Pre-Tax Yields to Maturity	17.9%	14.6%	0.8%	(14.3)%	(58.8)%	*

Sensitivity of the CI Class to Prepayments

	PSA Prepayment Assumption					
	50%	100%	270%	500%	1000%	1500%
Pre-Tax Yields to Maturity	22.5%	19.1%	7.2%	(10.3)%	(55.7)%	*

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

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

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

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

Class	Price*
BS	14.50%
DS	19.00%
ES	19.00%
SK	19.00%

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

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

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

	PSA Prepayment Assumption					
LIBOR	50%	100%	299%	500%	1000%	1500%
0.3875%	34.4%	30.9%	16.1%	0.0%	(47.6)%	*
0.7670%	31.4%	27.9%	13.3%	(2.6)%	(49.6)%	*
2.7670%	15.3%	12.0%	(1.6)%	(16.5)%	(60.6)%	*
4.7670%	(3.1)%	(6.1)%	(18.7)%	(32.4)%	(73.0)%	*
6.1000%	*	*	*	*	*	*

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

	PSA Prepayment Assumption					
LIBOR	50%	100%	299%	500%	1000%	1500%
0.3875%	22.9%	19.5%	5.4%	(9.9)%	(55.4)%	*
0.7750%	20.6%	17.2%	3.2%	(12.0)%	(57.0)%	*
2.7750%	7.8%	4.6%	(8.6)%	(23.0)%	(65.6)%	*
4.7750%	(7.9)%	(10.9)%	(23.2)%	(36.6)%	(76.3)%	*
6.1000%	*	*	*	*	*	*

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

	PSA Prepayment Assumption					
LIBOR	50%	100%	299%	500%	1000%	1500%
0.3875%	22.9%	19.5%	5.4%	(9.9)%	(55.4)%	*
0.7750%	20.6%	17.2%	3.2%	(12.0)%	(57.0)%	*
2.7750%	7.8%	4.6%	(8.6)%	(23.0)%	(65.6)%	*
4.7750%	(7.9)%	(10.9)%	(23.2)%	(36.6)%	(76.3)%	*
6.1000%	*	*	*	*	*	*

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

	PSA Prepayment Assumption								
LIBOR	**50%**	**100%**	**135%**	**150%**	**170%**	**200%**	**400%**	**600%**	**800%**
0.39%	27.1%	24.6%	22.8%	22.1%	21.1%	19.5%	9.2%	(1.4)%	(12.3)%
0.78%	24.7%	22.2%	20.5%	19.7%	18.7%	17.1%	6.7%	(4.0)%	(15.1)%
2.78%	12.8%	10.1%	8.2%	7.4%	6.4%	4.7%	(6.4)%	(18.0)%	(30.2)%
4.78%	(0.6)%	(3.3)%	(5.3)%	(6.1)%	(7.2)%	(8.9)%	(20.6)%	(33.2)%	(46.8)%
6.05%	*	*	*	*	*	*	*	*	*

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 Group 6, Group 7, Group 8, Group 9 and Group 13 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 Terms to Maturity	Remaining Terms to Maturity	Interest Rates
Group 1 MBS	360 months	360 months	8.00%
Group 2 MBS	360 months	360 months	8.00%
Group 3 MBS	360 months	360 months	9.00%
Group 4 MBS	360 months	360 months	8.00%
Group 5 MBS	360 months	360 months	8.00%
Group 6 MBS	360 months	360 months	5.50%
Group 7 MBS	360 months	360 months	5.50%
Group 8 MBS	360 months	360 months	7.00%
Group 9 MBS	360 months	360 months	5.50%
Group 10 Underlying REMIC Certificates	240 months	(1)	7.50%
Group 11 Underlying REMIC and RCR Certificates	240 months	(2)	8.00%
Group 12 Underlying REMIC and RCR Certificates	240 months	(3)	8.50%
Group 13 MBS	360 months	360 months	5.50%

(1) The Mortgage Loans backing the Group 10 Underlying REMIC Certificates specified below are assumed to have the following remaining terms to maturity:

Class	Remaining Terms to Maturity
2003-79-NJ	77 months
2004-78-EB	92 months
2004-84-GB	92 months
2004-89-DZ	93 months
2004-96-BE	93 months
2004-98-ML	94 months
2005-21-BY	96 months
2005-32-AE	97 months

(2) The Mortgage Loans backing the Group 11 Underlying REMIC and RCR Certificates specified below are assumed to have the following remaining terms to maturity:

Class	Remaining Terms to Maturity
2003-28-KG	73 months
2004-53-NC	88 months
2004-59-JL	89 months
2004-92-ME	93 months
2005-103-AJ	104 months
2005-121-DX	106 months
2006-10-JC	108 months
2006-18-CE	108 months

(3) The Mortgage Loans backing the Group 12 Underlying REMIC and RCR Certificates specified below are assumed to have the following remaining terms to maturity:

Class	Remaining Terms to Maturity
2006-55-ND	111 months
2006-58-CY	112 months
2006-65-GD	112 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, as applicable.

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, as applicable, 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	AC, AI†, AD and A Classes — PSA Prepayment Assumption 0%	100%	299%	500%	1000%	1500%
Initial Percent	100	100	100	100	100	100
February 2018	99	91	79	68	39	10
February 2019	98	82	63	46	15	1
February 2020	97	74	49	31	6	*
February 2021	96	66	39	20	2	*
February 2022	95	59	30	14	1	*
February 2023	94	53	23	9	*	*
February 2024	92	46	18	6	*	*
February 2025	91	40	14	4	*	0
February 2026	89	35	10	2	*	0
February 2027	88	30	8	2	*	0
February 2028	86	25	6	1	*	0
February 2029	84	20	4	1	*	0
February 2030	82	16	3	*	*	0
February 2031	79	12	2	*	*	0
February 2032	77	8	1	*	*	0
February 2033	74	4	1	*	*	0
February 2034	71	1	*	*	0	0
February 2035	68	0	0	0	0	0
February 2036	64	0	0	0	0	0
February 2037	60	0	0	0	0	0
February 2038	56	0	0	0	0	0
February 2039	52	0	0	0	0	0
February 2040	47	0	0	0	0	0
February 2041	42	0	0	0	0	0
February 2042	36	0	0	0	0	0
February 2043	30	0	0	0	0	0
February 2044	23	0	0	0	0	0
February 2045	16	0	0	0	0	0
February 2046	8	0	0	0	0	0
February 2047	0	0	0	0	0	0
Weighted Average Life (years)**	20.5	7.1	4.0	2.5	1.1	0.5

Date	B, BF and BS† Classes — PSA Prepayment Assumption 0%	100%	299%	500%	1000%	1500%
Initial Percent	100	100	100	100	100	100
February 2018	99	91	79	68	39	10
February 2019	98	83	63	46	15	1
February 2020	97	75	50	31	6	*
February 2021	96	67	39	21	2	*
February 2022	95	60	30	14	1	*
February 2023	94	54	24	9	*	*
February 2024	92	47	18	6	*	*
February 2025	91	42	14	4	*	0
February 2026	89	36	11	3	*	0
February 2027	88	31	8	2	*	0
February 2028	86	26	6	1	*	0
February 2029	84	22	4	1	*	0
February 2030	82	17	3	*	*	0
February 2031	79	14	2	*	*	0
February 2032	77	10	1	*	*	0
February 2033	74	6	1	*	*	0
February 2034	71	3	*	*	*	0
February 2035	68	0	0	0	0	0
February 2036	64	0	0	0	0	0
February 2037	60	0	0	0	0	0
February 2038	56	0	0	0	0	0
February 2039	52	0	0	0	0	0
February 2040	47	0	0	0	0	0
February 2041	42	0	0	0	0	0
February 2042	36	0	0	0	0	0
February 2043	30	0	0	0	0	0
February 2044	23	0	0	0	0	0
February 2045	16	0	0	0	0	0
February 2046	8	0	0	0	0	0
February 2047	0	0	0	0	0	0
Weighted Average Life (years)**	20.5	7.4	4.0	2.5	1.1	0.5

Date	CA, CI†, CB and C Classes — PSA Prepayment Assumption 0%	100%	270%	500%	1000%	1500%
Initial Percent	100	100	100	100	100	100
February 2018	99	91	81	68	39	10
February 2019	99	83	66	46	15	1
February 2020	98	75	53	31	6	*
February 2021	97	68	43	21	2	*
February 2022	96	61	34	14	1	*
February 2023	95	55	27	9	*	*
February 2024	94	48	22	6	*	*
February 2025	92	43	17	4	*	0
February 2026	91	37	13	3	*	0
February 2027	89	32	10	2	*	0
February 2028	88	27	8	1	*	0
February 2029	86	23	6	1	*	0
February 2030	84	18	4	*	*	0
February 2031	82	14	3	*	*	0
February 2032	79	10	2	*	*	0
February 2033	77	7	1	*	*	0
February 2034	74	3	*	*	*	0
February 2035	71	0	0	0	0	0
February 2036	67	0	0	0	0	0
February 2037	64	0	0	0	0	0
February 2038	59	0	0	0	0	0
February 2039	55	0	0	0	0	0
February 2040	50	0	0	0	0	0
February 2041	45	0	0	0	0	0
February 2042	39	0	0	0	0	0
February 2043	32	0	0	0	0	0
February 2044	25	0	0	0	0	0
February 2045	18	0	0	0	0	0
February 2046	9	0	0	0	0	0
February 2047	0	0	0	0	0	0
Weighted Average Life (years)**	21.1	7.5	4.4	2.6	1.1	0.5

Date	D, DF and DS† Classes — PSA Prepayment Assumption 0%	100%	299%	500%	1000%	1500%
Initial Percent	100	100	100	100	100	100
February 2018	99	91	79	68	39	10
February 2019	98	82	63	46	15	1
February 2020	97	74	49	31	6	*
February 2021	96	66	38	20	2	*
February 2022	95	59	30	14	1	*
February 2023	94	52	23	9	*	*
February 2024	92	46	18	6	*	*
February 2025	91	40	14	4	*	0
February 2026	89	34	10	2	*	0
February 2027	88	29	8	2	*	0
February 2028	86	24	5	1	*	0
February 2029	84	20	4	1	*	0
February 2030	82	15	3	*	*	0
February 2031	79	11	2	*	*	0
February 2032	77	7	1	*	*	0
February 2033	74	4	*	*	*	0
February 2034	71	1	*	*	0	0
February 2035	68	0	0	0	0	0
February 2036	64	0	0	0	0	0
February 2037	60	0	0	0	0	0
February 2038	56	0	0	0	0	0
February 2039	52	0	0	0	0	0
February 2040	47	0	0	0	0	0
February 2041	42	0	0	0	0	0
February 2042	36	0	0	0	0	0
February 2043	30	0	0	0	0	0
February 2044	23	0	0	0	0	0
February 2045	16	0	0	0	0	0
February 2046	8	0	0	0	0	0
February 2047	0	0	0	0	0	0
Weighted Average Life (years)**	20.5	7.1	4.0	2.5	1.1	0.5

Date	E, EF and ES† Classes — PSA Prepayment Assumption 0%	100%	299%	500%	1000%	1500%
Initial Percent	100	100	100	100	100	100
February 2018	99	91	79	68	39	10
February 2019	98	82	63	46	15	1
February 2020	97	74	49	31	6	*
February 2021	96	66	38	20	2	*
February 2022	95	59	30	14	1	*
February 2023	94	52	23	9	*	*
February 2024	92	46	18	6	*	*
February 2025	91	40	14	4	*	0
February 2026	89	34	10	2	*	0
February 2027	88	29	8	2	*	0
February 2028	86	24	5	1	*	0
February 2029	84	20	4	1	*	0
February 2030	82	15	3	*	*	0
February 2031	79	11	2	*	*	0
February 2032	77	7	1	*	*	0
February 2033	74	4	*	*	*	0
February 2034	71	1	*	*	0	0
February 2035	68	0	0	0	0	0
February 2036	64	0	0	0	0	0
February 2037	60	0	0	0	0	0
February 2038	56	0	0	0	0	0
February 2039	52	0	0	0	0	0
February 2040	47	0	0	0	0	0
February 2041	42	0	0	0	0	0
February 2042	36	0	0	0	0	0
February 2043	30	0	0	0	0	0
February 2044	23	0	0	0	0	0
February 2045	16	0	0	0	0	0
February 2046	8	0	0	0	0	0
February 2047	0	0	0	0	0	0
Weighted Average Life (years)**	20.5	7.1	4.0	2.5	1.1	0.5

Date	GA and EA Classes — PSA Prepayment Assumption 0%	100%	167%	400%	600%
Initial Percent	100	100	100	100	100
February 2018	98	94	92	84	77
February 2019	96	85	79	58	42
February 2020	94	75	65	34	13
February 2021	92	66	53	16	0
February 2022	90	58	42	2	0
February 2023	87	50	32	0	0
February 2024	85	43	24	0	0
February 2025	82	36	16	0	0
February 2026	79	29	9	0	0
February 2027	76	23	3	0	0
February 2028	73	18	0	0	0
February 2029	70	12	0	0	0
February 2030	66	8	0	0	0
February 2031	62	3	0	0	0
February 2032	58	0	0	0	0
February 2033	54	0	0	0	0
February 2034	50	0	0	0	0
February 2035	45	0	0	0	0
February 2036	40	0	0	0	0
February 2037	35	0	0	0	0
February 2038	29	0	0	0	0
February 2039	24	0	0	0	0
February 2040	17	0	0	0	0
February 2041	11	0	0	0	0
February 2042	4	0	0	0	0
February 2043	0	0	0	0	0
February 2044	0	0	0	0	0
February 2045	0	0	0	0	0
February 2046	0	0	0	0	0
February 2047	0	0	0	0	0
Weighted Average Life (years)**	15.7	6.5	4.7	2.5	1.8

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

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

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

Date	GB Class PSA Prepayment Assumption					GK Class PSA Prepayment Assumption					GJ Class PSA Prepayment Assumption					GE Class PSA Prepayment Assumption				
	0%	100%	167%	400%	600%	0%	100%	167%	400%	600%	0%	100%	167%	400%	600%	0%	100%	167%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	98	92	89	79	70	100	100	100	100	100	98	93	91	82	75	100	100	100	100	100
February 2019	95	81	73	46	25	100	100	100	100	100	96	84	77	54	36	100	100	100	100	100
February 2020	92	68	55	14	0	100	100	100	100	55	94	73	62	27	4	100	100	100	100	100
February 2021	90	56	39	0	0	100	100	100	69	0	91	63	48	7	0	100	100	100	100	0
February 2022	87	45	25	0	0	100	100	100	10	0	89	53	36	0	0	100	100	100	25	0
February 2023	84	35	12	0	0	100	100	100	0	0	86	45	25	0	0	100	100	100	0	0
February 2024	80	25	1	0	0	100	100	100	0	0	83	37	16	0	0	100	100	100	0	0
February 2025	77	16	0	0	0	100	100	70	0	0	80	29	7	0	0	100	100	100	0	0
February 2026	73	8	0	0	0	100	100	41	0	0	77	22	0	0	0	100	100	99	0	0
February 2027	69	*	0	0	0	100	100	15	0	0	74	15	0	0	0	100	100	36	0	0
February 2028	65	0	0	0	0	100	77	0	0	0	70	9	0	0	0	100	100	0	0	0
February 2029	61	0	0	0	0	100	54	0	0	0	66	3	0	0	0	100	100	0	0	0
February 2030	56	0	0	0	0	100	33	0	0	0	63	0	0	0	0	100	80	0	0	0
February 2031	51	0	0	0	0	100	13	0	0	0	58	0	0	0	0	100	32	0	0	0
February 2032	46	0	0	0	0	100	0	0	0	0	54	0	0	0	0	100	0	0	0	0
February 2033	41	0	0	0	0	100	0	0	0	0	49	0	0	0	0	100	0	0	0	0
February 2034	35	0	0	0	0	100	0	0	0	0	45	0	0	0	0	100	0	0	0	0
February 2035	29	0	0	0	0	100	0	0	0	0	39	0	0	0	0	100	0	0	0	0
February 2036	22	0	0	0	0	100	0	0	0	0	34	0	0	0	0	100	0	0	0	0
February 2037	16	0	0	0	0	100	0	0	0	0	28	0	0	0	0	100	0	0	0	0
February 2038	8	0	0	0	0	100	0	0	0	0	22	0	0	0	0	100	0	0	0	0
February 2039	1	0	0	0	0	100	0	0	0	0	16	0	0	0	0	100	0	0	0	0
February 2040	0	0	0	0	0	76	0	0	0	0	9	0	0	0	0	100	0	0	0	0
February 2041	0	0	0	0	0	48	0	0	0	0	2	0	0	0	0	100	0	0	0	0
February 2042	0	0	0	0	0	18	0	0	0	0	0	0	0	0	0	43	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 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)**	13.3	4.8	3.5	1.9	1.5	23.9	12.3	8.8	4.4	3.1	14.7	5.8	4.1	2.2	1.7	24.9	13.7	9.8	4.8	3.4

Date	EC Class PSA Prepayment Assumption					EG Class PSA Prepayment Assumption					VE Class PSA Prepayment Assumption					EV Class PSA Prepayment Assumption				
	0%	100%	167%	400%	600%	0%	100%	167%	400%	600%	0%	100%	167%	400%	600%	0%	100%	167%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	98	93	90	81	73	100	100	100	100	100	92	92	92	92	92	100	100	100	100	100
February 2019	96	82	75	51	32	100	100	100	100	100	85	85	85	85	85	100	100	100	100	100
February 2020	93	71	59	22	0	100	100	100	100	83	77	77	77	77	77	100	100	100	100	100
February 2021	91	60	44	1	0	100	100	100	100	0	68	68	68	68	0	100	100	100	100	97
February 2022	88	50	32	0	0	100	100	100	16	0	60	60	60	60	0	100	100	100	100	0
February 2023	85	41	20	0	0	100	100	100	0	0	51	51	51	0	0	100	100	100	58	0
February 2024	82	32	10	0	0	100	100	100	0	0	42	42	42	0	0	100	100	100	0	0
February 2025	79	24	1	0	0	100	100	100	0	0	33	33	33	0	0	100	100	100	0	0
February 2026	75	16	0	0	0	100	100	62	0	0	23	23	23	0	0	100	100	100	0	0
February 2027	72	9	0	0	0	100	100	22	0	0	13	13	13	0	0	100	100	100	0	0
February 2028	68	3	0	0	0	100	100	0	0	0	3	3	0	0	0	100	100	81	0	0
February 2029	64	0	0	0	0	100	81	0	0	0	0	0	0	0	0	93	93	17	0	0
February 2030	60	0	0	0	0	100	50	0	0	0	0	0	0	0	0	83	83	0	0	0
February 2031	56	0	0	0	0	100	20	0	0	0	0	0	0	0	0	72	72	0	0	0
February 2032	51	0	0	0	0	100	0	0	0	0	0	0	0	0	0	62	48	0	0	0
February 2033	46	0	0	0	0	100	0	0	0	0	0	0	0	0	0	51	0	0	0	0
February 2034	41	0	0	0	0	100	0	0	0	0	0	0	0	0	0	39	0	0	0	0
February 2035	35	0	0	0	0	100	0	0	0	0	0	0	0	0	0	28	0	0	0	0
February 2036	29	0	0	0	0	100	0	0	0	0	0	0	0	0	0	15	0	0	0	0
February 2037	23	0	0	0	0	100	0	0	0	0	0	0	0	0	0	3	0	0	0	0
February 2038	17	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2039	10	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040	3	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041	0	0	0	0	0	72	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	27	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 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)**	14.1	5.3	3.8	2.1	1.6	24.5	13.0	9.3	4.6	3.3	6.0	6.0	6.0	4.3	3.3	16.0	14.5	11.5	6.1	4.3

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

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

Date	EZ Class					EB Class					GL Class					JA Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	167%	400%	600%	0%	100%	167%	400%	600%	0%	100%	167%	400%	600%	0%	100%	154%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	103	103	103	103	103	100	100	100	100	100	100	100	100	100	100	98	95	93	87	82
February 2019	106	106	106	106	106	100	100	100	100	100	100	100	100	100	100	96	86	82	63	49
February 2020	109	109	109	109	109	100	100	100	100	100	100	100	100	100	72	94	77	69	38	17
February 2021	113	113	113	113	113	100	100	100	100	84	100	100	100	81	0	92	67	57	18	0
February 2022	116	116	116	116	97	100	100	100	100	53	100	100	100	16	0	90	59	46	4	0
February 2023	120	120	120	120	60	100	100	100	79	33	100	100	100	0	0	87	50	36	0	0
February 2024	123	123	123	107	37	100	100	100	58	20	100	100	100	0	0	85	43	27	0	0
February 2025	127	127	127	79	23	100	100	100	43	13	100	100	81	0	0	82	36	20	0	0
February 2026	131	131	131	58	14	100	100	100	32	8	100	100	63	0	0	79	29	13	0	0
February 2027	135	135	135	43	9	100	100	100	23	5	100	100	23	0	0	76	23	7	0	0
February 2028	139	139	139	31	6	100	100	95	17	3	100	85	0	0	0	73	17	1	0	0
February 2029	143	143	143	23	3	100	100	82	12	2	100	71	0	0	0	69	12	0	0	0
February 2030	148	148	130	17	2	100	100	71	9	1	100	50	0	0	0	66	7	0	0	0
February 2031	152	152	112	12	1	100	100	61	7	1	100	20	0	0	0	62	2	0	0	0
February 2032	157	157	95	9	1	100	97	52	5	*	100	0	0	0	0	58	0	0	0	0
February 2033	162	158	81	6	*	100	86	44	3	*	100	0	0	0	0	54	0	0	0	0
February 2034	166	140	69	4	*	100	76	38	2	*	100	0	0	0	0	49	0	0	0	0
February 2035	171	123	58	3	*	100	67	32	2	*	100	0	0	0	0	44	0	0	0	0
February 2036	177	107	48	2	*	100	59	26	1	*	100	0	0	0	0	39	0	0	0	0
February 2037	182	93	40	2	*	100	51	22	1	*	100	0	0	0	0	34	0	0	0	0
February 2038	183	79	33	1	*	100	43	18	1	*	100	0	0	0	0	29	0	0	0	0
February 2039	183	67	26	1	*	100	37	14	*	*	100	0	0	0	0	23	0	0	0	0
February 2040	183	55	21	*	*	100	30	11	*	*	85	0	0	0	0	16	0	0	0	0
February 2041	183	45	16	*	*	100	24	9	*	*	67	0	0	0	0	10	0	0	0	0
February 2042	183	35	12	*	*	100	19	7	*	*	27	0	0	0	0	3	0	0	0	0
February 2043	167	26	9	*	*	91	14	5	*	*	0	0	0	0	0	0	0	0	0	0
February 2044	129	18	6	*	*	70	10	3	*	*	0	0	0	0	0	0	0	0	0	0
February 2045	88	10	3	*	*	48	5	2	*	*	0	0	0	0	0	0	0	0	0	0
February 2046	45	3	1	*	*	25	2	*	*	*	0	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.9	21.5	17.8	9.8	6.8	27.9	20.7	16.4	8.5	5.8	24.3	12.8	9.2	4.5	3.2	15.6	6.6	5.0	2.6	2.0

Date	VJ Class					ZJ Class					FK and SK† Classes								
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption								
	0%	100%	154%	400%	600%	0%	100%	154%	400%	600%	0%	100%	135%	150%	170%	200%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	92	92	92	92	92	103	103	103	103	103	99	97	96	96	96	96	93	90	86
February 2019	85	85	85	85	85	106	106	106	106	106	98	92	90	89	88	87	77	67	58
February 2020	77	77	77	77	77	109	109	109	109	109	97	85	81	80	78	75	58	43	31
February 2021	68	68	68	68	33	113	113	113	113	113	95	78	73	71	69	65	43	27	16
February 2022	60	60	60	60	0	116	116	116	116	79	94	72	66	64	61	56	32	17	8
February 2023	51	51	51	0	0	120	120	120	114	49	93	66	59	57	53	48	24	11	4
February 2024	42	42	42	0	0	123	123	123	84	31	91	61	53	50	47	41	18	7	2
February 2025	33	33	33	0	0	127	127	127	62	19	89	56	48	45	41	36	13	4	1
February 2026	23	23	23	0	0	131	131	131	46	12	88	51	43	40	36	31	10	3	1
February 2027	13	13	13	0	0	135	135	135	34	7	86	47	38	35	31	26	7	2	*
February 2028	3	3	3	0	0	139	139	139	25	5	84	43	34	31	27	22	5	1	*
February 2029	0	0	0	0	0	140	140	126	18	3	82	39	30	27	24	19	4	1	*
February 2030	0	0	0	0	0	140	140	109	13	2	79	35	27	24	20	16	3	*	*
February 2031	0	0	0	0	0	140	140	95	10	1	77	32	24	21	18	14	2	*	*
February 2032	0	0	0	0	0	140	134	82	7	1	74	28	21	18	15	11	2	*	*
February 2033	0	0	0	0	0	140	119	70	5	*	71	25	18	16	13	10	1	*	*
February 2034	0	0	0	0	0	140	105	60	4	*	68	23	16	14	11	8	1	*	*
February 2035	0	0	0	0	0	140	93	51	3	*	65	20	14	12	9	7	1	*	*
February 2036	0	0	0	0	0	140	81	43	2	*	61	18	12	10	8	5	*	*	*
February 2037	0	0	0	0	0	140	70	36	1	*	57	15	10	8	7	4	*	*	*
February 2038	0	0	0	0	0	140	60	30	1	*	53	13	8	7	5	4	*	*	*
February 2039	0	0	0	0	0	140	51	24	1	*	49	11	7	6	4	3	*	*	*
February 2040	0	0	0	0	0	140	42	20	*	*	44	9	6	5	3	2	*	*	*
February 2041	0	0	0	0	0	140	34	15	*	*	39	8	5	4	3	2	*	*	*
February 2042	0	0	0	0	0	140	27	12	*	*	34	6	4	3	2	1	*	*	*
February 2043	0	0	0	0	0	124	20	9	*	*	28	5	3	2	2	1	*	*	*
February 2044	0	0	0	0	0	96	14	6	*	*	22	3	2	1	1	1	*	*	0
February 2045	0	0	0	0	0	65	9	3	*	*	15	2	1	1	1	*	*	*	0
February 2046	0	0	0	0	0	34	3	1	*	*	8	1	*	*	*	*	*	*	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	6.0	6.0	6.0	4.4	3.4	27.8	20.7	17.2	9.1	6.4	19.9	10.9	9.4	8.9	8.2	7.4	4.5	3.2	2.6

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

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

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

Date	KG Class PSA Prepayment Assumption 0%	100%	135%	150%	170%	200%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100
February 2018	98	95	95	95	95	95	95	95	95
February 2019	97	87	84	84	84	84	83	69	55
February 2020	95	77	71	71	71	71	54	31	12
February 2021	93	67	59	59	59	59	32	7	0
February 2022	91	57	48	48	48	48	15	0	0
February 2023	89	48	38	38	38	38	2	0	0
February 2024	86	40	28	28	28	28	0	0	0
February 2025	84	32	20	20	20	20	0	0	0
February 2026	81	25	12	12	12	12	0	0	0
February 2027	78	18	5	5	5	5	0	0	0
February 2028	75	12	0	0	0	0	0	0	0
February 2029	72	6	0	0	0	0	0	0	0
February 2030	68	*	0	0	0	0	0	0	0
February 2031	64	0	0	0	0	0	0	0	0
February 2032	60	0	0	0	0	0	0	0	0
February 2033	56	0	0	0	0	0	0	0	0
February 2034	51	0	0	0	0	0	0	0	0
February 2035	46	0	0	0	0	0	0	0	0
February 2036	40	0	0	0	0	0	0	0	0
February 2037	34	0	0	0	0	0	0	0	0
February 2038	28	0	0	0	0	0	0	0	0
February 2039	21	0	0	0	0	0	0	0	0
February 2040	14	0	0	0	0	0	0	0	0
February 2041	6	0	0	0	0	0	0	0	0
February 2042	0	0	0	0	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.8	6.2	5.1	5.1	5.1	5.1	3.3	2.5	2.1

Date	KH Class PSA Prepayment Assumption 0%	100%	135%	150%	170%	200%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100
February 2018	100	100	100	100	100	100	100	100	100
February 2019	100	100	100	100	100	100	100	100	100
February 2020	100	100	100	100	100	100	100	100	100
February 2021	100	100	100	100	100	100	100	100	24
February 2022	100	100	100	100	100	100	100	39	0
February 2023	100	100	100	100	100	100	100	0	0
February 2024	100	100	100	100	100	100	47	0	0
February 2025	100	100	100	100	100	100	0	0	0
February 2026	100	100	100	100	100	100	0	0	0
February 2027	100	100	100	100	100	100	0	0	0
February 2028	100	100	96	96	96	96	0	0	0
February 2029	100	100	60	60	60	60	0	0	0
February 2030	100	100	29	29	29	29	0	0	0
February 2031	100	64	2	2	2	2	0	0	0
February 2032	100	29	0	0	0	0	0	0	0
February 2033	100	0	0	0	0	0	0	0	0
February 2034	100	0	0	0	0	0	0	0	0
February 2035	100	0	0	0	0	0	0	0	0
February 2036	100	0	0	0	0	0	0	0	0
February 2037	100	0	0	0	0	0	0	0	0
February 2038	100	0	0	0	0	0	0	0	0
February 2039	100	0	0	0	0	0	0	0	0
February 2040	100	0	0	0	0	0	0	0	0
February 2041	100	0	0	0	0	0	0	0	0
February 2042	86	0	0	0	0	0	0	0	0
February 2043	22	0	0	0	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	25.6	14.4	12.4	12.4	12.4	12.4	7.0	4.9	3.8

Date	KC Class PSA Prepayment Assumption 0%	100%	135%	150%	170%	200%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100
February 2018	100	100	100	100	100	100	100	100	100
February 2019	100	100	100	100	100	100	100	100	100
February 2020	100	100	100	100	100	100	100	100	100
February 2021	100	100	100	100	100	100	100	100	100
February 2022	100	100	100	100	100	100	100	100	59
February 2023	100	100	100	100	100	100	100	79	30
February 2024	100	100	100	100	100	100	100	50	15
February 2025	100	100	100	100	100	100	98	31	8
February 2026	100	100	100	100	100	100	73	19	4
February 2027	100	100	100	100	100	100	54	12	2
February 2028	100	100	100	100	100	100	40	7	1
February 2029	100	100	100	100	100	100	29	5	1
February 2030	100	100	100	100	100	100	21	3	*
February 2031	100	100	100	100	100	100	16	2	*
February 2032	100	100	85	85	85	85	11	1	*
February 2033	100	98	72	72	72	72	8	1	*
February 2034	100	77	60	60	60	60	6	*	*
February 2035	100	58	49	49	49	49	4	*	*
February 2036	100	41	41	41	41	41	3	*	*
February 2037	100	33	33	33	33	33	2	*	*
February 2038	100	27	27	27	27	27	1	*	*
February 2039	100	21	21	21	21	21	1	*	*
February 2040	100	17	17	17	17	17	1	*	*
February 2041	100	13	13	13	13	13	*	*	*
February 2042	100	10	10	10	10	10	*	*	*
February 2043	100	7	7	7	7	7	*	*	*
February 2044	69	5	5	5	5	5	*	*	*
February 2045	19	3	3	3	3	3	*	*	*
February 2046	1	1	1	1	1	1	*	*	0
February 2047	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.4	19.6	18.9	18.9	18.9	18.9	11.2	7.7	5.7

Date	KD Class PSA Prepayment Assumption 0%	100%	135%	150%	170%	200%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100
February 2018	100	100	100	93	93	93	93	93	75
February 2019	100	100	100	76	76	76	0	0	0
February 2020	100	100	100	54	54	54	0	0	0
February 2021	100	100	100	36	36	36	0	0	0
February 2022	100	100	100	22	22	22	0	0	0
February 2023	100	100	100	12	12	12	0	0	0
February 2024	100	100	100	5	5	5	0	0	0
February 2025	100	100	100	1	1	1	0	0	0
February 2026	100	100	100	0	0	0	0	0	0
February 2027	100	100	94	0	0	0	0	0	0
February 2028	100	100	84	0	0	0	0	0	0
February 2029	100	100	68	0	0	0	0	0	0
February 2030	100	100	50	0	0	0	0	0	0
February 2031	100	100	29	0	0	0	0	0	0
February 2032	100	100	6	0	0	0	0	0	0
February 2033	100	100	0	0	0	0	0	0	0
February 2034	100	100	0	0	0	0	0	0	0
February 2035	100	100	0	0	0	0	0	0	0
February 2036	100	96	0	0	0	0	0	0	0
February 2037	100	56	0	0	0	0	0	0	0
February 2038	100	16	0	0	0	0	0	0	0
February 2039	100	0	0	0	0	0	0	0	0
February 2040	100	0	0	0	0	0	0	0	0
February 2041	100	0	0	0	0	0	0	0	0
February 2042	100	0	0	0	0	0	0	0	0
February 2043	100	0	0	0	0	0	0	0	0
February 2044	100	0	0	0	0	0	0	0	0
February 2045	100	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.6	20.2	12.8	3.5	3.5	3.5	1.7	1.3	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.

	KA Class									KB Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
Date	**0%**	**100%**	**135%**	**150%**	**170%**	**200%**	**400%**	**600%**	**800%**	**0%**	**100%**	**135%**	**150%**	**170%**	**200%**	**400%**	**600%**	**800%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	100	100	100	100	97	92	57	23	0	100	100	100	100	100	100	100	100	0
February 2019	100	100	100	100	88	71	0	0	0	100	100	100	100	100	100	0	0	0
February 2020	100	100	100	100	78	46	0	0	0	100	100	100	100	100	100	0	0	0
February 2021	100	100	100	100	70	26	0	0	0	100	100	100	100	100	100	0	0	0
February 2022	100	100	100	100	64	12	0	0	0	100	100	100	100	100	100	0	0	0
February 2023	100	100	100	100	60	3	0	0	0	100	100	100	100	100	100	0	0	0
February 2024	100	100	100	100	57	0	0	0	0	100	100	100	100	100	54	0	0	0
February 2025	100	100	100	100	56	0	0	0	0	100	100	100	100	100	5	0	0	0
February 2026	100	100	100	100	55	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2027	100	100	100	98	53	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2028	100	100	100	94	51	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2029	100	100	100	90	48	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2030	100	100	100	84	45	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2031	100	100	100	78	41	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2032	100	100	100	72	37	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2033	100	100	94	65	33	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2034	100	100	85	59	29	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2035	100	100	76	52	26	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2036	100	100	68	46	22	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2037	100	100	59	40	18	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2038	100	100	51	34	15	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2039	100	92	43	28	12	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2040	100	78	35	23	9	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2041	100	64	28	18	6	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2042	100	51	21	13	4	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2043	100	38	15	8	2	0	0	0	0	100	100	100	100	100	0	0	0	0
February 2044	100	26	9	4	0	0	0	0	0	100	100	100	100	92	0	0	0	0
February 2045	100	14	4	1	0	0	0	0	0	100	100	100	100	54	0	0	0	0
February 2046	81	3	0	0	0	0	0	0	0	100	100	68	43	19	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.4	25.2	21.4	18.6	11.3	3.0	1.1	0.8	0.6	30.0	29.5	29.2	28.9	28.2	7.2	1.7	1.2	1.0

	KZ Class									KP Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
Date	**0%**	**100%**	**135%**	**150%**	**170%**	**200%**	**400%**	**600%**	**800%**	**0%**	**100%**	**135%**	**150%**	**170%**	**200%**	**400%**	**600%**	**800%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	103	103	103	103	103	103	103	103	0	99	96	95	95	95	95	95	95	95
February 2019	106	106	106	106	106	106	0	0	0	97	89	86	86	86	86	85	73	61
February 2020	109	109	109	109	109	109	0	0	0	96	80	75	75	75	75	60	40	23
February 2021	113	113	113	113	113	113	0	0	0	94	71	64	64	64	64	40	18	3
February 2022	116	116	116	116	116	116	0	0	0	92	62	54	54	54	54	25	5	0
February 2023	120	120	120	120	120	120	0	0	0	90	55	45	45	45	45	14	0	0
February 2024	123	123	123	123	123	123	0	0	0	88	47	37	37	37	37	6	0	0
February 2025	127	127	127	127	127	127	0	0	0	86	41	30	30	30	30	0	0	0
February 2026	131	131	131	131	131	*	0	0	0	83	34	23	23	23	23	0	0	0
February 2027	135	135	135	135	135	*	0	0	0	81	28	17	17	17	17	0	0	0
February 2028	139	139	139	139	139	*	0	0	0	78	23	12	12	12	12	0	0	0
February 2029	143	143	143	143	143	*	0	0	0	75	17	7	7	7	7	0	0	0
February 2030	148	148	148	148	148	*	0	0	0	72	13	4	4	4	4	0	0	0
February 2031	152	152	152	152	152	*	0	0	0	69	8	*	*	*	*	0	0	0
February 2032	157	157	157	157	157	*	0	0	0	65	4	0	0	0	0	0	0	0
February 2033	162	162	162	162	162	*	0	0	0	61	0	0	0	0	0	0	0	0
February 2034	166	166	166	166	166	*	0	0	0	57	0	0	0	0	0	0	0	0
February 2035	171	171	171	171	171	*	0	0	0	52	0	0	0	0	0	0	0	0
February 2036	177	177	177	177	177	*	0	0	0	48	0	0	0	0	0	0	0	0
February 2037	182	182	182	182	182	*	0	0	0	43	0	0	0	0	0	0	0	0
February 2038	188	188	188	188	188	*	0	0	0	37	0	0	0	0	0	0	0	0
February 2039	193	193	193	193	193	*	0	0	0	31	0	0	0	0	0	0	0	0
February 2040	199	199	199	199	199	*	0	0	0	25	0	0	0	0	0	0	0	0
February 2041	205	205	205	205	205	*	0	0	0	18	0	0	0	0	0	0	0	0
February 2042	212	212	212	212	212	*	0	0	0	11	0	0	0	0	0	0	0	0
February 2043	218	218	218	218	218	*	0	0	0	3	0	0	0	0	0	0	0	0
February 2044	225	225	225	225	225	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	231	231	231	231	231	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	238	238	238	238	238	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	30.0	29.7	29.7	29.7	29.7	8.6	1.7	1.2	1.0	17.0	7.2	6.0	6.0	6.0	6.0	3.8	2.8	2.3

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

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

Date	KQ Class PSA Prepayment Assumption									HA Class PSA Prepayment Assumption					HV Class PSA Prepayment Assumption				
	0%	100%	135%	150%	170%	200%	400%	600%	800%	0%	100%	114%	200%	400%	0%	100%	114%	200%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	100	100	100	100	100	100	100	100	100	98	89	88	81	65	92	92	92	92	92
February 2019	100	100	100	100	100	100	100	100	100	96	78	76	64	39	85	85	85	85	85
February 2020	100	100	100	100	100	100	100	100	100	94	69	66	50	20	77	77	77	77	77
February 2021	100	100	100	100	100	100	100	100	69	92	60	56	38	6	68	68	68	68	68
February 2022	100	100	100	100	100	100	100	75	35	90	51	48	27	0	60	60	60	60	9
February 2023	100	100	100	100	100	100	100	47	18	87	43	39	18	0	51	51	51	51	0
February 2024	100	100	100	100	100	100	79	29	9	85	36	32	10	0	42	42	42	42	0
February 2025	100	100	100	100	100	100	58	18	5	82	29	25	3	0	33	33	33	33	0
February 2026	100	100	100	100	100	100	43	11	2	79	23	19	0	0	23	23	23	0	0
February 2027	100	100	100	100	100	100	32	7	1	76	17	13	0	0	13	13	13	0	0
February 2028	100	100	98	98	98	98	23	4	1	73	12	7	0	0	3	3	3	0	0
February 2029	100	100	84	84	84	84	17	3	*	70	7	2	0	0	0	0	0	0	0
February 2030	100	100	71	71	71	71	13	2	*	67	2	0	0	0	0	0	0	0	0
February 2031	100	85	60	60	60	60	9	1	*	63	0	0	0	0	0	0	0	0	0
February 2032	100	71	51	51	51	51	7	1	*	59	0	0	0	0	0	0	0	0	0
February 2033	100	58	42	42	42	42	5	*	*	55	0	0	0	0	0	0	0	0	0
February 2034	100	46	35	35	35	35	3	*	*	50	0	0	0	0	0	0	0	0	0
February 2035	100	34	29	29	29	29	2	*	*	46	0	0	0	0	0	0	0	0	0
February 2036	100	24	24	24	24	24	2	*	*	41	0	0	0	0	0	0	0	0	0
February 2037	100	20	20	20	20	20	1	*	*	36	0	0	0	0	0	0	0	0	0
February 2038	100	16	16	16	16	16	1	*	*	30	0	0	0	0	0	0	0	0	0
February 2039	100	13	13	13	13	13	1	*	*	25	0	0	0	0	0	0	0	0	0
February 2040	100	10	10	10	10	10	*	*	*	18	0	0	0	0	0	0	0	0	0
February 2041	100	8	8	8	8	8	*	*	*	12	0	0	0	0	0	0	0	0	0
February 2042	94	6	6	6	6	6	*	*	*	5	0	0	0	0	0	0	0	0	0
February 2043	68	4	4	4	4	4	*	*	*	0	0	0	0	0	0	0	0	0	0
February 2044	41	3	3	3	3	3	*	*	*	0	0	0	0	0	0	0	0	0	0
February 2045	11	2	2	2	2	2	*	*	*	0	0	0	0	0	0	0	0	0	0
February 2046	1	1	1	1	1	1	*	*	0	0	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.7	17.5	16.3	16.3	16.3	16.3	9.5	6.5	5.0	15.8	5.7	5.2	3.4	1.8	6.0	6.0	6.0	5.7	3.9

Date	HZ Class PSA Prepayment Assumption					HB Class PSA Prepayment Assumption				
	0%	100%	114%	200%	400%	0%	100%	114%	200%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
February 2018	103	103	103	103	103	100	100	100	100	100
February 2019	106	106	106	106	106	100	100	100	100	100
February 2020	109	109	109	109	109	100	100	100	100	100
February 2021	113	113	113	113	113	100	100	100	100	100
February 2022	116	116	116	116	116	100	100	100	100	86
February 2023	120	120	120	120	88	100	100	100	100	63
February 2024	123	123	123	123	65	100	100	100	100	46
February 2025	127	127	127	127	47	100	100	100	100	34
February 2026	131	131	131	129	34	100	100	100	92	25
February 2027	135	135	135	108	25	100	100	100	77	18
February 2028	139	139	139	91	18	100	100	100	65	13
February 2029	140	140	140	76	13	100	100	100	54	9
February 2030	140	140	131	63	9	100	100	94	45	7
February 2031	140	130	115	52	7	100	93	82	37	5
February 2032	140	114	99	42	5	100	81	71	30	3
February 2033	140	98	85	34	3	100	70	61	24	2
February 2034	140	84	72	27	2	100	60	52	20	2
February 2035	140	71	61	22	2	100	51	43	16	1
February 2036	140	59	50	17	1	100	42	36	12	1
February 2037	140	48	40	13	1	100	34	29	9	*
February 2038	140	38	31	10	*	100	27	22	7	*
February 2039	140	29	23	7	*	100	20	17	5	*
February 2040	140	20	16	4	*	100	14	12	3	*
February 2041	140	12	10	2	*	100	8	7	2	*
February 2042	140	5	4	1	*	100	3	3	1	*
February 2043	133	0	0	0	0	95	0	0	0	0
February 2044	102	0	0	0	0	73	0	0	0	0
February 2045	70	0	0	0	0	50	0	0	0	0
February 2046	36	0	0	0	0	26	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.0	18.6	17.8	13.9	8.3	28.0	18.6	17.8	13.5	7.7

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

Date	LA Class PSA Prepayment Assumption						LB Class PSA Prepayment Assumption						LC Class PSA Prepayment Assumption					
	0%	100%	230%	400%	800%	1200%	0%	100%	230%	400%	800%	1200%	0%	100%	230%	400%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	90	82	76	67	46	25	90	82	75	66	45	24	93	85	78	69	47	25
February 2019	80	66	55	43	20	6	80	65	54	42	20	6	85	72	60	47	22	6
February 2020	68	51	39	27	9	1	69	49	38	26	8	1	76	59	45	31	10	2
February 2021	56	36	26	15	3	*	57	34	24	14	3	*	66	47	33	20	4	*
February 2022	43	23	15	8	1	*	44	20	13	7	1	*	56	35	23	12	2	*
February 2023	28	10	6	3	*	*	29	8	5	2	*	*	45	25	15	7	1	*
February 2024	13	1	1	*	*	*	17	1	1	*	*	*	33	15	8	3	*	*
February 2025	*	0	0	0	0	0	7	*	*	*	*	*	19	5	3	1	*	*
February 2026	0	0	0	0	0	0	0	0	0	0	0	0	5	0	0	0	0	0
February 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	4.3	3.2	2.7	2.1	1.3	0.7	4.5	3.1	2.6	2.1	1.2	0.7	5.3	3.9	3.2	2.4	1.3	0.8

Date	AL Class PSA Prepayment Assumption					VL Class PSA Prepayment Assumption					ZL Class PSA Prepayment Assumption					AM and AN Classes PSA Prepayment Assumption					
	0%	100%	150%	300%	500%	0%	100%	150%	300%	500%	0%	100%	150%	300%	500%	0%	100%	299%	500%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2018	98	89	85	74	58	92	92	92	92	92	103	103	103	103	103	99	91	79	68	39	10
February 2019	96	79	72	52	29	85	85	85	85	85	106	106	106	106	106	98	82	63	46	15	1
February 2020	94	70	60	35	10	77	77	77	77	77	109	109	109	109	109	97	74	49	31	6	*
February 2021	92	61	50	22	0	68	68	68	68	27	113	113	113	113	113	96	66	38	20	2	*
February 2022	90	53	40	11	0	60	60	60	60	0	116	116	116	116	84	95	59	30	14	1	*
February 2023	88	45	32	2	0	51	51	51	51	0	120	120	120	120	57	94	52	23	9	*	*
February 2024	85	38	24	0	0	42	42	42	0	0	123	123	123	117	39	92	46	18	6	*	*
February 2025	83	32	17	0	0	33	33	33	0	0	127	127	127	93	26	91	40	14	4	*	0
February 2026	80	26	11	0	0	23	23	23	0	0	131	131	131	73	18	89	34	10	2	*	0
February 2027	77	20	5	0	0	13	13	13	0	0	135	135	135	58	12	88	29	8	2	*	0
February 2028	74	15	*	0	0	3	3	3	0	0	139	139	139	45	8	86	24	5	1	*	0
February 2029	70	10	0	0	0	0	0	0	0	0	140	140	123	35	5	84	20	4	1	*	0
February 2030	67	5	0	0	0	0	0	0	0	0	140	140	107	28	4	82	15	3	*	*	0
February 2031	63	1	0	0	0	0	0	0	0	0	140	140	92	21	2	79	11	2	*	*	0
February 2032	59	0	0	0	0	0	0	0	0	0	140	127	78	16	2	77	7	1	*	*	0
February 2033	55	0	0	0	0	0	0	0	0	0	140	112	66	13	1	74	4	*	*	*	0
February 2034	51	0	0	0	0	0	0	0	0	0	140	97	56	10	1	71	1	*	*	0	0
February 2035	47	0	0	0	0	0	0	0	0	0	140	84	47	7	*	68	0	0	0	0	0
February 2036	42	0	0	0	0	0	0	0	0	0	140	71	38	5	*	64	0	0	0	0	0
February 2037	37	0	0	0	0	0	0	0	0	0	140	60	31	4	*	60	0	0	0	0	0
February 2038	31	0	0	0	0	0	0	0	0	0	140	49	25	3	*	56	0	0	0	0	0
February 2039	26	0	0	0	0	0	0	0	0	0	140	39	19	2	*	52	0	0	0	0	0
February 2040	20	0	0	0	0	0	0	0	0	0	140	30	14	1	*	47	0	0	0	0	0
February 2041	13	0	0	0	0	0	0	0	0	0	140	22	10	1	*	42	0	0	0	0	0
February 2042	7	0	0	0	0	0	0	0	0	0	140	14	6	*	*	36	0	0	0	0	0
February 2043	0	0	0	0	0	0	0	0	0	0	139	7	3	*	*	30	0	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0	0	107	1	*	*	*	23	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0	73	0	0	0	0	16	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0	0	38	0	0	0	0	8	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.0	6.0	4.5	2.5	1.5	6.0	6.0	6.0	4.9	3.4	28.1	19.6	16.7	10.9	6.8	20.5	7.1	4.0	2.5	1.1	0.5

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

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

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, the LB and LC Classes will be treated as having been issued at a premium, and certain other 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	299% PSA
2	299% PSA
3	270% PSA
4	299% PSA
5	299% PSA
6	167% PSA
7	154% PSA
8	170% PSA
9	114% PSA
10	230% PSA
11	230% PSA
12	230% PSA
13	150% 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. 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.

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates (other than the LA, LB and LC Classes) to Credit Suisse Securities (USA) LLC (the "Dealer") in exchange for the Trust MBS and the Underlying REMIC and RCR Certificates. The Dealer proposes to offer the Certificates (other than the LA, LB and LC Classes) directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

On the Settlement Date, we are obligated to transfer the LA, LB and LC Classes to Fannie Mae Mega Trust Number 310183 (CUSIP Number 31374CRC2), Number 310184 (CUSIP Number 31374CRD0) and Number 310185 (CUSIP Number 31374CRE8), respectively, and to deliver the related Mega certificates to the Dealer.

CREDIT RISK RETENTION

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

LEGAL MATTERS

Katten Muchin Rosenman LLP will provide legal representation for Fannie Mae. Morgan, Lewis & Bockius LLP will provide legal representation for the Dealer.

Exhibit A

Group 10 Underlying REMIC Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	February 2017 Class Factor	Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2003-079	NJ	July 2003	31393EER6	5.0%	FIX	August 2023	SEQ	$33,000,000	0.30015577	$ 390,202.50	5.562%	69	164
2004-078	EB	October 2004	31394BEH3	5.0	FIX	November 2024	SEQ	27,727,000	0.28733702	6,673,976.96	5.470	80	153
2004-084	GB	October 2004	31394BHC1	5.0	FIX	November 2024	SEQ	21,000,000	0.29403504	5,292,630.72	5.471	78	157
2004-089	DZ	November 2004	31394BMY7	5.0	FIX/Z	December 2024	SEQ	10,000,000	1.06809972	10,680,997.20	5.525	83	150
2004-096	BE	November 2004	31394BWC4	5.0	FIX	December 2024	SEQ	13,965,353	0.45349953	6,333,281.02	5.477	81	154
2004-098	ML	December 2004	31394BM35	5.0	FIX	January 2025	SEQ	22,084,000	0.47385524	10,430,975.40	5.484	81	152
2005-021	BY	February 2005	31394CTJ1	5.0	FIX	March 2025	SEQ	20,791,591	0.30832210	6,410,507.00	5.556	88	145
2005-032	AE	March 2005	31394B7J7	5.0	FIX	April 2025	SEQ	35,778,090	0.33921027	5,088,154.05	5.550	89	145

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

Group 11 Underlying REMIC and RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	February 2017 Class Factor	Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2003-028	KG	March 2003	31393ADJ3	5.5%	FIX	April 2023	PAC	$53,086,000	0.26120347	$5,638,338.10	5.938%	65	167
2004-053	NC	June 2004	31394ABD7	5.5	FIX	July 2024	PAC	58,096,528	0.16214771	324,295.42	5.916	70	164
2004-059	JL	July 2004	31394AVM5	5.5	FIX	August 2024	SEQ	22,414,000	0.38210973	8,564,607.49	5.922	79	156
2004-092	ME	November 2004	31394BRH9	5.5	FIX	December 2024	SEQ	13,697,318	0.43844931	6,005,579.63	5.927	84	150
2005-103	AJ	October 2005	31394ULR1	5.5	FIX	November 2025	SEQ	10,040,407	0.52070375	5,228,077.58	5.948	76	159
2005-121	DX	December 2005	31394VBA7	5.5	FIX	January 2026	SEQ	20,453,750	0.40581277	811,625.54	5.938	86	148
2006-010	JC	February 2006	31395BRS4	5.5	FIX	March 2026	SEQ	12,974,542	0.35488511	4,604,471.76	5.933	97	137
2006-018	CE	February 2006	31394V4M9	5.5	FIX	March 2026	SEQ	17,325,424	0.49402261	8,559,151.18	5.916	78	157

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

Group 12 Underlying REMIC and RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	February 2017 Class Factor	Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2006-055	ND	May 2006	31395DZQ5	6.0%	FIX	June 2026	SEQ	$22,058,823	0.33458729	$ 7,380,601.81	6.413%	103	130
2006-058	CY	June 2006	31395NH83	6.0	FIX	July 2026	SEQ	30,000,000	0.38303835	11,491,150.50	6.441	102	132
2006-065	GD	June 2006	31396KBC5	6.0	FIX	July 2026	SEQ	25,851,340	0.35162079	8,105,330.38	6.480	103	130

(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								
AC	$117,988,428	AD	$117,988,428	PT	2.5%	FIX	3136AVYM5	March 2047
AI	2,681,555(3)							
Recombination 2								
AC	117,988,428	A	117,988,428	PT	3.0	FIX	3136AVYN3	March 2047
AI	13,407,776(3)							
Recombination 3								
CA	43,019,810	CB	43,019,810	PT	2.5	FIX	3136AVYP8	March 2047
CI	827,304(3)							
Recombination 4								
CA	43,019,810	C	43,019,810	PT	3.0	FIX	3136AVYQ6	March 2047
CI	4,136,520(3)							
Recombination 5								
VE	13,205,000	EB(4)	60,159,892	SEQ	3.0	FIX	3136AVYT0	March 2047
EV	14,147,000							
EZ	32,807,892							
Recombination 6								
GK	890,352	GL	1,411,794	SEQ	3.0	FIX	3136AVYU7	October 2042
GE	521,442							
Recombination 7								
EC	118,563,000	EA	139,840,108	SEQ	3.0	FIX	3136AVYV5	October 2042
EG	21,277,108							
Recombination 8								
KG	20,450,072	KP	23,345,143	PAC	3.0	FIX	3136AVYW3	March 2045
KH	2,895,071							
Recombination 9								
KC	4,205,827	KQ	7,100,898	PAC	3.0	FIX	3136AVYX1	March 2047
KH	2,895,071							

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 10								
HV	$ 2,547,000	HB(5)	$ 8,873,401	SEQ	3.0%	FIX	3136AVYY9	March 2047
HZ	6,326,401							
Recombination 11								
D	16,269,346	AM(6)	27,763,866	PT	2.5	FIX	3136AVYR4	March 2047
E	11,494,520							
Recombination 12								
D	16,269,346	AN(7)	31,730,133	PT	3.0	FIX	3136AVYS2	March 2047
DF	2,324,193							
DS	2,324,193(3)							
E	11,494,520							
EF	1,642,074							
ES	1,642,074(3)							

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

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

(3) Notional principal balances. These Classes are Interest Only Classes. See page S-8 for a description of how their notional principal balances are calculated.

(4) Principal payments on the REMIC Certificates in Recombination 5 from the EZ 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) Principal payments on the REMIC Certificates in Recombination 10 from the HZ Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.

(6) The AM Class is an RCR Class formed by a combination of the D Class in Group 4 and the E Class in Group 5.

(7) The AN Class is an RCR Class formed by a combination of the D, DF and DS Classes in Group 4 and the E, EF and ES Classes in Group 5.

Principal Balance Schedules

Aggregate Group Planned Balances

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
Initial Balance	$27,550,970.00	October 2021	$17,642,396.57	June 2026	$ 9,101,050.89
March 2017	27,497,725.92	November 2021	17,455,234.18	July 2026	8,983,160.40
April 2017	27,437,269.50	December 2021	17,269,491.79	August 2026	8,866,659.76
May 2017	27,369,622.13	January 2022	17,085,159.14	September 2026	8,751,533.32
June 2017	27,294,810.22	February 2022	16,902,226.01	October 2026	8,637,765.60
July 2017	27,212,865.16	March 2022	16,720,682.28	November 2026	8,525,341.30
August 2017	27,123,823.35	April 2022	16,540,517.87	December 2026	8,414,245.28
September 2017	27,027,726.12	May 2022	16,361,722.82	January 2027	8,304,462.55
October 2017	26,924,619.79	June 2022	16,184,287.18	February 2027	8,195,978.32
November 2017	26,814,555.54	July 2022	16,008,201.13	March 2027	8,088,777.94
December 2017	26,697,589.47	August 2022	15,833,454.88	April 2027	7,982,846.93
January 2018	26,573,782.49	September 2022	15,660,038.72	May 2027	7,878,170.95
February 2018	26,443,200.31	October 2022	15,487,943.02	June 2027	7,774,735.85
March 2018	26,305,913.37	November 2022	15,317,158.20	July 2027	7,672,527.60
April 2018	26,161,996.79	December 2022	15,147,674.77	August 2027	7,571,532.35
May 2018	26,011,530.30	January 2023	14,979,483.29	September 2027	7,471,736.40
June 2018	25,854,598.17	February 2023	14,812,574.38	October 2027	7,373,126.20
July 2018	25,691,289.14	March 2023	14,646,938.76	November 2027	7,275,688.32
August 2018	25,521,696.35	April 2023	14,482,567.19	December 2027	7,179,409.53
September 2018	25,345,917.22	May 2023	14,319,450.49	January 2028	7,084,276.70
October 2018	25,164,053.39	June 2023	14,157,579.56	February 2028	6,990,276.87
November 2018	24,976,210.62	July 2023	13,996,945.37	March 2028	6,897,397.21
December 2018	24,782,498.67	August 2023	13,837,538.93	April 2028	6,805,625.04
January 2019	24,583,031.23	September 2023	13,679,351.35	May 2028	6,714,947.82
February 2019	24,377,925.76	October 2023	13,522,373.77	June 2028	6,625,353.14
March 2019	24,167,303.43	November 2023	13,366,597.40	July 2028	6,536,828.74
April 2019	23,951,288.96	December 2023	13,212,013.52	August 2028	6,449,362.47
May 2019	23,730,010.50	January 2024	13,058,613.48	September 2028	6,362,942.34
June 2019	23,503,599.55	February 2024	12,906,388.68	October 2028	6,277,556.48
July 2019	23,272,190.75	March 2024	12,755,330.58	November 2028	6,193,193.16
August 2019	23,042,521.60	April 2024	12,605,430.69	December 2028	6,109,840.77
September 2019	22,814,579.54	May 2024	12,456,680.61	January 2029	6,027,487.82
October 2019	22,588,352.12	June 2024	12,309,071.98	February 2029	5,946,122.97
November 2019	22,363,826.96	July 2024	12,162,596.51	March 2029	5,865,734.99
December 2019	22,140,991.80	August 2024	12,017,245.95	April 2029	5,786,312.78
January 2020	21,919,834.42	September 2024	11,873,012.12	May 2029	5,707,845.35
February 2020	21,700,342.73	October 2024	11,729,886.91	June 2029	5,630,321.85
March 2020	21,482,504.69	November 2024	11,587,862.25	July 2029	5,553,731.53
April 2020	21,266,308.38	December 2024	11,446,930.14	August 2029	5,478,063.78
May 2020	21,051,741.95	January 2025	11,307,082.63	September 2029	5,403,308.10
June 2020	20,838,793.61	February 2025	11,168,311.82	October 2029	5,329,454.08
July 2020	20,627,451.70	March 2025	11,030,609.88	November 2029	5,256,491.47
August 2020	20,417,704.60	April 2025	10,893,969.03	December 2029	5,184,410.11
September 2020	20,209,540.80	May 2025	10,758,381.54	January 2030	5,113,199.94
October 2020	20,002,948.86	June 2025	10,623,839.76	February 2030	5,042,851.03
November 2020	19,797,917.42	July 2025	10,490,336.05	March 2030	4,973,353.56
December 2020	19,594,435.21	August 2025	10,357,862.86	April 2030	4,904,697.81
January 2021	19,392,491.03	September 2025	10,226,412.68	May 2030	4,836,874.16
February 2021	19,192,073.77	October 2025	10,095,978.07	June 2030	4,769,873.12
March 2021	18,993,172.39	November 2025	9,966,551.61	July 2030	4,703,685.29
April 2021	18,795,775.94	December 2025	9,838,479.16	August 2030	4,638,301.38
May 2021	18,599,873.52	January 2026	9,711,911.07	September 2030	4,573,712.18
June 2021	18,405,454.33	February 2026	9,586,830.45	October 2030	4,509,908.62
July 2021	18,212,507.66	March 2026	9,463,220.56	November 2030	4,446,881.71
August 2021	18,021,022.84	April 2026	9,341,064.88	December 2030	4,384,622.55
September 2021	17,830,989.31	May 2026	9,220,347.05	January 2031	4,323,122.36

Aggregate Group (Continued)

Distribution Date	Planned Balance
February 2031	$ 4,262,372.45
March 2031	4,202,364.21
April 2031	4,143,089.15
May 2031	4,084,538.85
June 2031	4,026,705.01
July 2031	3,969,579.41
August 2031	3,913,153.90
September 2031	3,857,420.47
October 2031	3,802,371.14
November 2031	3,747,998.07
December 2031	3,694,293.47
January 2032	3,641,249.66
February 2032	3,588,859.03
March 2032	3,537,114.07
April 2032	3,486,007.34
May 2032	3,435,531.48
June 2032	3,385,679.24
July 2032	3,336,443.41
August 2032	3,287,816.88
September 2032	3,239,792.64
October 2032	3,192,363.72
November 2032	3,145,523.25
December 2032	3,099,264.43
January 2033	3,053,580.53
February 2033	3,008,464.92
March 2033	2,963,911.02
April 2033	2,919,912.32
May 2033	2,876,462.40
June 2033	2,833,554.91
July 2033	2,791,183.55
August 2033	2,749,342.11
September 2033	2,708,024.45
October 2033	2,667,224.49
November 2033	2,626,936.21
December 2033	2,587,153.69
January 2034	2,547,871.03
February 2034	2,509,082.44
March 2034	2,470,782.16
April 2034	2,432,964.51
May 2034	2,395,623.88
June 2034	2,358,754.72
July 2034	2,322,351.52
August 2034	2,286,408.86
September 2034	2,250,921.37
October 2034	2,215,883.74
November 2034	2,181,290.71
December 2034	2,147,137.10
January 2035	2,113,417.77
February 2035	2,080,127.64
March 2035	2,047,261.70
April 2035	2,014,814.98
May 2035	1,982,782.57
June 2035	1,951,159.63
July 2035	1,919,941.35
August 2035	1,889,123.00
September 2035	1,858,699.87
October 2035	1,828,667.33
November 2035	1,799,020.80
December 2035	1,769,755.74
January 2036	$ 1,740,867.66
February 2036	1,712,352.14
March 2036	1,684,204.79
April 2036	1,656,421.28
May 2036	1,628,997.32
June 2036	1,601,928.67
July 2036	1,575,211.15
August 2036	1,548,840.61
September 2036	1,522,812.95
October 2036	1,497,124.14
November 2036	1,471,770.16
December 2036	1,446,747.05
January 2037	1,422,050.91
February 2037	1,397,677.86
March 2037	1,373,624.07
April 2037	1,349,885.77
May 2037	1,326,459.21
June 2037	1,303,340.69
July 2037	1,280,526.57
August 2037	1,258,013.21
September 2037	1,235,797.05
October 2037	1,213,874.56
November 2037	1,192,242.25
December 2037	1,170,896.65
January 2038	1,149,834.35
February 2038	1,129,051.98
March 2038	1,108,546.19
April 2038	1,088,313.70
May 2038	1,068,351.22
June 2038	1,048,655.55
July 2038	1,029,223.49
August 2038	1,010,051.88
September 2038	991,137.61
October 2038	972,477.59
November 2038	954,068.79
December 2038	935,908.18
January 2039	917,992.79
February 2039	900,319.68
March 2039	882,885.92
April 2039	865,688.66
May 2039	848,725.03
June 2039	831,992.23
July 2039	815,487.47
August 2039	799,208.02
September 2039	783,151.14
October 2039	767,314.15
November 2039	751,694.41
December 2039	736,289.27
January 2040	721,096.14
February 2040	706,112.47
March 2040	691,335.70
April 2040	676,763.34
May 2040	662,392.90
June 2040	648,221.94
July 2040	634,248.02
August 2040	620,468.76
September 2040	606,881.78
October 2040	593,484.75
November 2040	580,275.35
December 2040	$ 567,251.29
January 2041	554,410.32
February 2041	541,750.19
March 2041	529,268.70
April 2041	516,963.66
May 2041	504,832.91
June 2041	492,874.32
July 2041	481,085.77
August 2041	469,465.19
September 2041	458,010.51
October 2041	446,719.69
November 2041	435,590.72
December 2041	424,621.60
January 2042	413,810.36
February 2042	403,155.07
March 2042	392,653.79
April 2042	382,304.63
May 2042	372,105.70
June 2042	362,055.15
July 2042	352,151.15
August 2042	342,391.86
September 2042	332,775.51
October 2042	323,300.31
November 2042	313,964.52
December 2042	304,766.40
January 2043	295,704.24
February 2043	286,776.35
March 2043	277,981.04
April 2043	269,316.68
May 2043	260,781.62
June 2043	252,374.24
July 2043	244,092.96
August 2043	235,936.18
September 2043	227,902.36
October 2043	219,989.95
November 2043	212,197.42
December 2043	204,523.27
January 2044	196,966.00
February 2044	189,524.16
March 2044	182,196.27
April 2044	174,980.92
May 2044	167,876.66
June 2044	160,882.10
July 2044	153,995.86
August 2044	147,216.55
September 2044	140,542.83
October 2044	133,973.35
November 2044	127,506.79
December 2044	121,141.84
January 2045	114,877.20
February 2045	108,711.60
March 2045	102,643.78
April 2045	96,672.48
May 2045	90,796.48
June 2045	85,014.54
July 2045	79,325.48
August 2045	73,728.08
September 2045	68,221.19
October 2045	62,803.63

Aggregate Group (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
November 2045	$ 57,474.25	April 2046	$ 32,110.85	September 2046	$ 8,787.20
December 2045	52,231.93	May 2046	27,287.18	October 2046	4,355.73
January 2046	47,075.53	June 2046	22,544.03	November 2046 and thereafter	0.00
February 2046	42,003.94	July 2046	17,880.33		
March 2046	37,016.08	August 2046	13,295.06		

KD Class Scheduled Balances

Distribution Date	Scheduled Balance	Distribution Date	Scheduled Balance	Distribution Date	Scheduled Balance
Initial Balance	$990,000.00	January 2020	$549,023.23	December 2022	$135,641.20
March 2017	988,422.28	February 2020	532,165.05	January 2023	128,429.43
April 2017	986,056.66	March 2020	515,646.42	February 2023	121,433.44
May 2017	982,904.98	April 2020	499,463.13	March 2023	114,650.32
June 2017	978,970.23	May 2020	483,610.99	April 2023	108,077.19
July 2017	974,256.57	June 2020	468,085.93	May 2023	101,711.22
August 2017	968,769.26	July 2020	452,883.83	June 2023	95,549.61
September 2017	962,514.77	August 2020	438,000.68	July 2023	89,589.57
October 2017	955,500.65	September 2020	423,432.47	August 2023	83,828.35
November 2017	947,735.65	October 2020	409,175.27	September 2023	78,263.23
December 2017	939,229.58	November 2020	395,225.16	October 2023	72,891.52
January 2018	929,993.42	December 2020	381,578.27	November 2023	67,710.57
February 2018	920,039.21	January 2021	368,230.78	December 2023	62,717.75
March 2018	909,380.09	February 2021	355,178.89	January 2024	57,910.43
April 2018	898,030.27	March 2021	342,418.85	February 2024	53,286.06
May 2018	886,005.00	April 2021	329,946.96	March 2024	48,842.07
June 2018	873,320.57	May 2021	317,759.55	April 2024	44,575.98
July 2018	859,994.27	June 2021	305,853.00	May 2024	40,485.26
August 2018	846,044.33	July 2021	294,223.69	June 2024	36,567.46
September 2018	831,489.98	August 2021	282,868.08	July 2024	32,820.14
October 2018	816,351.34	September 2021	271,782.65	August 2024	29,240.89
November 2018	800,649.42	October 2021	260,963.91	September 2024	25,827.33
December 2018	784,406.12	November 2021	250,408.44	October 2024	22,577.09
January 2019	767,644.09	December 2021	240,112.82	November 2024	19,487.85
February 2019	750,386.85	January 2022	230,073.67	December 2024	16,557.29
March 2019	732,658.59	February 2022	220,287.66	January 2025	13,783.13
April 2019	714,484.25	March 2022	210,751.48	February 2025	11,163.13
May 2019	695,889.45	April 2022	201,461.89	March 2025	8,695.04
June 2019	676,900.38	May 2022	192,415.63	April 2025	6,376.66
July 2019	657,543.87	June 2022	183,609.53	May 2025	4,205.82
August 2019	638,557.59	July 2022	175,040.40	June 2025	2,180.32
September 2019	619,937.04	August 2022	166,705.13	July 2025	298.07
October 2019	601,677.74	September 2022	158,600.63	August 2025 and thereafter	0.00
November 2019	583,775.26	October 2022	150,723.82		
December 2019	566,225.19	November 2022	143,071.68		

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

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

TABLE OF CONTENTS

$918,044,832

FannieMae®

Guaranteed REMIC
Pass-Through Certificates

Fannie Mae REMIC Trust 2017-9

PROSPECTUS SUPPLEMENT

Credit Suisse

February 22, 2017