

\$331,855,391



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2017-44**

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

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

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
JA	1	\$ 83,400,000	PAC/AD	3.5%	FIX	3136AWYS0	June 2047
JZ	1	11,140,195	SUP	3.5	FIX/Z	3136AWYT8	June 2047
KA(2) ..	2	70,634,543	PAC/AD	3.5	FIX	3136AWYU5	May 2046
KV(2) ..	2	1,989,949	PAC/AD	3.5	FIX	3136AWYV3	September 2028
KZ(2) ...	2	4,152,185	PAC/AD	3.5	FIX/Z	3136AWYW1	June 2047
ZK	2	10,538,519	SUP	3.5	FIX/Z	3136AWYX9	June 2047
SA	3	33,537,059(3)	NTL	(4)	INV/IO	3136AWYY7	June 2043
A(2)	4	103,284,000	SEQ	3.5	FIX	3136AWYZ4	June 2042
B(2)	4	12,796,000	SEQ	3.5	FIX	3136AWZA8	January 2044
C(2)	4	11,621,000	SEQ	3.5	FIX	3136AWZB6	April 2045
VA(2) ..	4	5,262,000	SEQ/AD	3.5	FIX	3136AWZC4	September 2028
VB(2) ..	4	6,050,000	SEQ/AD	3.5	FIX	3136AWZD2	October 2037
VZ(2) ...	4	10,987,000	SEQ	3.5	FIX/Z	3136AWZE0	June 2047
R		0	NPR	0	NPR	3136AWZF7	June 2047

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

- (3) Notional principal balance. This class is an interest only class. See page S-6 for a description of how its notional principal balance is calculated.
(4) Based on LIBOR.

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The KC, KI, KD, KE, KG, KH, KM, KB, CE, CI, CD, CB, CA, BA, BC and AY Classes are the RCR classes. For a more detailed description of the RCR classes, see Schedule 1 attached to this prospectus supplement and “Description of the Certificates—Combination and Recombination—RCR Certificates” in the REMIC prospectus.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be May 30, 2017.

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

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

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

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

Credit Suisse

The date of this Prospectus Supplement is May 23, 2017

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AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated June 1, 2014 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
 - June 1, 2016, for all MBS issued on or after June 1, 2016,
 - October 1, 2014, for all MBS issued on or after October 1, 2014 and prior to June 1, 2016,
 - March 1, 2013, for all MBS issued on or after March 1, 2013 and prior to October 1, 2014,
 - February 1, 2012, for all MBS issued on or after February 1, 2012 and prior to March 1, 2013,
 - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
 - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
 - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
 - January 1, 2006, for all other MBS(as applicable, the “MBS Prospectus”);
- if you are purchasing the Group 3 Class or the R Class, the disclosure documents relating to the underlying REMIC certificates (the “Underlying REMIC Disclosure Documents”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

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

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

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

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

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

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

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

SUMMARY

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

Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS
3	Class 2012-153-SK REMIC Certificate Class 2013-59-SC REMIC Certificate
4	Group 4 MBS

Group 1, Group 2 and Group 4

Characteristics of the Trust MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 1 MBS	\$ 94,540,195	3.50%	3.75% to 6.00%	241 to 360
Group 2 MBS	\$ 87,315,196	3.50%	3.75% to 6.00%	241 to 360
Group 4 MBS	\$150,000,000	3.50%	3.75% to 6.00%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 1 MBS	\$ 94,540,195	360	345	14	4.235%
Group 2 MBS	\$ 87,315,196	360	350	8	4.162%
Group 4 MBS	\$150,000,000	360	333	24	3.968%

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

Group 3

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

Settlement Date

We expect to issue the certificates on May 30, 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:

<u>Fed Book-Entry</u>	<u>Physical</u>
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.

The initial interest rate listed below for the SA Class is an assumed rate. During each subsequent interest accrual period, the SA Class will bear interest based on the formula indicated below, but always subject to the specified maximum and minimum interest rates:

<u>Class</u>	<u>Assumed Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
SA	5.15944%(2)	6.15%	0.00%	6.15% – LIBOR

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

(2) The actual initial interest rate for this class will be calculated on May 23, 2017, using the applicable formula.

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:

<u>Class</u>	
SA	100% of the aggregate notional principal balance of the Group 3 Underlying REMIC Certificates
KI	35.7142850064% of the KA Class
CI	28.5714285714% of the sum of the A, B and C Classes

Distributions of Principal

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

Weighted Average Lives (years)*

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>145%</u>	<u>180%</u>	<u>230%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>
JA	15.6	7.5	6.5	6.5	6.5	4.1	2.8	2.1
JZ	27.8	21.0	17.6	12.0	2.0	0.6	0.4	0.3

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>138%</u>	<u>174%</u>	<u>225%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>
KA, KC, KI, KD, KE, KG and KH ...	14.7	6.6	5.8	5.8	5.8	3.7	2.6	2.0
KV	6.0	6.0	6.0	6.0	6.0	5.9	4.9	4.0
KZ	24.9	19.8	19.8	19.8	19.8	12.9	8.8	6.5
ZK	27.8	21.0	18.2	12.6	2.4	0.9	0.6	0.4
KM	15.5	7.7	6.9	6.9	6.9	4.4	3.1	2.4
KB	24.9	19.8	19.8	19.8	19.8	12.7	8.5	6.2

<u>Group 3 Class</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>155%</u>	<u>275%</u>	<u>400%</u>	<u>600%</u>
SA	16.2	8.9	7.1	4.7	3.3	2.1

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>176%</u>	<u>275%</u>	<u>400%</u>	<u>600%</u>	
A	15.5	5.4	3.6	2.4	1.7	1.1	
B	25.8	13.9	9.5	6.5	4.5	2.9	
C	27.2	16.8	11.9	8.2	5.7	3.7	
VA	6.0	6.0	6.0	5.8	4.9	3.6	
VB	16.0	15.8	13.6	10.1	7.3	4.9	
VZ	28.9	22.8	19.1	14.8	11.0	7.3	
CE, CI, CD, CB and CA	17.6	7.3	4.9	3.3	2.3	1.5	
BA	16.6	6.4	4.2	2.9	2.0	1.3	
BC	26.4	15.3	10.7	7.3	5.1	3.3	
AY	28.9	22.5	18.2	13.5	9.6	6.2	

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

DESCRIPTION OF THE CERTIFICATES

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

General

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

The assets of the Trust will include:

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

The Group 3 Underlying REMIC Certificates evidence direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS, the “MBS”).

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

The Trust will 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.”

	<u>Assets</u>	<u>Regular Interests</u>	<u>Residual Interest</u>
REMIC	Trust MBS and Group 3 Underlying REMIC 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 Group 3 Underlying REMIC Certificates, see the applicable discussions appearing under the heading “Fannie Mae Guaranty” in the REMIC Prospectus, the MBS Prospectus and the Underlying REMIC Disclosure Documents. Our guaranties are not backed by the full faith and credit of the United States.

Characteristics of Certificates. Except as specified below, we will issue the Certificates in book-entry form on the book-entry system of the U.S. Federal Reserve Banks. Entities whose

names appear on the book-entry records of a Federal Reserve Bank as having had Certificates deposited in their accounts are “Holders” or “Certificateholders.”

We will issue the Residual 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:

<u>Classes</u>	<u>Denominations</u>
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. Except as described below, the Mortgage Loans underlying the Trust MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years.

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

For additional information, see “Summary—Group 1, Group 2 and Group 4—Characteristics of the Trust MBS” in this prospectus supplement and “The Mortgage Loan Pools” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

The Group 3 Underlying REMIC Certificates

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

Distributions on the Group 3 Underlying REMIC Certificates will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Group 3 Underlying REMIC Certificates are described in the Underlying REMIC Disclosure Documents. See Exhibit A for certain additional information about the Group 3 Underlying REMIC Certificates.

Exhibit A is provided in lieu of a Final Data Statement with respect to the Group 3 Underlying REMIC Certificates.

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

Distributions of Interest

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

The Inverse Floating Rate Class will bear interest at an interest rate 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 Class. The “Delay” Classes and the “No-Delay” Class are set forth in the following table:

<u>Delay Classes</u>	<u>No-Delay Class</u>
Fixed Rate Classes	Inverse Floating Rate Class

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

Accrual Classes. The JZ, KZ, ZK and VZ 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 JZ Accrual Amount to JA to its Planned Balance, and thereafter to JZ.

} Accretion
Directed/PAC
Class and
Accrual Class

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

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

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

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

• *Group 2*

The KZ Accrual Amount to KV until retired, and thereafter to KZ.	} Accretion Directed Class and Accrual Class
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The ZK Accrual Amount to the Aggregate Group to its Planned Balance, and thereafter to ZK.	} Accretion Directed/PAC Group and Accrual Class
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The Group 2 Cash Flow Distribution Amount in the following priority:

- | | |
|---|-----------------|
| 1. To the Aggregate Group to its Planned Balance. | } PAC Group |
| 2. To ZK retired. | } Support Class |
| 3. 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 “ZK Accrual Amount” is any interest then accrued and added to the principal balance of the ZK Class.

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

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

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

• *Group 4*

The VZ Accrual Amount to VA and VB, in that order, until retired, and thereafter to VZ.	} Accretion Directed Classes and Accrual Class
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The Group 4 Cash Flow Distribution Amount to A, B, C, VA, VB and VZ, in that order, until retired.	} Sequential Pay Classes
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The “VZ Accrual Amount” is any interest then accrued and added to the principal balance of the VZ Class.

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

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Group 3 Underlying REMIC Certificates, and the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 2 and Group 4—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is May 30, 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 a Class or an Aggregate Group is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Class or Aggregate Group to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate Group. However, those Classes are designed to receive principal distributions in the same fashion as if separate schedules had been provided (with schedules based on the same underlying assumptions that apply to the Aggregate Group schedule). If such separate schedules had been provided for the individual Classes included in the Aggregate Group, we expect that the effective ranges for those Classes would not be narrower than that shown below for the Aggregate Group.

<u>Class and Group</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
JA Class Planned Balances	Between 145% and 230% PSA	Between 145% and 230% PSA
Aggregate Group Planned Balances	Between 138% and 225% PSA	Between 138% and 225% PSA

The Aggregate Group consists of the KA, KV and KZ 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 applicable Structuring Range, based on the Pricing Assumptions.

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

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

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

Yield Tables

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

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

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

We cannot assure you that

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

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

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

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

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

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

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

<u>Class</u>	<u>Price*</u>
SA	21.50%

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

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>155%</u>	<u>275%</u>	<u>400%</u>	<u>600%</u>
0.49528%	20.9%	17.5%	13.7%	5.2%	(4.0)%	(19.9)%
0.99056%	18.3%	15.0%	11.2%	2.8%	(6.4)%	(22.0)%
2.99056%	7.6%	4.4%	0.8%	(7.2)%	(16.0)%	(30.9)%
4.99056%	(5.4)%	(8.4)%	(11.8)%	(19.4)%	(27.6)%	(41.7)%
6.15000%	*	*	*	*	*	*

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

<u>Class</u>	<u>% PSA</u>
KI	327%
CI	230%

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:

<u>Class</u>	<u>Price*</u>
KI	15.00%
CI	13.50%

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

Sensitivity of the KI Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>138%</u>	<u>174%</u>	<u>225%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>
Pre-Tax Yields to Maturity	15.4%	10.6%	7.4%	7.4%	7.4%	(6.1)%	(24.3)%	(43.0)%

Sensitivity of the CI Class to Prepayments

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>176%</u>	<u>275%</u>	<u>400%</u>	<u>600%</u>
Pre-Tax Yields to Maturity	19.1%	14.5%	6.5%	(5.8)%	(23.6)%	(55.4)%

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions, and
- the priority sequences of distributions of principal of the Group 1, Group 2 and Group 4 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.

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

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

<u>Class</u>	<u>Remaining Terms to Maturity</u>
2012-153-SK	307 months
2013-59-SC	312 months

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

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

Percent of Original Principal Balances Outstanding

Date	JA Class								JZ Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	145%	180%	230%	400%	600%	800%	0%	100%	145%	180%	230%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2018	98	93	91	91	91	91	84	75	104	104	104	92	74	16	0	0
May 2019	96	84	80	80	80	70	53	39	107	107	107	81	44	0	0	0
May 2020	94	76	69	69	69	52	33	20	111	111	111	74	23	0	0	0
May 2021	92	68	60	60	60	39	21	10	115	115	115	69	9	0	0	0
May 2022	90	61	51	51	51	29	13	5	119	119	119	68	2	0	0	0
May 2023	87	54	43	43	43	21	8	3	123	123	123	69	*	0	0	0
May 2024	85	47	36	36	36	16	5	1	128	128	126	69	*	0	0	0
May 2025	82	41	30	30	30	12	3	1	132	132	125	68	*	0	0	0
May 2026	79	35	25	25	25	9	2	*	137	137	122	65	*	0	0	0
May 2027	76	30	21	21	21	6	1	*	142	142	117	62	*	0	0	0
May 2028	73	24	17	17	17	5	1	*	147	147	110	57	*	0	0	0
May 2029	69	19	14	14	14	3	*	*	152	152	103	53	*	0	0	0
May 2030	66	15	12	12	12	2	*	*	158	158	96	48	*	0	0	0
May 2031	62	10	10	10	10	2	*	*	163	163	88	44	*	0	0	0
May 2032	58	8	8	8	8	1	*	*	169	154	80	39	*	0	0	0
May 2033	54	7	7	7	7	1	*	*	175	142	72	35	*	0	0	0
May 2034	49	5	5	5	5	1	*	*	181	129	64	31	*	0	0	0
May 2035	45	4	4	4	4	*	*	*	188	116	56	27	*	0	0	0
May 2036	40	3	3	3	3	*	*	*	194	103	49	23	*	0	0	0
May 2037	34	3	3	3	3	*	*	*	201	90	42	19	*	0	0	0
May 2038	29	2	2	2	2	*	*	*	208	78	36	16	*	0	0	0
May 2039	23	2	2	2	2	*	*	*	216	66	30	13	*	0	0	0
May 2040	17	1	1	1	1	*	*	*	223	55	24	11	*	0	0	0
May 2041	10	1	1	1	1	*	*	*	231	44	19	8	*	0	0	0
May 2042	3	1	1	1	1	*	*	*	240	34	14	6	*	0	0	0
May 2043	*	*	*	*	*	*	*	0	214	24	10	4	*	0	0	0
May 2044	*	*	*	*	*	*	*	0	166	15	6	2	*	0	0	0
May 2045	*	*	*	*	*	*	*	0	114	6	2	1	*	0	0	0
May 2046	0	0	0	0	0	0	0	0	59	0	0	0	0	0	0	0
May 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	15.6	7.5	6.5	6.5	6.5	4.1	2.8	2.1	27.8	21.0	17.6	12.0	2.0	0.6	0.4	0.3

Date	KA, KC, KI†, KD, KE, KG and KH Classes								KV Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	138%	174%	225%	400%	600%	800%	0%	100%	138%	174%	225%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2018	98	94	92	92	92	92	91	84	93	93	93	93	93	93	93	93
May 2019	96	85	81	81	81	74	58	44	85	85	85	85	85	85	85	85
May 2020	94	76	70	70	70	53	33	18	77	77	77	77	77	77	77	77
May 2021	91	67	60	60	60	37	18	5	69	69	69	69	69	69	69	69
May 2022	89	59	50	50	50	25	8	0	60	60	60	60	60	60	60	0
May 2023	86	51	41	41	41	17	2	0	51	51	51	51	51	51	51	0
May 2024	83	44	34	34	34	10	0	0	42	42	42	42	42	42	0	0
May 2025	80	37	27	27	27	5	0	0	33	33	33	33	33	33	0	0
May 2026	77	30	21	21	21	2	0	0	23	23	23	23	23	23	0	0
May 2027	74	24	16	16	16	0	0	0	13	13	13	13	13	0	0	0
May 2028	70	19	12	12	12	0	0	0	2	2	2	2	2	0	0	0
May 2029	66	13	9	9	9	0	0	0	0	0	0	0	0	0	0	0
May 2030	62	8	6	6	6	0	0	0	0	0	0	0	0	0	0	0
May 2031	58	3	3	3	3	0	0	0	0	0	0	0	0	0	0	0
May 2032	54	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0
May 2033	49	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2034	44	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2035	39	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2036	34	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2037	28	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2038	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	16	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	14.7	6.6	5.8	5.8	5.8	3.7	2.6	2.0	6.0	6.0	6.0	6.0	6.0	5.9	4.9	4.0

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

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

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

Date	KZ Class								ZK Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	138%	174%	225%	400%	600%	800%	0%	100%	138%	174%	225%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2018	104	104	104	104	104	104	104	104	104	104	104	95	83	41	0	0
May 2019	107	107	107	107	107	107	107	107	107	107	107	85	54	0	0	0
May 2020	111	111	111	111	111	111	111	111	111	111	111	77	30	0	0	0
May 2021	115	115	115	115	115	115	115	115	115	115	115	71	14	0	0	0
May 2022	119	119	119	119	119	119	119	118	119	119	119	69	4	0	0	0
May 2023	123	123	123	123	123	123	123	60	123	123	123	69	*	0	0	0
May 2024	128	128	128	128	128	128	109	30	128	128	127	70	0	0	0	0
May 2025	132	132	132	132	132	132	68	15	132	132	128	69	0	0	0	0
May 2026	137	137	137	137	137	137	42	8	137	137	126	67	0	0	0	0
May 2027	142	142	142	142	142	128	26	4	142	142	122	64	0	0	0	0
May 2028	147	147	147	147	147	94	16	2	147	147	116	60	0	0	0	0
May 2029	148	148	148	148	148	68	10	1	152	152	109	56	0	0	0	0
May 2030	148	148	148	148	148	50	6	*	158	158	102	52	0	0	0	0
May 2031	148	148	148	148	148	36	4	*	163	162	94	47	0	0	0	0
May 2032	148	148	148	148	148	26	2	*	169	150	86	42	0	0	0	0
May 2033	148	136	136	136	136	19	1	*	175	139	78	38	0	0	0	0
May 2034	148	111	111	111	111	14	1	*	181	126	70	33	0	0	0	0
May 2035	148	90	90	90	90	10	*	*	188	114	62	29	0	0	0	0
May 2036	148	72	72	72	72	7	*	*	194	102	55	25	0	0	0	0
May 2037	148	57	57	57	57	5	*	*	201	90	48	22	0	0	0	0
May 2038	148	45	45	45	45	3	*	*	208	79	41	18	0	0	0	0
May 2039	148	35	35	35	35	2	*	*	216	67	34	15	0	0	0	0
May 2040	148	27	27	27	27	1	*	*	223	56	28	12	0	0	0	0
May 2041	148	20	20	20	20	1	*	*	231	46	23	10	0	0	0	0
May 2042	44	14	14	14	14	1	*	*	240	36	17	7	0	0	0	0
May 2043	9	9	9	9	9	*	*	*	208	27	13	5	0	0	0	0
May 2044	6	6	6	6	6	*	*	*	161	18	8	3	0	0	0	0
May 2045	3	3	3	3	3	*	*	*	111	9	4	2	0	0	0	0
May 2046	*	*	*	*	*	*	*	*	58	1	1	*	0	0	0	0
May 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	24.9	19.8	19.8	19.8	19.8	12.9	8.8	6.5	27.8	21.0	18.2	12.6	2.4	0.9	0.6	0.4

Date	KM Class								KB Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	138%	174%	225%	400%	600%	800%	0%	100%	138%	174%	225%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2018	98	94	93	93	93	93	92	86	100	100	100	100	100	100	100	100
May 2019	96	86	83	83	83	76	62	48	100	100	100	100	100	100	100	100
May 2020	94	78	72	72	72	57	39	25	100	100	100	100	100	100	100	100
May 2021	92	70	63	63	63	42	24	13	100	100	100	100	100	100	100	100
May 2022	89	62	54	54	54	31	15	6	100	100	100	100	100	100	100	80
May 2023	87	55	46	46	46	23	9	3	100	100	100	100	100	100	100	40
May 2024	84	48	39	39	39	17	6	2	100	100	100	100	100	100	74	21
May 2025	82	42	33	33	33	13	4	1	100	100	100	100	100	100	46	10
May 2026	79	36	27	27	27	9	2	*	100	100	100	100	100	100	28	5
May 2027	76	30	23	23	23	7	1	*	100	100	100	100	100	86	18	3
May 2028	72	25	19	19	19	5	1	*	100	100	100	100	100	63	11	1
May 2029	69	20	16	16	16	4	1	*	100	100	100	100	100	46	7	1
May 2030	65	15	13	13	13	3	*	*	100	100	100	100	100	34	4	*
May 2031	62	11	11	11	11	2	*	*	100	100	100	100	100	25	3	*
May 2032	58	9	9	9	9	1	*	*	100	100	100	100	100	18	2	*
May 2033	53	7	7	7	7	1	*	*	100	92	92	92	92	13	1	*
May 2034	49	6	6	6	6	1	*	*	100	75	75	75	75	9	1	*
May 2035	44	5	5	5	5	1	*	*	100	61	61	61	61	6	*	*
May 2036	39	4	4	4	4	*	*	*	100	49	49	49	49	5	*	*
May 2037	34	3	3	3	3	*	*	*	100	39	39	39	39	3	*	*
May 2038	28	2	2	2	2	*	*	*	100	31	31	31	31	2	*	*
May 2039	22	2	2	2	2	*	*	*	100	24	24	24	24	2	*	*
May 2040	16	1	1	1	1	*	*	*	100	18	18	18	18	1	*	*
May 2041	9	1	1	1	1	*	*	*	100	13	13	13	13	1	*	*
May 2042	2	1	1	1	1	*	*	*	30	9	9	9	9	*	*	*
May 2043	1	1	1	1	1	*	*	*	6	6	6	6	6	*	*	*
May 2044	*	*	*	*	*	*	*	0	4	4	4	4	4	*	*	*
May 2045	*	*	*	*	*	*	*	0	2	2	2	2	2	*	*	*
May 2046	*	*	*	*	*	*	*	0	*	*	*	*	*	*	*	0
May 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	15.5	7.7	6.9	6.9	6.9	4.4	3.1	2.4	24.9	19.8	19.8	19.8	19.8	12.7	8.5	6.2

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

Date	SA† Class						A Class						B Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	155%	275%	400%	600%	0%	100%	176%	275%	400%	600%	0%	100%	176%	275%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2018	98	92	89	82	74	62	98	89	83	75	64	48	100	100	100	100	100	100
May 2019	97	84	78	66	55	39	96	78	67	53	36	13	100	100	100	100	100	100
May 2020	95	77	69	54	41	24	94	68	53	35	15	0	100	100	100	100	100	29
May 2021	93	70	61	44	30	15	92	59	40	20	0	0	100	100	100	100	97	0
May 2022	91	64	53	35	22	9	90	50	29	8	0	0	100	100	100	100	3	0
May 2023	88	58	47	29	16	6	88	42	19	0	0	0	100	100	100	82	0	0
May 2024	86	53	41	23	12	4	85	34	11	0	0	0	100	100	100	16	0	0
May 2025	83	48	36	18	9	2	82	27	3	0	0	0	100	100	100	0	0	0
May 2026	81	43	31	15	6	1	79	20	0	0	0	0	100	100	74	0	0	0
May 2027	78	38	27	12	5	1	76	14	0	0	0	0	100	100	27	0	0	0
May 2028	75	34	23	9	3	*	73	8	0	0	0	0	100	100	0	0	0	0
May 2029	72	30	20	7	2	*	70	3	0	0	0	0	100	100	0	0	0	0
May 2030	68	27	17	6	2	*	66	0	0	0	0	0	100	84	0	0	0	0
May 2031	65	24	14	4	1	*	62	0	0	0	0	0	100	46	0	0	0	0
May 2032	61	20	12	3	1	*	58	0	0	0	0	0	100	11	0	0	0	0
May 2033	57	18	10	3	1	*	54	0	0	0	0	0	100	0	0	0	0	0
May 2034	52	15	8	2	*	*	49	0	0	0	0	0	100	0	0	0	0	0
May 2035	48	13	7	1	*	*	44	0	0	0	0	0	100	0	0	0	0	0
May 2036	43	10	5	1	*	*	39	0	0	0	0	0	100	0	0	0	0	0
May 2037	38	8	4	1	*	*	33	0	0	0	0	0	100	0	0	0	0	0
May 2038	32	6	3	1	*	*	27	0	0	0	0	0	100	0	0	0	0	0
May 2039	26	4	2	*	*	*	21	0	0	0	0	0	100	0	0	0	0	0
May 2040	20	3	1	*	*	*	14	0	0	0	0	0	100	0	0	0	0	0
May 2041	13	1	*	*	*	*	7	0	0	0	0	0	100	0	0	0	0	0
May 2042	6	*	*	*	*	*	0	0	0	0	0	0	98	0	0	0	0	0
May 2043	0	0	0	0	0	0	0	0	0	0	0	0	34	0	0	0	0	0
May 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	16.2	8.9	7.1	4.7	3.3	2.1	15.5	5.4	3.6	2.4	1.7	1.1	25.8	13.9	9.5	6.5	4.5	2.9

Date	C Class						VA Class						VB Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	176%	275%	400%	600%	0%	100%	176%	275%	400%	600%	0%	100%	176%	275%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2018	100	100	100	100	100	100	93	93	93	93	93	93	100	100	100	100	100	100
May 2019	100	100	100	100	100	100	85	85	85	85	85	85	100	100	100	100	100	100
May 2020	100	100	100	100	100	100	77	77	77	77	77	77	100	100	100	100	100	100
May 2021	100	100	100	100	100	11	69	69	69	69	69	69	100	100	100	100	100	100
May 2022	100	100	100	100	100	0	60	60	60	60	60	0	100	100	100	100	100	26
May 2023	100	100	100	100	26	0	51	51	51	51	51	0	100	100	100	100	100	0
May 2024	100	100	100	100	0	0	42	42	42	42	0	0	100	100	100	100	77	0
May 2025	100	100	100	58	0	0	33	33	33	33	0	0	100	100	100	100	0	0
May 2026	100	100	100	10	0	0	23	23	23	23	0	0	100	100	100	100	0	0
May 2027	100	100	100	0	0	0	13	13	13	0	0	0	100	100	100	54	0	0
May 2028	100	100	84	0	0	0	2	2	2	0	0	0	100	100	100	0	0	0
May 2029	100	100	45	0	0	0	0	0	0	0	0	0	92	92	92	0	0	0
May 2030	100	100	10	0	0	0	0	0	0	0	0	0	83	83	83	0	0	0
May 2031	100	100	0	0	0	0	0	0	0	0	0	0	72	72	33	0	0	0
May 2032	100	100	0	0	0	0	0	0	0	0	0	0	62	62	0	0	0	0
May 2033	100	76	0	0	0	0	0	0	0	0	0	0	51	51	0	0	0	0
May 2034	100	43	0	0	0	0	0	0	0	0	0	0	40	40	0	0	0	0
May 2035	100	12	0	0	0	0	0	0	0	0	0	0	28	28	0	0	0	0
May 2036	100	0	0	0	0	0	0	0	0	0	0	0	16	0	0	0	0	0
May 2037	100	0	0	0	0	0	0	0	0	0	0	0	3	0	0	0	0	0
May 2038	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2044	62	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	27.2	16.8	11.9	8.2	5.7	3.7	6.0	6.0	6.0	5.8	4.9	3.6	16.0	15.8	13.6	10.1	7.3	4.9

* 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	VZ Class						CE, CI†, CD, CB and CA Classes						BA Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	176%	275%	400%	600%	0%	100%	176%	275%	400%	600%	0%	100%	176%	275%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2018	104	104	104	104	104	104	99	91	86	79	71	58	98	90	85	77	68	54
May 2019	107	107	107	107	107	107	97	82	73	62	48	30	97	81	70	58	43	23
May 2020	111	111	111	111	111	111	95	74	62	47	31	12	95	72	58	42	25	3
May 2021	115	115	115	115	115	115	94	67	52	35	19	1	93	63	47	29	11	0
May 2022	119	119	119	119	119	119	92	60	43	25	9	0	91	55	37	18	*	0
May 2023	123	123	123	123	123	83	90	53	35	17	2	0	89	48	28	9	0	0
May 2024	128	128	128	128	128	52	88	47	28	11	0	0	87	41	21	2	0	0
May 2025	132	132	132	132	125	32	86	41	22	5	0	0	84	35	14	0	0	0
May 2026	137	137	137	137	92	20	83	36	17	1	0	0	82	29	8	0	0	0
May 2027	142	142	142	142	67	12	81	31	12	0	0	0	79	24	3	0	0	0
May 2028	147	147	147	138	49	7	78	26	8	0	0	0	76	18	0	0	0	0
May 2029	152	152	152	110	36	5	75	22	4	0	0	0	73	14	0	0	0	0
May 2030	158	158	158	88	26	3	72	17	1	0	0	0	70	9	0	0	0	0
May 2031	163	163	163	69	19	2	69	14	0	0	0	0	66	5	0	0	0	0
May 2032	169	169	153	55	13	1	66	10	0	0	0	0	63	1	0	0	0	0
May 2033	175	175	128	43	10	1	62	7	0	0	0	0	59	0	0	0	0	0
May 2034	181	181	107	33	7	*	59	4	0	0	0	0	55	0	0	0	0	0
May 2035	188	188	88	26	5	*	55	1	0	0	0	0	50	0	0	0	0	0
May 2036	194	186	72	20	3	*	50	0	0	0	0	0	46	0	0	0	0	0
May 2037	201	157	58	15	2	*	46	0	0	0	0	0	41	0	0	0	0	0
May 2038	203	131	46	11	2	*	41	0	0	0	0	0	35	0	0	0	0	0
May 2039	203	107	36	8	1	*	36	0	0	0	0	0	30	0	0	0	0	0
May 2040	203	85	27	6	1	*	31	0	0	0	0	0	24	0	0	0	0	0
May 2041	203	64	20	4	*	*	25	0	0	0	0	0	18	0	0	0	0	0
May 2042	203	45	13	2	*	*	19	0	0	0	0	0	11	0	0	0	0	0
May 2043	203	28	8	1	*	*	13	0	0	0	0	0	4	0	0	0	0	0
May 2044	203	11	3	*	*	*	6	0	0	0	0	0	0	0	0	0	0	0
May 2045	185	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2046	95	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	28.9	22.8	19.1	14.8	11.0	7.3	17.6	7.3	4.9	3.3	2.3	1.5	16.6	6.4	4.2	2.9	2.0	1.3

Date	BC Class						AY Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	176%	275%	400%	600%	0%	100%	176%	275%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
May 2018	100	100	100	100	100	100	100	100	100	100	100	100
May 2019	100	100	100	100	100	100	100	100	100	100	100	100
May 2020	100	100	100	100	100	63	100	100	100	100	100	100
May 2021	100	100	100	100	98	5	100	100	100	100	100	100
May 2022	100	100	100	100	49	0	100	100	100	100	100	66
May 2023	100	100	100	90	13	0	100	100	100	100	100	41
May 2024	100	100	100	56	0	0	100	100	100	100	84	25
May 2025	100	100	100	28	0	0	100	100	100	100	62	16
May 2026	100	100	86	5	0	0	100	100	100	100	45	10
May 2027	100	100	62	0	0	0	100	100	100	85	33	6
May 2028	100	100	40	0	0	0	100	100	100	68	24	4
May 2029	100	100	21	0	0	0	100	100	100	54	18	2
May 2030	100	92	5	0	0	0	100	100	100	43	13	1
May 2031	100	72	0	0	0	0	100	100	89	34	9	1
May 2032	100	53	0	0	0	0	100	100	75	27	7	1
May 2033	100	36	0	0	0	0	100	100	63	21	5	*
May 2034	100	21	0	0	0	0	100	100	53	16	3	*
May 2035	100	6	0	0	0	0	100	100	44	13	2	*
May 2036	100	0	0	0	0	0	100	91	36	10	2	*
May 2037	100	0	0	0	0	0	100	78	29	7	1	*
May 2038	100	0	0	0	0	0	100	65	23	5	1	*
May 2039	100	0	0	0	0	0	100	53	18	4	*	*
May 2040	100	0	0	0	0	0	100	42	13	3	*	*
May 2041	100	0	0	0	0	0	100	32	10	2	*	*
May 2042	99	0	0	0	0	0	100	22	6	1	*	*
May 2043	66	0	0	0	0	0	100	14	4	1	*	*
May 2044	30	0	0	0	0	0	100	6	1	*	*	*
May 2045	0	0	0	0	0	0	91	0	0	0	0	0
May 2046	0	0	0	0	0	0	47	0	0	0	0	0
May 2047	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	26.4	15.3	10.7	7.3	5.1	3.3	28.9	22.5	18.2	13.5	9.6	6.2

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

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	180% PSA
2	174% PSA
3	155% PSA
4	176% PSA

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

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

The RCR Classes will be created, sold and administered pursuant to an arrangement that will be classified as a grantor trust under subpart E, part I of subchapter J of the Code. The Regular Certificates that are exchanged for RCR Certificates set forth in Schedule 1 (including any exchanges effective on the Settlement Date) will be the assets of the trust, and the RCR Certificates will represent an ownership interest of the underlying Regular Certificates. For a general discussion of the federal income tax treatment of beneficial owners of Regular Certificates, see “Material Federal Income Tax Consequences” in the REMIC Prospectus.

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

Tax Audit Procedures

The Bipartisan Budget Act of 2015, which was enacted on November 2, 2015, repeals and replaces the rules applicable to certain administrative and judicial proceedings regarding a REMIC’s tax affairs, effective beginning with the 2018 taxable year. Under the new rules, a partnership, including for this purpose a REMIC, appoints one person to act as its sole

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

Foreign Investors

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

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to Credit Suisse Securities (USA) LLC (the "Dealer") in exchange for the Trust MBS and the Group 3 Underlying REMIC Certificates. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

CREDIT RISK RETENTION

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

LEGAL MATTERS

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

Exhibit A

Group 3 Underlying REMIC Certificates

<u>Underlying REMIC Trust</u>	<u>Class</u>	<u>Date of Issue</u>	<u>CUSIP Number</u>	<u>Interest Rate</u>	<u>Interest Type(1)</u>	<u>Final Distribution Date</u>	<u>Principal Type(1)</u>	<u>Original Notional Principal Balance of Class</u>	<u>May 2017 Class Factor</u>	<u>Notional Principal Balance in the Trust</u>	<u>Approximate Weighted Average WAC</u>	<u>Approximate Weighted Average WAM (in months)</u>	<u>Approximate Weighted Average WALA (in months)</u>
2012-153	SK	December 2012	3136ABEH2	(2)	INV/IO	January 2043	NTL	\$20,000,000	0.56902097	\$11,380,419.40	4.067%	296	56
2013-59	SC	May 2013	3136AEE37	(2)	INV/IO	June 2043	NTL	36,260,000	0.61104910	22,156,640.37	4.139	298	54

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

(2) These classes bear interest as described in the related Underlying REMIC Disclosure Documents.

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						
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 1								
KA	\$ 70,634,543	KC	\$ 70,634,543	PAC/AD	2.25%	FIX	3136AWZH3	May 2046
		KI	25,226,622(3)	NTL	3.50	FIX/IO	3136AWZJ9	May 2046
Recombination 2								
KA	70,634,543	KD	70,634,543	PAC/AD	2.50	FIX	3136AWZK6	May 2046
		KI	20,181,298(3)	NTL	3.50	FIX/IO	3136AWZJ9	May 2046
Recombination 3								
KA	70,634,543	KE	70,634,543	PAC/AD	2.75	FIX	3136AWZL4	May 2046
		KI	15,135,973(3)	NTL	3.50	FIX/IO	3136AWZJ9	May 2046
Recombination 4								
KA	70,634,543	KG	70,634,543	PAC/AD	3.00	FIX	3136AWZM2	May 2046
		KI	10,090,649(3)	NTL	3.50	FIX/IO	3136AWZJ9	May 2046
Recombination 5								
KA	70,634,543	KH	50,453,245	PAC/AD	4.00	FIX	3136AWZN0	May 2046
		KC	20,181,298	PAC/AD	2.25	FIX	3136AWZH3	May 2046
Recombination 6								
KA	70,634,543	KM(4)	76,776,677	PAC/AD	3.50	FIX	3136AWZP5	June 2047
KV	1,989,949							
KZ	4,152,185							
Recombination 7								
KV	1,989,949	KB(4)	6,142,134	PAC/AD	3.50	FIX	3136AWZQ3	June 2047
KZ	4,152,185							
Recombination 8								
A	103,284,000	CE	127,701,000	SEQ	2.50	FIX	3136AWZR1	April 2045
B	12,796,000	CI	36,486,000(3)	NTL	3.50	FIX/IO	3136AWZS9	April 2045
C	11,621,000							
Recombination 9								
A	103,284,000	CD	127,701,000	SEQ	2.75	FIX	3136AWZT7	April 2045
B	12,796,000	CI	27,364,500(3)	NTL	3.50	FIX/IO	3136AWZS9	April 2045
C	11,621,000							

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								
A	\$103,284,000	CB	\$127,701,000	SEQ	3.00%	FIX	3136AWZU4	April 2045
B	12,796,000	CI	18,243,000(3)	NTL	3.50	FIX/IO	3136AWZS9	April 2045
C	11,621,000							
Recombination 11								
A	103,284,000	CA	127,701,000	SEQ	3.50	FIX	3136AWZV2	April 2045
B	12,796,000							
C	11,621,000							
Recombination 12								
A	103,284,000	BA	116,080,000	SEQ	3.50	FIX	3136AWZW0	January 2044
B	12,796,000							
Recombination 13								
B	12,796,000	BC	24,417,000	SEQ	3.50	FIX	3136AWZX8	April 2045
C	11,621,000							
Recombination 14								
VA	5,262,000	AY(5)	22,299,000	SEQ	3.50	FIX	3136AWZY6	June 2047
VB	6,050,000							
VZ	10,987,000							

- (1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See “Description of the Certificates—General— *Authorized Denominations*” in this prospectus supplement.
- (2) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.
- (3) Notional principal balances. These Classes are Interest Only Classes. See page S-6 for a description of how their notional principal balances are calculated.
- (4) Principal payments on the REMIC Certificates in Recombination 6 and Recombination 7 from the KZ Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.
- (5) Principal payments on the REMIC Certificates in Recombination 14 from the VZ Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.

Principal Balance Schedules

JA Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$83,400,000.00	February 2022	\$44,215,552.80	November 2026	\$19,231,319.49
June 2017	82,877,612.62	March 2022	43,629,434.10	December 2026	18,941,445.95
July 2017	82,333,296.35	April 2022	43,047,805.78	January 2027	18,655,607.69
August 2017	81,767,359.37	May 2022	42,470,630.84	February 2027	18,373,750.93
September 2017	81,180,125.75	June 2022	41,897,872.59	March 2027	18,095,822.59
October 2017	80,571,935.19	July 2022	41,329,494.63	April 2027	17,821,770.30
November 2017	79,943,142.63	August 2022	40,765,460.80	May 2027	17,551,542.35
December 2017	79,294,117.90	September 2022	40,205,735.26	June 2027	17,285,087.69
January 2018	78,625,245.37	October 2022	39,650,282.43	July 2027	17,022,355.97
February 2018	77,936,923.55	November 2022	39,099,066.98	August 2027	16,763,297.46
March 2018	77,229,564.64	December 2022	38,552,053.88	September 2027	16,507,863.09
April 2018	76,503,594.15	January 2023	38,009,208.36	October 2027	16,256,004.44
May 2018	75,759,450.42	February 2023	37,470,495.92	November 2027	16,007,673.68
June 2018	74,997,584.16	March 2023	36,935,882.31	December 2027	15,762,823.66
July 2018	74,218,457.97	April 2023	36,405,333.55	January 2028	15,521,407.79
August 2018	73,422,545.88	May 2023	35,879,527.39	February 2028	15,283,380.12
September 2018	72,610,332.78	June 2023	35,360,875.98	March 2028	15,048,695.28
October 2018	71,804,450.90	July 2023	34,849,285.27	April 2028	14,817,308.49
November 2018	71,004,849.15	August 2023	34,344,662.40	May 2028	14,589,175.58
December 2018	70,211,476.80	September 2023	33,846,915.73	June 2028	14,364,252.91
January 2019	69,424,283.54	October 2023	33,355,954.78	July 2028	14,142,497.46
February 2019	68,643,219.43	November 2023	32,871,690.24	August 2028	13,923,866.72
March 2019	67,868,234.91	December 2023	32,394,033.96	September 2028	13,708,318.76
April 2019	67,099,280.81	January 2024	31,922,898.91	October 2028	13,495,812.21
May 2019	66,336,308.34	February 2024	31,458,199.19	November 2028	13,286,306.21
June 2019	65,579,269.08	March 2024	30,999,850.00	December 2028	13,079,760.46
July 2019	64,828,114.96	April 2024	30,547,767.65	January 2029	12,876,135.15
August 2019	64,082,798.32	May 2024	30,101,869.50	February 2029	12,675,391.04
September 2019	63,343,271.84	June 2024	29,662,074.01	March 2029	12,477,489.35
October 2019	62,609,488.56	July 2024	29,228,300.65	April 2029	12,282,391.83
November 2019	61,881,401.89	August 2024	28,800,469.97	May 2029	12,090,060.75
December 2019	61,158,965.60	September 2024	28,378,503.52	June 2029	11,900,458.84
January 2020	60,442,133.81	October 2024	27,962,323.87	July 2029	11,713,549.32
February 2020	59,730,860.99	November 2024	27,551,854.58	August 2029	11,529,295.91
March 2020	59,025,101.96	December 2024	27,147,020.21	September 2029	11,347,662.80
April 2020	58,324,811.90	January 2025	26,747,746.29	October 2029	11,168,614.63
May 2020	57,629,946.30	February 2025	26,353,959.30	November 2029	10,992,116.52
June 2020	56,940,461.03	March 2025	25,965,586.68	December 2029	10,818,134.03
July 2020	56,256,312.28	April 2025	25,582,556.80	January 2030	10,646,633.20
August 2020	55,577,456.58	May 2025	25,204,798.98	February 2030	10,477,580.49
September 2020	54,903,850.78	June 2025	24,832,243.42	March 2030	10,310,942.79
October 2020	54,235,452.09	July 2025	24,464,821.24	April 2030	10,146,687.46
November 2020	53,572,218.03	August 2025	24,102,464.44	May 2030	9,984,782.24
December 2020	52,914,106.43	September 2025	23,745,105.91	June 2030	9,825,195.35
January 2021	52,261,075.48	October 2025	23,392,679.40	July 2030	9,667,895.37
February 2021	51,613,083.66	November 2025	23,045,119.53	August 2030	9,512,851.32
March 2021	50,970,089.79	December 2025	22,702,361.74	September 2030	9,360,032.63
April 2021	50,332,052.98	January 2026	22,364,342.34	October 2030	9,209,409.13
May 2021	49,698,932.69	February 2026	22,030,998.43	November 2030	9,060,951.02
June 2021	49,070,688.66	March 2026	21,702,267.95	December 2030	8,914,628.93
July 2021	48,447,280.96	April 2026	21,378,089.62	January 2031	8,770,413.85
August 2021	47,828,669.94	May 2026	21,058,402.98	February 2031	8,628,277.15
September 2021	47,214,816.28	June 2026	20,743,148.34	March 2031	8,488,190.59
October 2021	46,605,680.95	July 2026	20,432,266.78	April 2031	8,350,126.29
November 2021	46,001,225.22	August 2026	20,125,700.14	May 2031	8,214,056.74
December 2021	45,401,410.66	September 2026	19,823,391.03	June 2031	8,079,954.80
January 2022	44,806,199.14	October 2026	19,525,282.78	July 2031	7,947,793.67

JA Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2031	\$ 7,817,546.92	July 2036	\$ 2,738,119.48	June 2041	\$ 709,130.20
September 2031	7,689,188.45	August 2036	2,685,336.51	July 2041	689,074.73
October 2031	7,562,692.51	September 2036	2,633,371.11	August 2041	669,365.81
November 2031	7,438,033.70	October 2036	2,582,211.72	September 2041	649,998.28
December 2031	7,315,186.95	November 2036	2,531,846.97	October 2041	630,967.09
January 2032	7,194,127.50	December 2036	2,482,265.63	November 2041	612,267.23
February 2032	7,074,830.95	January 2037	2,433,456.61	December 2041	593,893.76
March 2032	6,957,273.19	February 2037	2,385,408.98	January 2042	575,841.83
April 2032	6,841,430.45	March 2037	2,338,111.96	February 2042	558,106.63
May 2032	6,727,279.25	April 2037	2,291,554.91	March 2042	540,683.44
June 2032	6,614,796.46	May 2037	2,245,727.34	April 2042	523,567.59
July 2032	6,503,959.20	June 2037	2,200,618.89	May 2042	506,754.48
August 2032	6,394,744.95	July 2037	2,156,219.34	June 2042	490,239.58
September 2032	6,287,131.44	August 2037	2,112,518.62	July 2042	474,018.40
October 2032	6,181,096.72	September 2037	2,069,506.79	August 2042	458,086.55
November 2032	6,076,619.13	October 2037	2,027,174.04	September 2042	442,439.67
December 2032	5,973,677.27	November 2037	1,985,510.70	October 2042	427,073.47
January 2033	5,872,250.06	December 2037	1,944,507.22	November 2042	411,983.72
February 2033	5,772,316.68	January 2038	1,904,154.19	December 2042	397,166.25
March 2033	5,673,856.57	February 2038	1,864,442.32	January 2043	382,616.95
April 2033	5,576,849.48	March 2038	1,825,362.44	February 2043	368,331.77
May 2033	5,481,275.39	April 2038	1,786,905.53	March 2043	354,306.69
June 2033	5,387,114.57	May 2038	1,749,062.65	April 2043	340,537.79
July 2033	5,294,347.53	June 2038	1,711,825.03	May 2043	327,021.17
August 2033	5,202,955.07	July 2038	1,675,183.98	June 2043	313,753.00
September 2033	5,112,918.22	August 2038	1,639,130.94	July 2043	300,729.49
October 2033	5,024,218.25	September 2038	1,603,657.47	August 2043	287,946.93
November 2033	4,936,836.72	October 2038	1,568,755.25	September 2043	275,401.64
December 2033	4,850,755.39	November 2038	1,534,416.05	October 2043	263,089.98
January 2034	4,765,956.28	December 2038	1,500,631.78	November 2043	251,008.40
February 2034	4,682,421.67	January 2039	1,467,394.44	December 2043	239,153.36
March 2034	4,600,134.04	February 2039	1,434,696.14	January 2044	227,521.40
April 2034	4,519,076.13	March 2039	1,402,529.12	February 2044	216,109.09
May 2034	4,439,230.89	April 2039	1,370,885.69	March 2044	204,913.05
June 2034	4,360,581.50	May 2039	1,339,758.29	April 2044	193,929.95
July 2034	4,283,111.37	June 2039	1,309,139.45	May 2044	183,156.52
August 2034	4,206,804.13	July 2039	1,279,021.82	June 2044	172,589.51
September 2034	4,131,643.63	August 2039	1,249,398.12	July 2044	162,225.73
October 2034	4,057,613.93	September 2039	1,220,261.20	August 2044	152,062.05
November 2034	3,984,699.30	October 2039	1,191,603.99	September 2044	142,095.36
December 2034	3,912,884.22	November 2039	1,163,419.53	October 2044	132,322.60
January 2035	3,842,153.39	December 2039	1,135,700.93	November 2044	122,740.75
February 2035	3,772,491.70	January 2040	1,108,441.41	December 2044	113,346.86
March 2035	3,703,884.24	February 2040	1,081,634.29	January 2045	104,137.98
April 2035	3,636,316.30	March 2040	1,055,272.98	February 2045	95,111.23
May 2035	3,569,773.39	April 2040	1,029,350.96	March 2045	86,263.77
June 2035	3,504,241.17	May 2040	1,003,861.82	April 2045	77,592.78
July 2035	3,439,705.53	June 2040	978,799.23	May 2045	69,095.50
August 2035	3,376,152.53	July 2040	954,156.95	June 2045	60,769.20
September 2035	3,313,568.41	August 2040	929,928.81	July 2045	52,611.20
October 2035	3,251,939.62	September 2040	906,108.76	August 2045	44,618.83
November 2035	3,191,252.77	October 2040	882,690.79	September 2045	36,789.50
December 2035	3,131,494.65	November 2040	859,669.01	October 2045	29,120.62
January 2036	3,072,652.22	December 2040	837,037.58	November 2045	21,609.66
February 2036	3,014,712.65	January 2041	814,790.76	December 2045	14,254.11
March 2036	2,957,663.24	February 2041	792,922.89	January 2046	7,051.51
April 2036	2,901,491.48	March 2041	771,428.37	February 2046 and thereafter	0.00
May 2036	2,846,185.02	April 2041	750,301.69		
June 2036	2,791,731.70	May 2041	729,537.42		

Aggregate Group Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$76,776,677.00	April 2022	\$42,100,951.31	March 2027	\$18,163,458.72
June 2017	76,435,030.89	May 2022	41,564,345.28	April 2027	17,894,779.33
July 2017	76,073,296.99	June 2022	41,031,625.62	May 2027	17,629,760.99
August 2017	75,691,649.91	July 2022	40,502,761.83	June 2027	17,368,356.01
September 2017	75,290,278.41	August 2022	39,977,723.69	July 2027	17,110,517.29
October 2017	74,869,385.30	September 2022	39,456,481.15	August 2027	16,856,198.33
November 2017	74,429,187.24	October 2022	38,939,004.40	September 2027	16,605,353.22
December 2017	73,969,914.51	November 2022	38,425,263.85	October 2027	16,357,936.64
January 2018	73,491,810.90	December 2022	37,915,230.11	November 2027	16,113,903.83
February 2018	72,995,133.39	January 2023	37,408,874.01	December 2027	15,873,210.62
March 2018	72,480,151.98	February 2023	36,906,166.59	January 2028	15,635,813.37
April 2018	71,947,149.42	March 2023	36,407,079.10	February 2028	15,401,669.03
May 2018	71,396,420.92	April 2023	35,911,583.02	March 2028	15,170,735.07
June 2018	70,828,273.89	May 2023	35,419,649.99	April 2028	14,942,969.52
July 2018	70,243,027.64	June 2023	34,931,251.91	May 2028	14,718,330.92
August 2018	69,641,013.04	July 2023	34,446,360.83	June 2028	14,496,778.36
September 2018	69,022,572.25	August 2023	33,964,949.06	July 2028	14,278,271.44
October 2018	68,388,058.30	September 2023	33,486,989.05	August 2028	14,062,770.27
November 2018	67,737,834.81	October 2023	33,012,453.51	September 2028	13,850,235.47
December 2018	67,072,275.57	November 2023	32,543,985.00	October 2028	13,640,628.18
January 2019	66,391,764.18	December 2023	32,081,761.40	November 2028	13,433,910.00
February 2019	65,696,693.69	January 2024	31,625,702.41	December 2028	13,230,043.05
March 2019	64,987,466.14	February 2024	31,175,728.70	January 2029	13,028,989.91
April 2019	64,283,464.05	March 2024	30,731,761.98	February 2029	12,830,713.65
May 2019	63,584,647.21	April 2024	30,293,724.90	March 2029	12,635,177.80
June 2019	62,890,975.72	May 2024	29,861,541.13	April 2029	12,442,346.38
July 2019	62,202,409.95	June 2024	29,435,135.27	May 2029	12,252,183.83
August 2019	61,518,910.59	July 2024	29,014,432.88	June 2029	12,064,655.08
September 2019	60,840,438.58	August 2024	28,599,360.45	July 2029	11,879,725.48
October 2019	60,166,955.17	September 2024	28,189,845.41	August 2029	11,697,360.83
November 2019	59,498,421.87	October 2024	27,785,816.09	September 2029	11,517,527.37
December 2019	58,834,800.48	November 2024	27,387,201.73	October 2029	11,340,191.78
January 2020	58,176,053.09	December 2024	26,993,932.46	November 2029	11,165,321.15
February 2020	57,522,142.05	January 2025	26,605,939.29	December 2029	10,992,883.00
March 2020	56,873,029.98	February 2025	26,223,154.11	January 2030	10,822,845.25
April 2020	56,228,679.79	March 2025	25,845,509.66	February 2030	10,655,176.24
May 2020	55,589,054.64	April 2025	25,472,939.51	March 2030	10,489,844.73
June 2020	54,954,117.97	May 2025	25,105,378.11	April 2030	10,326,819.85
July 2020	54,323,833.48	June 2025	24,742,760.70	May 2030	10,166,071.14
August 2020	53,698,165.14	July 2025	24,385,023.35	June 2030	10,007,568.53
September 2020	53,077,077.16	August 2025	24,032,102.95	July 2030	9,851,282.34
October 2020	52,460,534.05	September 2025	23,683,937.16	August 2030	9,697,183.26
November 2020	51,848,500.55	October 2025	23,340,464.44	September 2030	9,545,242.35
December 2020	51,240,941.65	November 2025	23,001,624.05	October 2030	9,395,431.05
January 2021	50,637,822.62	December 2025	22,667,355.97	November 2030	9,247,721.18
February 2021	50,039,108.96	January 2026	22,337,600.99	December 2030	9,102,084.88
March 2021	49,444,766.43	February 2026	22,012,300.60	January 2031	8,958,494.69
April 2021	48,854,761.03	March 2026	21,691,397.06	February 2031	8,816,923.48
May 2021	48,269,059.03	April 2026	21,374,833.36	March 2031	8,677,344.46
June 2021	47,687,626.92	May 2026	21,062,553.20	April 2031	8,539,731.21
July 2021	47,110,431.44	June 2026	20,754,500.99	May 2031	8,404,057.63
August 2021	46,537,439.57	July 2026	20,450,621.85	June 2031	8,270,297.96
September 2021	45,968,618.55	August 2026	20,150,861.59	July 2031	8,138,426.77
October 2021	45,403,935.83	September 2026	19,855,166.72	August 2031	8,008,418.95
November 2021	44,843,359.12	October 2026	19,563,484.40	September 2031	7,880,249.72
December 2021	44,286,856.34	November 2026	19,275,762.49	October 2031	7,753,894.62
January 2022	43,734,395.65	December 2026	18,991,949.49	November 2031	7,629,329.49
February 2022	43,185,945.47	January 2027	18,711,994.55	December 2031	7,506,530.51
March 2022	42,641,474.40	February 2027	18,435,847.49	January 2032	7,385,474.14

Aggregate Group (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
February 2032	\$ 7,266,137.14	December 2036	\$ 2,627,433.01	October 2041	\$ 710,775.52
March 2032	7,148,496.59	January 2037	2,577,462.14	November 2041	691,073.61
April 2032	7,032,529.84	February 2037	2,528,249.61	December 2041	671,704.24
May 2032	6,918,214.57	March 2037	2,479,784.95	January 2042	652,662.56
June 2032	6,805,528.70	April 2037	2,432,057.84	February 2042	633,943.85
July 2032	6,694,450.47	May 2037	2,385,058.08	March 2042	615,543.40
August 2032	6,584,958.38	June 2037	2,338,775.62	April 2042	597,456.59
September 2032	6,477,031.21	July 2037	2,293,200.51	May 2042	579,678.86
October 2032	6,370,648.03	August 2037	2,248,322.98	June 2042	562,205.70
November 2032	6,265,788.17	September 2037	2,204,133.34	July 2042	545,032.68
December 2032	6,162,431.20	October 2037	2,160,622.06	August 2042	528,155.42
January 2033	6,060,557.01	November 2037	2,117,779.72	September 2042	511,569.60
February 2033	5,960,145.69	December 2037	2,075,597.03	October 2042	495,270.95
March 2033	5,861,177.63	January 2038	2,034,064.82	November 2042	479,255.26
April 2033	5,763,633.45	February 2038	1,993,174.04	December 2042	463,518.40
May 2033	5,667,494.03	March 2038	1,952,915.77	January 2043	448,056.27
June 2033	5,572,740.49	April 2038	1,913,281.19	February 2043	432,864.83
July 2033	5,479,354.20	May 2038	1,874,261.60	March 2043	417,940.10
August 2033	5,387,316.78	June 2038	1,835,848.44	April 2043	403,278.16
September 2033	5,296,610.07	July 2038	1,798,033.22	May 2043	388,875.13
October 2033	5,207,216.15	August 2038	1,760,807.60	June 2043	374,727.19
November 2033	5,119,117.33	September 2038	1,724,163.33	July 2043	360,830.57
December 2033	5,032,296.16	October 2038	1,688,092.28	August 2043	347,181.55
January 2034	4,946,735.40	November 2038	1,652,586.41	September 2043	333,776.47
February 2034	4,862,418.05	December 2038	1,617,637.80	October 2043	320,611.72
March 2034	4,779,327.33	January 2039	1,583,238.65	November 2043	307,683.71
April 2034	4,697,446.65	February 2039	1,549,381.23	December 2043	294,988.93
May 2034	4,616,759.67	March 2039	1,516,057.93	January 2044	282,523.92
June 2034	4,537,250.24	April 2039	1,483,261.25	February 2044	270,285.25
July 2034	4,458,902.42	May 2039	1,450,983.77	March 2044	258,269.54
August 2034	4,381,700.50	June 2039	1,419,218.19	April 2044	246,473.46
September 2034	4,305,628.94	July 2039	1,387,957.27	May 2044	234,893.73
October 2034	4,230,672.43	August 2039	1,357,193.92	June 2044	223,527.10
November 2034	4,156,815.84	September 2039	1,326,921.09	July 2044	212,370.39
December 2034	4,084,044.25	October 2039	1,297,131.87	August 2044	201,420.43
January 2035	4,012,342.92	November 2039	1,267,819.41	September 2044	190,674.13
February 2035	3,941,697.32	December 2039	1,238,976.96	October 2044	180,128.41
March 2035	3,872,093.09	January 2040	1,210,597.86	November 2044	169,780.26
April 2035	3,803,516.07	February 2040	1,182,675.55	December 2044	159,626.69
May 2035	3,735,952.28	March 2040	1,155,203.55	January 2045	149,664.75
June 2035	3,669,387.92	April 2040	1,128,175.45	February 2045	139,891.56
July 2035	3,603,809.37	May 2040	1,101,584.94	March 2045	130,304.25
August 2035	3,539,203.20	June 2040	1,075,425.81	April 2045	120,899.99
September 2035	3,475,556.13	July 2040	1,049,691.90	May 2045	111,676.02
October 2035	3,412,855.07	August 2040	1,024,377.16	June 2045	102,629.57
November 2035	3,351,087.11	September 2040	999,475.61	July 2045	93,757.95
December 2035	3,290,239.48	October 2040	974,981.34	August 2045	85,058.50
January 2036	3,230,299.60	November 2040	950,888.54	September 2045	76,528.57
February 2036	3,171,255.05	December 2040	927,191.46	October 2045	68,165.57
March 2036	3,113,093.57	January 2041	903,884.43	November 2045	59,966.95
April 2036	3,055,803.05	February 2041	880,961.87	December 2045	51,930.18
May 2036	2,999,371.56	March 2041	858,418.25	January 2046	44,052.77
June 2036	2,943,787.31	April 2041	836,248.15	February 2046	36,332.27
July 2036	2,889,038.67	May 2041	814,446.18	March 2046	28,766.26
August 2036	2,835,114.15	June 2041	793,007.06	April 2046	21,352.35
September 2036	2,782,002.44	July 2041	771,925.55	May 2046	14,088.20
October 2036	2,729,692.34	August 2041	751,196.50	June 2046	6,971.48
November 2036	2,678,172.83	September 2041	730,814.83	July 2046 and thereafter	0.00

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.

\$331,855,391



Guaranteed REMIC
Pass-Through Certificates

Fannie Mae REMIC Trust 2017-44

PROSPECTUS SUPPLEMENT

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Credit Suisse

May 23, 2017