

Supplement
(To Prospectus Supplement dated April 25, 2018)

\$502,952,714



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2018-30**

This is a supplement to the prospectus supplement dated April 25, 2018 (the "Prospectus Supplement"). If we use a capitalized term in this supplement without defining it, you will find the definition of that term in the Prospectus Supplement.

Notwithstanding anything set forth on page S-15 of the Prospectus Supplement, the first paragraph of the section entitled "Description of the Certificates—Distributions of Interest—*The GZ Class*" is hereby deleted and replaced with the following:

The GZ Class. During each Interest Accrual Period, interest will accrue on the GZ Class at an annual rate equal to the weighted average of the interest rates of the Group 2 Underlying REMIC and RCR Certificates, weighted on the basis of their principal balances (before giving effect to payments made on the related Distribution Date).

Carefully consider the risk factors starting on page S-9 of the Prospectus Supplement and starting on page 14 of the REMIC Prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.

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

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

J.P. Morgan

The date of this Supplement is April 27, 2018

\$502,952,714



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2018-30**

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 backed by first lien, single-family fixed-rate loans,
- underlying REMIC and RCR certificates backed by Fannie Mae MBS, and
- Fannie Mae MBS backed by first lien, single-family adjustable-rate loans.

The mortgage loans backing the underlying REMIC and RCR certificates are first lien, single-family, fixed-rate loans.

In addition, approximately 7% of the mortgage loans underlying the Group 4 MBS are FHA-insured or VA- or RHS- guaranteed.

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
FA	1	\$ 62,039,459	PT	(2)	FLT	3136B1H64	May 2048
SA	1	62,039,459(3)	NLT	(2)	INV/IO	3136B1H72	May 2048
E(4)	1	70,117,000	SEQ	3.500%	FIX	3136B1H80	July 2041
ME(4)	1	12,642,000	SEQ	3.500	FIX	3136B1H98	June 2043
VA(4)	1	12,279,000	SEQ/AD	3.500	FIX	3136B1J21	May 2031
VB(4)	1	7,605,000	SEQ/AD	3.500	FIX	3136B1J39	March 2037
VZ(4)	1	21,435,918	SEQ	3.500	FIX/Z	3136B1J47	May 2048
GZ	2	25,000,000	SC/PT	(5)	WAC/Z	3136B1J54	April 2048
IO	3	16,821,877(3)	NLT	5.000	FIX/IO	3136B1J62	May 2048
FB	3	47,214,845	PT	(2)	FLT	3136B1J70	May 2048
SB	3	47,214,845(3)	NLT	(2)	INV/IO	3136B1J88	May 2048
AC	3	82,630,218	PT	3.125	FIX	3136B1J96	May 2048
WF	4	32,346,020	PT	(6)	FLT/AFC	3136B1K29	May 2058
WI	4	32,346,020(3)	NLT	(7)	WAC/IO	3136B1K37	May 2058
GI	5	14,404,806(3)	NLT	4.500	FIX/IO	3136B1K45	May 2048
G	5	125,000,000	SEQ/AD	4.000	FIX	3136B1K52	December 2046
ZG	5	4,643,254	SEQ	4.000	FIX/Z	3136B1K60	May 2048
R		0	NPR	0	NPR	3136B1K78	May 2058

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

(2) Based on LIBOR.

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

(4) Exchangeable classes.

(5) The interest rate of the GZ Class is calculated as described on page S-15.

(6) Based on LIBOR and subject to the limitations described on page S-16.

(7) The interest rate of the WI Class is calculated as described on page S-16.

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 H, HL, HT and EL 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 April 30, 2018.

Carefully consider the risk factors on page S-9 of this prospectus supplement and starting on page 14 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.

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

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

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

J.P. Morgan

April 25, 2018

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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 2 Class or the R Class, the disclosure documents relating to the underlying REMIC and RCR certificates (the “Underlying REMIC Disclosure Documents”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

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

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

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

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

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

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

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

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of April 1, 2018. 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	Class 2016-68-CZ REMIC Certificate Class 2016-78-CZ RCR Certificate Class 2017-54-ZY REMIC Certificate Class 2017-58-CZ REMIC Certificate Class 2017-86-Z REMIC Certificate Class 2018-1-ZT RCR Certificate Class 2018-25-Z RCR Certificate Class 2018-25-ZC REMIC Certificate
3	Group 3 MBS*
4	Group 4 MBS
5	Group 5 MBS

* Includes the Subgroup 3a MBS and Subgroup 3b MBS.

Group 1, Group 3 and Group 5

Characteristics of the Fixed Rate 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	\$186,118,377	4.50%	4.75% to 7.00%	241 to 360
Group 3 MBS				
<i>Subgroup 3a</i>	\$ 44,858,341	5.00%	5.25% to 7.50%	100 to 360
<i>Subgroup 3b</i>	\$ 84,986,722	5.00%	5.25% to 7.50%	100 to 360
Group 5 MBS	\$129,643,254	4.50%	4.75% to 7.00%	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	\$186,118,377	360	356	3	4.952%
Group 3 MBS					
<i>Subgroup 3a</i>	\$ 44,858,341	360	274	77	5.387%
<i>Subgroup 3b</i>	\$ 84,986,722	360	184	164	5.569%
Group 5 MBS	\$129,643,254	360	310	46	5.033%

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the fixed rate 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 2

Exhibit A-1 describes the underlying REMIC and RCR certificates in Group 2, including certain information about the related mortgage loans. To learn more about the underlying REMIC and RCR certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

Group 4 MBS

The first table in Exhibit A-2 of this prospectus supplement lists certain assumed characteristics of the mortgage loans underlying the adjustable-rate MBS in Group 4. The assumed characteristics appearing in Exhibit A-2 may not reflect the actual characteristics of the individual adjustable-rate mortgage loans included in the related pools. The actual characteristics of most of the related mortgage loans may differ from those specified in Exhibit A-2, and may differ significantly.

The second table in Exhibit A-2 of this prospectus supplement lists the pool numbers of the adjustable-rate MBS expected to be included in the Trust.

Settlement Date

We expect to issue the certificates on April 30, 2018.

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.

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

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
FA	2.1769%	6.50%	0.30%	LIBOR + 30 basis points
SA	4.3231%	6.20%	0.00%	6.2% – LIBOR
FB	2.1269%	6.50%	0.25%	LIBOR + 25 basis points
SB	4.3731%	6.25%	0.00%	6.25% – LIBOR

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

During each interest accrual period, the GZ, WF and WI Classes will bear interest at the applicable annual rates described under “Description of the Certificates—Distributions of Interest—*The GZ Class*,” “*—The WF Class*” and “*—The WI Class*,” respectively, in this prospectus supplement.

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 FA Class
IO	37.4999980494% of the Subgroup 3a MBS
SB	100% of the FB Class
WI	100% of the WF Class
GI	11.1111111111% of the Group 5 MBS

Distributions of Principal

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

Weighted Average Lives (years)*

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>226%</u>	<u>500%</u>	<u>700%</u>
FA, SA and HT	19.9	10.8	6.7	3.6	2.7
E	14.6	5.2	3.1	1.8	1.5
ME	24.1	12.0	6.8	3.6	2.8
VA	7.0	7.0	5.9	3.7	2.9
VB	16.0	14.0	8.9	4.9	3.7
VZ	27.7	21.0	14.6	7.8	5.7
H	16.0	6.2	3.6	2.1	1.7
HL	27.7	20.1	12.9	6.6	4.8
EL	26.9	18.2	11.4	5.9	4.3

<u>Group 2 Class</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>192%</u>	<u>350%</u>	<u>500%</u>	<u>700%</u>
GZ	27.2	21.4	13.4	4.8	3.2	2.2

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>211%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1100%</u>
IO	20.2	8.7	5.7	2.6	1.8	1.3	0.9
FB and SB	20.2	6.4	4.7	2.5	1.7	1.2	0.9
AC	20.2	7.7	5.3	2.5	1.7	1.3	0.9

<u>Group 4 Classes</u>	<u>CPR Prepayment Assumption</u>							
	<u>0%</u>	<u>5%</u>	<u>10%</u>	<u>15%</u>	<u>20%</u>	<u>25%</u>	<u>50%</u>	<u>75%</u>
WF and WI	9.1	6.8	5.3	4.2	3.4	2.8	1.4	0.7

<u>Group 5 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>203%</u>	<u>500%</u>	<u>700%</u>
GI	19.9	9.4	6.1	2.7	1.8
G	18.6	8.3	5.3	2.3	1.6
ZG	29.3	23.3	19.6	10.4	7.2

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

ADDITIONAL RISK FACTORS

Recent natural disasters may present a risk of increased mortgage loan defaults. In late summer 2017, Hurricane Harvey, Hurricane Irma and Hurricane Maria resulted in catastrophic damage to extensive areas of the Southeastern United States (including coastal Texas and Louisiana and coastal and inland Florida and Georgia), Puerto Rico and the U.S. Virgin Islands. The full extent of the physical damage resulting from the foregoing events, including severe flooding, high winds and environmental contamination, remains uncertain. Thousands of people have been displaced and interruptions in the affected regional economies have been significant. Although the long-term effects are unclear, these events could lead to a general economic downturn in the affected regions, including job losses and declines in real estate values. Accordingly, the rate of defaults on mortgage loans in the affected areas may increase. Any such increase will result in early payments of principal to holders of certificates (and early decreases in notional principal balances of interest only certificates) backed by MBS with underlying mortgage loans secured by properties in the affected areas.

Uncertainty as to the determination of LIBOR and the potential phasing out of LIBOR after 2021 may adversely affect the value of certain certificates. On July 27, 2017, regulatory authorities in the United Kingdom announced their intention to stop persuading or compelling banks to submit LIBOR rates after 2021. Accordingly, it is uncertain whether ICE will continue to quote LIBOR after 2021. Efforts to identify a set of alternative U.S. dollar reference interest rates include proposals by the Alternative Reference Rates Committee of the Federal Reserve Board and the Federal Reserve Bank of New York. At present, we are unable to predict the effect of any alternative reference rates that may be established or any other reforms to LIBOR that may be adopted in the United Kingdom, in the U.S. or elsewhere. Uncertainty as to the nature of such potential changes, alternative reference rates or other reforms may adversely affect the trading market for LIBOR-based securities, including certificates with interest rates that adjust

based on LIBOR. Moreover, any future reform, replacement or disappearance of LIBOR may adversely affect the value of and return on the affected certificates.

The use of an alternative method or index in place of LIBOR for determining monthly interest rates may adversely affect the value of certain certificates. As discussed in the REMIC Prospectus under “Risk Factors—Risks Relating to Yield and Prepayment—Intercontinental Exchange Benchmark Administration is the new LIBOR administrator” and in this prospectus supplement under “Description of the Certificates—Distributions of Interest,” we may in our discretion designate an alternative method or, if appropriate, an alternative index for the determination of monthly interest rates on the floating rate and inverse floating rate classes if, among other things, we determine that continued reliance on the customary method for determining LIBOR is no longer viable. We can provide no assurance that any such alternative method or index will yield the same or similar economic results over the lives of the related classes. In addition, although our designation of any alternative method or index will take into account various factors, including then-prevailing industry practices, there can be no assurance that broadly-adopted industry practices will develop, and it is uncertain what effect any divergent industry practices will have on the value of and return on the certificates.

Payments on the Group 2 Class will be affected by the applicable payment priorities governing the Group 2 Underlying REMIC and RCR Certificates. If you invest in the Group 2 Class, the rate at which you receive payments will be affected by the applicable priority sequences governing principal payments on the Group 2 Underlying REMIC and RCR Certificates.

As described in the related Underlying REMIC Disclosure Documents, the Group 2 Underlying REMIC and RCR Certificates may be subsequent in payment priority to certain other classes issued from the related underlying REMIC trusts. As a result, such other classes may receive principal before principal

is paid on the Group 2 Underlying REMIC and RCR Certificates, possibly for long periods.

In addition, as described in the related Underlying REMIC Disclosure Documents, most of the Group 2 Underlying REMIC and RCR Certificates are support classes. A support class is entitled to receive payments on a distribution date only if scheduled payments of principal have been made on certain other classes in the related underlying REMIC trust. Accordingly, a support class

may receive no principal payments for an extended period or may receive principal payments that may vary widely from period to period.

You may obtain additional information about the Group 2 Underlying REMIC and RCR Certificates by reviewing their current class factors in light of other information available in the related Underlying REMIC Disclosure Documents. You may obtain those documents from us as described on page S-3.

DESCRIPTION OF THE CERTIFICATES

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

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the “Trust”) pursuant to a trust agreement dated as of May 1, 2010 and a supplement thereto dated as of April 1, 2018 (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 having fixed pass-through rates (the “Group 1 MBS,” “Group 3 MBS” and “Group 5 MBS,” and together, the “Fixed Rate MBS”),
- one group of previously issued REMIC and RCR Certificates (the “Group 2 Underlying REMIC and RCR Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”), as further described on Exhibit A-1, and
- one group of Fannie Mae Guaranteed Mortgage Pass-Through Certificates having variable pass-through rates (the “Group 4 MBS” or “ARM MBS”).

The Fixed Rate MBS and the ARM MBS are referred to collectively as the “Trust MBS.”

The Group 2 Underlying REMIC and RCR Certificates evidence direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS, the “MBS”).

Each MBS represents a beneficial ownership interest in a pool of first lien, one- to four-family (“single-family”), fixed-rate or adjustable 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 interests” 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 2 Underlying REMIC and RCR Certificates	All Classes of REMIC Certificates other than the R Class	R

Fannie Mae Guaranty. For a description of our guaranties of the Certificates, the MBS and the Group 2 Underlying REMIC and RCR Certificates, see the applicable discussions appearing under the heading “Fannie Mae Guaranty” in the REMIC Prospectus, the MBS Prospectus and the Underlying REMIC Disclosure Documents. Our guaranties are not backed by the full faith and credit of the United States.

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

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

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

<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 Fixed Rate MBS

The Fixed Rate MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the Fixed Rate 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.

For additional information, see “Summary—Group 1, Group 3 and Group 5—Characteristics of the Fixed Rate MBS” in this prospectus supplement and “The Mortgage Loan Pools” and Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

The Group 2 Underlying REMIC and RCR Certificates

The Group 2 Underlying REMIC and RCR Certificates represent beneficial ownership interests in the related Underlying REMIC Trusts. The assets of those trusts consist of MBS (or beneficial ownership interests in MBS) having the general characteristics set forth in the MBS

Prospectus. Each MBS evidences beneficial ownership interests in a pool of conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties, as described under “The Mortgage Loan Pools” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

In addition, the pools of mortgage loans backing the Class 2016-68-CZ and Class 2017-58-CZ REMIC Certificates have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Mortgage Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits” in the MBS Prospectus dated June 1, 2016. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools backing the Class 2016-68-CZ and Class 2017-58-CZ REMIC Certificates, see the Final Data Statements for the related trusts and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*“Jumbo-conforming” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in the MBS Prospectus dated June 1, 2016.

Distributions on the Group 2 Underlying REMIC and RCR Certificates will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Group 2 Underlying REMIC and RCR Certificates are described in the related Underlying REMIC Disclosure Documents. See Exhibit A-1 for certain additional information about the Group 2 Underlying REMIC and RCR Certificates. Exhibit A-1 is provided in lieu of a Final Data Statement with respect to the Group 2 Underlying REMIC and RCR Certificates.

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

The ARM MBS

Unless otherwise specified, references in this section to percentages of the Hybrid ARM Loans are in each case measured by aggregate principal balance of the Hybrid ARM Loans at the Issue Date.

General

The Mortgage Loans underlying the ARM MBS in Group 4 (the “Hybrid ARM Loans”) will have the general characteristics described in the MBS Prospectus. In addition, we assume that the Hybrid ARM Loans will have the characteristics listed in the first table on Exhibit A-2 to this prospectus supplement. The ARM MBS provide that principal and interest on the Hybrid ARM Loans are passed through monthly, beginning in the month after we issue the ARM MBS. The Hybrid ARM Loans are generally conventional, adjustable-rate mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. The Hybrid ARM Loans generally have original maturities of up to 40 years. See “Description of the Certificates,” “The Mortgage Loan Pools,” “The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus. See also the second table in Exhibit A-2 to this prospectus supplement for the pool numbers of the ARM MBS expected to be included in the Trust.

Characteristics of the Hybrid ARM Loans

Applicable Indices

After the initial fixed-rate period, the interest rate (the “ARM Rate”) for the Hybrid ARM Loans will adjust

- in the case of approximately 46% of the Hybrid ARM Loans, annually based on the One-Year WSJ LIBOR Index (the “One-Year LIBOR ARM Loans”) as available generally 25 days or 45 days, as applicable, prior to the related interest rate adjustment date;
- in the case of approximately 42% of the Hybrid ARM Loans, annually based on the One-Year Treasury Index (the “One-Year Treasury ARM Loans”) as available generally 15, 30, 45 or 60 days, as applicable, prior to the related interest rate adjustment date; or
- in the case of approximately 12% of the Hybrid ARM Loans, semi-annually based on the Six-Month WSJ LIBOR Index (the “Six-Month LIBOR ARM Loans”) as available generally 25 days, 30 days or 45 days, as applicable, prior to the related interest rate adjustment date.

See “The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*ARM Indices*” in the MBS Prospectus for descriptions of these indices. If any of these indices becomes unavailable, an alternative index will be determined in accordance with the terms of the related mortgage note.

Initial Interest Only Periods

The scheduled monthly payments on approximately 25% of the Hybrid ARM Loans represented accrued interest only for periods that may range up to 10 years following origination. Beginning with the first monthly payment following the expiration of the applicable interest only period, the related loan documents provide that the scheduled monthly payment on each of the related Hybrid ARM Loans will be increased by an amount sufficient to pay accrued interest at the then current rate and to fully amortize the Hybrid ARM Loan by its scheduled maturity date. See “Risk Factors—Risks Relating to Yield and Prepayment—*Fixed-rate and ARM loans with long initial interest-only payment periods may be more likely to be refinanced or become delinquent than other mortgage loans*” in the MBS Prospectus dated June 1, 2016.

Initial Fixed-Rate Periods

For the following approximate percentages of the Hybrid ARM Loans, the interest rates were fixed for the initial periods from origination reflected in the following table (the “Initial Fixed Rate”):

Initial Fixed-Rate Period				
<u>1 Year</u>	<u>3 years</u>	<u>5 years</u>	<u>7 years</u>	<u>10 years</u>
3%	26%	54%	11%	6%

ARM Rate Changes

After the initial fixed-rate period, the ARM Rate of each Hybrid ARM Loan is set annually or semi-annually, as applicable, subject to the caps and floors described below, to equal the *sum* of (i) the applicable index value *plus* (ii) a specified percentage amount (the “ARM Margin”) that the lender established when the Hybrid ARM Loan was originated.

Initial ARM Rate Change Caps

For the interest rate adjustment immediately following the end of the initial fixed-rate period, the ARM Rate for each Hybrid ARM Loan generally may not deviate by more than 1, 2, 3, 5 or 6 percentage points, as applicable, from the related Initial Fixed Rate.

Subsequent ARM Rate Change Caps

On each applicable ARM Rate adjustment date thereafter, the ARM Rate for each Hybrid ARM Loan generally may not deviate by more than 1, 2 or 5 percentage points, as applicable, from the related ARM Rate in effect immediately prior to that adjustment date.

Lifetime Cap and Floor

The ARM Rate for each Hybrid ARM Loan, when adjusted on its applicable adjustment date, may not be greater than the maximum ARM Rate (lifetime rate cap) or less than its minimum ARM Rate (lifetime floor), as specified in the related mortgage note.

Monthly Payments

After the initial fixed-rate period, the amount of a borrower's monthly payment is generally subject to change

- in the case of the One-Year LIBOR ARM Loans and One-Year Treasury ARM Loans, generally on each anniversary of the date specified in the related mortgage note, or
- in the case of the Six-Month LIBOR ARM Loans, at six-month intervals after the date specified in the related mortgage note.

Each new monthly payment amount will be calculated to equal an amount necessary to pay interest at the new ARM Rate, adjusted as described above, and, except in the case of any loan that may still be in its initial interest only payment period, to fully amortize the outstanding principal balance of the Hybrid ARM Loan on a level debt service basis over the remainder of its term.

Reduced Servicing Fee

Approximately 6% of the Hybrid ARM Loans have a minimum annual servicing fee of 0.125%. See "Fannie Mae Purchase Program—Servicing Compensation and Payment of Certain Expenses" in the MBS Prospectus.

Option to Convert to Fixed Rate

Approximately 8% of the Hybrid ARM Loans permitted the borrower to convert the loan to a fixed interest-rate loan at certain times specified in the related mortgage note. If the borrower exercises the right to convert the loan to a fixed-rate loan, we will purchase the loan from the related pool. See "Yield, Maturity and Prepayment Considerations—Maturity and Prepayment Considerations—*Convertible ARM Loans*" and "The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*Types of ARM Loans—Fully amortizing ARM loan with fixed-rate conversion option*" in the MBS Prospectus dated June 1, 2016.

Prepayment Premium Periods

Approximately 9% of the Hybrid ARM Loans were subject to prepayment premiums if the borrowers made full or partial prepayments during prepayment premium periods that may range up to 60 months from the applicable origination dates.

Government Loans

Approximately 7% of the Hybrid ARM Loans are insured by the Federal Housing Administration (FHA) or guaranteed by the U.S. Department of Veterans Affairs (VA) or the Rural Housing Service of the U.S. Department of Agriculture (RHS) (together, the "government loans"). The government loans may include certain higher balance FHA loans originated on or after March 6, 2008.

Distributions of Interest

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

The Floating Rate and Inverse Floating Rate Classes will bear interest at interest rates based on LIBOR. We currently establish LIBOR on the basis of the “ICE Method” as generally described under “Description of the Certificates—Distributions on Certificates—*Interest Distributions—Indices for Floating Rate Classes and Inverse Floating Rate Classes*” in the REMIC Prospectus. For a description of recent developments affecting LIBOR calculations, see “Risk Factors—Risks Relating to Yield and Prepayment—*Intercontinental Exchange Benchmark Administration is the new LIBOR administrator*” in the REMIC Prospectus and “Additional Risk Factors—*Uncertainty as to the determination of LIBOR and the potential phasing out of LIBOR after 2021 may adversely affect the value of certain certificates*” in this prospectus supplement. If we determine that the methods for establishing LIBOR are no longer viable or that prevailing industry practices with respect to benchmark rates have transitioned, or are very likely to transition, away from the use of LIBOR, we may in our discretion designate an alternative method or, if appropriate, an alternative index for the determination of monthly interest rates on the Floating Rate and Inverse Floating Rate Classes. In making any such designation, we will take into account general comparability and other factors, including then-prevailing industry practices. Further, we may apply an adjustment factor to any designated alternative index as deemed appropriate to better achieve comparability to the current index and otherwise in keeping with industry-accepted practices. See “Additional Risk Factors—*The use of an alternative method or index in place of LIBOR for determining monthly interest rates may adversely affect the value of certain certificates*” in this prospectus supplement.

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

<u>Delay Classes</u>	<u>No-Delay Classes</u>
Fixed Rate Classes and the GZ, WF and WI Classes	FA, SA, FB and SB Classes

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

Accrual Classes. The VZ, GZ, and ZG Classes are Accrual Classes. Interest will accrue on the VZ and ZG Classes at the applicable annual rates specified on the cover of this prospectus supplement. Interest will accrue on the GZ Class at the annual rate described below. 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.

The GZ Class. On each Distribution Date, we will pay interest on the GZ Class at an annual rate equal to the weighted average of the pass-through rates of the Group 2 Underlying REMIC and RCR Certificates (weighted on the basis of the principal balances of the Group 2 Underlying REMIC and RCR Certificates after giving effect to distributions of principal made on the Group 2 Underlying REMIC and RCR Certificates on the immediately preceding Distribution Date).

During the initial interest accrual period, the GZ Class is expected to bear interest at an annual rate of approximately 3.39577%. Our determination of the interest rate for the GZ Class for each Interest Accrual Period will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 800-2FANNIE.

The WF Class.

On each Distribution Date, we will pay interest on the WF Class in an amount equal to one month's interest at an annual rate equal to the *lesser* of

- LIBOR + 27 basis points (but in no event less than 0.27%)

or

- the Weighted Average Group 4 MBS Pass-Through Rate.

The "Weighted Average Group 4 MBS Pass-Through Rate" for any Distribution Date is equal to the weighted average of the pass-through rates of the Group 4 MBS for that Distribution Date (weighted on the basis of the principal balances of the Group 4 MBS after giving effect to distributions of principal made on the immediately preceding Distribution Date).

During the initial interest accrual period, the WF Class will bear interest at an annual rate of 2.14690%. Our determination of the interest rate for the WF Class will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 800-2FANNIE.

The WI Class.

On each Distribution Date, we will pay interest on the WI Class at an annual rate equal to the *product* of

- a fraction, expressed as a percentage, the numerator of which is the *excess*, if any, of
 - the aggregate amount of interest then paid on the Group 4 MBS

over

- the interest payable on the WF Class on that Distribution Date,

and the denominator of which is the notional principal balance of the WI Class immediately preceding that Distribution Date,

multiplied by

- 12.

During the initial interest accrual period, the WI Class is expected to bear interest at an annual rate of approximately 1.39027%. Our determination of the interest rate for the WI Class will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 800-2FANNIE.

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 VZ Accrual amount to VA and VB, in that order, until retired, and thereafter to VZ.

} Accretion
Directed
Classes and
Accrual Class

The Group 1 Cash Flow Distribution Amount as follows:

- 33.3333333333% to FA until retired, and
- 66.6666666667% to E, ME, VA, VB and VZ, in that order, until retired.

} Pass-Through
Class

} Sequential
Pay Classes

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

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

- *Group 2*

The Group 2 Principal Distribution Amount to GZ until retired. } Structured Collateral/Pass-Through Class

The “Group 2 Principal Distribution Amount” is the principal then paid on the Group 2 Underlying REMIC and RCR Certificates.

- *Group 3*

100% of the Subgroup 3a Principal Distribution Amount and 44.4444450981% of the Subgroup 3b Principal Distribution Amount to AC until retired. } Pass-Through Class

55.5555549019% of the Subgroup 3b Principal Distribution Amount to FB until retired. } Pass-Through Class

The “Subgroup 3a Principal Distribution Amount” is the principal then paid on the Subgroup 3a MBS.

The “Subgroup 3b Principal Distribution Amount” is the principal then paid on the Subgroup 3b MBS.

- *Group 4*

The Group 4 Principal Distribution Amount to WF until retired. } Pass-Through Class

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

- *Group 5*

The ZG Accrual Amount to G until retired, and thereafter to ZG. } Accretion Directed Class and Accrual Class

The Group 5 Cash Flow Distribution Amount to G and ZG, in that order, until retired. } Sequential Pay Classes

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

The “Group 5 Cash Flow Distribution Amount” is the principal then paid on the Group 5 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 2 Underlying REMIC and RCR Certificates, the applicable priority sequences governing principal payments on the Group 2 Underlying REMIC and RCR Certificates, and the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Fixed Rate MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 3 and Group 5—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;

- the Hybrid ARM Loans have the characteristics set forth in Exhibit A-2 to this prospectus supplement;
- with respect to the Hybrid Arm Loans, the Six-Month WSJ LIBOR Index, One-Year WSJ LIBOR Index and One-Year Treasury Index values are and remain 1.61618%, 1.88428% and 2.05%, respectively;
- the Mortgage Loans prepay at the constant percentages of PSA or CPR, as applicable, specified in the related tables;
- the settlement date for the Certificates is April 30, 2018; 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 Fixed Rate 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 with respect to all Classes other than the Group 4 Classes is PSA. For a description of PSA, see “Yield, Maturity and Prepayment Considerations—Prepayment Models” in the REMIC Prospectus.

The prepayment model used in this prospectus supplement with respect to the Group 4 Classes is CPR. For a description of CPR, see “Yield, Maturity and Prepayment Considerations—Prepayment Models” in the REMIC Prospectus.

It is highly unlikely that prepayments will occur at any *constant* PSA or CPR rate, as applicable, or at any other *constant* rate.

Yield Tables and Additional Yield Considerations

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

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

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

We cannot assure you that

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

In addition, it is unlikely that the Index will correspond to the levels shown here. Furthermore, because some of the Mortgage Loans are likely to have remaining terms to maturity shorter or longer than those assumed and interest rates higher or lower than those assumed, the principal payments (or notional principal balance reductions) on the Certificates are likely to

differ from those assumed. This would be the case even if all Mortgage Loans prepay at the indicated constant percentages of PSA. Moreover, it is unlikely that

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

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

<u>Class</u>	<u>% PSA</u>
IO	264%
GI	257%

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 original principal balance) are as follows:

<u>Class</u>	<u>Price*</u>
IO	23.7500%
GI	22.5625%

* 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 IO Class to Prepayments

	PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>211%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1100%</u>
Pre-Tax Yields to Maturity	14.4%	11.2%	3.7%	(17.4)%	(33.5)%	(51.5)%	(72.3)%

Sensitivity of the GI Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>203%</u>	<u>500%</u>	<u>700%</u>
Pre-Tax Yields to Maturity	14.0%	10.7%	3.8%	(17.8)%	(33.9)%

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

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

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

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

<u>Class</u>	<u>Price*</u>
SA	18.3125%
SB	14.2500%

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

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>226%</u>	<u>500%</u>	<u>700%</u>
0.93845%	25.6%	23.0%	16.3%	1.1%	(10.5)%
1.87690%	19.8%	17.2%	10.3%	(5.2)%	(17.2)%
3.87690%	7.3%	4.5%	(2.6)%	(19.0)%	(31.8)%
5.87690%	(10.9)%	(13.6)%	(20.7)%	(37.4)%	(51.0)%
6.20000%	*	*	*	*	*

**Sensitivity of the SB 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>211%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1100%</u>
0.93845%	29.9%	26.4%	18.4%	(3.9)%	(21.0)%	(40.1)%	(61.9)%
1.87690%	22.2%	18.8%	11.1%	(10.5)%	(27.1)%	(45.6)%	(66.8)%
3.87690%	4.8%	1.7%	(5.5)%	(25.5)%	(41.0)%	(58.1)%	(77.8)%
5.87690%	(22.3)%	(25.1)%	(31.3)%	(48.9)%	(62.3)%	(77.3)%	(95.5)%
6.25000%	*	*	*	*	*	*	*

The WI Class. The yield to investors in the WI Class will be very sensitive to the rate of principal payments (including prepayments) of the Hybrid ARM Loans and to the level of LIBOR. The yield will also be sensitive to the weighted average interest rate of the Hybrid ARM Loans. Except as described under “Description of the Certificates—The ARM MBS” in this prospectus supplement, the Hybrid ARM Loans can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Hybrid ARM Loans is likely to vary, and may vary considerably, from pool to pool. Under certain high prepayment or high LIBOR scenarios, in particular, it is possible that investors in the WI Class would lose money on their initial investments.

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions,
- the priority sequences of distributions of principal of the Group 1 and Group 5 Classes, and
- in the case of the Group 2 Class, the applicable priority sequences affecting distributions of principal on the Group 2 Underlying REMIC and RCR Certificates.

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

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

Decrement Tables

The following tables indicate the percentages of original principal balances of the specified Classes that would be outstanding after each date shown at various constant PSA or CPR rates, as applicable, 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 (other than the Group 4 Classes) 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	7.00%
Group 2 Underlying REMIC and RCR Certificates	360 months	(1)	(1)
Group 3 MBS	360 months	360 months	7.50%
Group 5 MBS	360 months	360 months	7.00%

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

<u>Class</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
2016-68-CZ	341 months	5.50%
2016-78-CZ	342 months	6.00%
2017-54-ZY	350 months	6.50%
2017-58-CZ	351 months	7.00%
2017-86-Z	354 months	6.50%
2018-1-ZT	357 months	7.00%
2018-25-Z	359 months	7.00%
2018-25-ZC	359 months	6.50%

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

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

Percent of Original Principal Balances Outstanding

Date	FA, SA† and HT Classes					E Class					ME Class					VA Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	226%	500%	700%	0%	100%	226%	500%	700%	0%	100%	226%	500%	700%	0%	100%	226%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2019	99	97	94	89	85	98	94	90	81	74	100	100	100	100	100	94	94	94	94	94
April 2020	98	91	84	69	58	96	84	71	45	27	100	100	100	100	100	87	87	87	87	87
April 2021	97	84	71	47	34	94	72	49	7	0	100	100	100	100	2	81	81	81	81	81
April 2022	95	78	60	33	19	92	60	30	0	0	100	100	100	0	0	74	74	74	67	0
April 2023	94	71	51	22	11	90	49	14	0	0	100	100	100	0	0	67	67	67	0	0
April 2024	93	66	43	15	6	87	39	0	0	0	100	100	98	0	0	59	59	59	0	0
April 2025	91	60	37	10	3	84	30	0	0	0	100	100	32	0	0	52	52	52	0	0
April 2026	89	55	31	7	2	81	21	0	0	0	100	100	0	0	0	44	44	19	0	0
April 2027	88	51	26	5	1	78	13	0	0	0	100	100	0	0	0	35	35	0	0	0
April 2028	86	46	22	3	1	75	5	0	0	0	100	100	0	0	0	27	27	0	0	0
April 2029	84	42	18	2	*	71	0	0	0	0	100	87	0	0	0	18	18	0	0	0
April 2030	82	38	15	2	*	67	0	0	0	0	100	49	0	0	0	9	9	0	0	0
April 2031	79	35	13	1	*	63	0	0	0	0	100	14	0	0	0	0	0	0	0	0
April 2032	77	31	11	1	*	59	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2033	74	28	9	*	*	54	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2034	71	25	7	*	*	49	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2035	68	22	6	*	*	43	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2036	65	20	5	*	*	38	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2037	61	17	4	*	*	31	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2038	57	15	3	*	*	24	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2039	53	13	2	*	*	17	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2040	49	11	2	*	*	9	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2041	44	9	1	*	*	1	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2042	39	8	1	*	*	0	0	0	0	0	56	0	0	0	0	0	0	0	0	0
April 2043	34	6	1	*	*	0	0	0	0	0	3	0	0	0	0	0	0	0	0	0
April 2044	28	5	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2045	22	3	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2046	15	2	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	8	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	19.9	10.8	6.7	3.6	2.7	14.6	5.2	3.1	1.8	1.5	24.1	12.0	6.8	3.6	2.8	7.0	7.0	5.9	3.7	2.9

* 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	VB Class					VZ Class					H Class					HL Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	226%	500%	700%	0%	100%	226%	500%	700%	0%	100%	226%	500%	700%	0%	100%	226%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2019	100	100	100	100	100	104	104	104	104	104	98	95	91	84	78	100	100	100	100	100
April 2020	100	100	100	100	100	107	107	107	107	107	97	86	76	53	38	100	100	100	100	100
April 2021	100	100	100	100	100	111	111	111	111	111	95	76	57	21	*	100	100	100	100	100
April 2022	100	100	100	100	0	115	115	115	115	110	93	66	41	0	0	100	100	100	98	57
April 2023	100	100	100	29	0	119	119	119	119	63	91	57	27	0	0	100	100	100	67	33
April 2024	100	100	100	0	0	123	123	123	89	36	89	49	15	0	0	100	100	100	46	18
April 2025	100	100	100	0	0	128	128	128	61	20	87	41	5	0	0	100	100	100	31	10
April 2026	100	100	100	0	0	132	132	132	41	11	84	33	0	0	0	100	100	93	21	6
April 2027	100	100	37	0	0	137	137	137	28	6	82	26	0	0	0	100	100	78	15	3
April 2028	100	100	0	0	0	142	142	126	19	4	79	19	0	0	0	100	100	65	10	2
April 2029	100	100	0	0	0	147	147	106	13	2	76	13	0	0	0	100	100	55	7	1
April 2030	100	100	0	0	0	152	152	88	9	1	72	7	0	0	0	100	100	46	5	1
April 2031	99	99	0	0	0	158	158	74	6	1	69	2	0	0	0	100	100	38	3	*
April 2032	84	51	0	0	0	163	163	61	4	*	65	0	0	0	0	100	94	32	2	*
April 2033	67	0	0	0	0	169	163	50	3	*	61	0	0	0	0	100	85	26	1	*
April 2034	50	0	0	0	0	175	146	42	2	*	57	0	0	0	0	100	76	22	1	*
April 2035	33	0	0	0	0	181	130	34	1	*	52	0	0	0	0	100	67	18	1	*
April 2036	15	0	0	0	0	188	115	28	1	*	47	0	0	0	0	100	60	14	*	*
April 2037	0	0	0	0	0	193	101	22	1	*	42	0	0	0	0	100	52	12	*	*
April 2038	0	0	0	0	0	193	88	18	*	*	36	0	0	0	0	100	46	9	*	*
April 2039	0	0	0	0	0	193	76	14	*	*	30	0	0	0	0	100	39	7	*	*
April 2040	0	0	0	0	0	193	65	11	*	*	23	0	0	0	0	100	34	6	*	*
April 2041	0	0	0	0	0	193	54	9	*	*	16	0	0	0	0	100	28	4	*	*
April 2042	0	0	0	0	0	193	44	6	*	*	9	0	0	0	0	100	23	3	*	*
April 2043	0	0	0	0	0	193	35	5	*	*	*	0	0	0	0	100	18	2	*	*
April 2044	0	0	0	0	0	161	27	3	*	*	0	0	0	0	0	83	14	2	*	*
April 2045	0	0	0	0	0	125	19	2	*	*	0	0	0	0	0	65	10	1	*	*
April 2046	0	0	0	0	0	86	11	1	*	*	0	0	0	0	0	45	6	1	*	*
April 2047	0	0	0	0	0	45	4	*	*	*	0	0	0	0	0	23	2	*	*	*
April 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	16.0	14.0	8.9	4.9	3.7	27.7	21.0	14.6	7.8	5.7	16.0	6.2	3.6	2.1	1.7	27.7	20.1	12.9	6.6	4.8

Date	EL Class					GZ Class						IO† Class							
	PSA Prepayment Assumption					PSA Prepayment Assumption						PSA Prepayment Assumption							
	0%	100%	226%	500%	700%	0%	100%	192%	350%	500%	700%	0%	100%	211%	500%	700%	900%	1100%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
April 2019	100	100	100	100	100	103	103	92	64	43	36	99	92	85	68	57	45	33	
April 2020	100	100	100	100	100	107	107	85	38	27	27	98	84	73	47	32	20	11	
April 2021	100	100	100	100	77	111	111	79	28	28	28	97	77	62	32	18	9	4	
April 2022	100	100	100	75	44	115	115	76	29	29	29	96	70	52	22	10	4	1	
April 2023	100	100	100	51	25	119	119	74	30	30	24	95	64	44	15	6	2	*	
April 2024	100	100	100	35	14	123	123	74	31	31	15	93	58	37	10	3	1	*	
April 2025	100	100	84	24	8	127	127	74	32	25	9	92	53	31	7	2	*	*	
April 2026	100	100	71	16	5	131	131	74	33	18	5	90	47	26	4	1	*	*	
April 2027	100	100	60	11	3	136	136	72	32	13	3	89	43	22	3	1	*	*	
April 2028	100	100	50	8	1	140	140	71	25	9	2	87	38	18	2	*	*	*	
April 2029	100	97	42	5	1	145	143	69	20	6	1	85	34	15	1	*	*	*	
April 2030	100	88	35	3	*	150	145	67	16	4	*	83	30	12	1	*	*	*	
April 2031	100	80	29	2	*	156	143	66	12	3	*	80	26	10	1	*	*	*	
April 2032	100	72	24	2	*	161	139	59	9	2	*	78	22	8	*	*	*	*	
April 2033	100	65	20	1	*	167	134	50	7	1	*	75	19	6	*	*	*	*	
April 2034	100	58	17	1	*	172	127	42	5	1	*	73	16	5	*	*	*	*	
April 2035	100	52	14	*	*	178	119	36	4	1	*	70	13	4	*	*	*	0	
April 2036	100	46	11	*	*	185	111	30	3	*	*	66	11	3	*	*	*	0	
April 2037	100	40	9	*	*	191	101	24	2	*	*	63	8	2	*	*	*	0	
April 2038	100	35	7	*	*	198	87	20	2	*	*	59	6	1	*	*	*	0	
April 2039	100	30	6	*	*	205	74	16	1	*	*	55	4	1	*	*	*	0	
April 2040	100	26	4	*	*	208	63	13	1	*	*	50	2	*	*	*	0	0	
April 2041	100	21	3	*	*	206	53	10	1	*	*	46	0	0	0	0	0	0	
April 2042	90	18	3	*	*	194	43	7	*	*	*	40	0	0	0	0	0	0	
April 2043	77	14	2	*	*	178	35	5	*	*	*	35	0	0	0	0	0	0	
April 2044	64	11	1	*	*	161	25	4	*	*	*	29	0	0	0	0	0	0	
April 2045	50	7	1	*	*	129	16	2	*	*	*	22	0	0	0	0	0	0	
April 2046	34	4	*	*	*	84	9	1	*	*	*	16	0	0	0	0	0	0	
April 2047	18	2	*	*	*	34	2	*	*	*	*	8	0	0	0	0	0	0	
April 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																			
Life (years)**	26.9	18.2	11.4	5.9	4.3	27.2	21.4	13.4	4.8	3.2	2.2	20.2	8.7	5.7	2.6	1.8	1.3	0.9	

* 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	FB and SB† Classes							AC Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	211%	500%	700%	900%	1100%	0%	100%	211%	500%	700%	900%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2019	99	90	84	67	56	44	33	99	91	85	68	56	45	33
April 2020	98	81	70	45	31	19	11	98	83	71	46	31	20	11
April 2021	97	72	58	30	17	8	3	97	75	60	31	18	9	4
April 2022	96	64	47	20	9	4	1	96	67	50	21	10	4	1
April 2023	95	56	39	13	5	2	*	95	60	42	14	5	2	*
April 2024	93	49	31	8	3	1	*	93	54	35	9	3	1	*
April 2025	92	42	25	5	1	*	*	92	48	29	6	2	*	*
April 2026	90	36	20	3	1	*	*	90	42	23	4	1	*	*
April 2027	89	30	15	2	*	*	*	89	37	19	3	*	*	*
April 2028	87	24	12	1	*	*	*	87	32	15	2	*	*	*
April 2029	85	19	8	1	*	*	*	85	27	12	1	*	*	*
April 2030	83	14	6	*	*	*	*	83	23	9	1	*	*	*
April 2031	80	9	4	*	*	*	*	80	18	7	*	*	*	*
April 2032	78	5	2	*	*	*	*	78	15	5	*	*	*	*
April 2033	75	1	*	*	*	*	0	75	11	4	*	*	*	*
April 2034	73	0	0	0	0	0	0	73	9	3	*	*	*	0
April 2035	70	0	0	0	0	0	0	70	7	2	*	*	*	0
April 2036	66	0	0	0	0	0	0	66	6	2	*	*	*	0
April 2037	63	0	0	0	0	0	0	63	4	1	*	*	*	0
April 2038	59	0	0	0	0	0	0	59	3	1	*	*	*	0
April 2039	55	0	0	0	0	0	0	55	2	*	*	*	0	0
April 2040	50	0	0	0	0	0	0	50	1	*	*	*	0	0
April 2041	46	0	0	0	0	0	0	46	0	0	0	0	0	0
April 2042	40	0	0	0	0	0	0	40	0	0	0	0	0	0
April 2043	35	0	0	0	0	0	0	35	0	0	0	0	0	0
April 2044	29	0	0	0	0	0	0	29	0	0	0	0	0	0
April 2045	22	0	0	0	0	0	0	22	0	0	0	0	0	0
April 2046	16	0	0	0	0	0	0	16	0	0	0	0	0	0
April 2047	8	0	0	0	0	0	0	8	0	0	0	0	0	0
April 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)**	20.2	6.4	4.7	2.5	1.7	1.2	0.9	20.2	7.7	5.3	2.5	1.7	1.3	0.9

* 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.

WF and WI† Classes								
Date	CPR Prepayment Assumption							
	0%	5%	10%	15%	20%	25%	50%	75%
Initial Percent	100	100	100	100	100	100	100	100
April 2019	95	90	85	81	76	71	47	24
April 2020	90	81	73	65	57	50	22	6
April 2021	84	72	61	52	43	35	11	1
April 2022	78	64	51	41	32	25	5	*
April 2023	73	56	43	32	24	17	2	*
April 2024	67	49	35	25	17	12	1	*
April 2025	61	42	29	19	13	8	*	*
April 2026	55	36	23	15	9	5	*	*
April 2027	49	31	19	11	7	4	*	*
April 2028	43	26	15	9	5	2	*	*
April 2029	38	21	12	6	3	2	*	*
April 2030	32	17	9	5	2	1	*	0
April 2031	26	13	7	3	1	1	*	0
April 2032	20	10	5	2	1	*	*	0
April 2033	14	6	3	1	*	*	*	0
April 2034	8	4	2	1	*	*	*	0
April 2035	5	2	1	*	*	*	*	0
April 2036	4	1	1	*	*	*	*	0
April 2037	3	1	*	*	*	*	*	0
April 2038	2	1	*	*	*	*	*	0
April 2039	2	1	*	*	*	*	0	0
April 2040	2	1	*	*	*	*	0	0
April 2041	2	1	*	*	*	*	0	0
April 2042	1	*	*	*	*	*	0	0
April 2043	1	*	*	*	*	*	0	0
April 2044	1	*	*	*	*	*	0	0
April 2045	1	*	*	*	*	*	0	0
April 2046	*	*	*	*	*	*	0	0
April 2047	*	*	*	*	*	*	0	0
April 2048	0	0	0	0	0	0	0	0
April 2049	0	0	0	0	0	0	0	0
April 2050	0	0	0	0	0	0	0	0
April 2051	0	0	0	0	0	0	0	0
April 2052	0	0	0	0	0	0	0	0
April 2053	0	0	0	0	0	0	0	0
April 2054	0	0	0	0	0	0	0	0
April 2055	0	0	0	0	0	0	0	0
April 2056	0	0	0	0	0	0	0	0
April 2057	0	0	0	0	0	0	0	0
April 2058	0	0	0	0	0	0	0	0
Weighted Average								
Life (years)**	9.1	6.8	5.3	4.2	3.4	2.8	1.4	0.7

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

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

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

Date	GI† Class					G Class					ZG Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	203%	500%	700%	0%	100%	203%	500%	700%	0%	100%	203%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2019	99	92	86	69	57	99	92	85	67	55	104	104	104	104	104
April 2020	98	85	74	47	32	98	84	73	45	29	108	108	108	108	108
April 2021	97	78	64	32	18	96	77	62	29	15	113	113	113	113	113
April 2022	95	72	55	22	10	95	70	52	18	6	117	117	117	117	117
April 2023	94	66	47	15	6	93	63	44	11	2	122	122	122	122	122
April 2024	93	60	40	10	3	91	57	37	6	0	127	127	127	127	92
April 2025	91	55	34	7	2	90	52	30	2	0	132	132	132	132	52
April 2026	89	50	29	5	1	88	46	25	0	0	138	138	138	138	29
April 2027	88	45	24	3	1	86	41	20	0	0	143	143	143	88	16
April 2028	86	41	21	2	*	83	37	16	0	0	149	149	149	60	9
April 2029	84	37	17	1	*	81	32	12	0	0	155	155	155	40	5
April 2030	82	33	15	1	*	79	28	9	0	0	161	161	161	27	3
April 2031	79	29	12	1	*	76	24	6	0	0	168	168	168	18	2
April 2032	77	26	10	*	*	73	20	4	0	0	175	175	175	12	1
April 2033	74	23	8	*	*	70	17	2	0	0	182	182	182	8	*
April 2034	71	20	7	*	*	67	14	0	0	0	189	189	187	5	*
April 2035	68	17	5	*	*	63	11	0	0	0	197	197	151	3	*
April 2036	65	15	4	*	*	59	8	0	0	0	205	205	121	2	*
April 2037	61	12	3	*	*	55	5	0	0	0	214	214	95	1	*
April 2038	57	10	3	*	*	51	2	0	0	0	222	222	73	1	*
April 2039	53	8	2	*	*	47	0	0	0	0	231	226	54	*	*
April 2040	49	6	1	*	*	42	0	0	0	0	241	172	39	*	*
April 2041	44	4	1	*	*	36	0	0	0	0	251	123	26	*	*
April 2042	39	3	1	*	*	31	0	0	0	0	261	77	15	*	*
April 2043	34	1	*	*	*	25	0	0	0	0	271	34	6	*	*
April 2044	28	0	0	0	0	18	0	0	0	0	282	0	0	0	0
April 2045	22	0	0	0	0	11	0	0	0	0	294	0	0	0	0
April 2046	15	0	0	0	0	4	0	0	0	0	306	0	0	0	0
April 2047	8	0	0	0	0	0	0	0	0	0	215	0	0	0	0
April 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average															
Life (years)**	19.9	9.4	6.1	2.7	1.8	18.6	8.3	5.3	2.3	1.6	29.3	23.3	19.6	10.4	7.2

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	226% PSA
2	192% PSA
3	211% PSA
4	15% CPR
5	203% 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.

The law informally known as the Tax Cuts and Jobs Act (“TCJA”), which was enacted on December 22, 2017, generally requires a beneficial owner of a Regular Certificate that uses an accrual method of accounting for tax purposes to include certain amounts in income no later than the time such amounts are reflected on certain financial statements. Although the precise application of this rule is unclear, it might require the accrual of income earlier than is the case under the general tax rules described under “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates” in the REMIC Prospectus. This rule is generally effective for tax years beginning after December 31, 2017, or for Regular Certificates issued with original issue discount, for tax years beginning after December 31, 2018. Prospective investors in Regular Certificates that use an accrual method of accounting for tax purposes are urged to consult with their tax advisors regarding the potential applicability of this legislation to their particular situations.

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.

The TCJA generally denies a deduction for an individual, trust or estate that holds a Residual Certificate of its allocable share of the REMIC’s fees or expenses under Section 212 of the Code for any taxable year beginning after December 31, 2017, and before January 1, 2026. Prospective investors in Residual Certificates are urged to consult with their tax advisors regarding the potential applicability of this legislation to their particular situations.

Taxation of Beneficial Owners of RCR Certificates

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

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

Tax Audit Procedures

The Bipartisan Budget Act of 2015, which was enacted on November 2, 2015, repeals and replaces the rules applicable to certain administrative and judicial proceedings regarding a partnership’s tax affairs, effective beginning with the 2018 taxable year. Under the new rules, a partnership, including for this purpose a REMIC for a taxable year in which it has multiple Residual Owners, appoints one person to act as its sole representative in connection with IRS audits and related procedures. The representative’s actions, including the representative’s agreeing to adjustments to taxable income, will bind partners or Residual Owners to a greater degree than would actions of the tax matters partner (“TMP”) under the rules in effect prior to the 2018 taxable year. See “Material Federal Income Tax Consequences—Reporting and Other Administrative Matters” in the REMIC Prospectus for a discussion of the TMP. Under the new rules, a REMIC having multiple Residual Owners in a taxable year, unless such REMIC elects otherwise, will be required to pay taxes arising from IRS audit adjustments rather than its Residual Owners. The Trustee, as representative, will have the authority to utilize, and will be directed to utilize, any exceptions available under the new provisions (including changes) and Regulations so that the Residual Owners, to the fullest extent possible, rather than the REMIC itself, will be liable for any taxes arising from audit adjustments to the REMIC’s taxable income.

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 taxable year in which the adjustment is made rather than in the taxable year to which the adjustment relates, and otherwise in different and potentially less advantageous ways than under the rules in effect prior to the 2018 taxable year. The new rules apply to existing and future REMICs having multiple Residual Owners in a taxable year. The new rules are complex and may be clarified and possibly revised. Residual Owners should discuss with their own tax advisors the possible effect of the new rules on them.

Foreign Investors

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

ADDITIONAL ERISA CONSIDERATIONS

The following discussion supplements the discussion under "ERISA Considerations" in the REMIC Prospectus regarding important considerations for investors subject to ERISA or section 4975 of the Code. None of Fannie Mae, the Dealers or any of their respective affiliates (collectively, the "Transaction Parties") is undertaking to provide impartial investment advice, or to give advice in a fiduciary capacity, in connection with the acquisition of Certificates by any "plan" or any purchaser using assets of a plan, as described in 29 C.F.R. Section 2510.3-101, as modified by Section 3(42) of ERISA (collectively a "plan investor"). In addition, each beneficial owner of Certificates or any interest therein that is a plan investor, including any fiduciary purchasing the Certificates on behalf of a plan investor ("Plan Fiduciary"), will be deemed by its acquisition of the Certificates to represent that:

1. If any of the Transaction Parties has provided, or will provide, advice with respect to the acquisition of the Certificates by the plan investor, it has or will provide advice only to a Plan Fiduciary that is independent of the Transaction Parties giving such advice, if any, and that is one of the following:
 - a bank as defined in Section 202 of the Investment Advisers Act of 1940 (the "Advisers Act"), or a similar institution that is regulated and supervised and subject to periodic examination by a State or federal agency;
 - an insurance carrier that is qualified under the laws of more than one State to perform the services of managing, acquiring or disposing of assets of a plan investor;
 - an investment adviser registered under the Advisers Act or, if not registered as an investment adviser under the Advisers Act by reason of paragraph (1) of Section 203A of the Advisers Act, registered as an investment adviser under the laws of the State in which it maintains its principal office and place of business;
 - a broker-dealer registered under the Exchange Act; or
 - a fiduciary that, for so long as the plan investor is invested in the Certificates, will have total assets of at least \$50,000,000 under its management or control (provided that this requirement will not be satisfied if the Plan Fiduciary is either (i) the owner

or a relative of the owner of an investing IRA or (ii) a participant or beneficiary or a relative of such participant or beneficiary of the plan investor investing in the Certificates in such capacity).

2. The Plan Fiduciary is capable of evaluating investment risks independently, both in general and with respect to particular transactions and investment strategies, including the acquisition by the plan investor of the Certificates.
3. The Plan Fiduciary is a “fiduciary” with respect to the plan investor within the meaning of section 3(21) of ERISA or section 4975 of the Code, or both, and an “independent fiduciary” within the meaning of the Fiduciary Rule, and is responsible for exercising independent judgment in evaluating the plan investor’s acquisition of the Certificates.
4. None of the Transaction Parties has exercised any authority to cause the plan investor to invest in the Certificates or to negotiate the terms of the plan investor’s investment in the Certificates.
5. Neither the plan investor nor the Plan Fiduciary is paying or has paid a fee or other compensation to any of the Transaction Parties for investment advice (as opposed to other services) in connection with the plan investor’s acquisition or holding of the Certificates
6. The Plan Fiduciary has been informed by the Transaction Parties:
 - that none of the Transaction Parties is undertaking to provide impartial investment advice or to give advice in a fiduciary capacity in connection with the plan investor’s acquisition of the Certificates; and
 - of the existence and nature of the Transaction Parties’ financial interests in the plan investor’s acquisition of the Certificates.

These representations are intended to comply with 29 C.F.R. Sections 2510.3-21(a) and (c)(1) (the “Fiduciary Rule”). If these sections of the Fiduciary Rule are revoked, repealed or no longer effective, these representations will be deemed to be no longer in effect.

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to J.P. Morgan Securities LLC (the “Dealer”) in exchange for the Trust MBS and the Group 2 Underlying REMIC and RCR 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.

EUROPEAN ECONOMIC AREA RISK RETENTION

Prospective investors whose investment activities are subject to investment laws and regulations, regulatory capital requirements or review by regulatory authorities may be subject to restrictions on investment in the certificates. Prospective investors should consult legal, tax and accounting advisers for assistance in determining the suitability of and consequences of the purchase, ownership and sale of the certificates.

The application of Articles 404-410 of the European Union Capital Requirements Regulation 575/2013 and similar European Economic Area (“EEA”) legislation on risk retention requirements (the “EEA Risk Retention Regulations”) to the certificates transaction (the “Transaction”) is unclear.

Our exposure to the credit risk related to the Transaction is in the form of our guaranty obligations on the certificates (the “Guaranty Obligations”). Our Guaranty Obligations represent general unsecured obligations. Obligations similar to our Guaranty Obligations have long been a central feature to our mortgage-backed securities issuance programs and our Guaranty Obligations were undertaken in the ordinary course of our business.

In determining the extent to which the EEA Risk Retention Regulations apply to the Transaction, investors subject to the EEA Risk Retention Regulations may wish to consider the guidance appearing in the preamble to the regulatory technical standards contained in Commission Delegated Regulation (EU) No. 625/2014 of March 13, 2014, which provides in relevant part: “Where an entity securitises its own liabilities, alignment of interest is established automatically, regardless of whether the final debtor collateralises its debt. Where it is clear that the credit risk remains with the originator the retention of interest by the originator is unnecessary, and would not improve on the pre-existing position.” We will remain fully liable under the Guaranty Obligations. We do not intend to collateralize any of our credit exposure under the Guaranty Obligations or the certificates.

In order to assist Applicable Investors (as defined below) in evaluating a potential investment in the certificates, we will enter into a letter agreement on the settlement date pursuant to which we will irrevocably undertake to the certificateholders that, in connection with the EEA Risk Retention Regulations, at the origination and on an ongoing basis, so long as any certificates remain outstanding:

- we will, as originator (for purposes of the EEA Risk Retention Regulations), retain a material net economic interest (the “Retained Interest”) in the exposure related to the Transaction of not less than 5% through the Guaranty Obligations;
- neither we nor our affiliates will sell, hedge or otherwise mitigate our credit risk under or associated with the Retained Interest or the mortgage loans, except to the extent permitted in accordance with the EEA Risk Retention Regulations; accordingly, neither we nor our affiliates will, through this transaction or any subsequent transactions, enter into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the certificates;
- we will, upon written request and further subject to any applicable duty of confidentiality, provide such information in our possession as may reasonably be required to assist the certificateholders to satisfy the due diligence obligations set forth in the EEA Risk Retention Regulations as of the settlement date and at any time prior to maturity of the certificates;
- we will confirm to the trustee for reporting to certificateholders our continued compliance with the undertakings set out at the first and second bullet points above (which confirmation may be by email): (i) on a monthly basis; and (ii) following our determination that the performance of the certificates or the risk characteristics of the certificates or of the mortgage loans has materially changed; and
- we will promptly notify the trustee in writing if for any reason: (i) we cease to hold the Retained Interest in accordance with the first bullet point above; or (ii) we or any of our affiliates fails to comply with the covenants set out in the second and third bullet points above in any way.

“Applicable Investor” means each holder of a beneficial interest in any certificates that is (i) an EEA credit institution or investment firm, (ii) an EEA insurer or reinsurer, (iii) an EEA

undertaking for collective investment in transferable securities (UCITS) or (iv) an alternative investment fund to which Directive 2011/61/EU applies.

Prospective investors should also be aware that a new regulatory regime (the “Securitization Regulation”) will generally apply from and after January 1, 2019 to securitizations in which securities are issued after that date. The Securitization Regulation will apply to the types of regulated investors covered by the EEA Risk Retention Regulations and also to (a) UCITS and UCITS management companies, and (b) institutions for occupational retirement provision falling within the scope of Directive (EU) 2016/2341 (subject to certain exceptions), and certain investment managers and authorized entities appointed by such institutions (together, “IORPs”). With regard to securitizations in respect of which the relevant securities are issued before January 1, 2019 (“Pre-2019 Securitizations”), investors that are subject to the EEA Risk Retention Regulations will continue to be subject to the risk retention and due diligence requirements of the EEA Risk Retention Regulations, including on and after that date. The Securitization Regulation makes no express provision for the application of any requirements of the EEA Risk Retention Regulations or of the Securitization Regulation to UCITS or IORPs that hold or acquire any interest in respect of a Pre-2019 Securitization and, accordingly, it is not clear what requirements (if any) will be applicable to those investors. Prospective investors are themselves responsible for monitoring and assessing changes to the EEA Risk Retention Regulations and their regulatory capital requirements.

Each prospective investor in the certificates is required independently to assess and determine whether our disclosure regarding risk retention contained in this prospectus supplement and the prospectus is sufficient for purposes of complying with any applicable risk retention requirements. Neither we nor the trustee or any other person makes any representation or provides any assurance to the effect that the information described in this prospectus supplement or in the prospectus is sufficient for such purposes. Each prospective investor in the certificates that is subject to any retention requirements should consult with its own legal, accounting and other advisors and/or its national regulator in determining the extent to which such information is sufficient for such purpose.

THE CERTIFICATES ARE NOT INTENDED TO BE OFFERED, SOLD OR OTHERWISE MADE AVAILABLE TO, AND SHOULD NOT BE OFFERED, SOLD OR OTHERWISE MADE AVAILABLE TO, ANY RETAIL INVESTOR IN THE EEA. FOR THESE PURPOSES, A RETAIL INVESTOR MEANS A PERSON WHO IS ONE (OR MORE) OF: (I) A RETAIL CLIENT AS DEFINED IN POINT (11) OF ARTICLE 4(1) OF DIRECTIVE 2014/65/EU (AS AMENDED, “MIFID II”); OR (II) A CUSTOMER WITHIN THE MEANING OF DIRECTIVE 2002/92/EC, WHERE THAT CUSTOMER WOULD NOT QUALIFY AS A PROFESSIONAL CLIENT AS DEFINED IN POINT (10) OF ARTICLE 4(1) OF MIFID II; OR (III) NOT A QUALIFIED INVESTOR AS DEFINED IN DIRECTIVE 2003/71/EC, CONSEQUENTLY NO KEY INFORMATION DOCUMENT REQUIRED BY REGULATION (EU) NO 1286/2014 (AS AMENDED, THE “PRIIPS REGULATION”) FOR OFFERING OR SELLING THE CERTIFICATES OR OTHERWISE MAKING THEM AVAILABLE TO RETAIL INVESTORS IN THE EEA HAS BEEN PREPARED AND THEREFORE OFFERING OR SELLING THE CERTIFICATES OR OTHERWISE MAKING THEM AVAILABLE TO ANY RETAIL INVESTOR IN THE EEA MAY BE UNLAWFUL UNDER THE PRIIPS REGULATION.

LEGAL MATTERS

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

Exhibit A-1

Group 2 Underlying REMIC and RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	April 2018 Class Factor	Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2016-68	CZ	September 2016	3136ATR55	3.0%	FIX/Z	January 2045	SUP/AD	\$30,017,410	0.84515873	\$2,238,252.45	3.674%	336	19
2016-78	CZ	October 2016	3136AUEX5	3.0	FIX/Z	November 2046	SUP	30,261,230	0.69973208	5,598,008.48	4.025	294	59
2017-54	ZY	June 2017	3136AXDE2	3.0	FIX/Z	July 2047	SUP/AD	4,368,711	0.62629935	723,353.82	4.418	336	21
2017-58	CZ	July 2017	3136AXQK4	3.0	FIX/Z	August 2047	SUP	3,100,727	0.39787295	326,155.15	4.881	260	92
2017-86	Z	October 2017	3136AYTQ6	3.0	FIX/Z	November 2047	SUP	15,031,931	0.84613123	3,362,542.43	4.449	347	10
2018-1	ZT	January 2018	3136B0YE0	3.5	FIX/Z	February 2048	SEQ	21,427,611	1.00877555	5,714,570.24	(2)	(2)	(2)
2018-25	Z	March 2018	3136B1WB6	4.0	FIX/Z	April 2048	SUP	8,769,000	0.99124992	2,297,982.96	4.947	357	3
2018-25	ZC	March 2018	3136B1VQ4	4.0	FIX/Z	April 2048	SUP	17,866,460	1.00333333	4,739,134.61	4.387	358	2

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

(2) The Class 2018-1-ZT RCR Certificate is formed by a combination of the Fannie Mae REMIC Certificates listed below having the following characteristics:

Class	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2018-1-TZ	4.970%	352	8
2018-1-DZ	4.966	345	13

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.

Exhibit A-2

Assumed Characteristics of the Mortgage Loans Underlying the ARM MBS
(As of April 1, 2018)

Issue Date	Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor† (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
\$	504.52	3.570	4.570	480	96	385	2.750	***	2	14.3750	4.3750	12	12	12	N/A	1-YEAR CMT
	4,609.29	3.525	4.150	360	7	353	2.750	***	2	13.8750	2.7500	7	12	12	N/A	1-YEAR CMT
	1,560.62	3.325	4.000	360	6	354	2.750	***	2	14.1250	2.7500	6	12	12	N/A	1-YEAR CMT
	7,510.67	3.625	4.625	360	12	348	2.750	***	2	14.5000	2.7500	12	12	12	N/A	1-YEAR CMT
	29,155.32	2.365	3.775	360	26	334	2.660	***	1	13.3011	2.6600	3	6	6	N/A	1-YEAR CMT
	7,778.14	3.316	4.000	360	52	308	2.844	***	2	11.8148	2.8440	4	12	12	N/A	1-YEAR CMT
	9,355.14	3.764	4.455	360	60	300	2.864	***	2	10.8208	2.8640	8	12	12	N/A	1-YEAR CMT
	372.60	3.400	4.125	360	8	352	2.750	***	2	14.0000	2.7500	8	12	12	N/A	1-YEAR CMT
	11,647.25	2.488	4.000	360	39	321	2.350	***	1	14.2500	2.3500	3	6	6	N/A	WSJ 6-MONTH LIBOR
	41,298.83	4.000	5.000	360	41	319	2.750	***	2	13.0442	5.0000	5	12	12	N/A	1-YEAR CMT
	4,602.56	2.967	4.500	360	46	314	2.700	***	1	13.2000	2.7000	4	6	6	N/A	WSJ 6-MONTH LIBOR
	8,163.81	2.625	4.024	360	40	320	2.399	***	1	12.8750	2.3990	3	6	6	N/A	WSJ 6-MONTH LIBOR
	25,184.58	3.716	4.379	360	59	301	2.954	***	2	10.8226	2.9540	8	12	12	N/A	1-YEAR CMT
	3,709.89	3.075	3.750	360	14	346	2.750	***	2	14.7500	2.7500	2	12	12	N/A	1-YEAR CMT
	14,229.25	4.115	4.490	360	69	291	2.875	***	2	10.8579	2.8750	9	12	12	N/A	1-YEAR CMT
	70,744.52	3.500	4.000	360	199	161	2.250	***	2	10.1250	2.2500	7	12	12	N/A	WSJ 1-YEAR LIBOR
	3,603.29	3.105	3.750	360	13	347	2.750	***	2	15.3750	2.7500	1	12	12	N/A	1-YEAR CMT
	3,543.57	3.080	3.750	360	74	286	2.750	***	2	11.5000	2.7500	2	12	12	N/A	1-YEAR CMT
	19,296.63	3.295	3.965	360	69	291	2.834	***	2	12.3020	2.8340	4	12	12	N/A	1-YEAR CMT
	9,649.20	3.652	4.330	360	78	282	2.750	***	2	13.6294	2.7500	9	12	12	N/A	1-YEAR CMT
	12,325.99	4.070	4.627	360	70	290	2.875	***	2	10.1492	2.8750	10	12	12	N/A	1-YEAR CMT
	9,562.25	3.541	4.356	360	67	293	2.882	***	2	10.0700	2.8820	8	12	12	N/A	1-YEAR CMT
	156.56	3.406	4.073	360	61	299	2.828	***	2	10.6329	2.8280	5	12	12	N/A	1-YEAR CMT
	31,817.85	3.859	4.524	360	82	278	2.750	***	2	13.1828	2.7500	10	12	12	N/A	1-YEAR CMT
	604.57	3.366	4.058	360	17	343	2.785	***	2	14.0411	2.7850	5	12	12	N/A	1-YEAR CMT
	61,445.98	3.330	4.000	360	102	258	2.750	***	2	13.0000	2.7500	6	12	12	N/A	1-YEAR CMT
	3,418.14	3.935	4.625	360	81	279	3.000	***	1	11.7500	3.0000	3	6	6	N/A	WSJ 6-MONTH LIBOR
	41,702.94	3.496	4.579	360	111	249	3.220	***	2	13.3283	3.2200	7	12	12	N/A	1-YEAR CMT
	7,924.81	3.786	4.356	360	118	242	2.691	***	1	11.6071	2.6910	10	12	12	N/A	1-YEAR CMT
	1,950.02	3.422	3.972	360	77	283	2.750	***	2	12.4293	2.7500	5	12	12	N/A	1-YEAR CMT
	714.97	3.131	3.836	360	46	314	2.750	***	2	12.8991	2.7500	2	12	12	N/A	1-YEAR CMT
	3,261.40	4.473	4.875	351	79	272	3.000	***	2	13.8750	3.0000	12	12	12	N/A	1-YEAR CMT
	35,669.76	2.931	3.431	360	55	305	2.000	***	1	10.5000	2.0000	7	12	12	N/A	1-YEAR CMT
	1,522.17	3.520	4.125	360	65	295	2.875	***	2	12.7500	2.8750	5	12	12	N/A	1-YEAR CMT
	8,467.31	3.679	4.229	371	101	271	2.750	***	2	12.2969	2.7500	8	12	12	N/A	1-YEAR CMT
	5,392.80	3.343	3.906	360	88	272	2.750	***	2	13.5021	2.7500	4	12	12	N/A	1-YEAR CMT
	239,096.44	3.639	4.202	360	78	282	2.785	***	2	13.2549	2.7850	8	12	12	N/A	1-YEAR CMT
	36,902.03	3.574	4.125	480	224	256	2.750	***	2	12.6250	2.7500	8	12	12	N/A	1-YEAR CMT
	3,956.54	3.660	4.104	360	86	274	2.750	***	2	13.1277	2.7500	6	12	12	N/A	1-YEAR CMT
	7,982.66	3.526	4.001	360	79	281	2.750	***	2	10.4849	2.7500	7	12	12	N/A	1-YEAR CMT
	22,346.32	4.120	4.875	360	107	253	3.000	***	2	13.0000	3.0000	11	12	12	N/A	1-YEAR CMT
	76,461.54	4.342	4.997	360	97	263	3.500	***	2	12.7441	3.5000	8	12	12	N/A	1-YEAR CMT
	76,169.99	3.395	3.875	360	85	275	2.750	***	1	12.5000	2.7500	3	12	12	N/A	1-YEAR CMT
	74,030.64	4.235	4.715	360	90	270	3.000	***	1	12.5000	3.0000	10	12	12	N/A	1-YEAR CMT
	3,063.93	3.716	4.299	360	19	341	2.943	***	2	15.2469	2.9430	6	12	12	N/A	1-YEAR CMT
	204,376.00	3.487	4.268	360	79	281	2.786	***	2	13.3551	2.7860	8	12	12	N/A	1-YEAR CMT
	2,484.20	3.372	3.852	360	71	289	2.354	***	1	12.0744	2.3541	7	12	12	N/A	1-YEAR CMT
	6,470.76	3.375	4.000	360	65	295	2.500	***	1	11.0487	2.5000	2	6	6	N/A	WSJ 6-MONTH LIBOR
	9,479.43	3.832	4.457	360	78	282	2.625	***	1	11.0958	2.6250	4	6	6	N/A	WSJ 6-MONTH LIBOR
	38,794.98	4.120	4.625	360	78	282	2.750	***	2	10.5000	4.5000	12	12	12	N/A	1-YEAR CMT
	51,149.01	4.267	4.747	360	86	274	3.000	***	1	12.4749	3.2437	10	12	12	N/A	1-YEAR CMT

	Issue Date	Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor† (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
\$	142,790.81	3.628	4.108	360	97	263	2.533	***	1	11.9469	2.6619	9	12	12	N/A	1-YEAR CMT	
	4,389.42	3.570	4.125	360	135	225	3.000	***	2	12.2500	3.0000	3	12	12	N/A	1-YEAR CMT	
	131,335.96	3.458	4.000	352	131	221	2.750	***	2	13.2782	2.7500	5	12	12	N/A	1-YEAR CMT	
	165,189.26	3.905	4.385	360	103	257	2.790	***	1	11.3650	2.7903	9	12	12	N/A	1-YEAR CMT	
	13,441.58	3.395	3.940	360	137	223	2.750	***	2	13.0090	2.7500	5	12	12	N/A	1-YEAR CMT	
	55,385.03	3.458	4.000	350	128	222	2.750	***	2	12.7660	2.7500	6	12	12	N/A	1-YEAR CMT	
	6,956.82	3.401	3.881	360	84	276	2.355	***	1	11.1446	2.3554	8	12	12	N/A	1-YEAR CMT	
	91,302.53	3.300	3.780	360	90	270	2.499	***	1	11.3167	2.7505	6	12	12	N/A	1-YEAR CMT	
	13,119.35	3.520	4.000	360	86	274	2.750	***	1	11.5000	2.7500	6	12	12	N/A	1-YEAR CMT	
	20,385.22	3.343	3.958	360	137	223	2.750	***	2	12.7075	2.7500	5	12	12	N/A	1-YEAR CMT	
	87,840.36	3.493	4.138	361	130	230	2.799	***	2	12.3016	2.7990	5	12	12	N/A	1-YEAR CMT	
	210,070.33	3.668	4.242	356	135	220	2.821	***	2	12.4564	2.8210	8	12	12	N/A	1-YEAR CMT	
	6,308.81	3.716	4.322	360	89	271	2.750	***	2	13.7608	2.7500	9	12	12	N/A	1-YEAR CMT	
	63,168.26	3.493	4.312	360	32	328	2.669	***	2	13.6812	2.6690	8	12	12	N/A	1-YEAR CMT	
	54,667.12	3.765	4.371	378	125	252	2.763	***	2	12.9442	2.7630	9	12	12	N/A	1-YEAR CMT	
	100,437.49	3.176	3.820	360	99	261	2.755	***	2	13.3192	2.7550	3	12	12	N/A	1-YEAR CMT	
	220.17	3.406	3.875	360	88	272	2.750	***	2	12.0218	2.7500	4	12	12	N/A	1-YEAR CMT	
	886.71	3.710	4.190	360	93	267	2.636	***	1	11.7625	2.6520	8	12	12	N/A	1-YEAR CMT	
	74,476.03	3.255	3.735	360	98	262	2.519	***	1	11.3817	2.5190	4	12	12	N/A	1-YEAR CMT	
	108,691.77	3.389	3.869	360	91	269	2.279	***	1	12.3190	2.2790	9	12	12	N/A	1-YEAR CMT	
	3,994.74	3.679	4.215	360	149	211	2.766	***	2	12.2022	2.7660	7	12	12	N/A	1-YEAR CMT	
	151,299.07	3.622	4.314	359	66	293	2.965	***	2	12.5000	2.9650	7	12	12	N/A	1-YEAR CMT	
	98,531.63	3.680	4.160	360	98	262	2.621	***	1	11.4818	2.6210	8	12	12	N/A	1-YEAR CMT	
	8,962.39	3.181	3.916	300	110	190	2.007	***	5	12.0000	2.0070	4	6	6	0	WSJ 6-MONTH LIBOR	
	31,119.63	3.729	4.203	360	117	243	2.831	***	2	11.8788	2.8310	7	12	12	N/A	1-YEAR CMT	
	3,989.21	3.718	4.279	361	167	193	2.758	***	2	11.1960	2.7580	8	12	12	N/A	1-YEAR CMT	
	22,132.06	3.654	4.369	360	171	189	2.750	***	2	10.7594	2.7500	9	12	12	N/A	1-YEAR CMT	
	24,567.10	3.104	3.692	360	183	177	2.000	***	1	10.0177	2.0000	3	6	6	0	WSJ 6-MONTH LIBOR	
	12,877.62	3.558	4.216	360	64	296	2.845	***	2	11.6814	2.8450	7	12	12	N/A	1-YEAR CMT	
	3,054.17	3.145	4.035	316	142	174	2.066	***	1	11.7167	2.0660	4	6	6	0	WSJ 6-MONTH LIBOR	
	23,010.78	3.450	4.035	360	128	232	2.875	***	2	13.6415	2.8750	4	12	12	N/A	1-YEAR CMT	
	9,098.59	3.130	3.875	360	136	224	2.750	***	2	12.1250	2.7500	4	12	12	N/A	1-YEAR CMT	
	182,755.69	4.309	4.684	360	139	221	3.265	***	1	12.9119	3.2650	7	12	12	N/A	1-YEAR CMT	
	125,766.77	3.395	3.875	360	112	248	2.750	***	1	11.0499	2.7500	3	12	12	N/A	1-YEAR CMT	
	52,154.84	3.487	3.967	360	91	269	2.342	***	1	11.6336	2.3420	9	12	12	N/A	1-YEAR CMT	
	204,435.21	3.207	3.687	360	92	268	2.457	***	1	11.6580	2.5454	5	12	12	N/A	1-YEAR CMT	
	191,680.72	3.610	4.090	360	104	256	2.630	***	1	11.3258	2.6300	7	12	12	N/A	1-YEAR CMT	
	296,452.64	3.692	4.172	360	96	264	2.519	***	1	11.4935	2.5190	9	12	12	N/A	1-YEAR CMT	
	116,017.73	3.416	3.896	360	103	257	2.456	***	1	11.3031	2.4560	7	12	12	N/A	1-YEAR CMT	
	29,108.35	3.340	3.750	360	157	203	2.750	***	2	11.7500	2.7500	1	12	12	N/A	1-YEAR CMT	
	75,040.94	3.332	3.812	360	110	250	2.625	***	1	11.5019	2.6250	4	12	12	N/A	1-YEAR CMT	
	3,445.20	3.500	3.960	360	149	211	2.750	***	2	12.6196	2.7500	5	12	12	N/A	1-YEAR CMT	
	1,883.49	3.402	4.000	360	160	200	2.875	***	2	12.1250	2.8750	4	12	12	N/A	1-YEAR CMT	
	19,081.63	3.165	3.917	360	172	188	2.750	***	2	10.1878	2.7500	4	12	12	N/A	1-YEAR CMT	
	6,248.81	3.393	3.928	360	129	231	2.750	***	2	12.1800	2.7500	4	12	12	N/A	1-YEAR CMT	
	26,536.04	2.790	4.000	360	125	235	2.750	***	2	12.2003	2.7500	5	12	12	0	1-YEAR CMT	
	4,347.26	2.780	4.000	360	161	199	2.750	***	2	13.7500	2.7500	5	12	12	N/A	1-YEAR CMT	
	44,931.31	3.175	4.125	360	164	196	2.750	***	2	11.8750	2.7500	8	12	12	N/A	1-YEAR CMT	
	58,756.20	3.395	3.875	360	165	195	2.000	***	1	11.0000	2.0000	12	12	12	N/A	1-YEAR CMT	
	4,275.00	3.445	4.500	360	166	194	2.750	***	2	10.0000	2.7500	10	12	12	N/A	1-YEAR CMT	
	62,801.15	4.248	4.728	360	95	265	2.853	***	1	11.6170	2.8530	12	12	12	N/A	1-YEAR CMT	
	35,584.38	3.765	4.625	360	167	193	2.750	***	2	13.2500	2.7500	11	12	12	N/A	1-YEAR CMT	
	1,615.36	3.559	4.000	360	103	257	2.750	***	2	12.6250	2.7500	7	12	12	N/A	1-YEAR CMT	
	21,675.39	4.145	4.625	360	168	192	2.750	***	1	10.0000	2.7500	12	12	12	N/A	1-YEAR CMT	
	172,960.91	3.573	4.053	360	108	252	2.588	***	1	11.5638	2.5880	8	12	12	N/A	1-YEAR CMT	
	11,014.28	3.092	3.737	360	167	193	2.000	***	1	10.3995	2.0000	3	6	6	0	WSJ 6-MONTH LIBOR	
	2,706.46	3.240	3.828	360	184	176	2.000	***	1	9.7880	2.0000	4	6	6	0	WSJ 6-MONTH LIBOR	
	14,727.59	3.465	4.000	360	175	185	2.750	***	2	9.4511	2.7500	7	12	12	0	1-YEAR CMT	
	16,325.66	3.300	3.918	360	172	188	2.731	***	2	7.4286	2.7310	4	12	12	N/A	1-YEAR CMT	
	34,781.66	4.050	4.625	360	179	181	2.750	***	2	11.5000	2.7500	11	12	12	N/A	1-YEAR CMT	

	Issue Date	Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor† (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
\$	14,378.92	3.436	4.500	360	178	182	2.750	***	2	12.0722	2.7500	10	12	12	12	N/A	1-YEAR CMT
	12,748.31	3.196	3.781	360	175	185	2.000	***	1	10.6637	2.0000	3	6	6	6	0	WSJ 6-MONTH LIBOR
	212,960.38	3.822	4.847	360	166	194	2.750	***	1	10.5886	2.7500	5	6	6	6	N/A	WSJ 6-MONTH LIBOR
	10,910.59	3.458	4.125	360	177	183	2.250	***	2	11.7222	2.2500	9	12	12	12	0	WSJ 1-YEAR LIBOR
	23,862.45	3.301	3.939	360	172	188	2.000	***	1	10.1716	2.0000	4	6	6	6	0	WSJ 6-MONTH LIBOR
	1,708.38	3.445	4.125	360	177	183	2.250	***	2	10.8750	2.2500	9	12	12	12	0	WSJ 1-YEAR LIBOR
	8,269.39	3.883	4.418	360	178	182	2.750	***	2	10.1610	2.7500	10	12	12	12	0	1-YEAR CMT
	71,349.60	3.305	3.845	360	183	177	2.750	***	2	9.9365	2.7500	3	12	12	12	0	1-YEAR CMT
	335,311.10	3.865	4.490	360	180	180	2.750	***	2	9.7154	2.7500	10	12	12	12	N/A	1-YEAR CMT
	23,094.78	3.140	4.000	360	173	187	2.750	***	2	6.8750	2.7500	5	12	12	12	N/A	1-YEAR CMT
	7,518.12	3.232	3.967	300	114	186	1.911	***	5	12.0000	1.9110	5	6	6	6	0	WSJ 6-MONTH LIBOR
	5,012.65	4.143	4.625	360	180	180	2.750	***	2	10.2779	2.7500	12	12	12	12	N/A	1-YEAR CMT
	2,577.59	3.268	3.750	360	181	179	2.750	***	2	10.3400	2.7500	1	12	12	12	N/A	1-YEAR CMT
	93,202.01	3.186	3.773	360	181	179	2.000	***	1	10.2603	2.0000	3	6	6	6	0	WSJ 6-MONTH LIBOR
	5,755.11	3.115	4.250	360	181	179	2.750	***	1	10.8750	2.7500	1	6	6	6	0	WSJ 6-MONTH LIBOR
	6,684.14	3.405	4.000	360	186	174	2.750	***	2	9.1250	2.7500	6	12	12	12	N/A	1-YEAR CMT
	244,118.35	3.675	4.125	357	178	179	2.250	***	2	9.8710	2.2500	1	12	12	12	N/A	WSJ 1-YEAR LIBOR
	1,872.70	3.639	4.255	360	108	252	2.827	***	2	12.0144	2.8270	7	12	12	12	N/A	1-YEAR CMT
	16,473.78	3.875	4.375	360	188	172	2.750	***	1	10.6635	2.7500	2	6	6	6	N/A	WSJ 6-MONTH LIBOR
	4,314.37	3.507	4.108	360	76	284	2.784	***	2	11.4664	2.7840	6	12	12	12	N/A	1-YEAR CMT
	11,198.88	3.604	4.109	360	180	180	2.750	***	2	9.7063	2.7500	6	12	12	12	N/A	1-YEAR CMT
	5,524.02	3.708	4.404	360	81	279	2.930	***	2	12.8669	2.9300	8	12	12	12	N/A	1-YEAR CMT
	7,360.84	3.504	4.059	360	152	208	2.772	***	2	11.4094	2.7720	5	12	12	12	N/A	1-YEAR CMT
	104,105.25	3.115	3.727	360	192	168	2.000	***	1	10.1593	2.0000	3	6	6	6	0	WSJ 6-MONTH LIBOR
	2,250.24	4.115	4.615	360	193	167	2.750	***	1	10.3750	2.7500	3	6	6	6	N/A	WSJ 6-MONTH LIBOR
	17,227.18	3.231	4.375	360	183	177	2.750	***	1	11.7500	2.7500	3	6	6	6	N/A	WSJ 6-MONTH LIBOR
	15,856.84	3.170	3.817	360	183	177	2.750	***	2	10.5495	2.7500	3	12	12	12	N/A	1-YEAR CMT
	19,099.07	3.189	3.889	360	181	179	2.250	***	2	11.2154	2.2500	2	6	6	6	0	WSJ 6-MONTH LIBOR
	30,390.02	3.373	4.000	360	183	177	2.250	***	2	10.2860	2.2500	3	12	12	12	0	WSJ 1-YEAR LIBOR
	18,814.45	3.462	4.049	360	197	163	2.000	***	1	10.7449	2.0000	5	6	6	6	0	WSJ 6-MONTH LIBOR
	21,435.48	3.937	4.436	360	164	196	2.750	***	2	10.9665	2.7500	10	12	12	12	N/A	1-YEAR CMT
	205,518.08	3.410	4.047	360	206	154	2.750	***	2	10.7347	2.7500	5	12	12	12	N/A	1-YEAR CMT
	71,038.54	3.457	4.119	360	202	158	2.758	***	2	9.3551	2.7580	7	12	12	12	N/A	1-YEAR CMT
	8,662.79	3.650	4.183	360	167	193	2.771	***	2	11.1278	2.7710	7	12	12	12	N/A	1-YEAR CMT
	496,428.15	3.550	4.000	360	184	176	2.250	***	2	9.1638	2.2500	4	12	12	12	N/A	WSJ 1-YEAR LIBOR
	6,933.24	3.356	3.931	360	203	157	2.750	***	2	10.8593	2.7500	5	12	12	12	N/A	1-YEAR CMT
	24,244.82	3.453	4.036	360	207	153	2.261	***	2	10.4298	2.2610	4	12	12	12	0	WSJ 1-YEAR LIBOR
	22,251.95	3.512	4.002	360	209	151	2.252	***	2	10.7513	2.2520	5	12	12	12	0	WSJ 1-YEAR LIBOR
	57,974.56	3.399	4.066	360	209	151	2.311	***	2	11.4517	2.3110	5	12	12	12	N/A	WSJ 1-YEAR LIBOR
	376,312.80	3.533	4.167	360	212	148	2.265	***	2	10.9108	2.2650	8	12	12	12	N/A	WSJ 1-YEAR LIBOR
	29,864.69	3.594	4.211	360	132	228	2.893	***	2	10.6756	2.8930	6	12	12	12	N/A	1-YEAR CMT
	58,713.13	3.339	3.884	360	183	177	2.750	***	2	9.5729	2.7500	3	12	12	12	N/A	1-YEAR CMT
	204,610.99	3.516	4.111	360	181	179	2.611	***	1	9.8193	2.6110	1	6	6	6	N/A	WSJ 6-MONTH LIBOR
	8,352.15	3.200	3.875	360	184	176	2.750	***	2	7.7500	2.7500	4	12	12	12	N/A	1-YEAR CMT
	16,780.48	4.500	5.000	360	186	174	2.750	***	1	11.3750	2.7500	6	6	6	6	N/A	WSJ 6-MONTH LIBOR
	14,758.57	4.074	5.000	360	186	174	2.750	***	1	10.5000	2.7500	6	6	6	6	0	WSJ 6-MONTH LIBOR
	126,907.78	3.555	4.625	360	184	176	2.750	***	1	12.3750	2.7500	4	6	6	6	N/A	WSJ 6-MONTH LIBOR
	1,596.73	3.276	4.536	360	184	176	2.750	***	1	12.6787	2.7500	4	6	6	6	N/A	WSJ 6-MONTH LIBOR
	284,959.65	3.380	4.030	360	187	173	2.780	***	2	9.4938	2.7800	7	12	12	12	N/A	1-YEAR CMT
	11,437.06	3.325	4.000	360	185	175	2.750	***	2	9.2500	2.7500	5	12	12	12	N/A	1-YEAR CMT
	21,360.81	3.736	4.281	360	191	169	2.750	***	2	9.9640	2.7500	8	12	12	12	N/A	1-YEAR CMT
	63,280.89	3.143	3.625	360	189	171	2.000	***	1	10.6250	2.0000	3	6	6	6	N/A	WSJ 6-MONTH LIBOR
	247,014.86	2.913	3.500	360	193	167	2.000	***	1	9.8955	2.0000	1	6	6	6	0	WSJ 6-MONTH LIBOR
	91,383.82	3.579	4.204	360	189	171	2.375	***	2	10.2018	2.3750	9	12	12	12	N/A	WSJ 1-YEAR LIBOR
	111,889.57	3.955	4.500	360	190	170	2.750	***	2	9.8750	2.7500	10	12	12	12	0	1-YEAR CMT
	5,859.02	3.253	3.783	360	186	174	2.250	***	1	9.6040	2.2500	8	12	12	12	N/A	1-YEAR CMT
	10,519.10	2.845	3.375	360	191	169	2.250	***	1	9.1250	2.2500	3	12	12	12	N/A	1-YEAR CMT
	323,276.25	3.288	3.875	360	196	164	2.750	***	2	9.0497	2.7500	4	12	12	12	N/A	1-YEAR CMT
	5,567.24	3.955	4.500	360	190	170	2.750	***	2	9.8750	2.7500	10	12	12	12	0	1-YEAR CMT
	9,798.28	3.305	3.840	360	186	174	2.000	***	2	10.5360	2.0000	4	6	6	6	0	WSJ 6-MONTH LIBOR

	Issue Date	Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor† (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
\$	40,411.06	3.246	4.000	360	199	161	2.750	***	2	10.0836	2.7500	7	12	12	12	N/A	1-YEAR CMT
	448,221.93	3.684	4.324	360	193	167	2.286	***	2	9.7067	2.2860	5	12	12	12	N/A	WSJ 1-YEAR LIBOR
	791,893.80	3.295	3.750	360	194	166	2.750	***	2	9.5652	2.7500	2	12	12	12	N/A	1-YEAR CMT
	114,783.04	4.459	4.959	360	192	168	2.750	***	1	10.3750	2.7500	6	6	6	12	N/A	WSJ 6-MONTH LIBOR
	12,679.66	3.543	4.208	360	128	232	3.167	***	2	14.0417	3.1670	3	12	12	12	N/A	1-YEAR CMT
	76,644.02	3.239	4.000	360	193	167	2.250	***	2	10.1326	2.2500	1	12	12	12	N/A	WSJ 1-YEAR LIBOR
	25,549.62	3.590	4.000	360	194	166	2.250	***	2	9.5521	2.2500	2	12	12	12	0	WSJ 1-YEAR LIBOR
	22,351.08	3.785	4.750	360	197	163	2.750	***	1	11.9393	2.7500	5	6	6	12	0	WSJ 6-MONTH LIBOR
	124,597.30	3.335	3.875	360	196	164	2.750	***	2	10.7231	2.7500	4	12	12	12	0	1-YEAR CMT
	918.94	3.659	4.199	360	201	159	2.746	***	2	9.8712	2.7460	9	12	12	12	0	1-YEAR CMT
	66,890.33	3.472	4.172	360	192	168	2.250	***	2	10.8161	2.2500	4	6	6	12	0	WSJ 6-MONTH LIBOR
	78,141.28	3.271	4.000	360	195	165	2.250	***	2	11.0970	2.2500	3	12	12	12	N/A	WSJ 1-YEAR LIBOR
	97,182.70	3.227	3.892	360	193	167	2.250	***	2	10.9973	2.2500	2	6	6	12	0	WSJ 6-MONTH LIBOR
	20,036.12	3.428	4.000	360	197	163	2.750	***	2	10.2057	2.7500	5	12	12	12	0	1-YEAR CMT
	895,738.40	3.550	4.000	359	195	164	2.250	***	2	10.2197	2.2500	4	12	12	12	N/A	WSJ 1-YEAR LIBOR
	408,991.64	3.310	3.875	360	196	164	2.750	***	2	10.4813	2.7500	4	12	12	12	N/A	1-YEAR CMT
	617,092.37	3.310	3.875	360	196	164	2.750	***	2	10.6836	2.7500	4	12	12	12	N/A	1-YEAR CMT
	652,963.05	3.407	3.972	359	196	163	2.750	***	2	10.2519	2.7500	5	12	12	12	N/A	1-YEAR CMT
	75,659.96	3.002	4.125	360	197	163	2.375	***	2	11.8859	2.3750	5	12	12	12	N/A	WSJ 1-YEAR LIBOR
	79,117.96	3.303	3.987	360	195	165	2.250	***	2	11.5478	2.2500	3	6	6	12	0	WSJ 6-MONTH LIBOR
	11,048.96	3.287	4.046	360	197	163	2.796	***	2	10.0168	2.7960	5	12	12	12	N/A	1-YEAR CMT
	178,931.73	3.350	4.000	360	198	162	2.250	***	2	10.2124	2.2500	6	12	12	12	N/A	WSJ 1-YEAR LIBOR
	25,912.25	2.918	3.793	360	194	166	2.750	***	2	9.6520	2.7500	2	12	12	12	N/A	1-YEAR CMT
	102,836.76	3.450	4.875	360	183	177	3.750	***	2	11.8750	3.7500	3	12	12	12	N/A	1-YEAR CMT
	6,946.50	3.304	4.000	360	198	162	2.250	***	2	10.3767	2.2500	6	12	12	12	0	WSJ 1-YEAR LIBOR
	110,649.95	3.424	4.092	360	195	165	2.250	***	2	11.4277	2.2500	4	6	6	12	N/A	WSJ 6-MONTH LIBOR
	16,076.14	3.312	4.072	360	198	162	2.250	***	2	11.4981	2.2500	3	6	6	12	N/A	WSJ 6-MONTH LIBOR
	12,182.23	3.490	4.125	360	199	161	2.875	***	2	9.5000	2.8750	7	12	12	12	N/A	1-YEAR CMT
	2,171.25	3.375	4.000	360	199	161	2.250	***	2	10.3750	2.2500	7	12	12	12	0	WSJ 1-YEAR LIBOR
	7,049.64	3.555	4.000	360	231	129	2.250	***	2	11.7500	2.2500	3	12	12	12	0	WSJ 1-YEAR LIBOR
	19,887.06	3.482	4.125	360	201	159	2.250	***	2	11.3013	2.2500	9	12	12	12	0	WSJ 1-YEAR LIBOR
	74,919.04	3.705	4.331	360	202	158	2.250	***	2	10.2692	2.2500	10	12	12	12	N/A	WSJ 1-YEAR LIBOR
	12,696.45	3.672	4.090	360	186	174	2.750	***	2	10.8094	2.7500	7	12	12	12	N/A	1-YEAR CMT
	22,085.15	3.221	3.960	360	199	161	2.250	***	2	11.5794	2.2500	3	6	6	12	0	WSJ 6-MONTH LIBOR
	4,737.40	3.221	3.952	360	197	163	2.750	***	2	10.7765	2.7500	5	12	12	12	0	1-YEAR CMT
	202,275.67	3.538	4.113	360	212	148	2.750	***	2	11.6536	2.7500	8	12	12	12	N/A	1-YEAR CMT
	15,807.23	3.435	4.000	360	210	150	2.750	***	2	10.5607	2.7500	6	12	12	12	N/A	1-YEAR CMT
	230,640.37	3.757	4.302	360	225	135	2.750	***	2	10.9176	2.7500	9	12	12	12	N/A	1-YEAR CMT
	178,738.38	3.319	4.125	360	200	160	2.750	***	2	10.4639	2.7500	8	12	12	12	0	1-YEAR CMT
	7,587.04	3.180	3.896	360	200	160	2.250	***	2	11.4934	2.2500	2	6	6	12	0	WSJ 6-MONTH LIBOR
	10,530.96	4.083	4.625	360	203	157	2.750	***	2	10.8034	2.7500	11	12	12	12	0	1-YEAR CMT
	1,802.11	3.195	4.000	360	200	160	2.250	***	2	10.5798	2.2500	8	12	12	12	0	WSJ 1-YEAR LIBOR
	459,070.59	3.255	3.967	360	201	159	2.250	***	2	11.5360	2.2500	3	6	6	12	0	WSJ 6-MONTH LIBOR
	82,323.20	3.261	3.977	360	201	159	2.250	***	2	11.6235	2.2500	3	6	6	12	0	WSJ 6-MONTH LIBOR
	66,409.26	2.873	3.500	360	205	155	2.000	***	1	10.3750	2.0000	1	6	6	12	0	WSJ 6-MONTH LIBOR
	193,598.45	2.937	3.530	360	205	155	2.000	***	1	10.2095	2.0000	1	6	6	12	0	WSJ 6-MONTH LIBOR
	55,129.70	3.516	3.970	360	209	151	2.000	***	1	10.6934	2.0000	5	6	6	12	0	WSJ 6-MONTH LIBOR
	107,664.53	3.371	4.186	360	204	156	2.250	***	1	11.4311	2.2500	4	6	6	12	0	WSJ 6-MONTH LIBOR
	81,247.33	3.305	3.970	360	201	159	2.250	***	2	11.8287	2.2500	3	6	6	12	0	WSJ 6-MONTH LIBOR
	216,900.70	3.357	4.084	360	202	158	2.250	***	2	11.6689	2.2500	4	6	6	12	0	WSJ 6-MONTH LIBOR
	9,286.42	3.663	4.125	360	213	147	2.250	***	2	10.8750	2.2500	9	12	12	12	0	WSJ 1-YEAR LIBOR
	58,030.66	3.573	4.393	360	204	156	2.250	***	2	11.5605	2.2500	8	12	12	12	0	WSJ 1-YEAR LIBOR
	2,347.43	3.878	4.548	360	204	156	2.250	***	2	10.2891	2.2500	10	12	12	12	0	WSJ 1-YEAR LIBOR
	42,185.68	3.291	4.128	360	206	154	2.365	***	2	10.3956	2.3650	2	12	12	12	N/A	WSJ 1-YEAR LIBOR
	27,636.43	3.367	4.000	360	208	152	2.250	***	2	10.6800	2.2500	4	12	12	12	0	WSJ 1-YEAR LIBOR
	293,214.21	3.704	4.222	360	205	155	2.369	***	2	10.4447	2.3690	3	12	12	12	N/A	WSJ 1-YEAR LIBOR
	382,644.88	3.383	3.875	360	207	153	2.750	***	2	10.4526	2.7500	3	12	12	12	0	1-YEAR CMT
	57,958.16	3.383	3.875	360	207	153	2.750	***	2	10.5449	2.7500	3	12	12	12	0	1-YEAR CMT
	185,607.63	3.628	4.163	360	205	155	2.250	***	2	10.2969	2.2500	2	12	12	12	0	WSJ 1-YEAR LIBOR
	307,496.44	3.159	3.844	360	205	155	2.250	***	2	11.9266	2.2500	2	6	6	12	0	WSJ 6-MONTH LIBOR

	Issue Date	Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor† (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
\$	116,700.66	3.478	4.125	360	205	155	2.250	***	2	11.2500	2.2500		1	12	12	0	WSJ 1-YEAR LIBOR
	9,707.09	3.249	4.000	360	208	152	2.250	***	2	11.1589	2.2500		4	12	12	0	WSJ 1-YEAR LIBOR
	16,226.58	3.402	4.042	360	206	154	2.250	***	2	10.5511	2.2500		2	12	12	0	WSJ 1-YEAR LIBOR
	5,663.13	3.190	3.875	360	207	153	2.250	***	2	11.8374	2.2500		3	6	6	N/A	WSJ 6-MONTH LIBOR
	2,391.38	4.316	4.986	360	204	156	2.720	***	2	10.7719	2.7200		12	12	12	0	WSJ 1-YEAR LIBOR
	112,453.74	3.455	4.000	360	208	152	2.250	***	2	10.5768	2.2500		4	12	12	0	WSJ 1-YEAR LIBOR
	89,440.68	3.476	4.000	360	208	152	2.250	***	2	9.7216	2.2500		4	12	12	N/A	WSJ 1-YEAR LIBOR
	124,972.32	3.267	4.007	360	206	154	2.250	***	2	11.8660	2.2500		2	12	12	0	WSJ 1-YEAR LIBOR
	558.76	3.585	4.000	360	211	149	2.250	***	2	10.7500	2.2500		7	12	12	0	WSJ 1-YEAR LIBOR
	646,887.60	3.610	4.000	360	186	174	2.250	***	2	10.6323	2.2500		6	12	12	N/A	WSJ 1-YEAR LIBOR
	169,842.31	3.280	4.005	360	208	152	2.250	***	2	11.3228	2.2500		4	12	12	0	WSJ 1-YEAR LIBOR
	117,986.47	3.464	4.009	360	209	151	2.250	***	2	10.3427	2.2500		5	12	12	0	WSJ 1-YEAR LIBOR
	199,486.96	5.839	6.554	360	208	152	2.750	***	2	12.5544	6.5544		4	6	6	N/A	WSJ 6-MONTH LIBOR
	3,704.43	3.655	4.132	360	212	148	2.750	***	2	10.8325	2.7500		8	12	12	0	1-YEAR CMT
	52,530.06	3.395	4.097	360	212	148	2.750	***	2	10.9942	2.7500		8	12	12	0	1-YEAR CMT
	65,678.89	3.021	3.401	360	184	176	2.250	***	2	9.3700	2.2500		4	12	12	N/A	1-YEAR CMT
	124,858.70	3.300	4.120	360	212	148	2.358	***	2	12.3297	2.3580		8	12	12	0	WSJ 1-YEAR LIBOR
	116,492.48	3.937	4.408	360	216	144	2.750	***	2	10.9783	2.7500		9	12	12	N/A	1-YEAR CMT
	138,656.98	3.345	4.000	360	219	141	2.250	***	2	11.5549	2.2500		3	12	12	0	WSJ 1-YEAR LIBOR
	155,083.74	3.673	4.163	360	217	143	2.250	***	2	11.5532	2.2500		4	12	12	0	WSJ 1-YEAR LIBOR
	38,507.45	3.370	4.361	360	224	136	2.580	***	2	11.1329	2.5800		8	12	12	0	WSJ 1-YEAR LIBOR
	85,392.58	3.739	4.207	360	224	136	2.391	***	2	11.3081	2.3910		8	12	12	N/A	WSJ 1-YEAR LIBOR
	353,075.01	3.504	4.019	360	224	136	2.269	***	2	11.4858	2.2690		8	12	12	0	WSJ 1-YEAR LIBOR
	3,766.17	3.667	4.551	360	227	133	2.449	***	2	11.1054	2.4490		11	12	12	0	WSJ 1-YEAR LIBOR
	196,726.29	3.803	4.341	360	227	133	2.250	***	2	11.3197	2.2500		11	12	12	0	WSJ 1-YEAR LIBOR
	193,594.71	3.364	4.016	358	202	156	2.255	***	2	10.7640	2.2550		4	12	12	N/A	WSJ 1-YEAR LIBOR
	44,279.75	3.607	4.161	360	200	160	2.749	***	2	9.9373	2.7490		8	12	12	0	1-YEAR CMT
	6,826.78	3.768	4.408	360	104	256	2.846	***	2	11.9849	2.8460		7	12	12	N/A	1-YEAR CMT
	34,745.32	3.629	4.217	360	203	157	2.275	***	2	10.7099	2.2750		6	12	12	0	WSJ 1-YEAR LIBOR
	14,643.75	2.578	4.297	360	232	128	2.547	***	2	12.3642	2.5470		4	12	12	0	WSJ 1-YEAR LIBOR
	8,084.62	3.251	4.000	360	232	128	2.250	***	2	11.6121	2.2500		4	12	12	0	WSJ 1-YEAR LIBOR
	147,622.73	3.080	4.300	360	234	126	2.550	***	2	11.5622	2.5500		6	12	12	N/A	WSJ 1-YEAR LIBOR
	24,712.31	3.728	4.548	360	215	145	2.456	***	2	12.8918	2.4560		5	6	6	N/A	WSJ 6-MONTH LIBOR
	108,105.94	3.842	4.215	360	199	161	2.889	***	2	11.5843	2.8890		7	12	12	0	1-YEAR CMT
	10,005.44	3.625	4.000	360	223	137	2.250	***	2	12.4632	2.2500		7	12	12	0	WSJ 1-YEAR LIBOR
	7,939.18	3.685	4.500	360	223	137	2.750	***	2	11.5191	2.7500		7	12	12	0	WSJ 1-YEAR LIBOR
	3,105.56	3.459	4.000	360	224	136	2.250	***	2	11.4620	2.2500		8	12	12	0	WSJ 1-YEAR LIBOR
	10,026.15	3.431	4.175	360	222	138	2.951	***	2	11.8004	2.9510		6	12	12	N/A	1-YEAR CMT
	9,905.27	3.499	4.048	360	224	136	2.250	***	2	11.2557	2.2500		8	12	12	0	WSJ 1-YEAR LIBOR
	17,780.47	3.728	4.267	360	226	134	2.250	***	2	11.2116	2.2500		10	12	12	0	WSJ 1-YEAR LIBOR
	35,808.74	3.040	4.100	360	225	135	2.412	***	2	12.6055	2.4120		3	6	6	0	WSJ 6-MONTH LIBOR
	6,634.60	3.760	4.338	360	227	133	2.250	***	2	11.1719	2.2500		11	12	12	0	WSJ 1-YEAR LIBOR
	1,978.19	3.310	4.056	360	230	130	2.250	***	2	11.6112	2.2500		2	12	12	0	WSJ 1-YEAR LIBOR
	63,772.56	4.000	4.250	350	182	169	2.500	***	2	10.4522	2.5000		3	12	12	N/A	WSJ 1-YEAR LIBOR
	18,210.36	2.906	3.956	360	225	135	2.335	***	2	13.2999	2.3350		3	6	6	0	WSJ 6-MONTH LIBOR
	3,624.96	3.753	4.098	360	194	166	2.250	***	2	10.7860	2.2500		4	12	12	0	WSJ 1-YEAR LIBOR
	2,853.14	3.298	4.088	360	226	134	2.311	***	2	12.3708	2.3110		4	6	6	0	WSJ 6-MONTH LIBOR
	1,777.13	3.326	4.116	360	225	135	2.250	***	2	12.9957	2.2500		9	12	12	0	WSJ 1-YEAR LIBOR
	17,632.74	3.500	4.000	360	243	117	2.250	***	2	10.7500	2.2500		3	12	12	3	WSJ 1-YEAR LIBOR
	20,813.04	3.186	4.460	360	228	132	2.281	***	2	12.9289	2.2810		6	6	6	0	WSJ 6-MONTH LIBOR
	4,452.82	3.291	4.000	360	230	130	2.250	***	2	11.7480	2.2500		2	12	12	0	WSJ 1-YEAR LIBOR
	10,551.98	3.538	4.063	360	229	131	2.250	***	2	11.5432	2.2500		2	12	12	0	WSJ 1-YEAR LIBOR
	1,746.95	3.456	4.000	360	230	130	2.250	***	2	11.2331	2.2500		2	12	12	0	WSJ 1-YEAR LIBOR
	13,244.95	3.712	4.197	360	229	131	2.250	***	2	11.5831	2.2500		4	12	12	0	WSJ 1-YEAR LIBOR
	635.97	3.378	4.000	360	231	129	2.250	***	2	10.9971	2.2500		3	12	12	0	WSJ 1-YEAR LIBOR
	5,302.60	3.556	5.125	360	232	128	3.375	***	2	12.6250	3.3750		4	12	12	0	WSJ 1-YEAR LIBOR
	28,949.60	3.215	4.000	360	232	128	2.250	***	2	11.7500	2.2500		4	12	12	0	WSJ 1-YEAR LIBOR
	303,498.35	4.501	4.875	480	348	132	2.500	***	2	11.8454	2.5000		12	12	12	N/A	WSJ 1-YEAR LIBOR
	182,787.44	3.480	4.500	360	232	128	2.750	***	2	11.3662	2.7500		4	12	12	0	WSJ 1-YEAR LIBOR
	256,728.98	3.984	4.294	360	238	122	2.250	***	2	10.4934	2.2500		10	12	12	N/A	WSJ 1-YEAR LIBOR

Issue Date Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor† (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
\$ 169,944.37	3.600	4.750	480	354	126	3.000	***	2	11.5000	3.0000	6	12	12	N/A	WSJ 1-YEAR LIBOR
37,189.49	3.682	4.000	360	243	117	2.250	***	2	10.3575	2.2500	3	12	12	3	WSJ 1-YEAR LIBOR
30,431.65	4.920	6.000	360	243	117	2.500	5.000%	2	11.0000	2.5000	3	12	12	3	WSJ 1-YEAR LIBOR
6,710.15	5.883	6.328	360	244	116	2.250	5.000%	2	11.3277	2.2500	4	12	12	4	WSJ 1-YEAR LIBOR
233,439.42	3.634	4.137	360	220	140	2.380	***	2	11.2306	2.3800	4	12	12	N/A	WSJ 1-YEAR LIBOR
191,685.65	4.545	5.260	360	241	119	2.342	***	2	10.4978	2.3420	5	12	12	N/A	WSJ 1-YEAR LIBOR
129,249.92	3.469	4.088	360	196	163	2.266	***	2	10.1706	2.2660	6	12	12	N/A	WSJ 1-YEAR LIBOR
403,652.24	3.439	4.091	360	214	146	2.289	***	2	10.9256	2.2890	7	12	12	0	WSJ 1-YEAR LIBOR
218,246.07	3.640	4.253	360	206	154	2.302	***	2	11.3527	2.3020	6	12	12	N/A	WSJ 1-YEAR LIBOR
245,305.24	3.420	4.105	360	209	151	2.250	***	2	10.2516	2.2500	7	12	12	N/A	WSJ 1-YEAR LIBOR
636,930.09	3.887	4.401	360	188	172	2.750	***	2	9.5628	2.7500	9	12	12	N/A	1-YEAR CMT
380,210.34	3.266	4.009	360	207	153	2.250	***	2	11.8675	2.2500	3	12	12	0	WSJ 1-YEAR LIBOR
351,664.58	3.525	4.141	360	201	158	2.300	***	2	10.8059	2.3000	6	12	12	N/A	WSJ 1-YEAR LIBOR
3,464.80	3.540	4.194	360	238	122	2.250	***	2	10.4636	2.2500	10	12	12	0	WSJ 1-YEAR LIBOR
1,093,682.37	3.580	4.125	360	187	173	2.771	***	2	10.3825	2.7710	6	12	12	N/A	1-YEAR CMT
4,849.45	3.503	4.098	360	236	124	2.750	***	2	11.4040	2.7500	8	12	12	0	1-YEAR CMT
206,503.08	3.294	4.041	360	202	158	2.259	***	2	10.4931	2.2590	6	12	12	0	WSJ 1-YEAR LIBOR
1,800,646.80	3.682	4.281	360	200	159	2.279	***	2	10.1489	2.2790	8	12	12	N/A	WSJ 1-YEAR LIBOR
26,178.63	3.542	4.149	360	210	150	2.275	***	2	10.6831	2.2750	7	12	12	0	WSJ 1-YEAR LIBOR
378,186.96	3.443	4.096	360	164	196	2.824	***	2	9.9025	2.8240	5	12	12	N/A	1-YEAR CMT
175,064.58	3.417	4.060	360	184	176	2.253	***	2	10.0903	2.2530	3	12	12	0	WSJ 1-YEAR LIBOR
1,161,361.38	3.368	4.053	480	348	132	2.250	***	2	11.6743	2.2500	5	12	12	N/A	WSJ 1-YEAR LIBOR
43,040.12	3.489	4.135	360	192	168	2.264	***	2	10.5746	2.2640	6	12	12	N/A	WSJ 1-YEAR LIBOR
163,520.85	3.579	4.172	360	189	171	2.259	***	2	10.0177	2.2590	6	12	12	0	WSJ 1-YEAR LIBOR
114,020.08	3.605	4.186	360	202	158	2.250	***	2	10.5827	2.2500	7	12	12	N/A	WSJ 1-YEAR LIBOR
489,515.81	3.250	4.504	360	226	134	2.737	***	2	12.2394	2.7370	5	12	12	0	WSJ 1-YEAR LIBOR
211,587.98	3.618	4.153	359	198	161	2.266	***	2	10.0378	2.2660	6	12	12	0	WSJ 1-YEAR LIBOR
215,611.69	3.717	4.262	360	288	72	2.260	***	2	7.9772	2.2600	7	12	12	N/A	WSJ 1-YEAR LIBOR
528,668.49	3.593	4.129	360	191	169	2.761	***	2	10.7404	2.7610	6	12	12	N/A	1-YEAR CMT
227,228.17	3.537	4.051	360	189	171	2.752	***	2	10.0259	2.7520	5	12	12	N/A	1-YEAR CMT
139,165.57	3.512	4.131	360	226	134	2.291	***	2	10.6961	2.2910	6	12	12	2	WSJ 1-YEAR LIBOR
37,049.27	3.411	4.061	360	224	136	2.269	***	2	11.4234	2.2690	6	12	12	2	WSJ 1-YEAR LIBOR

* The “Net Mortgage Rate” of a Hybrid ARM Loan is equal to its then current interest rate *less* the sum of the related servicing fee and our guaranty fee (expressed in each case as an annual percentage).

** For a description of these Indices, see “The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*ARM Indices*” in the MBS Prospectus.

*** We have assumed that all applicable initial fixed-rate periods have expired and that all initial rate adjustments have occurred.

† We have assumed that the lifetime rate floor for each Hybrid ARM Loan will never decline below the applicable ARM Margin for that loan.

Expected ARM MBS (As of April 1, 2018)

The pool numbers of the adjustable-rate MBS expected to be included in the Trust are listed below:

Pool Number	Issue Date Unpaid Principal Balance
70031	\$ 504.52
70086	4,609.29
92019	1,560.62
103554	7,510.67
123316	29,155.32
124598	7,778.14

<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
124901	\$ 9,355.14
124942	372.60
127125	11,647.25
135051	41,298.83
155142	4,602.56
155888	8,163.81
190030	25,184.58
190877	3,709.89
249905	14,229.25
255593	70,744.52
265987	3,603.29
295492	3,543.57
303011	19,296.63
303368	9,649.20
303434	12,325.99
303694	9,562.25
303824	156.56
312259	31,817.85
313240	604.57
313255	61,445.98
322340	3,418.14
323203	41,702.94
323305	7,924.81
326088	1,950.02
328546	714.97
328906	3,261.40
333847	35,669.76
344481	1,522.17
345863	8,467.31
348277	5,392.80
348278	239,096.44
356915	36,902.03
362963	3,956.54
368886	7,982.66
391501	22,346.32
409529	76,461.54
417838	76,169.99
418031	74,030.64
422251	3,063.93
422271	204,376.00
428599	2,484.20
429810	6,470.76
429820	9,479.43
443324	38,794.98
457839	51,149.01
505575	142,790.81
506895	4,389.42
512180	131,335.96
520790	165,189.26
523791	13,441.58
524274	55,385.03
529796	6,956.82
530192	91,302.53
530508	13,119.35
534742	20,385.22
535066	87,840.36
535113	210,070.33
535118	6,308.81

<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
535223	\$ 63,168.26
535227	54,667.12
535297	100,437.49
535314	220.17
535590	886.71
538326	74,476.03
544383	108,691.77
545117	3,994.74
545674	151,299.07
554326	98,531.63
555111	8,962.39
555257	31,119.63
555369	3,989.21
555493	22,132.06
555717	24,567.10
555840	12,877.62
555995	3,054.17
556998	23,010.78
557382	9,098.59
560909	182,755.69
561963	125,766.77
562223	52,154.84
562357	204,435.21
562470	191,680.72
572470	296,452.64
572492	116,017.73
580302	29,108.35
591088	75,040.94
594586	3,445.20
602338	1,883.49
604921	19,081.63
606116	6,248.81
609912	26,536.04
612182	4,347.26
617243	44,931.31
620084	58,756.20
623623	4,275.00
625469	62,801.15
627141	35,584.38
639628	1,615.36
640225	21,675.39
650957	172,960.91
655202	11,014.28
658481	2,706.46
658895	14,727.59
661690	16,325.66
670223	34,781.66
670224	14,378.92
670718	12,748.31
677094	212,960.38
677530	10,910.59
679856	23,862.45
683025	1,708.38
686011	8,269.39
686043	71,349.60
689019	335,311.10
694709	23,094.78
698947	7,518.12

<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
705118	\$ 5,012.65
705192	2,577.59
705205	93,202.01
708318	5,755.11
711012	6,684.14
712305	244,118.35
725111	1,872.70
725125	16,473.78
725286	4,314.37
725320	11,198.88
725553	5,524.02
725740	7,360.84
725802	104,105.25
725829	2,250.24
726011	17,227.18
726018	15,856.84
726778	19,099.07
728754	30,390.02
735054	18,814.45
735691	21,435.48
735759	205,518.08
735828	71,038.54
735858	8,662.79
736406	496,428.15
745054	6,933.24
745168	24,244.82
745169	22,251.95
745216	57,974.56
745390	376,312.80
745793	29,864.69
748084	58,713.13
749297	204,610.99
749866	8,352.15
750296	16,780.48
750798	14,758.57
750802	126,907.78
750809	1,596.73
753443	284,959.65
753920	11,437.06
757389	21,360.81
764177	63,280.89
764364	247,014.86
765661	91,383.82
767500	111,889.57
768039	5,859.02
768041	10,519.10
768120	323,276.25
768149	5,567.24
768541	9,798.28
773203	40,411.06
775243	448,221.93
777140	791,893.80
777919	114,783.04
778716	12,679.66
778917	76,644.02
779716	25,549.62
782320	22,351.08
783562	124,597.30

<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
783579	\$ 918.94
784365	66,890.33
786627	78,141.28
789463	97,182.70
791589	20,036.12
793419	895,738.40
795714	408,991.64
795716	617,092.37
795721	652,963.05
795861	75,659.96
796989	79,117.96
797278	11,048.96
799545	178,931.73
801504	25,912.25
802658	102,836.76
803594	6,946.50
804078	110,649.95
806772	16,076.14
807374	12,182.23
807566	2,171.25
809035	7,049.64
809181	19,887.06
809531	74,919.04
810319	12,696.45
810896	22,085.15
813565	4,737.40
813599	202,275.67
813635	15,807.23
813651	230,640.37
813714	178,738.38
815323	7,587.04
815587	10,530.96
816362	1,802.11
816593	459,070.59
816594	82,323.20
817219	66,409.26
817290	193,598.45
817509	55,129.70
819760	107,664.53
822203	81,247.33
822262	216,900.70
822338	9,286.42
825251	58,030.66
825252	2,347.43
826362	42,185.68
826924	27,636.43
826990	293,214.21
829600	382,644.88
829601	57,958.16
829708	185,607.63
830613	307,496.44
832042	116,700.66
832562	9,707.09
834607	16,226.58
834917	5,663.13
835058	2,391.38
835517	112,453.74
836344	89,440.68

<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
838958	\$ 124,972.32
841031	558.76
841067	646,887.60
841775	169,842.31
842008	117,986.47
843027	199,486.96
863727	3,704.43
863741	52,530.06
879913	65,678.89
880373	124,858.70
883013	116,492.48
886123	138,656.98
887369	155,083.74
888143	38,507.45
888184	85,392.58
888256	353,075.01
888304	3,766.17
888307	196,726.29
888379	193,594.71
888507	44,279.75
888676	6,826.78
888776	34,745.32
888915	14,643.75
888941	8,084.62
889028	147,622.73
891332	24,712.31
894530	108,105.94
902818	10,005.44
905189	7,939.18
905759	3,105.56
906570	10,026.15
906576	9,905.27
910181	17,780.47
913990	35,808.74
914652	6,634.60
918782	1,978.19
920464	63,772.56
920971	18,210.36
922680	3,624.96
922881	2,853.14
922886	1,777.13
933673	17,632.74
936591	20,813.04
937926	4,452.82
938180	10,551.98
938185	1,746.95
938306	13,244.95
942257	635.97
945657	5,302.60
946663	28,949.60
947511	303,498.35
949689	182,787.44
962419	256,728.98
963091	169,944.37
964448	37,189.49
964911	30,431.65
995036	6,710.15
995125	233,439.42

<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
995172	\$ 191,685.65
995415	129,249.92
995533	403,652.24
995607	218,246.07
AA3513	245,305.24
AD0067	636,930.09
AD0069	380,210.34
AD0380	351,664.58
AD0419	3,464.80
AD0880	1,093,682.37
AE0224	4,849.45
AE0902	206,503.08
AE0925	1,800,646.80
AL0606	26,178.63
AL1009	378,186.96
AL1267	175,064.58
AL1335	1,161,361.38
AL1417	43,040.12
AL1663	163,520.85
AL2084	114,020.08
AL3229	489,515.81
AL5548	211,587.98
AL5795	215,611.69
AL6241	528,668.49
AL7183	227,228.17
AL7748	139,165.57
AL8442	37,049.27

Schedule 1

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
E	\$70,117,000	H	\$ 82,759,000	SEQ	3.5%	FIX	3136B1K94	June 2043
ME	12,642,000							
Recombination 2								
VA	12,279,000	HL(3)	41,319,918	SEQ	3.5	FIX	3136B1L28	May 2048
VB	7,605,000							
VZ	21,435,918							
Recombination 3								
E	70,117,000	HT(3)	124,078,918	PT	3.5	FIX	3136B1L36	May 2048
ME	12,642,000							
VA	12,279,000							
VB	7,605,000							
VZ	21,435,918							
Recombination 4								
ME	12,642,000	EL(3)	53,961,918	SEQ	3.5	FIX	3136B1L44	May 2048
VA	12,279,000							
VB	7,605,000							
VZ	21,435,918							

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

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

(3) Principal payments on the REMIC Certificates in Recombinations 2, 3 and 4 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.

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

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

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\$502,952,714



**Guaranteed REMIC
Pass-Through Certificates**

Fannie Mae REMIC Trust 2018-30

PROSPECTUS SUPPLEMENT

J.P. Morgan

April 25, 2018