

**\$313,249,602**



**FannieMae®**

**Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2018-24**

**The Certificates**

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

**Payments to Certificateholders**

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

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

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

**The Fannie Mae Guaranty**

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

**The Trust and its Assets**

The trust will own Fannie Mae MBS.

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
IO .....	1	\$11,111,111(2)	NTL	4.5%	FIX/IO	3136B1LK8	April 2048
IC .....	1	9,925,503(2)	NTL	4.5	FIX/IO	3136B1LL6	April 2048
CA .....	1	48,207,000	PAC/AD	3.5	FIX	3136B1LM4	November 2040
CB .....	1	2,567,982	PAC/AD	3.5	FIX	3136B1LN2	July 2041
CD .....	1	32,578,380	PAC/AD	3.5	FIX	3136B1LP7	June 2047
CE .....	1	5,976,170	PAC/AD	3.5	FIX	3136B1LQ5	April 2048
ZC .....	1	10,670,468	SUP	4.0	FIX/Z	3136B1LR3	April 2048
FD .....	2	13,533,333	PT	(3)	FLT	3136B1LS1	April 2048
SD .....	2	13,533,333(2)	NTL	(3)	INV/IO	3136B1LT9	April 2048
DA .....	2	50,000,000	SEQ	3.5	FIX	3136B1LU6	June 2044
VD .....	2	6,067,000	SEQ/AD	3.5	FIX	3136B1LV4	April 2031
DV .....	2	1,000,000	SEQ/AD	3.5	FIX	3136B1LW2	December 2032
DZ .....	2	10,599,667	SEQ	3.5	FIX/Z	3136B1LX0	April 2048
FB .....	3	30,000,281	PT	(3)	FLT	3136B1LY8	April 2048
SB .....	3	30,000,281(2)	NTL	(3)	INV/IO	3136B1LZ5	April 2048
BA(4) ....	3	44,974,000	PAC/AD	3.5	FIX	3136B1MA9	September 2045
BC(4) ....	3	10,716,000	PAC/AD	3.5	FIX	3136B1MB7	April 2048
ZB .....	3	4,310,562	SUP	3.5	FIX/Z	3136B1MC5	April 2048
HA .....	4	34,935,000	PAC/AD	3.0	FIX	3136B1MD3	October 2047
HB .....	4	1,280,000	PAC/AD	3.0	FIX	3136B1ME1	April 2048
ZH .....	4	2,916,880	SUP	3.0	FIX/Z	3136B1MF8	April 2048
HZ .....	4	2,916,879	SUP	3.0	FIX/Z	3136B1MG6	April 2048
R .....		0	NPR	0	NPR	3136B1MH4	April 2048
RL .....		0	NPR	0	NPR	3136B1MJ0	April 2048

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

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR class to be delivered at the time of exchange. The BH Class is the RCR class. For a more detailed description of the RCR class, 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 March 29, 2018.

**Carefully consider the risk factors on page S-7 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.

**Wells Fargo Securities**

March 23, 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”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

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

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

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

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

In addition, the Disclosure Documents, together with the class factors, are available on our corporate Web site at [www.fanniemae.com](http://www.fanniemae.com).

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

Wells Fargo Bank, N.A.  
c/o Wells Fargo Securities, LLC  
Customer Service  
MAC N9303-054  
608 2nd Avenue South, Suite 500  
Minneapolis, Minnesota 55479  
US and International Callers: (800) 645-3751, option 5  
[WFSCustomerService@wellsfargo.com](mailto:WFSCustomerService@wellsfargo.com).

## SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of March 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	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS

### Group 1, Group 2, Group 3 and Group 4

#### Characteristics of the 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	\$100,000,000	4.50%	4.75% to 7.00%	241 to 360
Group 2 MBS	\$ 81,200,000	4.00%	4.25% to 6.50%	241 to 360
Group 3 MBS	\$ 90,000,843	4.50%	4.75% to 7.00%	241 to 360
Group 4 MBS	\$ 42,048,759	3.00%	3.25% to 5.50%	241 to 360

#### Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 1 MBS	\$100,000,000	360	358	2	4.992%
Group 2 MBS	\$ 81,200,000	360	354	5	4.449%
Group 3 MBS	\$ 90,000,843	360	357	3	4.898%
Group 4 MBS	\$ 42,048,759	360	356	3	3.735%

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

### Settlement Date

We expect to issue the certificates on March 29, 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:

### Fed Book-Entry

All classes of certificates other than the R and RL Classes

### Physical

R and RL Classes

## Exchanging Certificates Through Combination and Recombination

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

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

## Interest Rates

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

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

<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>
FD .....	1.88%	6.50%	0.30%	LIBOR + 30 basis points
SD .....	4.62%	6.20%	0.00%	6.2% – LIBOR
FB .....	1.99%	6.50%	0.30%	LIBOR + 30 basis points
SB .....	4.51%	6.20%	0.00%	6.2% – LIBOR

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

## Notional Classes

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

<u>Class</u>	
IO .....	11.111111% of the Group 1 MBS
IC .....	11.111104892% of the sum of the CA, CB, CD and CE Classes
SD .....	100% of the FD Class
SB .....	100% of the FB Class

## Distributions of Principal

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

# **Weighted Average Lives (years)\***

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>165%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>	<u>700%</u>
IO .....	19.9	10.9	9.8	8.4	7.4	5.5	4.4	3.7	2.8
IC .....	16.2	8.4	7.9	7.9	7.9	6.0	4.8	4.0	3.1
CA .....	10.9	4.1	3.7	3.7	3.7	3.0	2.5	2.2	1.8
CB .....	18.7	8.3	7.2	7.2	7.2	5.3	4.2	3.6	2.8
CD .....	22.1	12.2	11.6	11.6	11.6	8.4	6.6	5.4	4.0
CE .....	25.6	22.5	22.5	22.5	22.5	17.4	13.7	11.1	7.9
ZC .....	27.9	21.6	19.8	12.0	2.9	1.5	1.1	0.9	0.7

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>191%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>	<u>600%</u>
FD and SD .....	19.6	10.6	7.3	7.1	5.3	4.2	3.5	3.0
DA .....	16.6	6.8	4.4	4.3	3.2	2.6	2.2	1.9
VD .....	7.0	7.0	6.7	6.6	5.6	4.7	4.1	3.6
DV .....	13.8	13.8	10.7	10.4	7.9	6.3	5.2	4.5
DZ .....	28.2	21.2	16.3	15.9	12.2	9.6	7.9	6.7

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>230%</u>	<u>260%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>	<u>700%</u>
FB and SB .....	19.9	10.9	7.3	6.6	6.1	5.4	4.3	3.6	2.7
BA .....	15.6	6.7	4.4	4.4	4.4	4.0	3.3	2.8	2.2
BC .....	26.2	17.6	14.5	14.5	14.5	13.0	10.1	8.2	5.9
ZB .....	28.8	24.2	16.6	10.3	2.4	1.6	1.0	0.8	0.5
BH .....	17.6	8.8	6.3	6.3	6.3	5.7	4.6	3.8	2.9

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>290%</u>	<u>325%</u>	<u>400%</u>	<u>500%</u>	<u>700%</u>	<u>900%</u>	<u>1200%</u>
HA .....	14.8	7.0	5.0	5.0	5.0	4.3	3.6	2.8	2.3	1.9
HB .....	24.9	18.4	18.4	18.4	18.4	15.5	12.6	9.0	6.7	4.7
ZH and HZ .....	27.7	21.7	15.2	5.6	2.3	1.5	1.2	0.8	0.7	0.5

\* 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.

## 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 March 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 four groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS” and “Group 4 MBS,” and together, the “MBS”).

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

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

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

<b>REMIC Designation</b>	<b>Assets</b>	<b>Regular Interests</b>	<b>Residual Interest</b>
Lower Tier REMIC . . . . .	MBS	Interests in the Lower Tier REMIC other than the RL Class (the “Lower Tier Regular Interests”)	RL
Upper Tier REMIC . . . . .	Lower Tier Regular Interests	All Classes of REMIC Certificates other than the R and RL Classes	R

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

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

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



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

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

## **The MBS**

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

In addition, the Mortgage Loans backing the Group 4 MBS are relocation Mortgage Loans made under agreements between lenders and employers that frequently relocate their employees. For additional information, see “Risk Factors—Risks Relating to Yield and Prepayment—*Pools containing relocation mortgage loans may perform differently than do otherwise comparable pools containing non-relocation mortgage loans*” and “The Mortgage Loans—Eligibility for Good Delivery into a TBA Trade—*Special Feature Mortgage Loans—Relocation Loans*” in the MBS Prospectus dated June 1, 2016.

For additional information, see “Summary—Group 1, Group 2, Group 3 and Group 4—Characteristics of the MBS” in this prospectus supplement and “The Mortgage Loan Pools” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

## **Distributions of Interest**

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

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

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

*Accrual Classes.* The ZC, DZ, ZB, ZH and HZ Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on each Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under “—Distributions of Principal” below.

### Distributions of Principal

On the Distribution Date in each month, we will make payments of principal on the Classes of REMIC Certificates as described below. Following any exchange of REMIC Certificates for RCR Certificates, we will apply principal payments from the exchanged REMIC Certificates to the corresponding RCR Certificates on a pro rata basis.

- *Group 1*

The ZC Accrual Amount to Aggregate Group I to its Planned Balance, and thereafter to ZC. } Accretion Directed/PAC Group and Accrual Class

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

1. To Aggregate Group I to its Planned Balance. } PAC Group
2. To ZC until retired. } Support Class
3. To Aggregate Group I to zero. } PAC Group

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

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

“Aggregate Group I” consists of the CA, CB, CD and CE Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I to CA, CB, CD and CE, in that order, until retired.

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

- *Group 2*

The DZ Accrual Amount to VD and DV, in that order, until retired, and thereafter to DZ. } Accretion Directed Classes and Accrual Class

The Group 2 Cash Flow Distribution Amount as follows:

- 16.6666662562% to FD until retired, and } Pass-Through Class

— 83.3333337438% to DA, VD, DV and DZ, in that order, until retired. } Sequential Pay Classes

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

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

- *Group 3*

The ZB Accrual Amount to Aggregate Group II to its Planned Balance, and thereafter to ZB. } Accretion Directed/PAC Group and Accrual Class

The Group 3 Cash Flow Distribution Amount as follows:

— 33.3333333333% to FB until retired, and } Pass-Through Class

— 66.6666666667% as follows:

*first*, to Aggregate Group II to its Planned Balance. } PAC Group

*second*, to ZB until retired; and } Support Class

*third*, to Aggregate Group II to zero. } PAC Group

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

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

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

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

- *Group 4*

The ZH Accrual Amount and the HZ Accrual Amount to Aggregate Group III to its Planned Balance, and thereafter to ZH and HZ, pro rata. } Accretion Directed/PAC Group and Accrual Classes

The Group 4 Cash Flow Distribution Amount in the following priority:

1. To Aggregate Group III to its Planned Balance. } PAC Group

2. To ZH and HZ, pro rata, until retired. } Support Classes

3. To Aggregate Group III to zero. } PAC Group

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

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

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

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

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

## Structuring Assumptions

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

- the Mortgage Loans underlying the MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 2, Group 3 and Group 4—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is March 29, 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 MBS will differ from the assumed characteristics shown in the Summary, and may differ significantly. See “Risk Factors—Risks Relating to Yield and Prepayment—*Yields on and weighted average lives of the certificates are affected by actual characteristics of the mortgage loans backing the series trust assets*” in the REMIC Prospectus.

**Prepayment Assumptions.** The prepayment model used in this prospectus supplement is PSA. For a description of PSA, see “Yield, Maturity and Prepayment Considerations—Prepayment Models” in the REMIC Prospectus. It is highly unlikely that prepayments will occur at any constant PSA rate or at any other constant rate.

**Principal Balance Schedules.** The Principal Balance Schedules are set forth beginning on page B-1 of this prospectus supplement. The Principal Balance Schedules were prepared based on the Pricing Assumptions and the assumption that the related Mortgage Loans prepay at a constant rate within the applicable “Structuring Ranges” specified in the chart below. The “Effective Range” for an Aggregate Group is the range of prepayment rates (measured by constant PSA rates) that would reduce that Aggregate Group to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate Groups. However, those Classes are designed to receive principal distributions in the same fashion as if separate schedules had been provided (with schedules based on the same underlying assumptions that apply to the related Aggregate Group schedule). If such separate schedules had been provided for the individual Classes included in the Aggregate Groups, we expect that the effective ranges for those Classes would not be narrower than those shown below for the related Aggregate Groups.

<u>Groups</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 125% and 200% PSA	Between 125% and 200% PSA
Aggregate Group II Planned Balances	Between 200% and 260% PSA	Between 200% and 260% PSA
Aggregate Group III Planned Balances	Between 200% and 325% PSA	Between 200% and 325% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I . . . . .	CA, CB, CD and CE
Aggregate Group II . . . . .	BA and BC
Aggregate Group III . . . . .	HA and HB

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

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

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

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

## **Yield Tables**

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

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

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

We cannot assure you that

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

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

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

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

<u>Class</u>	<u>% PSA</u>
IO .....	325%
IC .....	344%

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

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

<u>Class</u>	<u>Price*</u>
IO .....	23.0000%
IC .....	23.9688%

\* 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>125%</u>	<u>165%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>	<u>700%</u>
Pre-Tax Yields to Maturity . . .	15.0%	12.4%	11.0%	8.9%	6.9%	1.4%	(4.3)%	(10.0)%	(22.0)%

#### **Sensitivity of the IC Class to Prepayments**

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>165%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>	<u>700%</u>
Pre-Tax Yields to Maturity . . .	12.0%	8.6%	7.3%	7.3%	7.3%	2.4%	(3.1)%	(8.8)%	(20.5)%



*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 related Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the 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>
SD .....	19.125%
SB .....	16.625%

\* 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 SD 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>191%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>	<u>600%</u>
0.79% .....	24.8%	22.1%	17.1%	16.6%	10.9%	5.1%	(0.8)%	(6.9)%
1.58% .....	20.2%	17.4%	12.4%	11.8%	6.1%	0.2%	(5.8)%	(12.0)%
3.58% .....	8.2%	5.4%	0.2%	(0.3)%	(6.2)%	(12.3)%	(18.6)%	(25.0)%
5.58% .....	(7.1)%	(9.9)%	(15.1)%	(15.6)%	(21.6)%	(27.7)%	(34.1)%	(40.8)%
6.20% .....	*	*	*	*	*	*	*	*

#### **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>200%</u>	<u>230%</u>	<u>260%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>	<u>700%</u>
0.845% .....	29.6%	27.0%	21.8%	20.2%	18.6%	16.5%	11.0%	5.5%	(5.9)%
1.690% .....	23.9%	21.2%	15.9%	14.3%	12.7%	10.5%	4.9%	(0.8)%	(12.5)%
3.690% .....	10.2%	7.5%	1.9%	0.2%	(1.5)%	(3.9)%	(9.7)%	(15.8)%	(28.4)%
5.690% .....	(7.2)%	(10.0)%	(15.6)%	(17.4)%	(19.1)%	(21.5)%	(27.6)%	(33.9)%	(47.5)%
6.200% .....	*	*	*	*	*	*	*	*	*

## Weighted Average Lives of the Certificates

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

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

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

See “—Distributions of Principal” above.

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

## Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original and Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	7.00%
Group 2 MBS	360 months	6.50%
Group 3 MBS	360 months	7.00%
Group 4 MBS	360 months	5.50%

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 level.

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

## Percent of Original Principal Balances Outstanding

Date	IO† Class									IC† Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	165%	200%	300%	400%	500%	700%	0%	100%	125%	165%	200%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2019	99	97	96	96	95	93	92	90	87	98	96	95	95	95	95	95	95	95
March 2020	98	91	90	88	86	81	75	70	61	97	89	88	88	88	88	84	79	68
March 2021	97	85	82	78	75	65	57	49	35	95	81	78	78	78	73	63	55	39
March 2022	95	78	74	69	64	53	42	34	20	93	73	69	69	69	59	47	38	22
March 2023	94	72	68	61	56	42	32	23	11	91	66	61	61	61	47	35	26	13
March 2024	93	66	61	54	48	34	23	16	6	89	59	53	53	53	38	26	18	7
March 2025	91	61	55	47	41	27	17	11	4	86	52	46	46	46	30	19	12	4
March 2026	89	56	50	42	35	22	13	7	2	84	46	40	40	40	24	14	8	2
March 2027	88	51	45	37	30	17	10	5	1	81	40	34	34	34	19	11	6	1
March 2028	86	47	40	32	26	14	7	3	1	78	34	29	29	29	15	8	4	1
March 2029	84	43	36	28	22	11	5	2	*	75	29	25	25	25	12	6	3	*
March 2030	82	39	32	24	19	9	4	2	*	72	24	21	21	21	10	4	2	*
March 2031	79	35	29	21	16	7	3	1	*	69	19	18	18	18	8	3	1	*
March 2032	77	32	26	18	14	5	2	1	*	65	15	15	15	15	6	2	1	*
March 2033	74	29	23	16	11	4	1	*	*	61	13	13	13	13	5	2	1	*
March 2034	71	26	20	14	10	3	1	*	*	57	11	11	11	11	4	1	*	*
March 2035	68	23	18	12	8	3	1	*	*	53	9	9	9	9	3	1	*	*
March 2036	65	20	15	10	7	2	1	*	*	48	7	7	7	7	2	1	*	*
March 2037	61	18	13	8	5	2	*	*	*	43	6	6	6	6	2	*	*	*
March 2038	57	16	11	7	4	1	*	*	*	38	5	5	5	5	1	*	*	*
March 2039	53	13	10	6	4	1	*	*	*	32	4	4	4	4	1	*	*	*
March 2040	49	11	8	5	3	1	*	*	*	26	3	3	3	3	1	*	*	*
March 2041	44	10	7	4	2	*	*	*	*	19	3	3	3	3	1	*	*	*
March 2042	39	8	5	3	2	*	*	*	*	13	2	2	2	2	*	*	*	*
March 2043	34	6	4	2	1	*	*	*	*	5	1	1	1	1	*	*	*	*
March 2044	28	5	3	2	1	*	*	*	*	1	1	1	1	1	*	*	*	*
March 2045	22	3	2	1	1	*	*	*	*	1	1	1	1	1	*	*	*	*
March 2046	15	2	1	1	*	*	*	*	*	*	*	*	*	*	*	*	*	*
March 2047	8	1	1	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*
March 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	19.9	10.9	9.8	8.4	7.4	5.5	4.4	3.7	2.8	16.2	8.4	7.9	7.9	7.9	6.0	4.8	4.0	3.1

Date	CA Class									CB Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	165%	200%	300%	400%	500%	700%	0%	100%	125%	165%	200%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2019	97	93	92	92	92	92	92	92	92	100	100	100	100	100	100	100	100	100
March 2020	94	80	77	77	77	77	71	61	41	100	100	100	100	100	100	100	100	100
March 2021	90	65	60	60	60	50	32	16	0	100	100	100	100	100	100	100	100	0
March 2022	87	51	43	43	43	24	2	0	0	100	100	100	100	100	100	100	0	0
March 2023	83	37	28	28	28	2	0	0	0	100	100	100	100	100	100	0	0	0
March 2024	79	24	13	13	13	0	0	0	0	100	100	100	100	100	0	0	0	0
March 2025	74	12	*	*	*	0	0	0	0	100	100	100	100	100	0	0	0	0
March 2026	70	0	0	0	0	0	0	0	0	100	99	0	0	0	0	0	0	0
March 2027	65	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2028	60	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2029	54	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2030	48	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2031	42	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2032	35	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2033	28	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2034	20	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2035	12	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2036	3	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	10.9	4.1	3.7	3.7	3.7	3.0	2.5	2.2	1.8	18.7	8.3	7.2	7.2	7.2	5.3	4.2	3.6	2.8

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

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

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

Date	CD Class										CE Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	165%	200%	300%	400%	500%	700%	0%	100%	125%	165%	200%	300%	400%	500%	700%	0%	100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2019	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2020	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2021	100	100	100	100	100	100	100	100	89	100	100	100	100	100	100	100	100	100	100	100
March 2022	100	100	100	100	100	100	100	85	43	100	100	100	100	100	100	100	100	100	100	100
March 2023	100	100	100	100	100	100	78	52	16	100	100	100	100	100	100	100	100	100	100	100
March 2024	100	100	100	100	100	86	54	30	1	100	100	100	100	100	100	100	100	100	100	100
March 2025	100	100	100	100	100	65	35	15	0	100	100	100	100	100	100	100	100	100	100	61
March 2026	100	100	90	90	90	48	21	4	0	100	100	100	100	100	100	100	100	100	100	35
March 2027	100	92	75	75	75	35	11	0	0	100	100	100	100	100	100	100	100	100	84	20
March 2028	100	76	61	61	61	24	3	0	0	100	100	100	100	100	100	100	100	100	57	11
March 2029	100	61	50	50	50	15	0	0	0	100	100	100	100	100	100	100	87	39	6	6
March 2030	100	47	39	39	39	8	0	0	0	100	100	100	100	100	100	100	64	26	3	3
March 2031	100	34	31	31	31	3	0	0	0	100	100	100	100	100	100	100	47	18	2	2
March 2032	100	23	23	23	23	0	0	0	0	100	100	100	100	100	100	91	34	12	1	1
March 2033	100	17	17	17	17	0	0	0	0	100	100	100	100	100	71	25	8	1	1	1
March 2034	100	11	11	11	11	0	0	0	0	100	100	100	100	100	56	18	5	*	*	*
March 2035	100	6	6	6	6	0	0	0	0	100	100	100	100	100	43	13	4	*	*	*
March 2036	100	2	2	2	2	0	0	0	0	100	100	100	100	100	34	9	2	*	*	*
March 2037	99	0	0	0	0	0	0	0	0	100	91	91	91	91	26	7	2	*	*	*
March 2038	85	0	0	0	0	0	0	0	0	100	75	75	75	75	20	5	1	*	*	*
March 2039	69	0	0	0	0	0	0	0	0	100	60	60	60	60	15	3	1	*	*	*
March 2040	53	0	0	0	0	0	0	0	0	100	48	48	48	48	11	2	*	*	*	*
March 2041	35	0	0	0	0	0	0	0	0	100	38	38	38	38	8	2	*	*	*	*
March 2042	16	0	0	0	0	0	0	0	0	100	29	29	29	29	6	1	*	*	*	*
March 2043	0	0	0	0	0	0	0	0	0	78	22	22	22	22	4	1	*	*	*	*
March 2044	0	0	0	0	0	0	0	0	0	16	16	16	16	16	3	*	*	*	*	*
March 2045	0	0	0	0	0	0	0	0	0	10	10	10	10	10	2	*	*	*	*	*
March 2046	0	0	0	0	0	0	0	0	0	6	6	6	6	6	1	*	*	*	*	*
March 2047	0	0	0	0	0	0	0	0	0	2	2	2	2	2	*	*	*	*	*	*
March 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)**	22.1	12.2	11.6	11.6	11.6	8.4	6.6	5.4	4.0	25.6	22.5	22.5	22.5	22.5	17.4	13.7	11.1	7.9		

Date	ZC Class										FD and SD† Classes							
	PSA Prepayment Assumption										PSA Prepayment Assumption							
	0%	100%	125%	165%	200%	300%	400%	500%	700%	0%	100%	191%	200%	300%	400%	500%	600%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
March 2019	104	104	104	98	92	76	61	45	13	99	96	94	94	92	89	87	85	
March 2020	108	108	108	88	70	20	0	0	0	98	90	84	83	77	71	65	60	
March 2021	113	113	113	75	43	0	0	0	0	96	83	73	72	62	53	45	37	
March 2022	117	117	117	66	23	0	0	0	0	95	76	63	62	50	39	31	23	
March 2023	122	122	122	60	10	0	0	0	0	94	70	55	53	40	29	21	15	
March 2024	127	127	127	58	3	0	0	0	0	92	64	47	46	32	22	14	9	
March 2025	132	132	132	58	*	0	0	0	0	90	59	41	39	26	16	10	6	
March 2026	138	138	136	59	*	0	0	0	0	89	54	35	34	20	12	7	4	
March 2027	143	143	137	58	*	0	0	0	0	87	49	30	29	16	9	5	2	
March 2028	149	149	136	57	*	0	0	0	0	85	45	26	25	13	7	3	1	
March 2029	155	155	132	55	*	0	0	0	0	83	41	22	21	10	5	2	1	
March 2030	161	161	128	52	*	0	0	0	0	80	37	19	18	8	4	1	1	
March 2031	168	168	121	49	*	0	0	0	0	78	34	16	15	6	3	1	*	
March 2032	175	170	114	45	*	0	0	0	0	75	30	14	13	5	2	1	*	
March 2033	182	160	107	41	*	0	0	0	0	73	27	12	11	4	1	*	*	
March 2034	189	150	99	38	*	0	0	0	0	70	24	10	9	3	1	*	*	
March 2035	197	139	90	34	*	0	0	0	0	66	21	8	7	2	1	*	*	
March 2036	205	127	82	30	*	0	0	0	0	63	19	7	6	2	*	*	*	
March 2037	214	115	74	27	*	0	0	0	0	59	17	6	5	1	*	*	*	
March 2038	222	104	65	23	*	0	0	0	0	56	14	5	4	1	*	*	*	
March 2039	231	92	57	20	*	0	0	0	0	52	12	4	3	1	*	*	*	
March 2040	241	80	50	17	*	0	0	0	0	47	10	3	3	1	*	*	*	
March 2041	251	69	42	14	*	0	0	0	0	43	9	2	2	*	*	*	*	
March 2042	261	58	35	12	*	0	0	0	0	38	7	2	2	*	*	*	*	
March 2043	271	47	28	9	*	0	0	0	0	32	6	1	1	*	*	*	*	
March 2044	252	36	21	7	*	0	0	0	0	27	4	1	1	*	*	*	*	
March 2045	196	26	15	5	*	0	0	0	0	21	3	1	1	*	*	*	*	
March 2046	136	17	10	3	*	0	0	0	0	14	2	*	*	*	*	*	*	
March 2047	71	7	4	1	*	0	0	0	0	7	1	*	*	*	*	*	*	
March 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																		
Life (years)**	27.9	21.6	19.8	12.0	2.9	1.5	1.1	0.9	0.7	19.6	10.6	7.3	7.1	5.3	4.2	3.5	3.0	

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

Date	DA Class								VD Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	191%	200%	300%	400%	500%	600%	0%	100%	191%	200%	300%	400%	500%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2019	98	95	92	92	89	85	82	79	94	94	94	94	94	94	94	94
March 2020	97	86	78	78	69	61	53	45	87	87	87	87	87	87	87	87
March 2021	95	77	63	62	49	36	25	15	81	81	81	81	81	81	81	81
March 2022	93	68	50	49	32	18	6	0	74	74	74	74	74	74	74	44
March 2023	91	60	39	37	19	4	0	0	67	67	67	67	67	67	10	0
March 2024	89	52	29	27	8	0	0	0	59	59	59	59	59	11	0	0
March 2025	87	45	20	18	0	0	0	0	52	52	52	52	46	0	0	0
March 2026	85	38	12	10	0	0	0	0	44	44	44	44	0	0	0	0
March 2027	82	32	6	4	0	0	0	0	35	35	35	35	0	0	0	0
March 2028	79	26	0	0	0	0	0	0	27	27	27	11	0	0	0	0
March 2029	77	20	0	0	0	0	0	0	18	18	0	0	0	0	0	0
March 2030	73	15	0	0	0	0	0	0	9	9	0	0	0	0	0	0
March 2031	70	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	67	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	63	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	59	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	55	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	45	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	34	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	29	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	16	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	16.6	6.8	4.4	4.3	3.2	2.6	2.2	1.9	7.0	7.0	6.7	6.6	5.6	4.7	4.1	3.6

Date	DV Class								DZ Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	191%	200%	300%	400%	500%	600%	0%	100%	191%	200%	300%	400%	500%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2019	100	100	100	100	100	100	100	100	104	104	104	104	104	104	104	104
March 2020	100	100	100	100	100	100	100	100	107	107	107	107	107	107	107	107
March 2021	100	100	100	100	100	100	100	100	111	111	111	111	111	111	111	111
March 2022	100	100	100	100	100	100	100	100	115	115	115	115	115	115	115	115
March 2023	100	100	100	100	100	100	100	0	119	119	119	119	119	119	119	94
March 2024	100	100	100	100	100	100	0	0	123	123	123	123	123	123	92	59
March 2025	100	100	100	100	100	0	0	0	128	128	128	128	128	103	63	37
March 2026	100	100	100	100	0	0	0	0	132	132	132	132	131	76	43	23
March 2027	100	100	100	100	0	0	0	0	137	137	137	137	104	56	29	14
March 2028	100	100	100	100	0	0	0	0	142	142	142	142	83	42	20	9
March 2029	100	100	0	0	0	0	0	0	147	147	143	134	66	31	13	5
March 2030	100	100	0	0	0	0	0	0	152	152	122	114	52	22	9	3
March 2031	97	97	0	0	0	0	0	0	158	158	104	96	41	16	6	2
March 2032	38	38	0	0	0	0	0	0	163	163	88	81	32	12	4	1
March 2033	0	0	0	0	0	0	0	0	167	167	74	68	25	9	3	1
March 2034	0	0	0	0	0	0	0	0	167	154	62	57	20	6	2	*
March 2035	0	0	0	0	0	0	0	0	167	137	52	47	15	4	1	*
March 2036	0	0	0	0	0	0	0	0	167	121	43	39	12	3	1	*
March 2037	0	0	0	0	0	0	0	0	167	106	36	32	9	2	1	*
March 2038	0	0	0	0	0	0	0	0	167	92	29	26	7	2	*	*
March 2039	0	0	0	0	0	0	0	0	167	79	24	21	5	1	*	*
March 2040	0	0	0	0	0	0	0	0	167	67	19	17	4	1	*	*
March 2041	0	0	0	0	0	0	0	0	167	56	15	13	3	1	*	*
March 2042	0	0	0	0	0	0	0	0	167	45	11	10	2	*	*	*
March 2043	0	0	0	0	0	0	0	0	167	36	8	7	1	*	*	*
March 2044	0	0	0	0	0	0	0	0	167	27	6	5	1	*	*	*
March 2045	0	0	0	0	0	0	0	0	132	18	4	3	1	*	*	*
March 2046	0	0	0	0	0	0	0	0	91	10	2	2	*	*	*	*
March 2047	0	0	0	0	0	0	0	0	47	3	1	1	*	*	*	*
March 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	13.8	13.8	10.7	10.4	7.9	6.3	5.2	4.5	28.2	21.2	16.3	15.9	12.2	9.6	7.9	6.7

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

Date	FB and SB <sup>†</sup> Classes										BA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	230%	260%	300%	400%	500%	700%	0%	100%	200%	230%	260%	300%	400%	500%	700%	0%	100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2019	99	97	95	94	94	93	91	89	85	98	95	93	93	93	93	93	93	93	90	90
March 2020	98	91	85	83	82	80	74	69	58	96	87	80	80	80	80	75	68	54	54	54
March 2021	97	84	74	71	68	64	55	47	34	95	78	64	64	64	62	50	39	21	21	21
March 2022	95	78	64	60	56	52	41	33	19	93	69	50	50	50	45	31	20	2	2	2
March 2023	94	71	55	51	47	42	31	22	11	90	60	38	38	38	32	17	6	0	0	0
March 2024	93	66	47	43	38	33	23	15	6	88	52	27	27	27	21	7	0	0	0	0
March 2025	91	60	41	36	32	27	17	10	3	86	44	18	18	18	12	0	0	0	0	0
March 2026	89	55	35	30	26	21	13	7	2	83	37	11	11	11	5	0	0	0	0	0
March 2027	88	51	30	25	21	17	9	5	1	80	31	5	5	5	0	0	0	0	0	0
March 2028	86	46	26	21	18	14	7	3	1	77	24	0	0	0	0	0	0	0	0	0
March 2029	84	42	22	18	14	11	5	2	*	74	18	0	0	0	0	0	0	0	0	0
March 2030	82	38	19	15	12	9	4	2	*	70	13	0	0	0	0	0	0	0	0	0
March 2031	79	35	16	12	10	7	3	1	*	67	7	0	0	0	0	0	0	0	0	0
March 2032	77	31	13	10	8	5	2	1	*	63	2	0	0	0	0	0	0	0	0	0
March 2033	74	28	11	8	6	4	1	*	*	59	0	0	0	0	0	0	0	0	0	0
March 2034	71	25	9	7	5	3	1	*	*	54	0	0	0	0	0	0	0	0	0	0
March 2035	68	22	8	6	4	3	1	*	*	50	0	0	0	0	0	0	0	0	0	0
March 2036	65	20	6	5	3	2	1	*	*	45	0	0	0	0	0	0	0	0	0	0
March 2037	61	17	5	4	3	2	*	*	*	39	0	0	0	0	0	0	0	0	0	0
March 2038	57	15	4	3	2	1	*	*	*	33	0	0	0	0	0	0	0	0	0	0
March 2039	53	13	4	2	2	1	*	*	*	27	0	0	0	0	0	0	0	0	0	0
March 2040	49	11	3	2	1	1	*	*	*	21	0	0	0	0	0	0	0	0	0	0
March 2041	44	9	2	1	1	*	*	*	*	14	0	0	0	0	0	0	0	0	0	0
March 2042	39	8	2	1	1	*	*	*	*	6	0	0	0	0	0	0	0	0	0	0
March 2043	34	6	1	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
March 2044	28	5	1	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
March 2045	22	3	1	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
March 2046	15	2	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
March 2047	8	1	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
March 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	10.9	7.3	6.6	6.1	5.4	4.3	3.6	2.7	15.6	6.7	4.4	4.4	4.4	4.0	3.3	2.8	2.2		

Date	BC Class										ZB Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	230%	260%	300%	400%	500%	700%	0%	100%	200%	230%	260%	300%	400%	500%	700%	0%	100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2019	100	100	100	100	100	100	100	100	100	104	104	104	96	88	77	51	25	0	0	0
March 2020	100	100	100	100	100	100	100	100	100	107	107	107	83	60	29	0	0	0	0	0
March 2021	100	100	100	100	100	100	100	100	100	111	111	111	70	30	0	0	0	0	0	0
March 2022	100	100	100	100	100	100	100	100	100	115	115	115	62	12	0	0	0	0	0	0
March 2023	100	100	100	100	100	100	100	100	61	119	119	119	59	2	0	0	0	0	0	0
March 2024	100	100	100	100	100	100	100	86	34	123	123	123	59	*	0	0	0	0	0	0
March 2025	100	100	100	100	100	100	95	59	20	128	128	125	59	*	0	0	0	0	0	0
March 2026	100	100	100	100	100	100	71	40	11	132	132	123	57	*	0	0	0	0	0	0
March 2027	100	100	100	100	100	95	52	27	6	137	137	118	55	*	0	0	0	0	0	0
March 2028	100	100	98	98	98	76	39	19	4	142	142	111	51	*	0	0	0	0	0	0
March 2029	100	100	81	81	81	60	28	13	2	147	147	103	47	*	0	0	0	0	0	0
March 2030	100	100	66	66	66	48	21	9	1	152	152	95	43	*	0	0	0	0	0	0
March 2031	100	100	53	53	53	38	15	6	1	158	158	86	38	*	0	0	0	0	0	0
March 2032	100	100	43	43	43	30	11	4	*	163	163	77	34	*	0	0	0	0	0	0
March 2033	100	90	35	35	35	23	8	3	*	169	169	69	30	*	0	0	0	0	0	0
March 2034	100	71	28	28	28	18	6	2	*	175	175	61	26	*	0	0	0	0	0	0
March 2035	100	53	22	22	22	14	4	1	*	181	181	53	22	*	0	0	0	0	0	0
March 2036	100	36	18	18	18	11	3	1	*	188	188	46	19	*	0	0	0	0	0	0
March 2037	100	20	14	14	14	8	2	*	*	194	194	39	16	*	0	0	0	0	0	0
March 2038	100	11	11	11	11	6	2	*	*	201	185	33	14	*	0	0	0	0	0	0
March 2039	100	9	9	9	9	5	1	*	*	208	162	28	11	*	0	0	0	0	0	0
March 2040	100	7	7	7	7	4	1	*	*	216	140	23	9	*	0	0	0	0	0	0
March 2041	100	5	5	5	5	3	*	*	*	223	118	18	7	*	0	0	0	0	0	0
March 2042	100	4	4	4	4	2	*	*	*	231	98	15	6	*	0	0	0	0	0	0
March 2043	92	3	3	3	3	1	*	*	*	240	79	11	4	*	0	0	0	0	0	0
March 2044	56	2	2	2	2	1	*	*	*	248	60	8	3	*	0	0	0	0	0	0
March 2045	17	1	1	1	1	1	*	*	*	257	43	5	2	*	0	0	0	0	0	0
March 2046	1	1	1	1	1	*	*	*	*	205	26	3	1	*	0	0	0	0	0	0
March 2047	*	*	*	*	*	*	*	*	*	106	11	1	*	*	0	0	0	0	0	0
March 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)**	26.2	17.6	14.5	14.5	14.5	13.0	10.1	8.2	5.9	28.8	24.2	16.6	10.3	2.4	1.6	1.0	0.8	0.5		

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



Date	BH Class										HA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	230%	260%	300%	400%	500%	700%		0%	100%	200%	290%	325%	400%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100		100	100	100	100	100	100	100	100	100	100
March 2019	99	96	94	94	94	94	94	94	92		98	95	93	93	93	93	93	93	93	87
March 2020	97	90	83	83	83	83	80	74	63		96	87	80	80	80	80	78	66	55	39
March 2021	96	82	71	71	71	69	60	51	36		93	78	66	66	66	62	53	36	23	8
March 2022	94	75	60	60	60	56	45	35	21		91	69	53	53	53	45	35	19	8	0
March 2023	92	68	50	50	50	45	33	24	12		88	61	42	42	42	33	23	9	2	0
March 2024	90	61	41	41	41	36	25	16	7		86	54	32	32	32	23	14	4	0	0
March 2025	88	55	34	34	34	29	18	11	4		83	46	24	24	24	16	9	*	0	0
March 2026	86	49	28	28	28	23	14	8	2		80	40	18	18	18	11	5	0	0	0
March 2027	84	44	23	23	23	18	10	5	1		76	33	13	13	13	7	2	0	0	0
March 2028	81	39	19	19	19	15	7	4	1		73	27	10	10	10	4	*	0	0	0
March 2029	79	34	15	15	15	12	5	2	*		70	22	7	7	7	2	0	0	0	0
March 2030	76	29	13	13	13	9	4	2	*		66	16	4	4	4	1	0	0	0	0
March 2031	73	25	10	10	10	7	3	1	*		62	11	3	3	3	0	0	0	0	0
March 2032	70	21	8	8	8	6	2	1	*		58	7	1	1	1	0	0	0	0	0
March 2033	67	17	7	7	7	5	2	*	*		54	2	0	0	0	0	0	0	0	0
March 2034	63	14	5	5	5	4	1	*	*		49	0	0	0	0	0	0	0	0	0
March 2035	59	10	4	4	4	3	1	*	*		45	0	0	0	0	0	0	0	0	0
March 2036	55	7	3	3	3	2	1	*	*		40	0	0	0	0	0	0	0	0	0
March 2037	51	4	3	3	3	2	*	*	*		34	0	0	0	0	0	0	0	0	0
March 2038	46	2	2	2	2	1	*	*	*		29	0	0	0	0	0	0	0	0	0
March 2039	41	2	2	2	2	1	*	*	*		23	0	0	0	0	0	0	0	0	0
March 2040	36	1	1	1	1	1	*	*	*		17	0	0	0	0	0	0	0	0	0
March 2041	30	1	1	1	1	1	*	*	*		11	0	0	0	0	0	0	0	0	0
March 2042	24	1	1	1	1	*	*	*	*		4	0	0	0	0	0	0	0	0	0
March 2043	18	*	*	*	*	*	*	*	*		0	0	0	0	0	0	0	0	0	0
March 2044	11	*	*	*	*	*	*	*	*		0	0	0	0	0	0	0	0	0	0
March 2045	3	*	*	*	*	*	*	*	*		0	0	0	0	0	0	0	0	0	0
March 2046	*	*	*	*	*	*	*	*	*		0	0	0	0	0	0	0	0	0	0
March 2047	*	*	*	*	*	*	*	*	*		0	0	0	0	0	0	0	0	0	0
March 2048	0	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	17.6	8.8	6.3	6.3	6.3	5.7	4.6	3.8	2.9		14.8	7.0	5.0	5.0	5.0	4.3	3.6	2.8	2.3	1.9

Date	HB Class										ZH and HZ Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	290%	325%	400%	500%	700%	900%	1200%	0%	100%	200%	290%	325%	400%	500%	700%	900%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2019	100	100	100	100	100	100	100	100	100	100	100	103	103	103	91	86	76	62	35	7
March 2020	100	100	100	100	100	100	100	100	100	100	100	106	106	106	70	56	27	0	0	0
March 2021	100	100	100	100	100	100	100	100	100	100	100	109	109	109	48	25	0	0	0	0
March 2022	100	100	100	100	100	100	100	100	100	100	89	113	113	113	35	8	0	0	0	0
March 2023	100	100	100	100	100	100	100	100	100	100	24	116	116	116	30	1	0	0	0	0
March 2024	100	100	100	100	100	100	100	100	66	7	120	120	119	29	*	0	0	0	0	0
March 2025	100	100	100	100	100	100	100	100	29	2	123	123	118	28	*	0	0	0	0	0
March 2026	100	100	100	100	100	100	100	63	13	*	127	127	113	26	*	0	0	0	0	0
March 2027	100	100	100	100	100	100	100	35	6	*	131	131	106	23	*	0	0	0	0	0
March 2028	100	100	100	100	100	100	100	20	3	*	135	135	97	21	*	0	0	0	0	0
March 2029	100	100	100	100	100	100	71	11	1	*	139	139	88	18	*	0	0	0	0	0
March 2030	100	100	100	100	100	100	48	6	1	*	143	143	79	16	*	0	0	0	0	0
March 2031	100	100	100	100	100	85	32	3	*	*	148	148	70	13	*	0	0	0	0	0
March 2032	100	100	100	100	100	62	21	2	*	*	152	152	62	11	*	0	0	0	0	0
March 2033	100	100	100	100	100	45	14	1	*	*	157	157	54	9	*	0	0	0	0	0
March 2034	100	76	76	76	76	32	9	1	*	*	162	153	47	8	*	0	0	0	0	0
March 2035	100	58	58	58	58	23	6	*	*	*	166	138	40	6	*	0	0	0	0	0
March 2036	100	43	43	43	43	16	4	*	*	0	171	123	34	5	*	0	0	0	0	0
March 2037	100	33	33	33	33	12	3	*	*	0	177	109	28	4	*	0	0	0	0	0
March 2038	100	24	24	24	24	8	2	*	*	0	182	95	23	3	*	0	0	0	0	0
March 2039	100	18	18	18	18	6	1	*	*	0	188	82	19	3	*	0	0	0	0	0
March 2040	100	13	13	13	13	4	1	*	*	0	193	70	15	2	*	0	0	0	0	0
March 2041	100	9	9	9	9	3	*	*	*	0	199	59	12	2	*	0	0	0	0	0
March 2042	100	6	6	6	6	2	*	*	*	0	205	48	9	1	*	0	0	0	0	0
March 2043	13	4	4	4	4	1	*	*	*	0	212	38	7	1	*	0	0	0	0	0
March 2044	3	3	3	3	3	1	*	*	*	0	175	29	5	1	*	0	0	0	0	0
March 2045	2	2	2	2	2	*	*	*	0	0	135	20	3	*	*	0	0	0	0	0
March 2046	1	1	1	1	1	*	*	*	0	0	93	12	2	*	*	0	0	0	0	0
March 2047	*	*	*	*	*	*	*	*	0	0	48	5	1	*	*	0	0	0	0	0
March 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)**	24.9	18.4	18.4	18.4	18.4	15.5	12.6	9.0	6.7	4.7	27.7	21.7	15.2	5.6	2.3	1.5	1.2	0.8	0.7	0.5

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

## **Characteristics of the Residual Classes**

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

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

## **CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES**

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

## **REMIC Elections and Special Tax Attributes**

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

## **Taxation of Beneficial Owners of Regular Certificates**

The Accrual Classes 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	165% PSA
2	191% PSA
3	230% PSA
4	290% 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 Class will be created, sold and administered pursuant to an arrangement that will be classified as a grantor trust under subpart E, part I of subchapter J of the Code. The Regular Certificates that are exchanged for RCR Certificates set forth in Schedule 1 (including any exchanges effective on the Settlement Date) will be the assets of the trust, and the

RCR Certificates will represent an ownership interest of the underlying Regular Certificates. For a general discussion of the federal income tax treatment of beneficial owners of Regular Certificates, see “Material Federal Income Tax Consequences” in the REMIC Prospectus.

Generally, the ownership interest represented by an RCR certificate will be one of two types. A certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in one or more underlying Regular Certificates. A certificate of a Strip RCR Class (a “Strip RCR Certificate”) will represent the right to receive a disproportionate part of the principal or interest payments on one or more underlying Regular Certificates. The BH Class is a Class of 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 Wells Fargo Bank, N.A. (the "Dealer") in exchange for the MBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

## **CREDIT RISK RETENTION**

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

## **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 supple-

ment 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) NO1286/2014 (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. K&L Gates LLP will provide legal representation for the Dealer.

**Schedule 1**

**Available Recombination(1)**

<b>REMIC Certificates</b>		<b>RCR Certificates</b>						<b>Final Distribution Date</b>
<b>Classes</b>	<b>Original Balances</b>	<b>RCR Class</b>	<b>Original Balances</b>	<b>Principal Type(2)</b>	<b>Interest Rate</b>	<b>Interest Type(2)</b>	<b>CUSIP Number</b>	
BA	\$44,974,000	BH	\$55,690,000	PAC/AD	3.5%	FIX	3136B1MK7	April 2048
BC	10,716,000							

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

## Principal Balance Schedules

### *Aggregate Group I Planned Balances*

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$89,329,532.00	November 2022 .....	\$56,888,464.27	July 2027 .....	\$28,777,265.85
April 2018 .....	89,109,694.79	December 2022 .....	56,278,810.55	August 2027 .....	28,405,666.62
May 2018 .....	88,868,487.96	January 2023 .....	55,672,954.19	September 2027 .....	28,038,436.98
June 2018 .....	88,605,986.72	February 2023 .....	55,070,868.56	October 2027 .....	27,675,527.82
July 2018 .....	88,322,279.97	March 2023 .....	54,472,527.20	November 2027 .....	27,316,890.58
August 2018 .....	88,017,470.28	April 2023 .....	53,877,903.84	December 2027 .....	26,962,477.24
September 2018 .....	87,691,673.81	May 2023 .....	53,286,972.34	January 2028 .....	26,612,240.29
October 2018 .....	87,345,020.28	June 2023 .....	52,699,706.77	February 2028 .....	26,266,132.75
November 2018 .....	86,977,652.84	July 2023 .....	52,116,081.32	March 2028 .....	25,924,108.16
December 2018 .....	86,589,728.05	August 2023 .....	51,536,070.37	April 2028 .....	25,586,120.55
January 2019 .....	86,181,415.69	September 2023 .....	50,959,648.46	May 2028 .....	25,252,124.47
February 2019 .....	85,752,898.69	October 2023 .....	50,386,790.30	June 2028 .....	24,922,074.98
March 2019 .....	85,304,372.99	November 2023 .....	49,817,470.73	July 2028 .....	24,595,927.60
April 2019 .....	84,836,047.35	December 2023 .....	49,251,664.78	August 2028 .....	24,273,638.38
May 2019 .....	84,348,143.22	January 2024 .....	48,689,347.62	September 2028 .....	23,955,163.82
June 2019 .....	83,840,894.57	February 2024 .....	48,130,494.60	October 2028 .....	23,640,460.91
July 2019 .....	83,314,547.65	March 2024 .....	47,575,081.20	November 2028 .....	23,329,487.12
August 2019 .....	82,769,360.82	April 2024 .....	47,023,083.06	December 2028 .....	23,022,200.37
September 2019 .....	82,205,604.31	May 2024 .....	46,474,475.99	January 2029 .....	22,718,559.05
October 2019 .....	81,623,560.00	June 2024 .....	45,929,235.95	February 2029 .....	22,418,522.02
November 2019 .....	81,023,521.17	July 2024 .....	45,387,339.03	March 2029 .....	22,122,048.57
December 2019 .....	80,405,792.22	August 2024 .....	44,848,761.50	April 2029 .....	21,829,098.45
January 2020 .....	79,770,688.42	September 2024 .....	44,313,479.76	May 2029 .....	21,539,631.86
February 2020 .....	79,118,535.65	October 2024 .....	43,781,470.37	June 2029 .....	21,253,609.42
March 2020 .....	78,449,670.02	November 2024 .....	43,252,710.04	July 2029 .....	20,970,992.20
April 2020 .....	77,764,437.67	December 2024 .....	42,727,175.61	August 2029 .....	20,691,741.69
May 2020 .....	77,063,194.37	January 2025 .....	42,204,844.08	September 2029 .....	20,415,819.80
June 2020 .....	76,346,305.23	February 2025 .....	41,685,692.61	October 2029 .....	20,143,188.87
July 2020 .....	75,614,144.36	March 2025 .....	41,169,698.47	November 2029 .....	19,873,811.64
August 2020 .....	74,886,631.83	April 2025 .....	40,656,839.10	December 2029 .....	19,607,651.28
September 2020 .....	74,163,735.58	May 2025 .....	40,147,092.07	January 2030 .....	19,344,671.34
October 2020 .....	73,445,423.77	June 2025 .....	39,642,737.54	February 2030 .....	19,084,835.80
November 2020 .....	72,731,664.76	July 2025 .....	39,144,238.86	March 2030 .....	18,828,109.02
December 2020 .....	72,022,427.12	August 2025 .....	38,651,530.68	April 2030 .....	18,574,455.74
January 2021 .....	71,317,679.59	September 2025 .....	38,164,548.34	May 2030 .....	18,323,841.12
February 2021 .....	70,617,391.15	October 2025 .....	37,683,227.89	June 2030 .....	18,076,230.69
March 2021 .....	69,921,530.95	November 2025 .....	37,207,506.10	July 2030 .....	17,831,590.34
April 2021 .....	69,230,068.35	December 2025 .....	36,737,320.41	August 2030 .....	17,589,886.37
May 2021 .....	68,542,972.90	January 2026 .....	36,272,608.94	September 2030 .....	17,351,085.43
June 2021 .....	67,860,214.34	February 2026 .....	35,813,310.50	October 2030 .....	17,115,154.55
July 2021 .....	67,181,762.62	March 2026 .....	35,359,364.57	November 2030 .....	16,882,061.10
August 2021 .....	66,507,587.87	April 2026 .....	34,910,711.28	December 2030 .....	16,651,772.84
September 2021 .....	65,837,660.40	May 2026 .....	34,467,291.42	January 2031 .....	16,424,257.88
October 2021 .....	65,171,950.74	June 2026 .....	34,029,046.43	February 2031 .....	16,199,484.65
November 2021 .....	64,510,429.57	July 2026 .....	33,595,918.40	March 2031 .....	15,977,421.98
December 2021 .....	63,853,067.78	August 2026 .....	33,167,850.02	April 2031 .....	15,758,039.00
January 2022 .....	63,199,836.46	September 2026 .....	32,744,784.65	May 2031 .....	15,541,305.21
February 2022 .....	62,550,706.84	October 2026 .....	32,326,666.25	June 2031 .....	15,327,190.43
March 2022 .....	61,905,650.37	November 2026 .....	31,913,439.38	July 2031 .....	15,115,664.81
April 2022 .....	61,264,638.68	December 2026 .....	31,505,049.23	August 2031 .....	14,906,698.86
May 2022 .....	60,627,643.56	January 2027 .....	31,101,441.58	September 2031 .....	14,700,263.37
June 2022 .....	59,994,637.00	February 2027 .....	30,702,562.80	October 2031 .....	14,496,329.50
July 2022 .....	59,365,591.15	March 2027 .....	30,308,359.86	November 2031 .....	14,294,868.69
August 2022 .....	58,740,478.35	April 2027 .....	29,918,780.29	December 2031 .....	14,095,852.72
September 2022 .....	58,119,271.11	May 2027 .....	29,533,772.21	January 2032 .....	13,899,253.67
October 2022 .....	57,501,942.13	June 2027 .....	29,153,284.32	February 2032 .....	13,705,043.94

# Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2032 .....	\$13,513,196.22	February 2037 .....	\$ 5,541,661.69	January 2042 .....	\$ 1,820,554.77
April 2032 .....	13,323,683.51	March 2037 .....	5,451,375.28	February 2042 .....	1,779,754.42
May 2032 .....	13,136,479.12	April 2037 .....	5,362,250.11	March 2042 .....	1,739,525.79
June 2032 .....	12,951,556.64	May 2037 .....	5,274,272.57	April 2042 .....	1,699,861.91
July 2032 .....	12,768,889.95	June 2037 .....	5,187,429.18	May 2042 .....	1,660,755.91
August 2032 .....	12,588,453.24	July 2037 .....	5,101,706.60	June 2042 .....	1,622,200.99
September 2032 .....	12,410,220.97	August 2037 .....	5,017,091.66	July 2042 .....	1,584,190.41
October 2032 .....	12,234,167.88	September 2037 .....	4,933,571.33	August 2042 .....	1,546,717.52
November 2032 .....	12,060,268.99	October 2037 .....	4,851,132.74	September 2042 .....	1,509,775.76
December 2032 .....	11,888,499.62	November 2037 .....	4,769,763.14	October 2042 .....	1,473,358.64
January 2033 .....	11,718,835.34	December 2037 .....	4,689,449.94	November 2042 .....	1,437,459.72
February 2033 .....	11,551,251.99	January 2038 .....	4,610,180.69	December 2042 .....	1,402,072.66
March 2033 .....	11,385,725.68	February 2038 .....	4,531,943.07	January 2043 .....	1,367,191.18
April 2033 .....	11,222,232.81	March 2038 .....	4,454,724.92	February 2043 .....	1,332,809.08
May 2033 .....	11,060,750.01	April 2038 .....	4,378,514.19	March 2043 .....	1,298,920.23
June 2033 .....	10,901,254.19	May 2038 .....	4,303,298.99	April 2043 .....	1,265,518.56
July 2033 .....	10,743,722.49	June 2038 .....	4,229,067.54	May 2043 .....	1,232,598.09
August 2033 .....	10,588,132.34	July 2038 .....	4,155,808.22	June 2043 .....	1,200,152.88
September 2033 .....	10,434,461.40	August 2038 .....	4,083,509.51	July 2043 .....	1,168,177.09
October 2033 .....	10,282,687.57	September 2038 .....	4,012,160.05	August 2043 .....	1,136,664.93
November 2033 .....	10,132,789.01	October 2038 .....	3,941,748.60	September 2043 .....	1,105,610.67
December 2033 .....	9,984,744.12	November 2038 .....	3,872,264.02	October 2043 .....	1,075,008.65
January 2034 .....	9,838,531.54	December 2038 .....	3,803,695.34	November 2043 .....	1,044,853.30
February 2034 .....	9,694,130.14	January 2039 .....	3,736,031.67	December 2043 .....	1,015,139.08
March 2034 .....	9,551,519.04	February 2039 .....	3,669,262.28	January 2044 .....	985,860.52
April 2034 .....	9,410,677.59	March 2039 .....	3,603,376.54	February 2044 .....	957,012.24
May 2034 .....	9,271,585.34	April 2039 .....	3,538,363.94	March 2044 .....	928,588.89
June 2034 .....	9,134,222.11	May 2039 .....	3,474,214.10	April 2044 .....	900,585.20
July 2034 .....	8,998,567.92	June 2039 .....	3,410,916.75	May 2044 .....	872,995.95
August 2034 .....	8,864,603.01	July 2039 .....	3,348,461.74	June 2044 .....	845,815.99
September 2034 .....	8,732,307.86	August 2039 .....	3,286,839.03	July 2044 .....	819,040.23
October 2034 .....	8,601,663.16	September 2039 .....	3,226,038.69	August 2044 .....	792,663.62
November 2034 .....	8,472,649.79	October 2039 .....	3,166,050.92	September 2044 .....	766,681.19
December 2034 .....	8,345,248.87	November 2039 .....	3,106,866.01	October 2044 .....	741,088.03
January 2035 .....	8,219,441.74	December 2039 .....	3,048,474.37	November 2044 .....	715,879.26
February 2035 .....	8,095,209.91	January 2040 .....	2,990,866.51	December 2044 .....	691,050.08
March 2035 .....	7,972,535.13	February 2040 .....	2,934,033.08	January 2045 .....	666,595.74
April 2035 .....	7,851,399.34	March 2040 .....	2,877,964.79	February 2045 .....	642,511.55
May 2035 .....	7,731,784.68	April 2040 .....	2,822,652.48	March 2045 .....	618,792.86
June 2035 .....	7,613,673.50	May 2040 .....	2,768,087.09	April 2045 .....	595,435.08
July 2035 .....	7,497,048.33	June 2040 .....	2,714,259.67	May 2045 .....	572,433.68
August 2035 .....	7,381,891.91	July 2040 .....	2,661,161.36	June 2045 .....	549,784.18
September 2035 .....	7,268,187.16	August 2040 .....	2,608,783.41	July 2045 .....	527,482.15
October 2035 .....	7,155,917.21	September 2040 .....	2,557,117.15	August 2045 .....	505,523.21
November 2035 .....	7,045,065.36	October 2040 .....	2,506,154.05	September 2045 .....	483,903.03
December 2035 .....	6,935,615.10	November 2040 .....	2,455,885.62	October 2045 .....	462,617.33
January 2036 .....	6,827,550.11	December 2040 .....	2,406,303.52	November 2045 .....	441,661.90
February 2036 .....	6,720,854.25	January 2041 .....	2,357,399.48	December 2045 .....	421,032.54
March 2036 .....	6,615,511.56	February 2041 .....	2,309,165.31	January 2046 .....	400,725.14
April 2036 .....	6,511,506.27	March 2041 .....	2,261,592.94	February 2046 .....	380,735.60
May 2036 .....	6,408,822.75	April 2041 .....	2,214,674.37	March 2046 .....	361,059.90
June 2036 .....	6,307,445.60	May 2041 .....	2,168,401.72	April 2046 .....	341,694.05
July 2036 .....	6,207,359.54	June 2041 .....	2,122,767.18	May 2046 .....	322,634.11
August 2036 .....	6,108,549.49	July 2041 .....	2,077,763.01	June 2046 .....	303,876.19
September 2036 .....	6,011,000.54	August 2041 .....	2,033,381.60	July 2046 .....	285,416.43
October 2036 .....	5,914,697.93	September 2041 .....	1,989,615.39	August 2046 .....	267,251.03
November 2036 .....	5,819,627.08	October 2041 .....	1,946,456.94	September 2046 .....	249,376.24
December 2036 .....	5,725,773.57	November 2041 .....	1,903,898.86	October 2046 .....	231,788.33
January 2037 .....	5,633,123.14	December 2041 .....	1,861,933.87	November 2046 .....	214,483.65

### Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
December 2046 .....	\$ 197,458.55	May 2047 .....	\$ 116,402.82	October 2047 .....	\$ 41,816.41
January 2047 .....	180,709.45	June 2047 .....	100,981.40	November 2047 .....	27,639.11
February 2047 .....	164,232.81	July 2047 .....	85,815.33	December 2047 .....	13,701.05
March 2047 .....	148,025.13	August 2047 .....	70,901.31	January 2048 and	
April 2047 .....	132,082.94	September 2047 .....	56,236.08	thereafter .....	0.00

### Aggregate Group II Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$55,690,000.00	March 2022 .....	\$33,243,411.60	March 2026 .....	\$15,658,549.52
April 2018 .....	55,522,292.27	April 2022 .....	32,762,968.42	April 2026 .....	15,405,547.79
May 2018 .....	55,334,294.46	May 2022 .....	32,287,822.10	May 2026 .....	15,156,429.50
June 2018 .....	55,126,101.85	June 2022 .....	31,817,913.31	June 2026 .....	14,911,136.84
July 2018 .....	54,897,830.51	July 2022 .....	31,353,183.36	July 2026 .....	14,669,612.80
August 2018 .....	54,649,617.19	August 2022 .....	30,893,574.22	August 2026 .....	14,431,801.24
September 2018 .....	54,381,619.33	September 2022 .....	30,439,028.45	September 2026 .....	14,197,646.82
October 2018 .....	54,094,014.82	October 2022 .....	29,989,489.28	October 2026 .....	13,967,095.02
November 2018 .....	53,787,001.95	November 2022 .....	29,544,900.52	November 2026 .....	13,740,092.11
December 2018 .....	53,460,799.13	December 2022 .....	29,105,206.60	December 2026 .....	13,516,585.15
January 2019 .....	53,115,644.70	January 2023 .....	28,670,352.58	January 2027 .....	13,296,521.97
February 2019 .....	52,751,796.62	February 2023 .....	28,240,284.07	February 2027 .....	13,079,851.16
March 2019 .....	52,369,532.24	March 2023 .....	27,814,947.31	March 2027 .....	12,866,522.08
April 2019 .....	51,969,147.89	April 2023 .....	27,394,289.11	April 2027 .....	12,656,484.82
May 2019 .....	51,550,958.57	May 2023 .....	26,978,256.85	May 2027 .....	12,449,690.19
June 2019 .....	51,115,297.48	June 2023 .....	26,566,798.49	June 2027 .....	12,246,089.73
July 2019 .....	50,662,515.64	July 2023 .....	26,159,862.57	July 2027 .....	12,045,635.70
August 2019 .....	50,192,981.40	August 2023 .....	25,757,398.17	August 2027 .....	11,848,281.05
September 2019 .....	49,707,079.94	September 2023 .....	25,359,354.92	September 2027 .....	11,653,979.40
October 2019 .....	49,205,212.74	October 2023 .....	24,965,683.01	October 2027 .....	11,462,685.09
November 2019 .....	48,687,797.02	November 2023 .....	24,576,333.17	November 2027 .....	11,274,353.09
December 2019 .....	48,155,265.15	December 2023 .....	24,191,256.66	December 2027 .....	11,088,939.05
January 2020 .....	47,608,064.03	January 2024 .....	23,810,405.28	January 2028 .....	10,906,399.28
February 2020 .....	47,046,654.48	February 2024 .....	23,433,731.35	February 2028 .....	10,726,690.71
March 2020 .....	46,471,510.53	March 2024 .....	23,062,104.54	March 2028 .....	10,549,770.90
April 2020 .....	45,883,118.74	April 2024 .....	22,696,121.15	April 2028 .....	10,375,598.06
May 2020 .....	45,281,977.51	May 2024 .....	22,335,697.69	May 2028 .....	10,204,130.98
June 2020 .....	44,668,596.35	June 2024 .....	21,980,751.90	June 2028 .....	10,035,329.09
July 2020 .....	44,061,995.32	July 2024 .....	21,631,202.68	July 2028 .....	9,869,152.37
August 2020 .....	43,462,099.00	August 2024 .....	21,286,970.17	August 2028 .....	9,705,561.44
September 2020 .....	42,868,832.80	September 2024 .....	20,947,975.61	September 2028 .....	9,544,517.45
October 2020 .....	42,282,122.92	October 2024 .....	20,614,141.44	October 2028 .....	9,385,982.15
November 2020 .....	41,701,896.36	November 2024 .....	20,285,391.20	November 2028 .....	9,229,917.85
December 2020 .....	41,128,080.93	December 2024 .....	19,961,649.54	December 2028 .....	9,076,287.40
January 2021 .....	40,560,605.20	January 2025 .....	19,642,842.22	January 2029 .....	8,925,054.22
February 2021 .....	39,999,398.52	February 2025 .....	19,328,896.08	February 2029 .....	8,776,182.23
March 2021 .....	39,444,391.03	March 2025 .....	19,019,739.02	March 2029 .....	8,629,635.92
April 2021 .....	38,895,513.59	April 2025 .....	18,715,300.01	April 2029 .....	8,485,380.27
May 2021 .....	38,352,697.84	May 2025 .....	18,415,509.02	May 2029 .....	8,343,380.81
June 2021 .....	37,815,876.14	June 2025 .....	18,120,297.06	June 2029 .....	8,203,603.54
July 2021 .....	37,284,981.61	July 2025 .....	17,829,596.17	July 2029 .....	8,066,014.98
August 2021 .....	36,759,948.07	August 2025 .....	17,543,339.33	August 2029 .....	7,930,582.15
September 2021 .....	36,240,710.07	September 2025 .....	17,261,460.54	September 2029 .....	7,797,272.53
October 2021 .....	35,727,202.86	October 2025 .....	16,983,894.75	October 2029 .....	7,666,054.11
November 2021 .....	35,219,362.42	November 2025 .....	16,710,577.84	November 2029 .....	7,536,895.34
December 2021 .....	34,717,125.39	December 2025 .....	16,441,446.66	December 2029 .....	7,409,765.11
January 2022 .....	34,220,429.11	January 2026 .....	16,176,438.95	January 2030 .....	7,284,632.81
February 2022 .....	33,729,211.61	February 2026 .....	15,915,493.39	February 2030 .....	7,161,468.26



# **Aggregate Group II (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2030 .....	\$ 7,040,241.71	February 2035 .....	\$ 2,456,486.12	January 2040 .....	\$ 734,720.71
April 2030 .....	6,920,923.88	March 2035 .....	2,410,679.66	February 2040 .....	718,149.68
May 2030 .....	6,803,485.90	April 2035 .....	2,365,629.46	March 2040 .....	701,873.85
June 2030 .....	6,687,899.33	May 2035 .....	2,321,323.78	April 2040 .....	685,888.46
July 2030 .....	6,574,136.16	June 2035 .....	2,277,751.05	May 2040 .....	670,188.81
August 2030 .....	6,462,168.79	July 2035 .....	2,234,899.87	June 2040 .....	654,770.27
September 2030 .....	6,351,970.00	August 2035 .....	2,192,759.02	July 2040 .....	639,628.30
October 2030 .....	6,243,513.02	September 2035 .....	2,151,317.42	August 2040 .....	624,758.40
November 2030 .....	6,136,771.44	October 2035 .....	2,110,564.19	September 2040 .....	610,156.16
December 2030 .....	6,031,719.25	November 2035 .....	2,070,488.61	October 2040 .....	595,817.24
January 2031 .....	5,928,330.83	December 2035 .....	2,031,080.09	November 2040 .....	581,737.36
February 2031 .....	5,826,580.94	January 2036 .....	1,992,328.24	December 2040 .....	567,912.30
March 2031 .....	5,726,444.69	February 2036 .....	1,954,222.79	January 2041 .....	554,337.91
April 2031 .....	5,627,897.58	March 2036 .....	1,916,753.66	February 2041 .....	541,010.11
May 2031 .....	5,530,915.48	April 2036 .....	1,879,910.89	March 2041 .....	527,924.88
June 2031 .....	5,435,474.59	May 2036 .....	1,843,684.69	April 2041 .....	515,078.25
July 2031 .....	5,341,551.49	June 2036 .....	1,808,065.41	May 2041 .....	502,466.33
August 2031 .....	5,249,123.09	July 2036 .....	1,773,043.54	June 2041 .....	490,085.28
September 2031 .....	5,158,166.64	August 2036 .....	1,738,609.73	July 2041 .....	477,931.32
October 2031 .....	5,068,659.74	September 2036 .....	1,704,754.75	August 2041 .....	466,000.73
November 2031 .....	4,980,580.31	October 2036 .....	1,671,469.53	September 2041 .....	454,289.84
December 2031 .....	4,893,906.60	November 2036 .....	1,638,745.12	October 2041 .....	442,795.05
January 2032 .....	4,808,617.18	December 2036 .....	1,606,572.71	November 2041 .....	431,512.81
February 2032 .....	4,724,690.96	January 2037 .....	1,574,943.64	December 2041 .....	420,439.62
March 2032 .....	4,642,107.13	February 2037 .....	1,543,849.34	January 2042 .....	409,572.04
April 2032 .....	4,560,845.21	March 2037 .....	1,513,281.42	February 2042 .....	398,906.69
May 2032 .....	4,480,885.01	April 2037 .....	1,483,231.57	March 2042 .....	388,440.22
June 2032 .....	4,402,206.66	May 2037 .....	1,453,691.65	April 2042 .....	378,169.36
July 2032 .....	4,324,790.56	June 2037 .....	1,424,653.60	May 2042 .....	368,090.86
August 2032 .....	4,248,617.41	July 2037 .....	1,396,109.52	June 2042 .....	358,201.56
September 2032 .....	4,173,668.21	August 2037 .....	1,368,051.60	July 2042 .....	348,498.30
October 2032 .....	4,099,924.24	September 2037 .....	1,340,472.17	August 2042 .....	338,978.02
November 2032 .....	4,027,367.03	October 2037 .....	1,313,363.66	September 2042 .....	329,637.68
December 2032 .....	3,955,978.41	November 2037 .....	1,286,718.62	October 2042 .....	320,474.28
January 2033 .....	3,885,740.49	December 2037 .....	1,260,529.72	November 2042 .....	311,484.88
February 2033 .....	3,816,635.61	January 2038 .....	1,234,789.73	December 2042 .....	302,666.59
March 2033 .....	3,748,646.42	February 2038 .....	1,209,491.55	January 2043 .....	294,016.55
April 2033 .....	3,681,755.77	March 2038 .....	1,184,628.15	February 2043 .....	285,531.97
May 2033 .....	3,615,946.83	April 2038 .....	1,160,192.65	March 2043 .....	277,210.07
June 2033 .....	3,551,202.96	May 2038 .....	1,136,178.24	April 2043 .....	269,048.13
July 2033 .....	3,487,507.82	June 2038 .....	1,112,578.24	May 2043 .....	261,043.49
August 2033 .....	3,424,845.28	July 2038 .....	1,089,386.05	June 2043 .....	253,193.50
September 2033 .....	3,363,199.45	August 2038 .....	1,066,595.19	July 2043 .....	245,495.56
October 2033 .....	3,302,554.70	September 2038 .....	1,044,199.26	August 2043 .....	237,947.14
November 2033 .....	3,242,895.62	October 2038 .....	1,022,191.96	September 2043 .....	230,545.71
December 2033 .....	3,184,207.02	November 2038 .....	1,000,567.11	October 2043 .....	223,288.79
January 2034 .....	3,126,473.96	December 2038 .....	979,318.59	November 2043 .....	216,173.96
February 2034 .....	3,069,681.70	January 2039 .....	958,440.40	December 2043 .....	209,198.82
March 2034 .....	3,013,815.73	February 2039 .....	937,926.62	January 2044 .....	202,361.01
April 2034 .....	2,958,861.76	March 2039 .....	917,771.41	February 2044 .....	195,658.20
May 2034 .....	2,904,805.71	April 2039 .....	897,969.04	March 2044 .....	189,088.12
June 2034 .....	2,851,633.70	May 2039 .....	878,513.86	April 2044 .....	182,648.50
July 2034 .....	2,799,332.09	June 2039 .....	859,400.29	May 2044 .....	176,337.14
August 2034 .....	2,747,887.40	July 2039 .....	840,622.87	June 2044 .....	170,151.86
September 2034 .....	2,697,286.38	August 2039 .....	822,176.19	July 2044 .....	164,090.51
October 2034 .....	2,647,515.98	September 2039 .....	804,054.93	August 2044 .....	158,150.99
November 2034 .....	2,598,563.33	October 2039 .....	786,253.87	September 2044 .....	152,331.20
December 2034 .....	2,550,415.76	November 2039 .....	768,767.85	October 2044 .....	146,629.12
January 2035 .....	2,503,060.79	December 2039 .....	751,591.79	November 2044 .....	141,042.73

### ***Aggregate Group II (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
December 2044 .....	\$ 135,570.04	January 2046 .....	\$ 73,926.33	February 2047 .....	\$ 27,394.63
January 2045 .....	130,209.11	February 2046 .....	69,854.31	March 2047 .....	24,347.48
February 2045 .....	124,958.02	March 2046 .....	65,869.79	April 2047 .....	21,369.73
March 2045 .....	119,814.88	April 2046 .....	61,971.26	May 2047 .....	18,460.15
April 2045 .....	114,777.83	May 2046 .....	58,157.19	June 2047 .....	15,617.51
May 2045 .....	109,845.05	June 2046 .....	54,426.11	July 2047 .....	12,840.60
June 2045 .....	105,014.74	July 2046 .....	50,776.55	August 2047 .....	10,128.26
July 2045 .....	100,285.12	August 2046 .....	47,207.09	September 2047 .....	7,479.32
August 2045 .....	95,654.45	September 2046 .....	43,716.30	October 2047 .....	4,892.63
September 2045 .....	91,121.02	October 2046 .....	40,302.80	November 2047 .....	2,367.07
October 2045 .....	86,683.14	November 2046 .....	36,965.21	December 2047 and	
November 2045 .....	82,339.15	December 2046 .....	33,702.20	thereafter .....	0.00
December 2045 .....	78,087.41	January 2047 .....	30,512.44		

### ***Aggregate Group III Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$36,215,000.00	July 2021 .....	\$22,718,729.45	November 2024 .....	\$10,626,866.77
April 2018 .....	36,079,336.63	August 2021 .....	22,339,787.32	December 2024 .....	10,412,565.95
May 2018 .....	35,929,496.81	September 2021 .....	21,965,053.81	January 2025 .....	10,202,459.51
June 2018 .....	35,765,559.96	October 2021 .....	21,594,480.75	February 2025 .....	9,996,467.03
July 2018 .....	35,587,619.98	November 2021 .....	21,228,020.51	March 2025 .....	9,794,509.61
August 2018 .....	35,395,785.25	December 2021 .....	20,865,625.99	April 2025 .....	9,596,509.84
September 2018 .....	35,190,178.48	January 2022 .....	20,507,250.60	May 2025 .....	9,402,391.78
October 2018 .....	34,970,936.64	February 2022 .....	20,152,848.27	June 2025 .....	9,212,080.91
November 2018 .....	34,738,210.80	March 2022 .....	19,802,373.45	July 2025 .....	9,025,504.14
December 2018 .....	34,492,166.01	April 2022 .....	19,455,781.07	August 2025 .....	8,842,589.75
January 2019 .....	34,232,981.06	May 2022 .....	19,113,026.59	September 2025 .....	8,663,267.37
February 2019 .....	33,960,848.34	June 2022 .....	18,774,065.92	October 2025 .....	8,487,467.98
March 2019 .....	33,675,973.52	July 2022 .....	18,438,855.49	November 2025 .....	8,315,123.84
April 2019 .....	33,378,575.40	August 2022 .....	18,107,352.21	December 2025 .....	8,146,168.52
May 2019 .....	33,068,885.53	September 2022 .....	17,779,513.46	January 2026 .....	7,980,536.83
June 2019 .....	32,747,147.97	October 2022 .....	17,455,297.07	February 2026 .....	7,818,164.82
July 2019 .....	32,413,618.95	November 2022 .....	17,134,661.38	March 2026 .....	7,658,989.74
August 2019 .....	32,068,566.51	December 2022 .....	16,817,565.15	April 2026 .....	7,502,950.05
September 2019 .....	31,712,270.15	January 2023 .....	16,503,967.63	May 2026 .....	7,349,985.37
October 2019 .....	31,345,020.44	February 2023 .....	16,193,828.49	June 2026 .....	7,200,036.44
November 2019 .....	30,967,118.58	March 2023 .....	15,887,107.86	July 2026 .....	7,053,045.16
December 2019 .....	30,578,876.03	April 2023 .....	15,583,766.33	August 2026 .....	6,908,954.50
January 2020 .....	30,180,614.01	May 2023 .....	15,283,764.88	September 2026 .....	6,767,708.54
February 2020 .....	29,772,663.06	June 2023 .....	14,987,064.98	October 2026 .....	6,629,252.39
March 2020 .....	29,355,362.57	July 2023 .....	14,693,628.47	November 2026 .....	6,493,532.23
April 2020 .....	28,929,060.26	August 2023 .....	14,403,417.66	December 2026 .....	6,360,495.24
May 2020 .....	28,494,111.69	September 2023 .....	14,116,395.24	January 2027 .....	6,230,089.62
June 2020 .....	28,050,879.74	October 2023 .....	13,834,006.30	February 2027 .....	6,102,264.54
July 2020 .....	27,612,589.92	November 2023 .....	13,557,114.31	March 2027 .....	5,976,970.15
August 2020 .....	27,179,185.99	December 2023 .....	13,285,614.30	April 2027 .....	5,854,157.52
September 2020 .....	26,750,612.30	January 2024 .....	13,019,403.25	May 2027 .....	5,733,778.68
October 2020 .....	26,326,813.84	February 2024 .....	12,758,380.11	June 2027 .....	5,615,786.55
November 2020 .....	25,907,736.19	March 2024 .....	12,502,445.70	July 2027 .....	5,500,134.97
December 2020 .....	25,493,325.53	April 2024 .....	12,251,502.75	August 2027 .....	5,386,778.62
January 2021 .....	25,083,528.65	May 2024 .....	12,005,455.78	September 2027 .....	5,275,673.08
February 2021 .....	24,678,292.91	June 2024 .....	11,764,211.15	October 2027 .....	5,166,774.76
March 2021 .....	24,277,566.26	July 2024 .....	11,527,676.96	November 2027 .....	5,060,040.88
April 2021 .....	23,881,297.22	August 2024 .....	11,295,763.06	December 2027 .....	4,955,429.51
May 2021 .....	23,489,434.88	September 2024 .....	11,068,380.97	January 2028 .....	4,852,899.49
June 2021 .....	23,101,928.89	October 2024 .....	10,845,443.93	February 2028 .....	4,752,410.46

### Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2028 .....	\$ 4,653,922.83	February 2033 .....	\$ 1,303,691.97	January 2038 .....	\$ 325,231.64
April 2028 .....	4,557,397.74	March 2033 .....	1,274,892.88	February 2038 .....	317,148.77
May 2028 .....	4,462,797.10	April 2033 .....	1,246,690.45	March 2038 .....	309,244.08
June 2028 .....	4,370,083.53	May 2033 .....	1,219,072.80	April 2038 .....	301,513.90
July 2028 .....	4,279,220.36	June 2033 .....	1,192,028.27	May 2038 .....	293,954.60
August 2028 .....	4,190,171.64	July 2033 .....	1,165,545.42	June 2038 .....	286,562.64
September 2028 .....	4,102,902.09	August 2033 .....	1,139,613.05	July 2038 .....	279,334.55
October 2028 .....	4,017,377.10	September 2033 .....	1,114,220.16	August 2038 .....	272,266.94
November 2028 .....	3,933,562.72	October 2033 .....	1,089,355.98	September 2038 .....	265,356.45
December 2028 .....	3,851,425.67	November 2033 .....	1,065,009.94	October 2038 .....	258,599.83
January 2029 .....	3,770,933.27	December 2033 .....	1,041,171.67	November 2038 .....	251,993.88
February 2029 .....	3,692,053.50	January 2034 .....	1,017,831.03	December 2038 .....	245,535.44
March 2029 .....	3,614,754.93	February 2034 .....	994,978.03	January 2039 .....	239,221.46
April 2029 .....	3,539,006.73	March 2034 .....	972,602.92	February 2039 .....	233,048.90
May 2029 .....	3,464,778.68	April 2034 .....	950,696.12	March 2039 .....	227,014.82
June 2029 .....	3,392,041.11	May 2034 .....	929,248.23	April 2039 .....	221,116.33
July 2029 .....	3,320,764.94	June 2034 .....	908,250.05	May 2039 .....	215,350.58
August 2029 .....	3,250,921.63	July 2034 .....	887,692.54	June 2039 .....	209,714.79
September 2029 .....	3,182,483.21	August 2034 .....	867,566.86	July 2039 .....	204,206.24
October 2029 .....	3,115,422.20	September 2034 .....	847,864.32	August 2039 .....	198,822.27
November 2029 .....	3,049,711.71	October 2034 .....	828,576.42	September 2039 .....	193,560.25
December 2029 .....	2,985,325.30	November 2034 .....	809,694.81	October 2039 .....	188,417.62
January 2030 .....	2,922,237.09	December 2034 .....	791,211.30	November 2039 .....	183,391.86
February 2030 .....	2,860,421.66	January 2035 .....	773,117.88	December 2039 .....	178,480.53
March 2030 .....	2,799,854.09	February 2035 .....	755,406.69	January 2040 .....	173,681.20
April 2030 .....	2,740,509.95	March 2035 .....	738,070.01	February 2040 .....	168,991.51
May 2030 .....	2,682,365.26	April 2035 .....	721,100.29	March 2040 .....	164,409.15
June 2030 .....	2,625,396.51	May 2035 .....	704,490.10	April 2040 .....	159,931.84
July 2030 .....	2,569,580.63	June 2035 .....	688,232.20	May 2040 .....	155,557.37
August 2030 .....	2,514,895.01	July 2035 .....	672,319.44	June 2040 .....	151,283.55
September 2030 .....	2,461,317.47	August 2035 .....	656,744.86	July 2040 .....	147,108.26
October 2030 .....	2,408,826.23	September 2035 .....	641,501.60	August 2040 .....	143,029.39
November 2030 .....	2,357,399.98	October 2035 .....	626,582.94	September 2040 .....	139,044.91
December 2030 .....	2,307,017.77	November 2035 .....	611,982.32	October 2040 .....	135,152.80
January 2031 .....	2,257,659.08	December 2035 .....	597,693.27	November 2040 .....	131,351.10
February 2031 .....	2,209,303.77	January 2036 .....	583,709.48	December 2040 .....	127,637.87
March 2031 .....	2,161,932.10	February 2036 .....	570,024.73	January 2041 .....	124,011.24
April 2031 .....	2,115,524.71	March 2036 .....	556,632.96	February 2041 .....	120,469.36
May 2031 .....	2,070,062.60	April 2036 .....	543,528.21	March 2041 .....	117,010.40
June 2031 .....	2,025,527.15	May 2036 .....	530,704.63	April 2041 .....	113,632.60
July 2031 .....	1,981,900.09	June 2036 .....	518,156.49	May 2041 .....	110,334.22
August 2031 .....	1,939,163.50	July 2036 .....	505,878.19	June 2041 .....	107,113.55
September 2031 .....	1,897,299.82	August 2036 .....	493,864.22	July 2041 .....	103,968.92
October 2031 .....	1,856,291.80	September 2036 .....	482,109.19	August 2041 .....	100,898.71
November 2031 .....	1,816,122.56	October 2036 .....	470,607.80	September 2041 .....	97,901.30
December 2031 .....	1,776,775.52	November 2036 .....	459,354.87	October 2041 .....	94,975.13
January 2032 .....	1,738,234.42	December 2036 .....	448,345.33	November 2041 .....	92,118.67
February 2032 .....	1,700,483.33	January 2037 .....	437,574.19	December 2041 .....	89,330.40
March 2032 .....	1,663,506.61	February 2037 .....	427,036.57	January 2042 .....	86,608.85
April 2032 .....	1,627,288.94	March 2037 .....	416,727.68	February 2042 .....	83,952.59
May 2032 .....	1,591,815.28	April 2037 .....	406,642.84	March 2042 .....	81,360.18
June 2032 .....	1,557,070.89	May 2037 .....	396,777.44	April 2042 .....	78,830.26
July 2032 .....	1,523,041.31	June 2037 .....	387,126.97	May 2042 .....	76,361.45
August 2032 .....	1,489,712.36	July 2037 .....	377,687.02	June 2042 .....	73,952.43
September 2032 .....	1,457,070.15	August 2037 .....	368,453.26	July 2042 .....	71,601.90
October 2032 .....	1,425,101.03	September 2037 .....	359,421.45	August 2042 .....	69,308.59
November 2032 .....	1,393,791.64	October 2037 .....	350,587.42	September 2042 .....	67,071.23
December 2032 .....	1,363,128.86	November 2037 .....	341,947.09	October 2042 .....	64,888.62
January 2033 .....	1,333,099.84	December 2037 .....	333,496.47	November 2042 .....	62,759.55

***Aggregate Group III (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
December 2042 .....	\$ 60,682.84	August 2044 .....	\$ 28,537.51	April 2046 .....	\$ 9,658.48
January 2043 .....	58,657.35	September 2044 .....	27,328.31	May 2046 .....	8,965.72
February 2043 .....	56,681.96	October 2044 .....	26,151.01	June 2046 .....	8,292.96
March 2043 .....	54,755.55	November 2044 .....	25,004.89	July 2046 .....	7,639.73
April 2043 .....	52,877.05	December 2044 .....	23,889.23	August 2046 .....	7,005.56
May 2043 .....	51,045.41	January 2045 .....	22,803.34	September 2046 .....	6,390.00
June 2043 .....	49,259.58	February 2045 .....	21,746.55	October 2046 .....	5,792.62
July 2043 .....	47,518.56	March 2045 .....	20,718.18	November 2046 .....	5,212.98
August 2043 .....	45,821.35	April 2045 .....	19,717.59	December 2046 .....	4,650.66
September 2043 .....	44,166.97	May 2045 .....	18,744.15	January 2047 .....	4,105.25
October 2043 .....	42,554.49	June 2045 .....	17,797.22	February 2047 .....	3,576.33
November 2043 .....	40,982.95	July 2045 .....	16,876.20	March 2047 .....	3,063.53
December 2043 .....	39,451.45	August 2045 .....	15,980.50	April 2047 .....	2,566.44
January 2044 .....	37,959.11	September 2045 .....	15,109.52	May 2047 .....	2,084.69
February 2044 .....	36,505.03	October 2045 .....	14,262.69	June 2047 .....	1,617.92
March 2044 .....	35,088.37	November 2045 .....	13,439.46	July 2047 .....	1,165.75
April 2044 .....	33,708.28	December 2045 .....	12,639.28	August 2047 .....	727.83
May 2044 .....	32,363.95	January 2046 .....	11,861.61	September 2047 .....	303.82
June 2044 .....	31,054.56	February 2046 .....	11,105.93	October 2047 and	
July 2044 .....	29,779.34	March 2046 .....	10,371.72	thereafter .....	0.00

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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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**\$313,249,602**



**Guaranteed REMIC  
Pass-Through Certificates  
Fannie Mae REMIC Trust 2018-24**

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## PROSPECTUS SUPPLEMENT

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**Wells Fargo Securities**

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**March 23, 2018**

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