

\$330,628,434



Fannie Mae®

Guaranteed REMIC Pass-Through Certificates Fannie Mae REMIC Trust 2018-82

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

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

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

In addition, less than 1% of the mortgage loans underlying the Group 1 MBS are FHA-insured or VA- or RHS- guaranteed.

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
W	1	\$43,932,166	PT	(2)	WAC	3136B3NP1	November 2058
NO	2	7,842,132	SC/SEQ	0.0%	PO	3136B3NQ9	October 2047
G(3)	2	21,859,000	SC/SEQ	3.5	FIX	3136B3NR7	October 2047
VG(3)	2	2,811,000	SC/SEQ/AD	3.5	FIX	3136B3NS5	October 2047
GZ(3)	2	5,866,122	SC/SEQ	3.5	FIX/Z	3136B3NT3	October 2047
H(3)	3	34,137,000	SC/SEQ	3.5	FIX	3136B3NU0	June 2046
VH(3)	3	2,190,000	SC/SEQ/AD	3.5	FIX	3136B3NV8	June 2046
ZH(3)	3	4,570,339	SC/SEQ	3.5	FIX/Z	3136B3NW6	June 2046
VJ(3)	4	6,251,000	SC/SEQ/AD	3.5	FIX	3136B3NX4	December 2047
ZJ(3)	4	12,928,498	SC/SEQ	3.5	FIX/Z	3136B3NY2	December 2047
ZK(3)	5	5,680,680	SC/PT	3.5	FIX/Z	3136B3NZ9	March 2042
A	6	34,576,000	SC/SEQ	4.0	FIX	3136B3PA2	January 2042
VA	6	10,014,000	SC/SEQ/AD	4.0	FIX	3136B3PB0	January 2042
VZ	6	4,015,923	SC/SEQ	4.0	FIX/Z	3136B3PC8	January 2042
FA(3)	7	89,303,049	PT	(4)	FLT	3136B3PD6	November 2048
SA(3)	7	89,303,049(5)	NLT	(4)	INV/IO	3136B3PE4	November 2048
AC(3)	7	44,651,525	PT	3.5	FIX	3136B3PF1	November 2048
R		0	NPR	0	NPR	3136B3PG9	November 2058

- (1) See "Description of the Certificates—Class Definitions and Abbreviations" in the REMIC prospectus.
(2) The interest rate of the W Class is calculated as described on page S-16.
(3) Exchangeable classes.

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

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The NA, NV, NZ and AB Classes are the RCR Classes. For a more detailed description of the RCR classes, see Schedule 1 attached to this prospectus supplement and "Description of the Certificates—Combination and Recombination—RCR Certificates" in the REMIC prospectus.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be October 31, 2018.

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

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

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

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

J.P. Morgan

October 26, 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
 - May 1, 2018, for all MBS issued on or after May 1, 2018,
 - June 1, 2016, for all MBS issued on or after June 1, 2016 and prior to May 1, 2018,
 - October 1, 2014, for all MBS issued on or after October 1, 2014 and prior to June 1, 2016,
 - March 1, 2013, for all MBS issued on or after March 1, 2013 and prior to October 1, 2014,
 - February 1, 2012, for all MBS issued on or after February 1, 2012 and prior to March 1, 2013,
 - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
 - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
 - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
 - January 1, 2006, for all other MBS(as applicable, the “MBS Prospectus”);
- if you are purchasing a Group 2, Group 3, Group 4, Group 5 or Group 6 Class or the R Class, the disclosure documents relating to the applicable underlying REMIC and RCR certificates (the “Underlying REMIC Disclosure Documents”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

For a description of current servicing policies generally applicable to existing Fannie Mae MBS pools, see “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus dated May 1, 2018.

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

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

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

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

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

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

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of October 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	<i>Subgroup 2a</i> Class 2017-84-JP REMIC Certificate
	<i>Subgroup 2b</i> Class 2015-55-QD RCR Certificate
3	Class 2017-6-PA RCR Certificate
	Class 2018-36-E REMIC Certificate
4	Class 2012-31-DC REMIC Certificate
	Class 2015-95-VB REMIC Certificate
	Class 2017-97-LQ REMIC Certificate
	Class 2017-97-QL REMIC Certificate
	Class 2018-36-EL REMIC Certificate
5	Class 2012-28-ZA REMIC Certificate
6	Class 2010-134-CZ REMIC Certificate
	Class 2010-148-AZ REMIC Certificate
	Class 2011-2-HZ REMIC Certificate
	Class 2011-103-ZL REMIC Certificate
	Class 2011-106-MZ REMIC Certificate
	Class 2011-118-Z RCR Certificate
	Class 2011-129-MZ REMIC Certificate
	Class 2011-143-PL REMIC Certificate
7	Group 7 MBS

Group 1 MBS

The first table in Exhibit A-1 of this prospectus supplement lists certain assumed characteristics of the mortgage loans underlying the adjustable-rate MBS in Group 1. The assumed characteristics appearing in Exhibit A-1 may not reflect the actual characteristics of the individual adjustable-rate mortgage loans included in the related pools. The actual characteristics of most of the related mortgage loans may differ from those specified in Exhibit A-1, and may differ significantly.

The second table in Exhibit A-1 of this prospectus supplement lists the pool numbers of the adjustable-rate MBS expected to be included in the Trust.

Group 2, Group 3, Group 4, Group 5 and Group 6

Exhibit A-2 describes the underlying REMIC and RCR certificates in Group 2, Group 3, Group 4, Group 5 and Group 6, including certain information about the related mortgage loans. To

learn more about the underlying REMIC and RCR certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

Group 7

Characteristics of the Fixed Rate MBS

<u>Approximate Principal Balance</u>	<u>Pass-Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
\$133,954,574	5.50%	5.75% to 8.00%	15 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>
\$133,954,574	360	207	142	5.984%

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

Settlement Date

We expect to issue the certificates on October 31, 2018.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

<u>Fed Book-Entry</u>	<u>Physical</u>
All classes of certificates other than the R Class	R Class

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

During each interest accrual period, the W Class will bear interest at the applicable annual rate described under “Description of the Certificates—Distributions of Interest—*The W Class*” in this prospectus supplement.

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>
FA	2.587%	6.50%	0.30%	LIBOR + 30 basis points
SA	3.913%	6.20%	0.00%	6.2% – LIBOR

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

Notional Class

The notional principal balance of the notional class specified below will equal the percentage of the outstanding balance specified below immediately before the related distribution date:

<u>Class</u>	
SA	100% of the FA 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 Class</u>	<u>CPR Prepayment Assumption</u>						
	<u>0%</u>	<u>5%</u>	<u>10%</u>	<u>15%</u>	<u>25%</u>	<u>50%</u>	<u>75%</u>
W	7.7	6.0	4.8	3.9	2.7	1.3	0.7

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>146%</u>	<u>300%</u>	<u>600%</u>
NO	18.0	8.9	7.3	4.3	2.1
G	14.2	5.2	4.0	2.2	1.1
VG	6.0	6.0	5.8	4.3	2.5
GZ	26.4	17.7	15.4	10.0	5.2

		PSA Prepayment Assumption					
<u>Group 3 Classes</u>		<u>0%</u>	<u>100%</u>	<u>146%</u>	<u>300%</u>	<u>600%</u>	
H	.....	13.0	5.2	4.0	2.3	1.1
VH	.....	6.0	6.0	5.8	4.5	2.5
ZH	.....	24.8	15.9	13.2	8.5	4.2
		PSA Prepayment Assumption					
<u>Group 4 Classes</u>		<u>0%</u>	<u>100%</u>	<u>146%</u>	<u>300%</u>	<u>600%</u>	
VJ	.....	6.0	5.1	4.4	3.0	1.6
ZJ	.....	18.9	13.6	12.2	8.6	4.5
		PSA Prepayment Assumption					
<u>Group 5 Class</u>		<u>0%</u>	<u>100%</u>	<u>146%</u>	<u>300%</u>	<u>600%</u>	
ZK	.....	17.2	11.5	9.9	6.3	3.2
		PSA Prepayment Assumption					
<u>Group 6 Classes</u>		<u>0%</u>	<u>100%</u>	<u>123%</u>	<u>200%</u>	<u>400%</u>	<u>600%</u>
A	11.4	5.1	4.5	3.1	1.7	1.1
VA	15.6	11.8	11.0	8.7	5.2	3.5
VZ	21.7	18.6	17.9	15.5	10.1	6.9
		PSA Prepayment Assumption					
<u>Group 7 Classes</u>		<u>0%</u>	<u>100%</u>	<u>190%</u>	<u>400%</u>	<u>800%</u>	<u>1200%</u>
FA, SA, AC and AB	20.5	7.1	5.4	3.1	1.5	0.8
		PSA Prepayment Assumption					
<u>Group 2/Group 3 Class†</u>		<u>0%</u>	<u>100%</u>	<u>146%</u>	<u>300%</u>	<u>600%</u>	
NA	.....	13.5	5.2	4.0	2.2	1.1
		PSA Prepayment Assumption					
<u>Group 2/Group 3/Group 4 Class†</u>		<u>0%</u>	<u>100%</u>	<u>146%</u>	<u>300%</u>	<u>600%</u>	
NV	.....	6.0	5.5	5.1	3.6	2.0
		PSA Prepayment Assumption					
<u>Group 2/Group 3/Group 4/Group 5 Class†</u>		<u>0%</u>	<u>100%</u>	<u>146%</u>	<u>300%</u>	<u>600%</u>	
NZ	.....	21.3	15.3	13.3	8.8	4.5

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

† These classes are RCR classes formed by combinations of two or more REMIC classes in different groups. For additional information, see Schedule 1 attached to this prospectus supplement.

ADDITIONAL RISK FACTORS

Recent natural disasters may present a risk of increased mortgage loan defaults. In September and October of 2018, areas of the coastal Carolinas and Florida experienced extensive damage as a result of Hurricane Florence and Hurricane Michael, respectively. 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. In early 2018, ICE stated its intention to continue to administer and quote LIBOR after 2021, possibly employing an alternative methodology. Therefore, no assurance can be given that LIBOR on any date accurately represents the London interbank rate or the rate applicable to actual loans in U.S. dollars for the relevant period between leading European banks, or that the underlying methodology for LIBOR will not change. Efforts to identify a set of alternative U.S. dollar reference interest rates include proposals by the Alternative Reference Rates

Committee of the Federal Reserve Board and the Federal Reserve Bank of New York. At present, we are unable to predict the effect of any alternative reference rates that may be established or any other reforms to LIBOR that may be adopted in the United Kingdom, in the U.S. or elsewhere. Uncertainty as to the nature of such potential changes, alternative reference rates or other reforms may adversely affect the trading market for LIBOR-based securities, including certificates with interest rates that adjust based on LIBOR. Moreover, any future reform, replacement or disappearance of LIBOR may adversely affect the value of and return on the affected certificates.

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

Payments on the Group 2 Group 3, Group 4, Group 5 and Group 6 Classes will be affected by the applicable payment priorities governing the related Underlying REMIC and RCR Certificates. If you invest in a Group 2, Group 3, Group 4, Group 5 or Group 6 Class,

the rate at which you receive payments will be affected by the applicable priority sequences governing principal payments on the related Underlying REMIC and RCR Certificates.

As described in the related Underlying REMIC Disclosure Documents, the Underlying REMIC and RCR Certificates may be subsequent in payment priority to certain other classes issued from the related underlying REMIC trusts. As a result, such other classes may receive principal before principal is paid on the related Underlying REMIC and RCR Certificates, possibly for long periods.

In addition, as described in the related Underlying REMIC Disclosure Documents, principal payments on several of the underlying REMIC and RCR certificates are governed by principal balance schedules. As a result, those underlying certificates may receive principal payments faster or slower than would otherwise have been the case. In some cases, they may receive no principal payments for extended periods. Prepayments on the related mortgage loans may have occurred at rates faster or slower than the rates initially assumed. In certain high

prepayment scenarios, it is possible that the effect of a principal balance schedule on principal payments over time may be eliminated. In such a case, the applicable underlying REMIC and RCR certificates would receive principal payments at rates that may vary widely from period to period. This prospectus supplement contains no information as to whether

- the applicable underlying REMIC and RCR certificates have adhered to the related principal balance schedules,
- any related support classes remain outstanding, or
- the applicable underlying REMIC and RCR certificates otherwise have performed as originally anticipated.

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

DESCRIPTION OF THE CERTIFICATES

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

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the “Trust”) pursuant to a trust agreement dated as of May 1, 2010 and a supplement thereto dated as of October 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:

- one group of Fannie Mae Guaranteed Mortgage Pass-Through Certificates having variable pass-through rates (the “Group 1 MBS” or “ARM MBS”),

- five groups of previously issued REMIC and RCR Certificates (the “Group 2 Underlying REMIC and RCR Certificates,” “Group 3 Underlying REMIC and RCR Certificates,” “Group 4 Underlying REMIC Certificates,” “Group 5 Underlying REMIC Certificate” and “Group 6 Underlying REMIC and RCR Certificates,” and together, the “Underlying REMIC and RCR Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”), as further described in Exhibit A-2, and
- certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates having fixed pass-through rates (the “Group 7 MBS,” or the “Fixed Rate MBS”).

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

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

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

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

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

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

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

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

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

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

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

The ARM MBS

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

General

The Mortgage Loans underlying the ARM MBS in Group 1 (the “Hybrid ARM Loans”) will have the general characteristics described in the MBS Prospectus. In addition, we assume that the Hybrid ARM Loans will have the characteristics listed in the first table on Exhibit A-1 to this prospectus supplement. The ARM MBS provide that principal and interest on the Hybrid ARM Loans are passed through monthly, beginning in the month after we issue the ARM MBS. The Hybrid ARM Loans are generally conventional, adjustable-rate mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. Most of the Hybrid ARM Loans have original maturities of up to 30 years, with the remaining Hybrid ARM Loans having original maturities of up to 40 years. See “Description of the Certificates,” “The Mortgage Loan Pools,” “The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus. See also the second table on Exhibit A-1 to this prospectus supplement for the pool numbers of the ARM MBS expected to be included in the Trust.

Characteristics of the Hybrid ARM Loans

Applicable Indices

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

- in the case of approximately 20% of the Hybrid ARM Loans, annually based on the One-Year WSJ LIBOR Index (the “One-Year LIBOR ARM Loans”) as available generally 25 days or 45 days, as applicable, prior to the related interest rate adjustment date;
- in the case of approximately 45% of the Hybrid ARM Loans, annually based on the One-Year Treasury Index (the “One-Year Treasury ARM Loans”) as available generally 15, 30, 45 or 60 days, as applicable, prior to the related interest rate adjustment date; or
- in the case of approximately 29% of the Hybrid ARM Loans, semi-annually based on the Six-Month WSJ LIBOR Index (the “Six-Month LIBOR ARM Loans”) as available generally 25 days, 30 days or 45 days, as applicable, prior to the related interest rate adjustment date.

In the case of approximately 6% of the Hybrid ARM Loans, the related ARM Rates will adjust based on other interest rate indices. The indices are specified in the first table of Exhibit A-1 to this prospectus supplement. See “The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*ARM Indices*” in the MBS Prospectus for descriptions of most of these indices. If any of these indices becomes unavailable, an alternative index will be determined in accordance with the terms of the related mortgage note.

Initial Interest Only Periods

The scheduled monthly payments on approximately 29% of the Hybrid ARM Loans represented accrued interest only for periods that may range up to 10 years following origination.

Beginning with the first monthly payment following the expiration of the applicable interest only period, the related loan documents provide that the scheduled monthly payment on each of the related Hybrid ARM Loans will be increased by an amount sufficient to pay accrued interest at the then current rate and to fully amortize the Hybrid ARM Loan by its scheduled maturity date. See “Risk Factors—Risks Relating to Yield and Prepayment—*Fixed-rate and ARM loans with long initial interest-only payment periods may be more likely to be refinanced or become delinquent than other mortgage loans*” in the MBS Prospectus dated May 1, 2018.

Initial Fixed-Rate Periods

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

Initial Fixed-Rate Period				
<u>1 Year</u>	<u>3 years</u>	<u>5 years</u>	<u>7 years</u>	<u>10 years</u>
19%	25%	38%	12%	6%

ARM Rate Changes

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

Initial ARM Rate Change Caps

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

Subsequent ARM Rate Change Caps

On each applicable ARM Rate adjustment date thereafter, the ARM Rate for each Hybrid ARM Loan generally may not deviate by more than 1, 2, 3 or 5 percentage points, as applicable, from the related ARM Rate in effect immediately prior to that adjustment date.

Lifetime Cap and Floor

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

Monthly Payments

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

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

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

Reduced Servicing Fee

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

Option to Convert to Fixed Rate

Approximately 7% of the Hybrid ARM Loans permitted the borrower to convert the loan to a fixed interest-rate loan at certain times specified in the related mortgage note. If the borrower exercises the right to convert the loan to a fixed-rate loan, we will purchase the loan from the related pool. See “Yield, Maturity and Prepayment Considerations—Maturity and Prepayment Considerations—*Convertible ARM Loans*” and “The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*Types of ARM Loans—Fully amortizing ARM loan with fixed-rate conversion option*” in the MBS Prospectus dated May 1, 2018.

Prepayment Premium Periods

Approximately 18% of the Hybrid ARM Loans were subject to prepayment premiums if the borrowers made full or partial prepayments during prepayment premium periods that may range up to 60 months from the applicable origination dates.

Government Loans

Less than 1% of the Hybrid ARM Loans are insured by the Federal Housing Administration (FHA) or guaranteed by the U.S. Department of Veterans Affairs (VA) or the Rural Housing Service of the U.S. Department of Agriculture (RHS) (together, the “government loans”). The government loans may include certain higher balance FHA loans originated on or after March 6, 2008.

The Underlying REMIC and RCR Certificates

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

In addition, the pools of mortgage loans backing the Underlying REMIC and RCR Certificates have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Mortgage Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits” in the MBS Prospectus dated May 1, 2018. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools backing the Underlying REMIC and RCR Certificates, see the Final Data Statements for the related trusts and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*“Jumbo-conforming” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in the MBS Prospectus dated June 1, 2016.

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

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

The Fixed Rate MBS

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

For additional information, see “Summary—Group 7—Characteristics of the Fixed Rate MBS” in this prospectus supplement and “The Mortgage Loan Pools” and Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

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 also determine the business day convention, the definition of business day, the reference rate date and the determination date to be used and any other methodology for calculating the alternative method or index, and we may apply an adjustment factor to any designated alternative index as deemed appropriate to better achieve comparability to the current index and otherwise in keeping with industry-accepted practices. See “Additional Risk Factors—*The use of an alternative method or index in place of LIBOR for determining monthly interest rates may adversely affect the value of certain certificates*” in this prospectus supplement.

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

<u>Delay Classes</u>	<u>No-Delay Classes</u>
Fixed Rate Classes and the W Class	FA and SA Classes

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

The Dealer will treat the Principal Only Class as a Delay Class, solely for the purpose of facilitating trading.

Accrual Classes. The GZ, ZH, ZJ, ZK, VZ and NZ Classes are Accrual Classes. Interest will accrue on the Accrual Classes at the applicable annual rates specified on the cover of this prospectus supplement or on Schedule 1. 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.

W Class. On each Distribution Date, we will pay interest on the W Class at an annual rate equal to the weighted average of the pass-through rates of the Group 1 MBS (weighted on the basis on the principal balances of the Group 1 MBS after giving effect to distributions of principal made on the Group 1 MBS on the immediately preceding Distribution Date).

During the initial interest accrual period, the W Class is expected to bear interest at an annual rate of approximately 4.054%. Our determination of the interest rate for the W Class will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 800-2FANNIE.

Distributions of Principal

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

- *Group 1*

The Group 1 Principal Distribution Amount to W until retired. } Pass-Through Class

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

- *Group 2*

The GZ Accrual amount to VG until retired, and thereafter to GZ. } Accretion Directed Class and Accrual Class

The Group 2 Cash Flow Distribution Amount as follows:

21.4285714286% of the Subgroup 2a Cash Flow Distribution Amount and 14.2857142857% of the Subgroup 2b Cash Flow Distribution Amount to NO until retired. } Structured Collateral/ Sequential Pay Class

Remainder of the Subgroup 2a Cash Flow Distribution Amount and remainder of the Subgroup 2b Cash Flow Distribution Amount to G, VG and GZ, in that order, until retired. } Structured Collateral/ Sequential Pay Classes

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

The “Subgroup 2a Cash Flow Distribution Amount” is the principal then paid on the Subgroup 2a Underlying REMIC Certificate.

The “Subgroup 2b Cash Flow Distribution Amount” is the principal then paid on the Subgroup 2b Underlying RCR Certificate.

- *Group 3*

The ZH Accrual Amount to VH until retired, and thereafter to ZH.

} Accretion
Directed
Class and
Accrual Class

The Group 3 Cash Flow Distribution Amount to H, VH and ZH, in that order, until retired.

} Structured
Collateral/
Sequential
Pay Classes

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

The “Group 3 Cash Flow Distribution Amount” is the principal then paid on the Group 3 Underlying REMIC and RCR Certificates.

- *Group 4*

The ZJ Accrual Amount to VJ until retired, and thereafter to ZJ.

} Accretion
Directed
Class and
Accrual Class

The Group 4 Cash Flow Distribution Amount to VJ and ZJ, in that order, until retired.

} Structured
Collateral/
Sequential
Pay Classes

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

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

- *Group 5*

The Group 5 Principal Distribution Amount to ZK until retired.

} Structured
Collateral/
Pass-Through
Class

The “Group 5 Principal Distribution Amount” is the principal then paid on the Group 5 Underlying REMIC Certificate.

- *Group 6*

The VZ Accrual Amount to VA until retired, and thereafter to VZ.

} Accretion
Directed
Class and
Accrual Class

The Group 6 Cash Flow Distribution Amount to A, VA and VZ, in that order, until retired.

} Structured
Collateral/
Sequential
Pay Classes

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

The “Group 6 Cash Flow Distribution Amount” is the principal then paid on the Group 6 Underlying REMIC and RCR Certificates.

- *Group 7*

The Group 7 Principal Distribution Amount to FA and AC, pro rata, until retired.

} Pass-Through
Classes

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

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of

Mortgage Loans backing the Underlying REMIC and RCR Certificates, the applicable priority sequences governing principal payments on the Underlying REMIC and RCR Certificates, and the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Fixed Rate MBS have the original term to maturity, remaining term to maturity, loan age and interest rate specified under “Summary—Group 7—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Hybrid ARM Loans have the characteristics set forth in Exhibit A-1 to this prospectus supplement;
- with respect to the Hybrid Arm Loans, the listed index values are and remain as follows:

<u>Index</u>	<u>Assumed Value</u>
Six-Month Auction Avg Discount Rate ..	0.906%
One-Year CMT	2.05%
Two-Year CMT	1.255%
Three-Year CMT	2.42%
Five-Year CMT	2.65%
Freddie Mac Federal Cost of Funds	0.583%
11th District Cost of Funds	0.729%
One-Month WSJ LIBOR	2.287%
Six-Month WSJ LIBOR	1.61618%
One-Year WSJ LIBOR	1.88428%
Twelve-Month MTA	0.662%

- the Mortgage Loans prepay at the constant percentages of PSA or CPR, as applicable, specified in the related tables;
- the settlement date for the Certificates is October 31, 2018; and
- each Distribution Date occurs on the 25th day of a month.

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

Prepayment Assumptions. The prepayment model used in this prospectus supplement with respect to all Classes other than the Group 1 Class is PSA. For a description of PSA, see “Yield, Maturity and Prepayment Considerations—Prepayment Models” in the REMIC Prospectus.

The prepayment model used in this prospectus supplement with respect to the Group 1 Class is CPR. For a description of CPR, see “Yield, Maturity and Prepayment Considerations—Prepayment Models” in the REMIC Prospectus.

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

Yield Tables

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 Principal Only Class.* The Principal Only Class will not bear interest. As indicated in the table below, a low rate of principal payments (including prepayments) on the related Mortgage Loans will have a negative effect on the yield to investors in the Principal Only Class.**

The information shown in the following yield table has been prepared on the basis of the Pricing Assumptions and the assumption that the aggregate purchase price of the Principal Only Class (expressed as a percentage of original principal balance) is as follows:

<u>Class</u>	<u>Price</u>
NO	76.89%

Sensitivity of the NO Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>146%</u>	<u>300%</u>	<u>600%</u>
Pre-Tax Yields to Maturity	2.4%	3.2%	4.0%	7.0%	14.3%

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

investors in the Inverse Floating Rate Class would lose money on their initial investments under certain Index and prepayment scenarios.

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

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

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

<u>Class</u>	<u>Price*</u>
SA	12.609375%

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

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>190%</u>	<u>400%</u>	<u>800%</u>	<u>1200%</u>
0.500%	40.4%	36.8%	30.1%	13.6%	(22.3)%	(68.3)%
1.287%	33.2%	29.7%	23.2%	7.1%	(27.8)%	(72.5)%
2.287%	24.1%	20.7%	14.4%	(1.1)%	(34.7)%	(77.9)%
4.287%	4.9%	1.7%	(4.1)%	(18.4)%	(49.3)%	(89.4)%
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,
- the priority sequences of distributions of principal of the Group 2, Group 3, Group 4 and Group 6 Classes, and
- in the case of the Group 2, Group 3, Group 4, Group 5 and Group 6 Classes, the applicable priority sequences affecting distributions of principal on the related Underlying REMIC and RCR Certificates.

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

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

Decrement Tables

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

In the case of the information set forth for each Class (other than the Group 1 Class) under 0% PSA, however, we assumed that the Mortgage Loans have the original and remaining terms to maturity and bear interest at the annual rates specified in the table below.

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 2 Underlying REMIC and RCR Certificates	360 months	(1)	6.00%
Group 3 Underlying REMIC and RCR Certificates	360 months	(2)	6.00%
Group 4 Underlying REMIC Certificates	360 months	(3)	6.00%
Group 5 Underlying REMIC Certificate	360 months	280 months	6.00%
Group 6 Underlying REMIC and RCR Certificates	360 months	(4)	6.50%
Group 7 MBS	360 months	360 months	8.00%

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

<u>Class</u>	<u>Remaining Terms to Maturity</u>
2017-84-JP	347 months
2015-55-QD	321 months

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

<u>Class</u>	<u>Remaining Terms to Maturity</u>
2017-6-PA	339 months
2018-36-E	287 months

- (3) The Mortgage Loans backing the Group 4 Underlying REMIC Certificates specified below are assumed to have the following remaining terms to maturity:

<u>Class</u>	<u>Remaining Terms to Maturity</u>
2012-31-DC	281 months
2015-95-VB	326 months
2017-97-LQ	349 months
2017-97-QL	349 months
2018-36-EL	287 months

- (4) The Mortgage Loans backing the Group 6 Underlying REMIC and RCR Certificates specified below are assumed to have the following remaining terms to maturity:

<u>Class</u>	<u>Remaining Terms to Maturity</u>
2010-134-CZ	265 months
2010-148-AZ	266 months
2011-2-HZ	267 months
2011-103-ZL	275 months
2011-106-MZ	275 months
2011-118-Z	276 months
2011-129-MZ	277 months
2011-143-PL	278 months

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

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

Percent of Original Principal Balances Outstanding

Date	W Class						
	CPR Prepayment Assumption						
	0%	5%	10%	15%	25%	50%	75%
Initial Percent	100	100	100	100	100	100	100
October 2019	93	89	84	79	70	47	23
October 2020	87	78	70	63	49	22	5
October 2021	80	68	58	49	34	10	1
October 2022	72	59	48	38	23	5	*
October 2023	65	51	39	29	15	2	*
October 2024	58	43	31	22	10	1	*
October 2025	52	36	25	17	7	*	*
October 2026	46	30	20	12	5	*	*
October 2027	39	25	15	9	3	*	*
October 2028	33	20	12	7	2	*	*
October 2029	28	16	9	5	1	*	*
October 2030	22	12	6	3	1	*	0
October 2031	16	8	4	2	*	*	0
October 2032	10	5	2	1	*	*	0
October 2033	6	3	1	1	*	*	0
October 2034	3	1	1	*	*	*	0
October 2035	2	1	*	*	*	*	0
October 2036	1	*	*	*	*	*	0
October 2037	1	*	*	*	*	0	0
October 2038	1	*	*	*	*	0	0
October 2039	*	*	*	*	*	0	0
October 2040	*	*	*	*	*	0	0
October 2041	*	*	*	*	*	0	0
October 2042	*	*	*	*	*	0	0
October 2043	*	*	*	*	*	0	0
October 2044	*	*	*	*	*	0	0
October 2045	*	*	*	*	*	0	0
October 2046	*	*	*	*	*	0	0
October 2047	0	0	0	0	0	0	0
October 2048	0	0	0	0	0	0	0
October 2049	0	0	0	0	0	0	0
October 2050	0	0	0	0	0	0	0
October 2051	0	0	0	0	0	0	0
October 2052	0	0	0	0	0	0	0
October 2053	0	0	0	0	0	0	0
October 2054	0	0	0	0	0	0	0
October 2055	0	0	0	0	0	0	0
October 2056	0	0	0	0	0	0	0
October 2057	0	0	0	0	0	0	0
October 2058	0	0	0	0	0	0	0
Weighted Average							
Life (years)**	7.7	6.0	4.8	3.9	2.7	1.3	0.7

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

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

Date	NO Class					G Class					VG Class					GZ Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	146%	300%	600%	0%	100%	146%	300%	600%	0%	100%	146%	300%	600%	0%	100%	146%	300%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2019	99	92	90	81	64	98	89	85	73	49	93	93	93	93	93	104	104	104	104	104
October 2020	97	84	79	64	39	96	78	71	49	12	85	85	85	85	85	107	107	107	107	107
October 2021	95	77	70	50	24	93	67	57	29	0	77	77	77	77	9	111	111	111	111	111
October 2022	94	70	62	39	15	91	57	46	13	0	69	69	69	69	0	115	115	115	115	72
October 2023	92	64	54	30	9	88	48	35	1	0	60	60	60	60	0	119	119	119	119	45
October 2024	90	58	48	24	6	86	39	25	0	0	51	51	51	0	0	123	123	123	118	28
October 2025	88	52	42	19	4	83	31	16	0	0	42	42	42	0	0	128	128	128	94	17
October 2026	86	47	36	15	2	80	24	9	0	0	33	33	33	0	0	132	132	132	74	11
October 2027	84	42	31	12	1	76	17	1	0	0	23	23	23	0	0	137	137	137	59	7
October 2028	81	37	27	9	1	73	10	0	0	0	13	13	0	0	0	142	142	132	46	4
October 2029	79	33	24	7	1	69	4	0	0	0	2	2	0	0	0	147	147	115	36	2
October 2030	76	29	20	6	*	65	0	0	0	0	0	0	0	0	0	148	143	100	28	2
October 2031	73	26	18	4	*	61	0	0	0	0	0	0	0	0	0	148	127	87	22	1
October 2032	70	23	15	3	*	56	0	0	0	0	0	0	0	0	0	148	112	74	17	1
October 2033	67	20	13	3	*	52	0	0	0	0	0	0	0	0	0	148	99	63	13	*
October 2034	63	18	11	2	*	47	0	0	0	0	0	0	0	0	0	148	86	54	10	*
October 2035	59	15	9	2	*	41	0	0	0	0	0	0	0	0	0	148	74	45	7	*
October 2036	55	13	8	1	*	35	0	0	0	0	0	0	0	0	0	148	64	37	6	*
October 2037	51	11	6	1	*	29	0	0	0	0	0	0	0	0	0	148	53	30	4	*
October 2038	47	9	5	1	*	23	0	0	0	0	0	0	0	0	0	148	44	24	3	*
October 2039	42	7	4	*	*	16	0	0	0	0	0	0	0	0	0	148	35	19	2	*
October 2040	37	6	3	*	*	9	0	0	0	0	0	0	0	0	0	148	27	14	1	*
October 2041	33	4	2	*	*	3	0	0	0	0	0	0	0	0	0	148	20	10	1	*
October 2042	28	3	1	*	*	0	0	0	0	0	0	0	0	0	0	137	13	6	1	*
October 2043	23	1	1	*	*	0	0	0	0	0	0	0	0	0	0	112	7	3	*	*
October 2044	18	1	*	*	*	0	0	0	0	0	0	0	0	0	0	86	5	2	*	*
October 2045	12	1	*	*	*	0	0	0	0	0	0	0	0	0	0	58	3	1	*	*
October 2046	6	*	*	*	*	0	0	0	0	0	0	0	0	0	0	29	1	1	*	*
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 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)**	18.0	8.9	7.3	4.3	2.1	14.2	5.2	4.0	2.2	1.1	6.0	6.0	5.8	4.3	2.5	26.4	17.7	15.4	10.0	5.2

Date	H Class					VH Class					ZH Class					VJ Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	146%	300%	600%	0%	100%	146%	300%	600%	0%	100%	146%	300%	600%	0%	100%	146%	300%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2019	98	88	84	73	48	93	93	93	93	93	104	104	104	104	104	93	93	93	93	90
October 2020	95	77	70	50	14	85	85	85	85	85	107	107	107	107	107	85	85	85	83	0
October 2021	92	67	57	31	0	77	77	77	77	7	111	111	111	111	111	77	77	77	65	0
October 2022	89	57	46	16	0	69	69	69	69	0	115	115	115	115	58	69	69	65	0	0
October 2023	86	48	35	4	0	60	60	60	60	0	119	119	119	119	22	61	58	51	0	0
October 2024	83	40	26	0	0	51	51	51	2	0	123	123	123	123	*	52	44	22	0	0
October 2025	80	32	17	0	0	42	42	42	0	0	128	128	128	92	0	43	31	0	0	0
October 2026	76	24	10	0	0	33	33	33	0	0	132	132	132	65	0	33	0	0	0	0
October 2027	72	18	3	0	0	23	23	23	0	0	137	137	137	44	0	24	0	0	0	0
October 2028	68	11	0	0	0	13	13	0	0	0	142	142	132	27	0	13	0	0	0	0
October 2029	64	5	0	0	0	2	2	0	0	0	147	147	108	14	0	0	0	0	0	0
October 2030	59	0	0	0	0	0	0	0	0	0	148	147	87	3	0	0	0	0	0	0
October 2031	54	0	0	0	0	0	0	0	0	0	148	125	68	0	0	0	0	0	0	0
October 2032	49	0	0	0	0	0	0	0	0	0	148	105	50	0	0	0	0	0	0	0
October 2033	44	0	0	0	0	0	0	0	0	0	148	86	35	0	0	0	0	0	0	0
October 2034	38	0	0	0	0	0	0	0	0	0	148	68	21	0	0	0	0	0	0	0
October 2035	32	0	0	0	0	0	0	0	0	0	148	52	8	0	0	0	0	0	0	0
October 2036	25	0	0	0	0	0	0	0	0	0	148	36	0	0	0	0	0	0	0	0
October 2037	18	0	0	0	0	0	0	0	0	0	148	22	0	0	0	0	0	0	0	0
October 2038	11	0	0	0	0	0	0	0	0	0	148	8	0	0	0	0	0	0	0	0
October 2039	7	0	0	0	0	0	0	0	0	0	148	0	0	0	0	0	0	0	0	0
October 2040	3	0	0	0	0	0	0	0	0	0	148	0	0	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	139	0	0	0	0	0	0	0	0	0
October 2042	0	0	0	0	0	0	0	0	0	0	105	0	0	0	0	0	0	0	0	0
October 2043	0	0	0	0	0	0	0	0	0	0	68	0	0	0	0	0	0	0	0	0
October 2044	0	0	0	0	0	0	0	0	0	0	29	0	0	0	0	0	0	0	0	0
October 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 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)**	13.0	5.2	4.0	2.3	1.1	6.0	6.0	5.8	4.5	2.5	24.8	15.9	13.2	8.5	4.2	6.0	5.1	4.4	3.0	1.6

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

Date	ZJ Class					ZK Class					A Class					
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					
	0%	100%	146%	300%	600%	0%	100%	146%	300%	600%	0%	100%	123%	200%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2019	104	104	104	104	104	104	104	104	104	104	97	88	86	80	63	47
October 2020	107	107	107	107	106	107	107	107	107	69	94	77	73	62	36	14
October 2021	111	111	111	111	75	111	111	111	89	43	91	66	62	47	16	0
October 2022	115	115	115	104	56	115	115	109	71	26	88	56	51	34	1	0
October 2023	119	119	119	85	35	119	111	95	56	16	84	47	41	23	0	0
October 2024	123	123	123	76	22	123	100	83	44	10	80	39	32	13	0	0
October 2025	128	128	97	66	13	128	90	73	34	6	76	31	24	4	0	0
October 2026	132	117	87	56	8	132	80	63	27	4	72	23	16	0	0	0
October 2027	137	88	85	44	5	136	72	55	21	2	67	16	9	0	0	0
October 2028	142	87	80	35	3	130	63	47	16	1	62	10	3	0	0	0
October 2029	141	85	70	27	2	123	56	40	12	1	57	4	0	0	0	0
October 2030	133	82	59	21	1	116	49	34	9	*	51	0	0	0	0	0
October 2031	123	70	49	16	1	109	42	29	7	*	45	0	0	0	0	0
October 2032	113	58	41	13	*	101	36	24	5	*	39	0	0	0	0	0
October 2033	102	47	34	10	*	93	31	20	4	*	32	0	0	0	0	0
October 2034	91	39	28	7	*	84	25	16	3	*	25	0	0	0	0	0
October 2035	89	32	22	5	*	75	21	12	2	*	17	0	0	0	0	0
October 2036	87	26	17	4	*	65	16	9	1	*	9	0	0	0	0	0
October 2037	85	20	13	3	*	54	12	7	1	*	0	0	0	0	0	0
October 2038	81	14	10	2	*	43	8	4	1	*	0	0	0	0	0	0
October 2039	67	10	6	1	*	31	5	2	*	*	0	0	0	0	0	0
October 2040	53	5	4	1	*	18	1	1	*	*	0	0	0	0	0	0
October 2041	31	2	2	*	*	5	0	0	0	0	0	0	0	0	0	0
October 2042	10	1	1	*	*	0	0	0	0	0	0	0	0	0	0	0
October 2043	1	1	1	*	*	0	0	0	0	0	0	0	0	0	0	0
October 2044	1	1	1	*	*	0	0	0	0	0	0	0	0	0	0	0
October 2045	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
October 2046	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	18.9	13.6	12.2	8.6	4.5	17.2	11.5	9.9	6.3	3.2	11.4	5.1	4.5	3.1	1.7	1.1

Date	VA Class						VZ Class						FA, SA†, AC and AB Classes					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	123%	200%	400%	600%	0%	100%	123%	200%	400%	600%	0%	100%	190%	400%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2019	98	98	98	98	98	98	104	104	104	104	104	104	99	91	86	73	50	27
October 2020	97	97	97	97	97	97	108	108	108	108	108	108	98	82	73	54	25	7
October 2021	95	95	95	95	95	71	113	113	113	113	113	113	97	74	62	39	13	2
October 2022	93	93	93	93	93	25	117	117	117	117	117	117	96	66	52	28	6	1
October 2023	91	91	91	91	56	0	122	122	122	122	122	111	95	59	44	20	3	*
October 2024	89	89	89	89	26	0	127	127	127	127	127	68	94	52	37	15	2	*
October 2025	87	87	87	87	3	0	132	132	132	132	132	42	92	46	31	10	1	*
October 2026	85	85	85	75	0	0	138	138	138	138	100	25	91	40	25	7	*	*
October 2027	83	83	83	51	0	0	143	143	143	143	72	15	89	35	20	5	*	*
October 2028	80	80	80	30	0	0	149	149	149	149	52	9	88	29	16	4	*	*
October 2029	78	78	68	12	0	0	155	155	155	155	37	6	86	25	13	2	*	*
October 2030	75	69	47	0	0	0	161	161	161	151	26	3	84	20	10	2	*	*
October 2031	73	48	28	0	0	0	168	168	168	122	18	2	82	16	7	1	*	*
October 2032	70	29	10	0	0	0	175	175	175	98	13	1	79	12	5	1	*	0
October 2033	67	10	0	0	0	0	182	182	166	77	9	1	77	8	3	*	*	0
October 2034	64	0	0	0	0	0	189	171	135	59	6	*	74	4	2	*	*	0
October 2035	61	0	0	0	0	0	197	137	107	45	4	*	71	1	*	*	*	0
October 2036	58	0	0	0	0	0	205	106	81	32	2	*	68	0	0	0	0	0
October 2037	54	0	0	0	0	0	214	77	58	22	1	*	64	0	0	0	0	0
October 2038	17	0	0	0	0	0	222	50	37	13	1	*	60	0	0	0	0	0
October 2039	0	0	0	0	0	0	178	25	18	6	*	*	56	0	0	0	0	0
October 2040	0	0	0	0	0	0	85	4	3	1	*	*	52	0	0	0	0	0
October 2041	0	0	0	0	0	0	4	0	0	0	0	0	47	0	0	0	0	0
October 2042	0	0	0	0	0	0	0	0	0	0	0	0	42	0	0	0	0	0
October 2043	0	0	0	0	0	0	0	0	0	0	0	0	36	0	0	0	0	0
October 2044	0	0	0	0	0	0	0	0	0	0	0	0	30	0	0	0	0	0
October 2045	0	0	0	0	0	0	0	0	0	0	0	0	23	0	0	0	0	0
October 2046	0	0	0	0	0	0	0	0	0	0	0	0	16	0	0	0	0	0
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	8	0	0	0	0	0
October 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.6	11.8	11.0	8.7	5.2	3.5	21.7	18.6	17.9	15.5	10.1	6.9	20.5	7.1	5.4	3.1	1.5	0.8

* 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	NA Class					NV Class					NZ Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	146%	300%	600%	0%	100%	146%	300%	600%	0%	100%	146%	300%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2019	98	88	85	73	48	93	93	93	93	91	104	104	104	104	104
October 2020	95	77	70	49	13	85	85	85	84	38	107	107	107	107	99
October 2021	93	67	57	30	0	77	77	77	70	4	111	111	111	107	81
October 2022	90	57	46	15	0	69	69	67	31	0	115	115	114	101	54
October 2023	87	48	35	3	0	60	59	55	27	0	119	117	114	92	31
October 2024	84	40	26	0	0	52	47	35	*	0	123	119	116	86	17
October 2025	81	32	17	0	0	42	36	19	0	0	128	120	103	69	11
October 2026	77	24	9	0	0	33	15	15	0	0	132	115	98	56	7
October 2027	74	17	2	0	0	23	10	10	0	0	137	103	98	43	4
October 2028	70	11	0	0	0	13	6	0	0	0	139	102	92	32	2
October 2029	66	5	0	0	0	1	1	0	0	0	140	102	79	24	1
October 2030	61	0	0	0	0	0	0	0	0	0	135	98	67	17	1
October 2031	57	0	0	0	0	0	0	0	0	0	129	85	56	13	1
October 2032	52	0	0	0	0	0	0	0	0	0	123	72	46	10	*
October 2033	47	0	0	0	0	0	0	0	0	0	117	60	37	8	*
October 2034	41	0	0	0	0	0	0	0	0	0	110	51	30	6	*
October 2035	35	0	0	0	0	0	0	0	0	0	107	41	23	4	*
October 2036	29	0	0	0	0	0	0	0	0	0	105	33	17	3	*
October 2037	22	0	0	0	0	0	0	0	0	0	101	25	13	2	*
October 2038	16	0	0	0	0	0	0	0	0	0	97	18	10	2	*
October 2039	11	0	0	0	0	0	0	0	0	0	89	12	7	1	*
October 2040	6	0	0	0	0	0	0	0	0	0	80	8	5	1	*
October 2041	1	0	0	0	0	0	0	0	0	0	66	5	3	*	*
October 2042	0	0	0	0	0	0	0	0	0	0	49	3	2	*	*
October 2043	0	0	0	0	0	0	0	0	0	0	34	2	1	*	*
October 2044	0	0	0	0	0	0	0	0	0	0	22	1	1	*	*
October 2045	0	0	0	0	0	0	0	0	0	0	12	1	*	*	*
October 2046	0	0	0	0	0	0	0	0	0	0	6	*	*	*	*
October 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average															
Life (years)**	13.5	5.2	4.0	2.2	1.1	6.0	5.5	5.1	3.6	2.0	21.3	15.3	13.3	8.8	4.5

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

Characteristics of the Residual Class

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Election and Special Tax Attributes

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

Taxation of Beneficial Owners of Regular Certificates

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	15% CPR
2	146% PSA
3	146% PSA
4	146% PSA
5	146% PSA
6	123% PSA
7	190% 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. The IRS issued Notice 2018-80, stating its intention to exclude market discount from the application of this rule, effective January 1, 2018. Prospective investors in Regular Certificates that use an accrual method of accounting for tax purposes are urged to consult with their tax advisors regarding the potential applicability of this legislation to their particular situations.

Taxation of Beneficial Owners of Residual Certificates

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

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

Taxation of Beneficial Owners of RCR Certificates

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

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

Tax Audit Procedures

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

An adjustment to the REMIC's taxable income following an IRS audit may have to be taken into account by those Residual Owners in the taxable year in which the adjustment is made rather than in the taxable year to which the adjustment relates, and otherwise in different and potentially less advantageous ways than under the rules in effect prior to the 2018 taxable year. The new rules apply to existing and future REMICs having multiple Residual Owners in a taxable year. The new rules are complex and may be clarified and possibly revised. Residual Owners should discuss with their own tax advisors the possible effect of the new rules on them.

Foreign Investors

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

ADDITIONAL ERISA CONSIDERATIONS

The following discussion supplements the discussion under "ERISA Considerations" in the REMIC Prospectus regarding important considerations for investors subject to ERISA or section 4975 of the Code. Due to the possibility that Fannie Mae, any Dealer or any of their respective affiliates may receive certain benefits in connection with the sale or holding of the Certificates, the purchase of the Certificates using "assets of a plan" (as described in 29 C.F.R. Section 2510.3-101, as modified by Section 3(42) of ERISA) over which any of these parties or their affiliates has investment authority, or renders investment advice for a fee with respect to the assets of the plan, or is the employer or other sponsor of the plan, might be deemed to be a violation of a provision of Title I of ERISA or Section 4975 of the Code. Accordingly, the Certificates may not be purchased using the assets of any plan if Fannie Mae, any Dealer or any of their respective affiliates has investment authority, or renders investment advice for a fee with respect to the assets of the plan, or is the employer or other sponsor of the plan, unless an applicable prohibited transaction exemption is available to cover the purchase or holding of the Certificates or the transaction is not otherwise prohibited.

PLAN OF DISTRIBUTION

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

CREDIT RISK RETENTION

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

EUROPEAN ECONOMIC AREA RISK RETENTION

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

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

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

In determining the extent to which the EEA Risk Retention Regulations apply to the Transaction, investors subject to the EEA Risk Retention Regulations may wish to consider the guidance appearing in the preamble to the regulatory technical standards contained in Commission Delegated Regulation (EU) No. 625/2014 of March 13, 2014, which provides in relevant part: “Where an entity securities 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 or (iii) 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) an EEA undertaking for collective investment in transferable securities (UCITS) and UCITS management companies, and (b) institutions for occupational retirement provision falling within the scope of Directive (EU) 2016/2341 (subject to certain exceptions), and certain investment managers and authorized entities appointed by such institutions (together, “IORPs”). With regard to securitizations in respect of which the relevant securities are issued before January 1, 2019 (“Pre-2019 Securitizations”), investors that are subject to the EEA Risk Retention Regulations will continue to be subject to the risk retention and due diligence requirements of the EEA Risk Retention Regulations, including on and after that date. The Securitization Regulation makes no express provision for the application of any requirements of the EEA Risk Retention Regulations or of the Securitization Regulation to UCITS or IORPs that hold or acquire any interest in respect of a Pre-2019 Securitization and, accordingly, it is not clear what requirements (if any) will be applicable to those investors. Prospective investors are themselves responsible for monitoring and assessing changes to the EEA Risk Retention Regulations and their regulatory capital requirements.

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

THE CERTIFICATES ARE NOT INTENDED TO BE OFFERED, SOLD OR OTHERWISE MADE AVAILABLE TO, AND SHOULD NOT BE OFFERED, SOLD OR OTHERWISE MADE AVAILABLE TO, ANY RETAIL INVESTOR IN THE EEA. FOR THESE PURPOSES, A RETAIL INVESTOR MEANS A PERSON WHO IS ONE (OR MORE) OF: (I) A RETAIL CLIENT AS DEFINED IN POINT (11) OF ARTICLE 4(1) OF DIRECTIVE 2014/65/EU (AS AMENDED, “MIFID II”); OR (II) A CUSTOMER WITHIN THE MEANING OF DIRECTIVE 2002/92/EC, WHERE THAT CUSTOMER WOULD NOT QUALIFY AS A PROFESSIONAL CLIENT AS DEFINED IN POINT (10) OF ARTICLE 4(1) OF MIFID II; OR (III) NOT A QUALIFIED INVESTOR AS DEFINED IN DIRECTIVE 2003/71/EC, CONSEQUENTLY NO KEY INFORMATION DOCUMENT REQUIRED BY REGULATION (EU) 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. Cleary Gottlieb Steen & Hamilton LLP will provide legal representation for the Dealer.

Exhibit A-1

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

Issue Date	Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor† (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
\$	18,947.38	6.313	7.000	480	77	403	2.937	****	0.750	15.0000	2.937	5	6	6	N/A	6-MONTH AUCTION AVG DISCOUNT RATE
	738.46	4.150	5.000	360	2	358	2.500	****	1.000	13.3750	2.500	2	6	6	N/A	11TH DISTRICT COF
	1,482.72	3.895	5.000	360	3	357	2.755	****	1.000	13.6299	2.755	3	6	6	N/A	11TH DISTRICT COF
	11,477.00	6.160	7.000	480	79	401	2.082	****	0.750	15.0000	2.082	1	6	6	N/A	6-MONTH AUCTION AVG DISCOUNT RATE
	2,602.85	4.165	4.750	360	2	358	3.250	****	2.000	15.0529	3.250	2	12	12	N/A	1-YEAR CMT
	195.19	2.950	3.625	360	2	358	2.500	****	2.000	13.2500	2.500	2	24	24	N/A	2-YEAR CMT
	9,755.75	2.777	3.527	360	8	352	2.500	****	1.500	13.5268	2.500	8	12	12	N/A	11TH DISTRICT COF
	27,197.92	3.325	4.000	360	17	343	2.500	****	2.000	14.5742	2.500	17	36	36	N/A	3-YEAR CMT
	390.75	2.875	3.500	360	3	357	2.750	****	2.000	13.2500	2.750	3	12	12	N/A	11TH DISTRICT COF
	832.14	3.750	4.375	360	42	318	2.875	****	1.000	10.6250	2.875	7	36	36	N/A	3-YEAR CMT
	29,042.63	3.567	5.067	360	42	318	2.500	****	1.000	12.9500	2.500	6	6	6	N/A	WSJ 6-MONTH LIBOR
	31,140.34	4.103	5.003	360	44	316	2.500	****	1.000	11.8750	2.500	2	6	6	N/A	WSJ 6-MONTH LIBOR
	15,130.09	3.280	4.405	462	105	357	3.000	****	2.000	13.5109	3.000	3	12	12	N/A	FREDDIE MAC FEDERAL COST OF FUNDS
	29,331.69	4.112	5.012	360	45	315	2.500	****	1.000	11.6250	2.500	3	6	6	N/A	WSJ 6-MONTH LIBOR
	76,522.20	4.094	5.021	360	45	315	2.527	****	1.000	11.9016	2.527	3	6	6	N/A	WSJ 6-MONTH LIBOR
	14,904.46	3.530	4.175	360	52	308	2.875	****	1.000	10.9737	2.875	16	36	36	N/A	3-YEAR CMT
	25,965.86	4.103	5.003	360	50	310	2.500	****	1.000	11.5000	2.500	2	6	6	N/A	WSJ 6-MONTH LIBOR
	18,885.32	4.375	4.750	360	59	301	2.250	****	1.000	10.6250	2.250	5	6	6	N/A	WSJ 6-MONTH LIBOR
	28,687.99	3.951	4.696	360	52	308	3.000	****	1.000	11.7687	3.000	4	6	6	N/A	1-YEAR CMT
	12,916.44	3.476	4.221	360	39	321	2.513	****	1.000	12.7203	2.513	4	6	6	N/A	1-YEAR CMT
	21,366.63	4.330	5.000	360	59	301	2.500	****	1.000	10.5000	2.500	5	6	6	N/A	WSJ 6-MONTH LIBOR
	102,150.50	4.355	5.413	360	61	299	2.908	****	1.000	11.1647	2.908	2	6	6	N/A	WSJ 6-MONTH LIBOR
	12,337.76	4.345	5.000	360	62	298	2.500	****	1.000	9.8750	2.500	2	6	6	N/A	WSJ 6-MONTH LIBOR
	78,891.78	2.301	3.516	477	111	367	2.646	****	1.000	13.4574	2.646	4	6	6	N/A	11TH DISTRICT COF
	3,907.47	2.751	3.426	360	28	332	2.541	****	2.000	14.7829	2.541	9	12	12	N/A	11TH DISTRICT COF
	216,478.39	2.674	3.379	360	63	297	2.519	****	1.000	11.5990	2.519	4	6	6	N/A	11TH DISTRICT COF
	151,942.46	3.820	4.519	360	73	287	2.500	****	2.000	13.6435	2.500	8	12	12	N/A	1-YEAR CMT
	148,650.71	4.218	4.841	360	49	311	2.787	****	2.000	11.3586	2.787	8	12	12	N/A	1-YEAR CMT
	5,394.51	4.148	4.573	360	54	306	2.750	****	1.000	9.2378	2.750	6	12	12	N/A	1-YEAR CMT
	40,793.95	4.603	5.000	355	121	234	2.750	****	2.000	12.0500	2.750	10	12	12	N/A	1-YEAR CMT
	21,556.45	4.530	5.000	360	71	289	2.750	****	1.000	10.7500	2.750	11	12	12	N/A	1-YEAR CMT
	23,706.59	2.595	3.250	360	74	286	2.500	****	2.000	10.7500	2.500	2	12	12	N/A	11TH DISTRICT COF
	143,089.88	4.501	4.903	360	90	270	3.000	****	2.000	12.1855	3.000	6	12	12	N/A	1-YEAR CMT
	143,058.24	4.143	4.888	360	61	299	2.503	****	1.000	9.8750	2.503	3	6	6	N/A	WSJ 6-MONTH LIBOR
	7,946.32	4.645	5.250	360	59	301	2.875	****	2.000	12.7500	2.875	11	12	12	N/A	1-YEAR CMT
	49,897.88	4.530	5.000	360	83	277	2.750	****	1.000	12.5000	2.750	11	12	12	N/A	1-YEAR CMT
	38,130.38	3.790	4.250	360	87	273	2.750	****	2.000	11.1250	2.750	3	12	12	N/A	1-YEAR CMT
	178,951.52	4.433	4.918	360	83	277	2.750	****	2.000	13.0103	2.750	9	12	12	N/A	1-YEAR CMT
	51,687.95	4.365	4.850	360	81	279	2.750	****	2.000	12.9085	2.750	9	12	12	N/A	1-YEAR CMT
	78,193.65	4.681	5.186	360	95	265	2.750	****	2.000	12.0761	2.750	11	12	12	N/A	1-YEAR CMT
	8,897.87	2.980	3.625	360	74	286	2.750	****	2.000	13.7500	2.750	2	36	36	N/A	3-YEAR CMT
	68,570.43	4.425	5.000	360	37	323	2.500	****	1.000	12.9869	2.500	3	6	6	N/A	WSJ 6-MONTH LIBOR
	45,983.11	4.145	4.620	360	73	287	2.750	****	2.000	10.4838	2.750	7	12	12	N/A	1-YEAR CMT
	25,393.92	4.253	4.848	360	63	297	2.365	****	1.000	9.8750	2.365	3	6	6	N/A	WSJ 6-MONTH LIBOR
	11,850.36	4.500	5.125	360	95	265	2.750	****	2.000	12.0000	2.750	11	12	12	N/A	1-YEAR CMT
	41,210.54	4.500	5.000	351	94	257	2.750	****	2.000	13.2500	2.750	10	12	12	N/A	1-YEAR CMT
	40,120.64	3.429	4.000	360	77	283	2.750	****	2.000	13.9900	2.750	5	36	36	N/A	3-YEAR CMT
	7,891.42	3.643	4.000	360	61	299	2.750	****	2.000	13.0000	2.750	1	12	12	N/A	1-YEAR CMT
	37,718.44	4.204	4.684	360	82	278	2.726	****	1.000	12.2235	2.726	8	12	12	N/A	1-YEAR CMT
	157,795.80	4.034	4.649	360	93	267	2.793	****	2.000	12.8508	2.793	6	12	12	N/A	1-YEAR CMT
	16,826.17	3.925	4.500	360	60	300	2.500	****	1.000	9.8750	2.500	6	6	6	N/A	12-MONTH MTA

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Issue Date	Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor† (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
\$ 24,980.34	3.057	3.537	360	52	308	2.676	***	1.000	13.2189	2.676	5	6	6	N/A	11TH DISTRICT COF	
178,230.84	2.934	3.414	360	59	301	2.539	***	1.000	12.2514	2.539	4	6	6	N/A	11TH DISTRICT COF	
62,246.16	4.851	5.545	360	60	300	3.498	***	2.000	14.2391	3.498	7	12	12	N/A	1-YEAR CMT	
80,215.48	4.570	5.155	360	71	289	2.750	***	2.000	12.4311	2.750	11	12	12	N/A	1-YEAR CMT	
70,556.06	3.523	4.045	360	52	308	2.750	***	2.000	12.2479	2.750	16	36	36	N/A	3-YEAR CMT	
9,005.19	4.632	5.177	360	70	290	2.875	***	2.000	9.9900	2.875	10	12	12	N/A	1-YEAR CMT	
30,424.96	4.805	5.500	360	71	289	3.000	***	1.000	11.8750	3.000	5	6	6	N/A	WSJ 6-MONTH LIBOR	
41,493.60	3.066	3.662	360	45	315	2.736	***	1.000	13.0907	2.736	5	6	6	N/A	11TH DISTRICT COF	
99,210.15	4.380	4.960	360	110	250	2.780	***	2.000	12.7686	2.780	9	12	12	N/A	1-YEAR CMT	
29,127.62	3.875	4.500	360	144	216	2.000	***	N/A	14.8750	2.000	6	6	6	0	WSJ 6-MONTH LIBOR	
74,410.51	4.151	4.826	360	107	253	2.910	***	2.000	13.5842	2.910	7	12	12	N/A	1-YEAR CMT	
56,644.15	3.790	4.390	360	78	282	2.799	***	2.000	13.0937	2.799	3	12	12	N/A	1-YEAR CMT	
143,954.88	4.249	4.673	360	97	263	2.772	***	2.000	12.2925	2.772	6	12	12	N/A	1-YEAR CMT	
4,982.23	3.770	4.770	480	103	377	2.750	***	2.000	13.2500	2.750	7	12	12	N/A	1-YEAR CMT	
47,958.65	4.418	5.000	360	107	253	2.750	***	1.000	12.8750	2.750	11	12	12	N/A	1-YEAR CMT	
11,643.92	4.425	5.000	360	69	291	2.750	***	2.000	13.5000	2.750	9	12	12	N/A	1-YEAR CMT	
183,743.10	4.130	4.725	345	93	252	2.813	***	2.000	13.2577	2.813	7	12	12	N/A	1-YEAR CMT	
77,269.74	4.229	4.734	353	108	245	2.894	***	2.000	11.9794	2.894	6	12	12	N/A	1-YEAR CMT	
84,723.12	4.457	4.962	316	77	240	2.867	***	2.000	11.2943	2.867	8	12	12	N/A	1-YEAR CMT	
111,702.26	4.430	4.810	360	76	284	2.625	***	2.000	13.2331	2.625	9	12	12	N/A	1-YEAR CMT	
24,782.72	3.998	4.610	375	153	223	2.757	***	2.000	12.0163	2.757	6	12	12	N/A	1-YEAR CMT	
219,254.32	4.523	6.101	360	168	192	3.601	***	1.000	11.8512	3.601	5	6	6	0	WSJ 6-MONTH LIBOR	
5,871.03	4.309	4.867	360	175	185	2.750	***	2.000	10.4142	2.750	8	12	12	N/A	1-YEAR CMT	
200,297.47	4.430	5.000	360	177	183	2.250	***	2.000	9.7500	2.250	9	12	12	N/A	WSJ 1-YEAR LIBOR	
95,174.08	4.375	5.125	360	155	205	2.750	***	2.000	11.5830	2.750	11	12	12	N/A	1-YEAR CMT	
182,466.07	3.965	5.250	360	168	192	2.750	***	1.000	11.3750	2.750	6	6	6	N/A	WSJ 6-MONTH LIBOR	
111,825.36	3.870	5.125	360	176	184	2.625	***	1.000	9.7500	2.625	2	6	6	N/A	WSJ 6-MONTH LIBOR	
125,722.31	4.161	4.716	360	60	300	2.545	***	1.000	11.6112	2.545	2	6	6	N/A	1-YEAR CMT	
34,496.26	3.950	4.500	360	102	258	2.750	***	1.000	11.5000	2.750	6	12	12	N/A	1-YEAR CMT	
8,496.37	4.255	5.000	360	130	230	2.750	***	2.000	12.1250	2.750	10	12	12	N/A	1-YEAR CMT	
243,551.19	4.556	5.141	360	79	281	2.838	***	1.000	12.2328	2.838	4	6	6	N/A	1-YEAR CMT	
163,991.45	4.074	4.451	360	135	225	2.875	***	1.000	9.9500	2.875	3	12	12	N/A	1-YEAR CMT	
157,621.27	4.643	5.021	358	108	250	2.750	***	2.000	13.2981	2.750	10	12	12	N/A	1-YEAR CMT	
23,174.24	3.556	4.036	360	145	215	2.750	***	2.000	13.4464	2.750	1	12	12	N/A	1-YEAR CMT	
38,710.15	4.126	4.680	360	102	258	2.750	***	2.000	13.2500	2.750	6	12	12	N/A	1-YEAR CMT	
40,550.56	3.880	5.000	360	153	207	2.750	***	2.000	13.5000	2.750	9	12	12	N/A	1-YEAR CMT	
50,500.93	4.250	4.875	360	152	208	2.750	***	2.000	12.3750	2.750	8	12	12	N/A	1-YEAR CMT	
28,767.40	4.375	5.000	360	153	207	2.750	***	2.000	12.5000	2.750	9	12	12	N/A	1-YEAR CMT	
27,902.51	4.335	4.930	360	94	266	2.990	***	2.000	15.9749	2.990	7	12	12	N/A	1-YEAR CMT	
21,029.82	4.378	4.888	350	123	226	2.875	***	2.000	13.8688	2.875	7	12	12	N/A	1-YEAR CMT	
17,330.83	4.740	5.250	360	82	278	3.000	***	2.000	12.6250	3.000	10	12	12	N/A	1-YEAR CMT	
142,566.29	4.321	4.831	360	106	254	2.777	***	2.000	13.5710	2.777	7	12	12	N/A	1-YEAR CMT	
8,745.28	4.410	5.000	360	130	230	2.750	***	2.000	11.7500	2.750	10	12	12	N/A	1-YEAR CMT	
122,875.32	4.956	5.316	350	100	251	3.000	***	2.000	13.0047	3.000	10	12	12	N/A	1-YEAR CMT	
86,963.25	4.592	4.959	360	120	240	3.212	***	2.000	11.8342	3.212	5	12	12	N/A	1-YEAR CMT	
19,409.50	3.883	4.250	360	110	250	2.750	***	2.000	12.3750	2.750	14	24	24	N/A	2-YEAR CMT	
32,959.00	4.353	4.750	360	121	239	3.500	***	2.000	12.7500	3.500	1	12	12	N/A	1-YEAR CMT	
88,509.90	4.183	4.643	360	73	287	2.750	***	2.000	11.5000	2.750	6	12	12	N/A	1-YEAR CMT	
49,795.78	4.400	5.000	360	152	208	2.950	***	2.000	12.7500	2.950	8	12	12	N/A	1-YEAR CMT	
13,105.43	4.290	5.000	360	9	351	2.750	***	2.000	15.2500	2.750	9	12	12	N/A	1-YEAR CMT	
49,037.28	3.875	4.500	360	153	207	2.000	***	N/A	13.0000	2.000	3	6	6	0	WSJ 6-MONTH LIBOR	
30,886.35	9.200	10.990	360	151	209	6.500	***	1.000	17.4900	6.500	1	6	6	N/A	WSJ 6-MONTH LIBOR	
56,975.35	4.723	5.278	360	72	288	2.843	***	2.000	11.9271	2.843	11	12	12	N/A	1-YEAR CMT	
205,454.40	4.258	4.793	360	136	224	2.750	***	2.000	11.7837	2.750	7	12	12	N/A	1-YEAR CMT	
8,226.29	4.408	4.943	360	123	237	2.750	***	2.000	12.1765	2.750	9	12	12	N/A	1-YEAR CMT	
174,348.07	3.371	4.093	360	75	285	2.500	***	2.000	13.5114	2.500	15	60	60	N/A	5-YEAR CMT	
152,185.49	4.277	4.697	360	77	283	2.750	***	2.000	13.6596	2.750	6	12	12	N/A	1-YEAR CMT	
53,361.25	3.600	4.125	360	158	202	2.750	***	2.000	10.5000	2.750	2	12	12	N/A	1-YEAR CMT	
35,414.37	4.625	5.250	360	156	204	2.750	***	2.000	10.8750	2.750	12	12	12	N/A	1-YEAR CMT	
28,626.36	3.230	4.000	300	95	205	1.875	***	N/A	13.0000	1.875	1	1	1	0	WSJ 1- MONTH LIBOR	

Issue Date	Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor† (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
\$156,491.15	3.675	4.225	360	130	230	2.750	***	2.000	11.5528	2.750	3	12	12	12	N/A	1-YEAR CMT
7,431.73	4.002	4.500	360	161	199	2.250	***	2.000	11.2500	2.250	5	12	12	12	N/A	WSJ 1-YEAR LIBOR
166,106.21	3.980	4.750	300	96	204	2.250	***	N/A	13.0000	2.250	6	6	6	6	0	WSJ 6-MONTH LIBOR
76,888.26	3.890	4.750	360	163	197	2.750	***	3.000	12.7500	2.750	7	12	12	12	N/A	1-YEAR CMT
136,759.15	4.223	4.788	360	58	302	2.762	***	2.000	11.1324	2.762	7	12	12	12	N/A	1-YEAR CMT
31,354.46	4.150	4.625	360	162	198	2.750	***	2.000	10.6700	2.750	6	12	12	12	N/A	1-YEAR CMT
83,629.76	4.218	4.875	360	163	197	2.250	***	2.000	12.0000	2.250	7	12	12	12	N/A	WSJ 1-YEAR LIBOR
99,582.45	3.466	4.201	300	102	198	2.076	***	N/A	12.0000	2.076	1	1	1	1	0	WSJ 1- MONTH LIBOR
14,779.74	4.845	5.375	360	71	289	2.750	***	2.000	13.1250	2.750	35	36	36	36	N/A	3-YEAR CMT
80,506.12	4.180	5.250	360	168	192	2.750	***	2.000	11.8750	2.750	12	12	12	12	N/A	1-YEAR CMT
63,580.32	4.170	5.250	360	168	192	2.750	***	2.000	12.1228	2.750	12	12	12	12	N/A	1-YEAR CMT
122,922.91	3.739	4.264	360	52	308	2.500	***	2.000	13.7500	2.500	5	12	12	12	N/A	1-YEAR CMT
50,081.06	3.925	4.450	360	91	269	2.603	***	2.000	13.4355	2.603	6	12	12	12	N/A	1-YEAR CMT
3,034.40	6.320	7.500	360	162	198	5.000	***	1.000	12.6250	5.000	6	6	6	6	N/A	WSJ 6-MONTH LIBOR
20,032.36	4.395	5.000	360	167	193	2.250	***	2.000	11.5328	2.250	11	12	12	12	N/A	WSJ 1-YEAR LIBOR
53,502.39	6.725	7.250	360	122	238	3.250	***	2.000	13.2500	3.250	2	12	12	12	N/A	1-YEAR CMT
26,530.25	4.474	4.999	336	84	252	3.000	***	2.000	13.3249	3.000	8	12	12	12	N/A	1-YEAR CMT
46,322.64	6.231	6.756	345	89	256	2.750	***	2.000	13.7166	2.750	8	12	12	12	N/A	1-YEAR CMT
60,896.55	3.976	4.571	360	142	218	2.647	***	2.000	14.2207	2.647	7	12	12	12	N/A	1-YEAR CMT
23,606.83	4.405	5.000	360	118	242	2.750	***	2.000	13.6250	2.750	10	12	12	12	N/A	1-YEAR CMT
79,151.85	3.543	4.278	300	104	196	2.153	***	5.000	12.0000	2.153	1	1	1	1	0	WSJ 1- MONTH LIBOR
17,237.33	3.643	4.178	360	171	189	2.664	***	2.000	9.7687	2.664	3	12	12	12	0	1-YEAR CMT
159,786.81	4.775	5.250	360	166	194	2.750	***	1.000	11.7500	2.750	4	6	6	6	N/A	WSJ 6-MONTH LIBOR
184,928.03	3.742	4.922	360	159	201	3.431	***	2.000	12.1653	3.431	3	12	12	12	N/A	1-YEAR CMT
44,758.44	4.755	5.250	360	167	193	2.750	***	1.000	11.5000	2.750	5	6	6	6	N/A	WSJ 6-MONTH LIBOR
187,298.18	3.358	4.093	300	105	195	1.968	***	N/A	12.0000	1.968	1	1	1	1	0	WSJ 1- MONTH LIBOR
192,629.38	3.136	3.871	300	107	193	1.746	***	5.000	12.0000	1.746	1	1	1	1	0	WSJ 1- MONTH LIBOR
35,753.70	3.432	4.167	300	107	193	2.042	***	N/A	12.0000	2.042	1	1	1	1	0	WSJ 1- MONTH LIBOR
72,474.76	4.520	5.125	360	168	192	2.250	***	2.000	10.6250	2.250	12	12	12	12	N/A	WSJ 1-YEAR LIBOR
51,031.05	2.995	4.125	360	170	190	2.750	***	2.000	11.3750	2.750	2	12	12	12	N/A	1-YEAR CMT
48,031.68	4.190	5.250	360	168	192	2.750	***	2.000	9.7500	2.750	12	12	12	12	N/A	1-YEAR CMT
112,202.02	2.910	4.000	360	169	191	2.750	***	2.000	11.0772	2.750	1	12	12	12	N/A	1-YEAR CMT
125,933.35	3.656	4.220	360	171	189	2.750	***	2.000	10.9120	2.750	3	12	12	12	N/A	1-YEAR CMT
188,363.31	3.311	4.390	360	172	188	2.750	***	2.000	11.3228	2.750	4	12	12	12	N/A	1-YEAR CMT
2,603.53	3.876	4.418	360	89	271	2.750	***	2.000	12.8398	2.750	3	12	12	12	N/A	1-YEAR CMT
55,474.54	4.083	4.625	360	162	198	2.250	***	2.000	11.7500	2.250	6	12	12	12	N/A	WSJ 1-YEAR LIBOR
98,218.77	3.583	4.125	360	143	217	2.250	***	2.000	11.8750	2.250	11	12	12	12	N/A	12-MONTH MTA
245,742.65	4.574	4.992	360	165	195	2.250	***	2.000	11.0870	2.250	9	12	12	12	N/A	WSJ 1-YEAR LIBOR
231,872.94	3.700	4.177	360	170	190	2.750	***	2.000	10.1635	2.750	2	12	12	12	N/A	1-YEAR CMT
69,944.46	3.770	4.375	360	169	191	2.625	***	2.000	10.5000	2.625	1	12	12	12	N/A	WSJ 1-YEAR LIBOR
41,893.78	3.838	4.818	360	131	229	3.000	***	2.000	11.7386	3.000	5	12	12	12	N/A	1-YEAR CMT
160,100.90	5.575	7.500	360	168	192	5.000	***	1.000	14.6171	5.000	3	6	6	6	N/A	WSJ 6-MONTH LIBOR
227,318.34	4.832	7.500	360	169	191	5.000	***	1.000	15.7126	5.000	2	6	6	6	N/A	WSJ 6-MONTH LIBOR
1,719.48	5.644	7.500	360	170	190	5.000	***	1.000	13.5834	5.000	4	6	6	6	N/A	WSJ 6-MONTH LIBOR
39,028.43	5.195	7.500	360	167	193	5.000	***	1.000	15.5000	5.000	5	6	6	6	N/A	WSJ 6-MONTH LIBOR
64,416.00	4.940	6.625	360	172	188	4.080	***	1.000	12.8300	4.080	4	6	6	6	N/A	WSJ 6-MONTH LIBOR
136,663.95	3.721	4.250	360	171	189	2.750	***	2.000	10.6250	2.750	3	12	12	12	N/A	1-YEAR CMT
65,729.17	3.175	4.963	360	33	328	3.038	***	2.000	14.3141	3.038	7	12	12	12	N/A	1-YEAR CMT
22,162.04	4.855	5.250	360	71	289	2.875	***	2.000	9.8750	2.875	11	12	12	12	N/A	1-YEAR CMT
4,806.47	2.845	3.240	360	1	359	2.490	***	1.000	12.9895	2.490	1	6	6	6	N/A	11TH DISTRICT COF
108,733.02	3.565	4.125	360	158	202	2.750	***	2.000	11.2500	2.750	2	12	12	12	0	1-YEAR CMT
69,979.17	3.892	4.452	360	157	203	2.000	***	2.000	12.5058	2.000	3	6	6	6	0	WSJ 6-MONTH LIBOR
160,174.96	3.620	4.250	360	171	189	2.250	***	2.000	10.4251	2.250	3	12	12	12	N/A	WSJ 1-YEAR LIBOR
63,778.29	4.135	4.750	360	173	187	2.875	***	2.000	9.8750	2.875	5	12	12	12	N/A	1-YEAR CMT
87,126.99	4.047	4.582	360	173	187	2.750	***	2.000	10.5000	2.750	5	12	12	12	0	1-YEAR CMT
150,823.56	4.210	4.750	360	175	185	2.750	***	2.000	10.0000	2.750	7	12	12	12	0	1-YEAR CMT
23,734.44	4.069	4.414	360	139	221	2.000	***	2.000	12.5000	2.000	11	12	12	12	N/A	1-YEAR CMT
214,868.62	3.390	4.125	300	109	191	2.000	***	N/A	12.0000	2.000	1	1	1	1	0	WSJ 1- MONTH LIBOR
117,176.08	3.890	4.625	300	109	191	2.125	***	N/A	12.0000	2.125	1	6	6	6	0	WSJ 6-MONTH LIBOR
95,461.21	4.000	4.625	360	173	187	2.750	***	2.000	9.3750	2.750	5	12	12	12	N/A	1-YEAR CMT

Issue Date	Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor† (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
\$103,417.04	3.547	4.282	312	123	189	2.157	***	N/A	12.1002	2.157	1	1	1	0	WSJ 1- MONTH LIBOR	
94,754.25	4.755	5.250	360	171	189	2.750	***	1.000	11.5000	2.750	3	6	6	N/A	WSJ 6-MONTH LIBOR	
151,544.34	3.914	4.714	360	170	190	2.214	***	2.000	11.1415	2.214	2	6	6	N/A	WSJ 6-MONTH LIBOR	
60,843.21	3.950	4.750	360	171	189	2.250	***	2.000	11.4183	2.250	3	6	6	N/A	WSJ 6-MONTH LIBOR	
201,210.00	4.160	5.250	360	174	186	2.750	***	1.000	11.9989	2.750	5	6	6	N/A	WSJ 6-MONTH LIBOR	
98,154.34	3.945	4.500	360	172	188	2.750	***	2.000	10.3750	2.750	4	12	12	N/A	1-YEAR CMT	
50,291.64	4.143	4.625	360	174	186	2.750	***	2.000	10.0909	2.750	6	12	12	N/A	1-YEAR CMT	
57,889.59	4.090	4.625	360	174	186	2.750	***	2.000	10.6957	2.750	6	12	12	N/A	1-YEAR CMT	
149,417.85	4.755	5.250	360	173	187	2.750	***	1.000	11.5000	2.750	5	6	6	N/A	WSJ 6-MONTH LIBOR	
236,798.78	3.950	4.517	360	172	188	2.750	***	2.000	9.9595	2.750	4	12	12	N/A	1-YEAR CMT	
153,214.70	4.250	4.750	360	172	188	2.250	***	1.000	10.0855	2.250	4	6	6	N/A	WSJ 6-MONTH LIBOR	
117,124.88	3.640	4.375	300	108	192	1.875	***	N/A	12.0000	1.875	6	6	6	0	WSJ 6-MONTH LIBOR	
171,140.73	3.960	4.555	360	173	187	2.750	***	2.000	10.2655	2.750	5	12	12	N/A	1-YEAR CMT	
103,196.36	3.480	4.125	360	171	189	2.250	***	2.000	10.6250	2.250	3	12	12	0	WSJ 1-YEAR LIBOR	
156,364.77	3.828	4.250	360	134	226	2.750	***	2.000	13.7500	2.750	2	12	12	N/A	1-YEAR CMT	
158,097.80	3.643	4.065	360	170	190	2.000	***	2.000	9.6568	2.000	4	12	12	N/A	WSJ 1-YEAR LIBOR	
198,785.92	3.381	4.046	360	142	218	2.164	***	2.000	12.5000	2.164	6	12	12	N/A	1-YEAR CMT	
151,030.75	4.135	4.733	360	175	185	2.750	***	2.000	9.8908	2.750	7	12	12	N/A	1-YEAR CMT	
152,207.33	3.880	4.875	360	176	184	2.375	***	1.000	9.6250	2.375	2	6	6	0	WSJ 6-MONTH LIBOR	
76,815.35	3.950	4.875	300	116	184	2.375	***	1.000	9.6250	2.375	2	6	6	0	WSJ 6-MONTH LIBOR	
77,177.13	3.440	4.375	360	177	183	1.875	***	N/A	12.0000	1.875	3	6	6	0	WSJ 6-MONTH LIBOR	
22,531.86	4.243	4.875	360	176	184	2.750	***	2.000	10.7500	2.750	8	12	12	N/A	1-YEAR CMT	
87,387.37	3.645	4.875	360	176	184	2.750	***	2.000	11.0000	2.750	8	12	12	N/A	1-YEAR CMT	
26,445.57	3.840	5.250	360	175	185	2.750	***	1.000	10.8750	2.750	1	6	6	N/A	WSJ 6-MONTH LIBOR	
237,952.10	4.048	4.788	360	173	187	2.288	***	2.000	11.5679	2.288	5	6	6	N/A	WSJ 6-MONTH LIBOR	
117,806.94	4.288	4.823	360	176	184	2.750	***	2.000	10.4521	2.750	8	12	12	N/A	1-YEAR CMT	
37,014.86	4.755	5.250	360	175	185	2.750	***	1.000	10.5000	2.750	1	6	6	N/A	WSJ 6-MONTH LIBOR	
130,042.23	4.250	4.875	360	176	184	2.750	***	2.000	9.8750	2.750	8	12	12	N/A	1-YEAR CMT	
102,991.26	4.210	4.750	360	173	187	2.250	***	1.000	10.0000	2.250	5	6	6	0	WSJ 6-MONTH LIBOR	
85,072.53	4.045	4.750	360	174	186	2.250	***	2.000	11.5333	2.250	6	6	6	N/A	WSJ 6-MONTH LIBOR	
128,932.28	2.870	3.625	348	160	188	1.500	***	N/A	12.5000	1.500	1	1	1	0	WSJ 1- MONTH LIBOR	
67,350.20	4.518	5.000	360	177	183	2.750	***	2.000	10.0000	2.750	9	12	12	N/A	1-YEAR CMT	
73,067.99	4.518	5.000	360	178	182	2.750	***	2.000	9.8750	2.750	10	12	12	N/A	1-YEAR CMT	
139,065.06	4.518	5.000	360	178	182	2.750	***	2.000	9.2934	2.750	10	12	12	N/A	1-YEAR CMT	
48,300.53	4.290	4.750	360	163	197	2.750	***	2.000	11.5000	2.750	7	12	12	N/A	1-YEAR CMT	
160,696.66	4.336	4.921	360	175	185	2.250	***	2.000	10.7831	2.250	7	12	12	N/A	WSJ 1-YEAR LIBOR	
96,479.03	3.415	4.000	360	182	178	2.250	***	2.000	10.5000	2.250	2	12	12	N/A	WSJ 1-YEAR LIBOR	
217,520.41	4.490	5.125	480	295	185	2.500	***	2.000	9.7500	2.500	7	12	12	N/A	WSJ 1-YEAR LIBOR	
34,537.00	4.065	4.595	360	180	180	2.750	***	2.000	10.4107	2.750	6	12	12	N/A	1-YEAR CMT	
6,900.37	4.750	5.250	360	182	178	2.750	***	1.000	10.6742	2.750	2	6	6	N/A	WSJ 6-MONTH LIBOR	
112,334.90	4.025	5.000	300	125	175	2.500	***	1.000	12.0000	2.500	5	6	6	0	WSJ 6-MONTH LIBOR	
14,873.33	4.055	4.691	382	147	235	2.784	***	2.000	11.7376	2.784	6	12	12	N/A	1-YEAR CMT	
130,994.85	4.443	4.793	350	165	185	2.750	***	2.000	10.1651	2.750	7	12	12	N/A	1-YEAR CMT	
43,512.10	3.888	4.238	360	170	190	2.750	***	2.000	10.5953	2.750	3	12	12	N/A	1-YEAR CMT	
95,326.05	4.050	4.750	360	175	185	2.250	***	2.000	11.2157	2.250	2	6	6	0	WSJ 6-MONTH LIBOR	
39,869.64	4.835	6.125	360	174	186	3.625	***	1.000	11.0000	3.625	6	6	6	N/A	WSJ 6-MONTH LIBOR	
112,250.28	4.102	4.827	355	148	207	2.750	***	2.000	12.9295	2.750	8	12	12	N/A	1-YEAR CMT	
150,439.46	4.395	5.000	360	177	183	2.250	***	2.000	9.1982	2.250	9	12	12	N/A	WSJ 1-YEAR LIBOR	
105,696.86	4.395	5.000	360	178	182	2.250	***	2.000	9.2500	2.250	10	12	12	N/A	WSJ 1-YEAR LIBOR	
69,549.79	3.520	4.125	360	183	177	2.250	***	2.000	10.8750	2.250	3	12	12	N/A	WSJ 1-YEAR LIBOR	
31,667.25	3.871	5.000	360	178	182	2.750	***	2.000	11.8408	2.750	10	12	12	N/A	1-YEAR CMT	
134,381.31	4.102	5.250	360	178	182	2.750	***	1.000	11.6200	2.750	4	6	6	N/A	WSJ 6-MONTH LIBOR	
216,734.52	4.055	4.750	360	176	184	2.250	***	2.000	10.9676	2.250	2	6	6	N/A	WSJ 6-MONTH LIBOR	
152,892.22	3.871	4.728	309	124	185	2.228	***	1.000	9.5454	2.228	2	6	6	0	WSJ 6-MONTH LIBOR	
161,884.77	3.579	4.184	356	64	292	2.823	***	2.000	13.3131	2.823	20	36	36	N/A	3-YEAR CMT	
191,055.96	4.478	5.038	360	178	182	2.750	***	2.000	9.0176	2.750	10	12	12	0	1-YEAR CMT	
109,000.25	4.407	5.026	360	178	182	2.250	***	2.000	10.3189	2.250	10	12	12	N/A	WSJ 1-YEAR LIBOR	
170,951.36	4.369	5.000	360	177	183	2.250	***	2.000	9.0126	2.250	9	12	12	N/A	WSJ 1-YEAR LIBOR	
135,023.87	4.015	4.750	360	177	183	2.250	***	2.000	9.8750	2.250	3	6	6	0	WSJ 6-MONTH LIBOR	
245,214.69	4.430	5.000	360	178	182	2.250	***	2.000	9.7101	2.250	10	12	12	0	WSJ 1-YEAR LIBOR	

Issue Date	Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor† (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
\$204,583.76	3.965	4.750	360	175	185	2.750	***	2.000	9.1462	2.750	7	12	12	N/A	1-YEAR CMT	
195,617.96	4.550	5.000	360	179	181	2.250	***	2.000	9.0380	2.250	11	12	12	N/A	WSJ 1-YEAR LIBOR	
56,097.58	4.362	5.000	360	178	182	2.750	***	2.000	10.1250	2.750	10	12	12	N/A	1-YEAR CMT	
79,269.91	4.130	5.250	360	179	181	2.750	***	1.000	11.5000	2.750	5	6	6	N/A	WSJ 6-MONTH LIBOR	
131,998.63	4.225	4.750	360	162	198	2.875	***	2.000	10.8750	2.875	6	12	12	N/A	1-YEAR CMT	
145,966.59	4.023	4.500	360	179	181	2.000	***	1.000	9.6802	2.000	5	6	6	N/A	WSJ 6-MONTH LIBOR	
31,216.28	4.023	4.500	360	178	182	2.000	***	1.000	9.3750	2.000	4	6	6	N/A	WSJ 6-MONTH LIBOR	
171,178.75	4.534	5.125	360	195	165	2.703	***	1.000	11.6250	2.703	2	6	6	N/A	WSJ 6-MONTH LIBOR	
122,410.78	4.001	4.476	360	78	282	2.833	***	2.000	13.4381	2.833	4	12	12	N/A	1-YEAR CMT	
174,694.81	4.018	4.500	360	182	178	2.000	***	1.000	10.4600	2.000	2	6	6	N/A	WSJ 6-MONTH LIBOR	
57,974.18	3.585	4.500	300	121	179	2.000	***	1.000	12.0000	2.000	1	6	6	0	WSJ 6-MONTH LIBOR	
124,864.04	3.960	4.875	300	121	179	2.375	***	N/A	12.0000	2.375	1	6	6	0	WSJ 6-MONTH LIBOR	
173,423.76	2.740	4.000	360	181	179	2.750	***	2.000	12.2136	2.750	1	12	12	N/A	1-YEAR CMT	
11,154.89	4.590	5.125	360	179	181	2.750	***	2.000	9.3750	2.750	11	12	12	0	1-YEAR CMT	
32,407.28	4.370	5.125	360	179	181	2.750	***	2.000	8.8750	2.750	11	12	12	N/A	1-YEAR CMT	
100,706.06	4.542	5.067	360	178	182	2.250	***	2.000	9.3682	2.250	10	12	12	N/A	WSJ 1-YEAR LIBOR	
32,632.22	4.050	4.750	360	180	180	2.250	***	2.000	11.2714	2.250	5	6	6	N/A	WSJ 6-MONTH LIBOR	
69,294.88	4.050	4.750	360	180	180	2.250	***	2.000	11.2013	2.250	4	6	6	N/A	WSJ 6-MONTH LIBOR	
32,301.87	4.050	4.750	360	180	180	2.250	***	2.000	11.2339	2.250	4	6	6	0	WSJ 6-MONTH LIBOR	
41,164.52	3.715	4.190	360	183	177	2.750	***	2.000	10.7627	2.750	3	12	12	N/A	1-YEAR CMT	
70,039.78	3.340	4.250	360	183	177	2.750	***	2.000	10.3750	2.750	3	12	12	N/A	1-YEAR CMT	
105,900.33	4.025	4.750	360	179	181	2.250	***	2.000	10.5000	2.250	5	6	6	0	WSJ 6-MONTH LIBOR	
101,940.74	4.068	5.250	360	184	176	2.750	***	1.000	13.3999	2.750	4	6	6	N/A	WSJ 6-MONTH LIBOR	
88,600.10	4.025	4.500	360	172	188	2.750	***	2.000	10.7500	2.750	4	12	12	N/A	1-YEAR CMT	
160,586.60	4.691	5.041	360	111	249	3.078	***	2.000	13.2670	3.078	7	12	12	N/A	1-YEAR CMT	
49,540.17	4.650	5.000	348	154	194	2.750	***	2.000	12.1250	2.750	10	12	12	N/A	1-YEAR CMT	
38,999.32	4.750	5.100	360	140	220	3.000	***	2.000	13.8750	3.000	8	12	12	N/A	1-YEAR CMT	
36,695.28	4.941	5.291	360	94	266	3.000	***	2.000	13.6250	3.000	10	12	12	N/A	1-YEAR CMT	
89,804.70	4.018	4.500	360	186	174	2.000	***	1.000	10.0357	2.000	4	6	6	N/A	WSJ 6-MONTH LIBOR	
24,903.19	4.018	4.500	360	184	176	2.000	***	1.000	10.7500	2.000	4	6	6	N/A	WSJ 6-MONTH LIBOR	
48,813.06	4.023	4.500	360	183	177	2.000	***	1.000	10.3750	2.000	3	6	6	N/A	WSJ 6-MONTH LIBOR	
58,511.15	4.018	4.500	360	183	177	2.000	***	1.000	10.6250	2.000	3	6	6	N/A	WSJ 6-MONTH LIBOR	
172,578.72	3.777	4.375	360	184	176	2.375	***	2.000	9.8750	2.375	4	12	12	N/A	WSJ 1-YEAR LIBOR	
70,831.45	4.520	5.000	360	129	231	2.750	***	1.000	11.0000	2.750	12	12	12	N/A	1-YEAR CMT	
184,328.95	3.280	4.000	360	181	179	2.750	***	2.000	9.7500	2.750	1	12	12	N/A	1-YEAR CMT	
163,024.48	3.955	4.500	360	184	176	2.750	***	2.000	9.8750	2.750	4	12	12	0	1-YEAR CMT	
188,417.67	4.389	4.739	360	146	214	2.750	***	2.000	10.4319	2.750	7	12	12	N/A	1-YEAR CMT	
126,463.77	4.150	4.500	360	160	200	2.750	***	2.000	11.5000	2.750	4	12	12	N/A	1-YEAR CMT	
75,510.72	3.525	4.000	360	49	311	2.750	***	2.000	13.1250	2.750	1	12	12	N/A	1-YEAR CMT	
39,918.83	2.985	3.460	360	43	317	2.000	***	N/A	13.6607	2.000	15	36	36	N/A	3-YEAR CMT	
175,980.13	3.922	4.397	360	139	221	3.000	***	2.000	12.1408	3.000	2	12	12	N/A	1-YEAR CMT	
182,945.13	4.000	4.475	360	172	188	2.750	***	2.000	9.9845	2.750	4	12	12	N/A	1-YEAR CMT	
129,104.30	3.705	4.250	360	183	177	2.750	***	2.000	10.2500	2.750	3	12	12	0	1-YEAR CMT	
14,395.46	3.425	4.625	360	185	175	2.750	***	2.000	11.5000	2.750	5	12	12	N/A	1-YEAR CMT	
112,426.18	3.408	4.625	360	185	175	2.750	***	2.000	11.9225	2.750	5	12	12	N/A	1-YEAR CMT	
2,151.53	3.380	4.500	360	184	176	2.750	***	2.000	12.3750	2.750	4	12	12	N/A	1-YEAR CMT	
59,716.64	4.115	5.250	360	186	174	2.750	***	1.000	11.5000	2.750	6	6	6	N/A	WSJ 6-MONTH LIBOR	
118,398.28	3.651	4.250	360	183	177	2.750	***	2.000	10.3138	2.750	3	12	12	N/A	1-YEAR CMT	
96,662.25	3.935	4.750	300	120	180	2.250	***	1.000	12.0000	2.250	6	6	6	0	WSJ 6-MONTH LIBOR	
194,002.44	4.015	4.500	360	178	182	2.000	***	2.000	11.7970	2.000	4	6	6	0	WSJ 6-MONTH LIBOR	
96,294.62	4.750	5.250	360	184	176	2.750	***	1.000	11.0772	2.750	4	6	6	N/A	WSJ 6-MONTH LIBOR	
86,264.86	4.595	5.250	360	180	180	2.750	***	1.000	10.6250	2.750	6	6	6	0	WSJ 6-MONTH LIBOR	
114,191.38	4.028	5.403	360	182	178	2.903	***	1.000	10.7838	2.903	2	6	6	N/A	WSJ 6-MONTH LIBOR	
207,952.00	4.213	5.588	360	183	177	3.088	***	1.000	11.0263	3.088	3	6	6	N/A	WSJ 6-MONTH LIBOR	
45,621.44	3.928	4.643	360	186	174	2.750	***	2.000	9.6646	2.750	6	12	12	N/A	1-YEAR CMT	
203,548.57	3.920	4.625	360	174	186	2.750	***	2.000	10.8750	2.750	6	12	12	N/A	1-YEAR CMT	
81,147.42	3.710	4.250	360	196	164	2.250	***	2.000	9.8750	2.250	4	12	12	0	WSJ 1-YEAR LIBOR	
241,027.87	3.300	4.125	360	186	174	2.000	***	N/A	12.5000	2.000	1	1	1	0	WSJ 1- MONTH LIBOR	
98,897.86	4.072	4.647	360	77	283	2.750	***	2.000	12.5321	2.750	6	12	12	N/A	1-YEAR CMT	
156,668.50	3.742	4.317	360	136	224	2.750	***	2.000	12.4856	2.750	4	12	12	N/A	1-YEAR CMT	

Issue Date	Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor† (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
\$ 98,297.54	4.408	4.953	360	189	171	2.750	***	2.000	10.9851	2.750	9	12	12	12	0	1-YEAR CMT
86,617.99	3.305	4.250	360	191	169	1.750	***	N/A	12.0000	1.750	5	6	6	6	0	WSJ 6-MONTH LIBOR
221,671.70	4.050	4.500	360	188	172	2.000	***	2.000	11.3120	2.000	2	6	6	6	0	WSJ 6-MONTH LIBOR
169,176.76	3.897	4.507	356	186	170	2.250	***	2.000	10.5651	2.250	6	12	12	12	N/A	WSJ 1-YEAR LIBOR
197,367.36	4.173	4.983	360	189	171	2.733	***	2.000	9.8781	2.733	9	12	12	12	N/A	1-YEAR CMT
55,245.69	4.175	5.000	360	190	170	2.250	***	2.000	10.2500	2.250	10	12	12	12	N/A	WSJ 1-YEAR LIBOR
67,328.58	3.975	4.750	360	187	173	2.750	***	2.000	9.7500	2.750	7	12	12	12	N/A	1-YEAR CMT
225,649.09	4.652	5.250	360	190	170	2.500	***	2.000	8.7500	2.500	10	12	12	12	N/A	WSJ 1-YEAR LIBOR
85,228.77	4.280	4.875	360	191	169	2.250	***	1.000	11.1250	2.250	5	6	6	6	N/A	WSJ 6-MONTH LIBOR
110,591.81	3.750	4.500	360	196	164	2.750	***	2.000	10.8750	2.750	4	12	12	12	N/A	1-YEAR CMT
130,769.69	3.646	4.411	358	167	191	2.643	***	2.000	11.3867	2.643	5	12	12	12	N/A	1-YEAR CMT
54,057.25	4.508	5.183	348	135	213	2.875	***	2.000	12.9855	2.875	10	12	12	12	N/A	1-YEAR CMT
171,228.46	4.115	4.875	360	139	221	2.875	***	2.000	14.1250	2.875	7	12	12	12	N/A	1-YEAR CMT
107,511.84	3.974	4.734	360	161	199	2.875	***	2.000	11.0938	2.875	5	12	12	12	N/A	1-YEAR CMT
27,722.74	4.220	4.750	360	187	173	2.750	***	2.000	10.3750	2.750	7	12	12	12	N/A	1-YEAR CMT
64,780.97	4.025	4.750	360	189	171	2.250	***	1.000	10.6250	2.250	3	6	6	6	N/A	WSJ 6-MONTH LIBOR
37,874.97	3.855	4.750	360	186	174	2.250	***	1.000	10.0000	2.250	6	6	6	6	N/A	WSJ 6-MONTH LIBOR
119,731.34	3.855	4.625	360	186	174	2.250	***	2.000	9.8750	2.250	6	12	12	12	0	WSJ 1-YEAR LIBOR
178,969.69	4.409	5.304	360	187	173	2.804	***	1.000	9.6807	2.804	4	6	6	6	0	WSJ 6-MONTH LIBOR
27,360.04	4.615	5.125	360	191	169	2.250	***	2.000	10.6683	2.250	11	12	12	12	0	WSJ 1-YEAR LIBOR
72,070.09	3.115	4.125	360	194	166	2.750	***	2.000	11.5000	2.750	2	12	12	12	0	1-YEAR CMT
56,942.26	3.617	4.392	360	185	175	2.250	***	2.000	9.6722	2.250	5	12	12	12	N/A	WSJ 1-YEAR LIBOR
159,265.97	4.164	5.039	360	191	169	2.250	***	2.000	10.7697	2.250	11	12	12	12	0	WSJ 1-YEAR LIBOR
217,461.26	4.425	5.250	360	192	168	2.750	***	2.000	10.1250	2.750	12	12	12	12	N/A	1-YEAR CMT
61,502.83	4.720	5.500	360	189	171	2.750	***	2.000	11.3750	2.750	9	12	12	12	N/A	WSJ 1-YEAR LIBOR
126,654.73	4.260	4.875	360	188	172	2.750	***	2.000	9.1250	2.750	8	12	12	12	N/A	1-YEAR CMT
225,607.83	4.410	5.125	360	192	168	2.250	***	2.000	10.5360	2.250	12	12	12	12	0	WSJ 1-YEAR LIBOR
22,610.40	3.777	4.375	360	195	165	2.500	***	2.000	9.8750	2.500	3	12	12	12	N/A	WSJ 1-YEAR LIBOR
74,320.77	4.245	5.000	360	190	170	2.750	***	2.000	10.3750	2.750	10	12	12	12	N/A	1-YEAR CMT
69,262.81	4.015	4.920	360	192	168	2.486	***	1.000	11.0140	2.486	2	6	6	6	0	WSJ 6-MONTH LIBOR
216,660.39	3.995	4.750	360	191	169	2.250	***	2.000	11.2500	2.250	5	6	6	6	N/A	WSJ 6-MONTH LIBOR
96,190.05	3.995	4.750	360	191	169	2.250	***	2.000	11.6250	2.250	5	6	6	6	0	WSJ 6-MONTH LIBOR
50,903.97	4.610	5.375	360	198	162	3.000	***	2.000	11.7859	3.000	6	12	12	12	0	WSJ 1-YEAR LIBOR
200,978.99	3.050	4.000	360	193	167	2.750	***	2.000	11.4822	2.750	1	12	12	12	0	1-YEAR CMT
96,255.24	4.235	5.250	360	195	165	2.750	***	1.000	11.5796	2.750	3	6	6	6	N/A	WSJ 6-MONTH LIBOR
222,130.14	4.005	4.750	360	187	173	2.250	***	1.000	10.3267	2.250	4	6	6	6	0	WSJ 6-MONTH LIBOR
94,727.63	4.005	4.750	360	190	170	2.250	***	1.000	9.6250	2.250	4	6	6	6	0	WSJ 6-MONTH LIBOR
137,915.71	3.230	4.125	360	198	162	1.625	***	N/A	12.0000	1.625	6	6	6	6	0	WSJ 6-MONTH LIBOR
48,994.33	4.436	5.001	360	202	158	2.750	***	2.000	10.3398	2.750	10	12	12	12	N/A	1-YEAR CMT
176,917.16	3.422	4.166	360	195	165	2.250	***	2.000	10.6850	2.250	3	12	12	12	0	WSJ 1-YEAR LIBOR
222,751.22	3.528	4.000	360	193	167	2.250	***	2.000	9.5000	2.250	1	12	12	12	N/A	WSJ 1-YEAR LIBOR
108,092.94	3.485	4.415	360	196	164	2.750	***	2.000	11.6187	2.750	4	12	12	12	0	1-YEAR CMT
162,657.55	3.915	4.750	360	191	169	2.250	***	1.000	10.9180	2.250	5	6	6	6	0	WSJ 6-MONTH LIBOR
195,246.56	3.879	4.349	360	125	235	2.947	***	2.000	12.9473	2.947	2	12	12	12	N/A	1-YEAR CMT
125,135.13	3.873	4.500	360	198	162	2.000	***	1.000	9.7100	2.000	6	6	6	6	0	WSJ 6-MONTH LIBOR
110,828.17	4.143	4.500	360	199	161	2.000	***	1.000	11.1250	2.000	1	6	6	6	N/A	WSJ 6-MONTH LIBOR
37,033.19	4.049	4.500	360	202	158	2.000	***	1.000	10.4963	2.000	4	6	6	6	0	WSJ 6-MONTH LIBOR
152,012.69	4.038	4.500	360	202	158	2.000	***	1.000	10.7383	2.000	4	6	6	6	0	WSJ 6-MONTH LIBOR
132,940.66	3.873	4.500	360	203	157	2.000	***	1.000	10.1565	2.000	5	6	6	6	0	WSJ 6-MONTH LIBOR
23,442.34	4.048	4.500	360	203	157	2.000	***	1.000	10.7179	2.000	5	6	6	6	0	WSJ 6-MONTH LIBOR
179,440.45	3.873	4.500	360	204	156	2.000	***	1.000	10.6250	2.000	6	6	6	6	0	WSJ 6-MONTH LIBOR
164,736.70	3.112	4.000	360	193	167	2.750	***	2.000	10.6250	2.750	1	12	12	12	N/A	1-YEAR CMT
240,259.65	3.862	4.750	360	195	165	2.250	***	2.000	11.6949	2.250	3	6	6	6	0	WSJ 6-MONTH LIBOR
34,825.33	3.628	4.375	360	197	163	1.875	***	N/A	12.0000	1.875	5	6	6	6	0	WSJ 6-MONTH LIBOR
242,896.62	3.955	4.750	360	196	164	2.250	***	1.000	10.2091	2.250	4	6	6	6	0	WSJ 6-MONTH LIBOR
68,477.73	3.935	4.750	360	196	164	2.250	***	1.000	9.8750	2.250	4	6	6	6	0	WSJ 6-MONTH LIBOR
34,014.37	4.005	4.375	360	173	187	2.250	***	2.000	10.3750	2.250	5	12	12	12	N/A	WSJ 1-YEAR LIBOR
55,392.09	3.838	4.500	360	181	179	2.000	***	1.000	9.0000	2.000	1	6	6	6	0	WSJ 6-MONTH LIBOR
220,616.95	3.460	4.125	360	194	166	2.750	***	2.000	9.7500	2.750	2	12	12	12	0	1-YEAR CMT
195,465.23	3.958	4.573	360	197	163	2.801	***	2.000	10.3826	2.801	5	12	12	12	N/A	1-YEAR CMT

Issue Date	Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor† (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
\$243,163.38	4.060	4.775	360	193	167	2.275	***	N/A	12.0000	2.275	1	6	6	0	WSJ 6-MONTH LIBOR	
139,013.79	3.857	4.417	360	196	164	2.250	***	2.000	10.3232	2.250	4	12	12	N/A	WSJ 1-YEAR LIBOR	
154,974.93	4.348	4.875	360	200	160	2.750	***	2.000	10.3573	2.750	8	12	12	0	1-YEAR CMT	
53,732.32	4.308	5.000	360	201	159	2.250	***	2.000	11.5274	2.250	9	12	12	0	WSJ 1-YEAR LIBOR	
76,164.45	3.825	4.500	360	199	161	2.500	***	2.000	10.0000	2.500	7	12	12	N/A	1-YEAR CMT	
131,725.06	4.180	4.875	360	201	159	2.625	***	2.000	9.8750	2.625	9	12	12	N/A	1-YEAR CMT	
125,748.47	4.652	5.250	360	200	160	2.500	***	2.000	10.8750	2.500	8	12	12	N/A	WSJ 1-YEAR LIBOR	
126,257.18	4.400	5.030	360	202	158	2.767	***	2.000	10.6728	2.767	10	12	12	N/A	1-YEAR CMT	
157,567.44	4.428	5.000	360	201	159	2.750	***	2.000	10.5501	2.750	9	12	12	0	1-YEAR CMT	
71,153.25	4.065	4.750	360	199	161	2.250	***	2.000	11.7500	2.250	1	6	6	N/A	WSJ 6-MONTH LIBOR	
81,845.94	3.955	4.750	360	199	161	2.250	***	2.000	11.8214	2.250	1	6	6	N/A	WSJ 6-MONTH LIBOR	
76,541.65	4.455	5.125	360	197	163	3.000	***	2.000	12.0000	3.000	5	12	12	0	WSJ 1-YEAR LIBOR	
239,159.23	4.060	4.785	360	199	161	2.250	***	2.000	10.4244	2.250	7	12	12	N/A	WSJ 1-YEAR LIBOR	
8,926.62	4.518	5.000	360	202	158	2.750	***	2.000	10.7500	2.750	10	12	12	0	1-YEAR CMT	
173,857.37	4.135	5.000	360	200	160	2.250	***	2.000	11.5000	2.250	8	12	12	0	WSJ 1-YEAR LIBOR	
19,010.12	4.135	5.000	360	200	160	2.250	***	2.000	11.8750	2.250	8	12	12	0	WSJ 1-YEAR LIBOR	
140,224.80	4.915	5.375	360	142	218	2.750	***	2.000	13.5000	2.750	34	36	36	N/A	3-YEAR CMT	
98,536.09	3.790	4.250	360	87	273	2.750	***	2.000	12.7696	2.750	20	36	36	N/A	3-YEAR CMT	
201,203.62	4.035	4.750	360	190	170	2.250	***	1.000	11.8861	2.250	4	6	6	0	WSJ 6-MONTH LIBOR	
186,616.01	4.035	4.750	360	192	168	2.250	***	1.000	11.1472	2.250	6	6	6	0	WSJ 6-MONTH LIBOR	
67,176.95	4.030	4.895	360	200	160	2.250	***	2.000	11.4897	2.250	8	12	12	0	WSJ 1-YEAR LIBOR	
28,863.50	4.038	4.500	360	206	154	2.000	***	1.000	10.8316	2.000	2	6	6	0	WSJ 6-MONTH LIBOR	
65,133.64	4.460	5.250	360	203	157	2.750	***	1.000	12.4335	2.750	5	6	6	0	WSJ 6-MONTH LIBOR	
112,583.94	4.460	5.250	360	202	158	2.750	***	1.000	11.8299	2.750	4	6	6	0	WSJ 6-MONTH LIBOR	
57,755.44	3.590	4.000	360	205	155	2.250	***	2.000	10.6250	2.250	1	12	12	N/A	WSJ 1-YEAR LIBOR	
85,006.65	3.990	4.500	360	206	154	2.000	***	2.000	11.5000	2.000	2	6	6	0	WSJ 6-MONTH LIBOR	
41,014.18	4.425	5.000	360	207	153	2.500	***	1.000	11.8750	2.500	3	6	6	N/A	WSJ 6-MONTH LIBOR	
96,014.07	4.555	5.000	360	189	171	2.750	***	2.000	11.0000	2.750	9	12	12	0	1-YEAR CMT	
4,683.57	3.420	4.250	360	207	153	2.250	***	2.000	12.0000	2.250	3	12	12	N/A	WSJ 1-YEAR LIBOR	
25,399.62	3.861	4.235	360	207	153	2.250	***	2.000	11.1486	2.250	3	12	12	N/A	WSJ 1-YEAR LIBOR	
103,533.63	4.052	4.500	360	209	151	2.250	***	2.000	11.7704	2.250	5	12	12	N/A	WSJ 1-YEAR LIBOR	
57,820.27	3.915	4.500	360	208	152	2.750	***	2.000	13.3750	2.750	4	12	12	N/A	1-YEAR CMT	
158,921.09	4.277	4.875	360	210	150	2.500	***	2.000	11.2500	2.500	6	12	12	N/A	WSJ 1-YEAR LIBOR	
119,699.00	3.335	4.125	360	207	153	2.250	***	2.000	12.7500	2.250	3	12	12	0	WSJ 1-YEAR LIBOR	
31,965.69	4.551	5.126	360	36	324	2.878	***	1.000	12.7728	2.878	4	6	6	N/A	1-YEAR CMT	
6,738.00	4.425	5.000	360	7	353	2.350	***	1.000	13.5000	2.350	1	6	6	N/A	11TH DISTRICT COF	
86,717.52	4.023	4.500	360	213	147	2.000	***	1.000	11.6250	2.000	3	6	6	N/A	WSJ 6-MONTH LIBOR	
133,665.61	4.545	6.125	360	212	148	3.375	***	2.000	14.1250	3.375	8	12	12	N/A	WSJ 1-YEAR LIBOR	
136,305.98	3.276	4.000	360	205	155	2.250	***	2.000	12.8750	2.250	1	12	12	0	WSJ 1-YEAR LIBOR	
87,479.90	5.010	5.625	360	207	153	3.125	***	1.000	11.1250	3.125	3	6	6	N/A	WSJ 6-MONTH LIBOR	
11,095.48	3.320	4.500	360	160	200	2.750	***	2.000	16.3750	2.750	4	12	12	N/A	1-YEAR CMT	
34,362.11	3.877	4.715	360	199	161	2.250	***	1.000	11.4138	2.250	3	6	6	0	WSJ 6-MONTH LIBOR	
48,052.40	5.075	5.625	360	143	217	3.250	***	2.000	14.8750	3.250	11	12	12	N/A	1-YEAR CMT	
55,029.36	4.432	5.000	360	189	171	2.750	***	2.000	11.0000	2.750	9	12	12	N/A	1-YEAR CMT	
125,249.30	4.557	5.125	360	191	169	2.750	***	2.000	11.3750	2.750	11	12	12	0	1-YEAR CMT	
108,180.16	3.557	4.125	360	194	166	2.750	***	2.000	11.6250	2.750	2	12	12	0	1-YEAR CMT	
123,866.24	4.627	5.000	360	187	173	3.000	***	2.000	11.5000	3.000	7	12	12	0	1-YEAR CMT	
225,997.59	4.940	5.313	360	174	186	3.375	***	2.000	12.1236	3.375	6	12	12	N/A	1-YEAR CMT	
129,939.86	3.834	4.383	360	183	177	2.750	***	2.000	10.4251	2.750	3	12	12	N/A	1-YEAR CMT	
20,297.07	3.700	4.250	360	195	165	2.750	***	2.000	9.2500	2.750	3	12	12	N/A	1-YEAR CMT	
20,799.68	4.450	5.000	360	203	157	2.250	***	2.000	10.6250	2.250	11	12	12	N/A	WSJ 1-YEAR LIBOR	
63,167.25	4.252	4.625	360	195	165	2.750	***	2.000	11.3750	2.750	3	12	12	0	WSJ 1-YEAR LIBOR	
122,341.80	4.438	4.808	359	182	178	2.750	***	2.000	9.9465	2.750	8	12	12	N/A	1-YEAR CMT	
47,029.93	3.635	4.125	360	218	142	2.750	***	2.000	12.1250	2.750	2	12	12	N/A	1-YEAR CMT	
105,042.55	3.729	4.204	360	217	143	2.750	***	2.000	11.1649	2.750	3	12	12	0	1-YEAR CMT	
235,809.89	4.053	4.478	360	218	142	2.000	***	2.000	12.2424	2.000	2	6	6	0	WSJ 6-MONTH LIBOR	
197,436.30	3.816	4.219	360	220	140	2.250	***	2.000	11.9219	2.250	4	12	12	N/A	WSJ 1-YEAR LIBOR	
110,017.75	4.075	4.500	360	218	142	2.000	***	2.000	11.6250	2.000	2	6	6	0	WSJ 6-MONTH LIBOR	
40,134.72	4.713	5.078	360	52	308	3.323	***	2.000	14.3785	3.323	5	12	12	N/A	1-YEAR CMT	
123,290.34	4.180	4.750	360	223	137	2.750	***	2.000	11.2500	2.750	7	12	12	0	1-YEAR CMT	

Issue Date	Unpaid Principal Balance	Net Mortgage Rate* (%)	Mortgage Rate (%)	Original Term (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor† (%)	Months to Rate Change	Rate Reset Frequency (in months)	Payment Reset Frequency (in months)	Remaining Interest Only Period (in months)	Index**
\$198,253.70	4.130	4.500	360	175	185	2.500	***	2.000	10.2314	2.500	7	12	12	12	N/A	1-YEAR CMT
164,557.45	4.880	5.250	360	176	184	2.500	***	2.000	10.3908	2.500	8	12	12	12	N/A	WSJ 1-YEAR LIBOR
25,011.81	4.655	5.000	360	178	182	2.250	***	2.000	9.5000	2.250	10	12	12	12	N/A	WSJ 1-YEAR LIBOR
39,045.92	3.294	3.744	355	179	177	2.500	***	2.000	8.1311	2.500	3	36	36	36	N/A	3-YEAR CMT
146,741.57	4.075	4.500	360	221	139	2.000	***	2.000	12.5000	2.000	5	6	6	6	0	WSJ 6-MONTH LIBOR
179,341.98	4.495	5.250	360	179	181	2.750	***	1.000	12.2500	2.750	5	6	6	6	0	WSJ 6-MONTH LIBOR
64,476.75	4.161	4.750	360	221	139	2.250	***	2.000	12.2483	2.250	5	6	6	6	0	WSJ 6-MONTH LIBOR
50,103.06	4.070	4.750	360	224	136	2.250	***	1.000	12.1250	2.250	2	6	6	6	N/A	WSJ 6-MONTH LIBOR
105,146.14	4.285	4.750	360	226	134	2.250	***	2.000	12.8750	2.250	4	6	6	6	0	WSJ 6-MONTH LIBOR
230,594.50	4.690	5.125	360	227	133	2.750	***	2.000	10.8750	2.750	11	12	12	12	N/A	1-YEAR CMT
163,442.22	3.935	5.000	360	226	134	2.250	***	2.000	12.2500	2.250	10	12	12	12	N/A	WSJ 1-YEAR LIBOR
89,780.09	4.525	5.000	360	225	135	2.750	***	2.000	12.6250	2.750	9	12	12	12	N/A	1-YEAR CMT
41,151.44	4.185	5.250	360	228	132	2.750	***	2.000	12.8750	2.750	12	12	12	12	N/A	1-YEAR CMT
149,847.02	3.665	4.750	360	229	131	2.250	***	2.000	13.5000	2.250	1	6	6	6	0	WSJ 6-MONTH LIBOR
83,941.79	4.270	5.250	360	206	154	2.750	***	1.000	11.3249	2.750	3	6	6	6	0	WSJ 6-MONTH LIBOR
171,736.63	3.272	4.113	360	206	154	2.250	***	2.000	10.9622	2.250	2	12	12	12	N/A	WSJ 1-YEAR LIBOR
244,470.54	3.275	5.000	360	202	158	2.250	***	2.000	10.8750	2.250	10	12	12	12	N/A	WSJ 1-YEAR LIBOR
91,085.51	4.425	4.929	360	189	171	2.750	***	2.000	10.3054	2.750	9	12	12	12	N/A	1-YEAR CMT
48,533.95	3.620	4.215	360	231	129	2.750	***	2.000	11.0291	2.750	3	12	12	12	0	1-YEAR CMT
171,765.15	4.063	4.875	360	235	125	2.250	***	2.000	10.7500	2.250	7	12	12	12	N/A	WSJ 1-YEAR LIBOR
205,621.39	4.725	5.000	360	235	125	2.250	***	2.000	11.0000	2.250	8	12	12	12	N/A	WSJ 1-YEAR LIBOR
110,367.81	4.265	4.875	360	188	172	2.750	***	2.000	11.7500	2.750	8	12	12	12	0	1-YEAR CMT
207,309.79	3.970	4.476	360	221	139	2.750	***	2.000	10.8342	2.750	5	12	12	12	N/A	1-YEAR CMT
184,638.01	3.928	4.621	360	184	176	2.293	***	2.000	11.2207	2.293	6	12	12	12	0	WSJ 1-YEAR LIBOR
229,100.75	4.550	5.000	360	212	148	2.875	***	2.000	12.5000	2.875	8	12	12	12	0	1-YEAR CMT
122,197.63	4.725	5.375	224	96	128	2.875	***	2.000	10.1250	2.875	12	12	12	12	N/A	1-YEAR CMT
219,013.22	4.224	4.904	360	190	170	2.750	***	2.000	10.5586	2.750	8	12	12	12	N/A	1-YEAR CMT
79,639.88	3.000	4.250	348	207	141	2.750	***	2.000	10.8750	2.750	3	12	12	12	N/A	1-YEAR CMT
116,009.74	4.295	4.975	360	190	170	2.250	***	2.000	10.4590	2.250	9	12	12	12	N/A	WSJ 1-YEAR LIBOR
229,416.30	3.771	4.696	329	151	178	2.750	***	2.000	10.4004	2.750	7	12	12	12	N/A	1-YEAR CMT
33,974.94	3.975	4.375	360	254	106	2.250	5.000	2.000	9.3750	2.250	14	12	12	12	N/A	WSJ 1-YEAR LIBOR
177,086.20	4.520	5.000	360	273	87	2.250	***	2.000	9.0000	2.250	9	12	12	12	N/A	WSJ 1-YEAR LIBOR
167,452.79	3.895	4.375	360	281	79	2.250	***	2.000	7.8750	2.250	5	12	12	12	N/A	WSJ 1-YEAR LIBOR
44,242.51	4.221	4.820	360	93	267	2.821	***	2.000	11.2660	2.821	7	12	12	12	N/A	1-YEAR CMT
68,590.16	4.095	5.125	360	190	170	2.875	***	2.000	11.0000	2.875	10	12	12	12	N/A	1-YEAR CMT
96,477.37	3.425	4.125	360	315	45	2.250	***	2.000	7.7500	2.250	3	12	12	12	N/A	WSJ 1-YEAR LIBOR
151,885.95	2.735	3.375	360	345	15	2.250	2.000	2.000	8.3750	2.250	21	12	12	12	N/A	WSJ 1-YEAR LIBOR
112,071.87	4.625	5.375	360	264	96	2.500	***	2.000	8.5000	2.500	12	12	12	12	N/A	WSJ 1-YEAR LIBOR

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

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

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

† We have assumed that the lifetime rate floor for each Hybrid ARM Loan equals the applicable ARM Margin for that loan.

**Expected ARM MBS
(As of October 1, 2018)**

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

<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
070201	\$ 18,947.38
070377	738.46
070381	1,482.72
070705	11,477.00
076692	2,602.85
092864	195.19
095327	9,755.75
110540	27,197.92
142407	390.75
159425	832.14
164639	29,042.63
169520	31,140.34
173200	15,130.09
177167	29,331.69
190741	76,522.20
202436	14,904.46
204197	25,965.86
236300	18,885.32
276628	28,687.99
276629	12,916.44
281952	21,366.63
291722	102,150.50
307670	12,337.76
313382	78,891.78
313915	3,907.47
315420	216,478.39
317675	151,942.46
323520	148,650.71
323904	5,394.51
323920	40,793.95
328193	21,556.45
334120	23,706.59
341496	143,089.88
341537	143,058.24
344481	7,946.32
345308	49,897.88
347138	38,130.38
361369	178,951.52
361373	51,687.95
362743	78,193.65
365423	8,897.87
368359	68,570.43
368886	45,983.11
374614	25,393.92
390485	11,850.36
396814	41,210.54
397360	40,120.64
398528	7,891.42
415282	37,718.44
422254	157,795.80
422881	16,826.17
427556	24,980.34
427562	178,230.84
438073	62,246.16
451106	80,215.48

<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
526885	\$ 70,556.06
529405	9,005.19
535017	30,424.96
535265	41,493.60
535595	99,210.15
535606	29,127.62
539452	74,410.51
544768	56,644.15
545183	143,954.88
545740	4,982.23
546069	47,958.65
547918	11,643.92
548631	183,743.10
550679	77,269.74
550681	84,723.12
550683	111,702.26
555255	24,782.72
555474	219,254.32
555696	5,871.03
555787	200,297.47
555804	95,174.08
555821	182,466.07
555937	111,825.36
556772	125,722.31
556946	34,496.26
557382	8,496.37
564756	243,551.19
567875	163,991.45
567885	157,621.27
568038	23,174.24
570180	38,710.15
578707	40,550.56
581736	50,500.93
581840	28,767.40
582312	27,902.51
582342	21,029.82
582343	17,330.83
582348	142,566.29
591169	8,745.28
593956	122,875.32
594244	86,963.25
594253	19,409.50
594570	32,959.00
594590	88,509.90
598488	49,795.78
602572	13,105.43
603683	49,037.28
605420	30,886.35
605852	56,975.35
606113	205,454.40
606116	8,226.29
609151	174,348.07
609948	152,185.49
612525	53,361.25
613094	35,414.37
613633	28,626.36
625747	156,491.15
628873	7,431.73
629641	166,106.21
635061	76,888.26
637564	136,759.15
638719	31,354.46
645598	83,629.76

<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
647904	\$ 99,582.45
648390	14,779.74
648940	80,506.12
648946	63,580.32
652254	122,922.91
652255	50,081.06
652380	3,034.40
653496	20,032.36
654942	53,502.39
654943	26,530.25
654944	46,322.64
656182	60,896.55
656183	23,606.83
656753	79,151.85
658903	17,237.33
659011	159,786.81
661198	184,928.03
663929	44,758.44
665367	187,298.18
665385	192,629.38
665387	35,753.70
668509	72,474.76
669939	51,031.05
669940	48,031.68
669941	112,202.02
669995	125,933.35
669996	188,363.31
670317	2,603.53
670335	55,474.54
670344	98,218.77
670349	245,742.65
671068	231,872.94
674116	69,944.46
674921	41,893.78
675475	160,100.90
675477	227,318.34
675481	1,719.48
675489	39,028.43
675500	64,416.00
677304	136,663.95
679648	65,729.17
679651	22,162.04
679704	4,806.47
679748	108,733.02
679761	69,979.17
683309	160,174.96
684058	63,778.29
686015	87,126.99
686041	150,823.56
687144	23,734.44
687428	214,868.62
687429	117,176.08
688965	95,461.21
689306	103,417.04
689470	94,754.25
689552	151,544.34
689553	60,843.21
693015	201,210.00
694572	98,154.34
696091	50,291.64
696485	57,889.59
696546	149,417.85
697678	236,798.78

<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
698416	\$153,214.70
698949	117,124.88
701054	171,140.73
701295	103,196.36
703702	156,364.77
703707	158,097.80
705886	198,785.92
706364	151,030.75
706409	152,207.33
706413	76,815.35
706415	77,177.13
708316	22,531.86
708323	87,387.37
708331	26,445.57
708340	237,952.10
710538	117,806.94
711463	37,014.86
711975	130,042.23
712283	102,991.26
713937	85,072.53
713958	128,932.28
722556	67,350.20
722652	73,067.99
722701	139,065.06
723317	48,300.53
724125	160,696.66
724129	96,479.03
724182	217,520.41
725008	34,537.00
725216	6,900.37
725497	112,334.90
725741	14,873.33
725909	130,994.85
725911	43,512.10
726778	95,326.05
727486	39,869.64
729056	112,250.28
729977	150,439.46
731947	105,696.86
731950	69,549.79
732003	31,667.25
732040	134,381.31
734329	216,734.52
735337	152,892.22
735550	161,884.77
736547	191,055.96
737540	109,000.25
738085	170,951.36
739031	135,023.87
739366	245,214.69
740852	204,583.76
741126	195,617.96
741446	56,097.58
741462	79,269.91
744483	131,998.63
744606	145,966.59
744642	31,216.28
745203	171,178.75
745206	122,410.78
746060	174,694.81
748996	57,974.18
748999	124,864.04
750812	173,423.76

<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
751495	\$ 11,154.89
754338	32,407.28
757600	100,706.06
758611	32,632.22
758612	69,294.88
758614	32,301.87
759389	41,164.52
759486	70,039.78
759784	105,900.33
762327	101,940.74
762991	88,600.10
762994	160,586.60
762995	49,540.17
762996	38,999.32
763001	36,695.28
764215	89,804.70
764289	24,903.19
764328	48,813.06
764429	58,511.15
765666	172,578.72
766142	70,831.45
766245	184,328.95
767500	163,024.48
767975	188,417.67
767976	126,463.77
767979	75,510.72
767981	39,918.83
767985	175,980.13
767987	182,945.13
768081	129,104.30
768184	14,395.46
768185	112,426.18
768192	2,151.53
768226	59,716.64
768285	118,398.28
768355	96,662.25
768543	194,002.44
769733	96,294.62
776004	86,264.86
776886	114,191.38
776888	207,952.00
778710	45,621.44
782305	203,548.57
783623	81,147.42
783995	241,027.87
784107	98,897.86
784109	156,668.50
788163	98,297.54
789191	86,617.99
791781	221,671.70
792844	169,176.76
794388	197,367.36
794923	55,245.69
795813	67,328.58
795859	225,649.09
796709	85,228.77
797759	110,591.81
798103	130,769.69
799230	54,057.25
799235	171,228.46
799236	107,511.84
800763	27,722.74
801513	64,780.97

<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
801627	\$ 37,874.97
801628	119,731.34
801633	178,969.69
802650	27,360.04
802693	72,070.09
802696	56,942.26
802718	159,265.97
802726	217,461.26
804070	61,502.83
804410	126,654.73
806720	225,607.83
810244	22,610.40
811236	74,320.77
811251	69,262.81
811258	216,660.39
811264	96,190.05
811912	50,903.97
812507	200,978.99
812511	96,255.24
812518	222,130.14
812519	94,727.63
812675	137,915.71
813632	48,994.33
815807	176,917.16
816200	222,751.22
816324	108,092.94
816336	162,657.55
816564	195,246.56
817160	125,135.13
817318	110,828.17
817452	37,033.19
817468	152,012.69
817507	132,940.66
817509	23,442.34
817548	179,440.45
818842	164,736.70
818864	240,259.65
818999	34,825.33
819757	242,896.62
819766	68,477.73
820112	34,014.37
820152	55,392.09
822200	220,616.95
822411	195,465.23
823363	243,163.38
823595	139,013.79
825395	154,974.93
826179	53,732.32
826373	76,164.45
826374	131,725.06
828705	125,748.47
829317	126,257.18
829612	157,567.44
830617	71,153.25
835064	81,845.94
835075	76,541.65
836365	239,159.23
837323	8,926.62
838970	173,857.37
838972	19,010.12
839338	140,224.80
839341	98,536.09
843011	201,203.62

<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
843015	\$186,616.01
843043	67,176.95
846937	28,863.50
850124	65,133.64
850125	112,583.94
850847	57,755.44
852237	85,006.65
852424	41,014.18
865091	96,014.07
865851	4,683.57
865959	25,399.62
868275	103,533.63
868564	57,820.27
871264	158,921.09
881957	119,699.00
881978	31,965.69
881981	6,738.00
882103	86,717.52
883090	133,665.61
883881	136,305.98
886036	87,479.90
888046	11,095.48
888501	34,362.11
894524	48,052.40
894531	55,029.36
894535	125,249.30
894537	108,180.16
894540	123,866.24
894542	225,997.59
894555	129,939.86
894556	20,297.07
894564	20,799.68
894599	63,167.25
896460	122,341.80
905940	47,029.93
907899	105,042.55
909313	235,809.89
910295	197,436.30
912585	110,017.75
916071	40,134.72
919774	123,290.34
920787	198,253.70
920795	164,557.45
922679	25,011.81
925192	39,045.92
937264	146,741.57
937316	179,341.98
937594	64,476.75
945022	50,103.06
946401	105,146.14
947300	230,594.50
947468	163,442.22
948184	89,780.09
948185	41,151.44
953698	149,847.02
960180	83,941.79
962194	171,736.63
962195	244,470.54
962230	91,085.51
969600	48,533.95
971437	171,765.15
971477	205,621.39
991959	110,367.81

<u>Pool Number</u>	<u>Issue Date Unpaid Principal Balance</u>
995059	\$207,309.79
995806	184,638.01
AA3315	229,100.75
AA3391	122,197.63
AA3956	219,013.22
AA7990	79,639.88
AC8270	116,009.74
AC9588	229,416.30
AD1040	33,974.94
AI8337	177,086.20
AK8776	167,452.79
AL1534	44,242.51
AV0735	68,590.16
AZ0234	96,477.37
BH7013	151,885.95
MA0652	112,071.87

Group 2 Underlying REMIC and RCR Certificates

	Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	October 2018 Class Factor	Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
Subgroup 2a	2017-84	JP	September 2017	3136AYLX9	2.75%	FIX	October 2047	PT	\$50,000,000	0.89279300	\$33,033,341.00	4.228%	315	42
Subgroup 2b	2015-55	QD	July 2015	3136APH39	3.00	FIX	October 2042	PAC/AD	73,711,000	0.50069447	5,344,913.00	4.160	314	42

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

Group 3 Underlying REMIC and RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	October 2018 Class Factor	Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2017-6	PA	January 2017	3136AVEY1	3.5%	FIX	June 2046	PAC/AD	\$138,976,000	0.84857747	\$25,660,983.00	4.207%	327	30
2018-36	E(2)	May 2018	3136B2EA6	3.5	FIX	October 2042	SC/SEQ	16,270,000	0.93646935	15,236,357.00	3.957	276	74

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

(2) The Class 2018-36-E REMIC Certificate is backed by the Class 2013-22-HP RCR Certificate, which is in turn backed by the Fannie Mae RCR Certificate listed below having the following characteristics:

Class	Interest Type	Principal Type
2012-112-PG	FIX	PAC

Note: For any pool of Mortgage Loans backing an underlying REMIC or RCR certificate, if a preliminary calculation indicated that the sum of the WAM and WALA for that pool exceeded the longest original term to maturity of any Mortgage Loan in the pool, the WALA used in determining the information shown in the related table was reduced as necessary to insure that the sum of the WAM and WALA does not exceed such original term to maturity.

Group 4 Underlying REMIC Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	October 2018 Class Factor	Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2012-31	DC	March 2012	3136A5JQ0	3.5%	FIX	April 2042	SEQ	\$13,236,000	1.00000000	\$3,236,000.00	4.072%	269	79
2015-95	VB	December 2015	3136AQN97	3.5	FIX	November 2034	SEQ/AD	8,990,000	1.00000000	6,490,000.00	4.202	319	38
2017-97	LQ	November 2017	3136B0DD5	3.5	FIX	December 2047	PAC/AD	10,406,835	1.00000000	1,433,003.00	4.201	345	13
2017-97	QL	November 2017	3136B0DC7	3.5	FIX	October 2046	PAC/AD	14,612,000	1.00000000	1,921,327.00	4.201	345	13
2018-36	EL(2)	May 2018	3136B2EB4	3.5	FIX	October 2042	SC/SEQ	6,099,168	1.00000000	6,099,168.00	3.957	276	74

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

(2) The Class 2018-36-EL REMIC Certificate is backed by the Class 2013-22-HP RCR Certificate, which is in turn backed by the Fannie Mae RCR certificate listed below having the following characteristics:

Class	Interest Type	Principal Type
2012-112-PG	FIX	PAC

Group 5 Underlying REMIC Certificate

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	October 2018 Class Factor	Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2012-28	ZA	February 2012	3136A35D9	3.5%	FIX/Z	March 2042	SEQ	\$5,555,555	1.26237355	\$5,680,681.00	4.015%	269	80

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

Group 6 Underlying REMIC and RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	October 2018 Class Factor	Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2010-134	CZ	November 2010	31398SLT8	4.0%	FIX/Z	December 2040	SEQ	\$21,095,584	0.57635889	\$ 1,556,169.00	4.524%	257	96
2010-148	AZ	December 2010	31398S5H2	4.0	FIX/Z	January 2041	SEQ	15,417,077	0.86923074	608,462.00	4.451	253	94
2011-2	HZ	January 2011	31397QGR3	4.0	FIX/Z	February 2041	SEQ	26,000,000	0.94071311	6,114,635.00	4.421	257	94
2011-103	ZL	September 2011	3136A1BV6	4.0	FIX/Z	October 2041	PAC	10,842,147	1.31992465	14,310,817.00	4.537	265	85
2011-106	MZ	September 2011	3136A1WS0	4.0	FIX/Z	October 2041	SEQ	20,125,694	0.70095702	7,009,570.00	4.597	265	86
2011-118	Z	October 2011	3136A13V5	4.0	FIX/Z	November 2041	SEQ	5,000,000	0.79368001	3,968,400.00	4.630	267	86
2011-129	MZ	November 2011	3136A2NF6	4.0	FIX/Z	December 2041	SEQ	26,322,461	0.59668062	5,728,134.00	4.513	269	85
2011-143	PL	December 2011	3136A3EB3	4.0	FIX	January 2042	PAC	17,195,000	0.54142113	9,309,736.00	4.507	268	84

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

Note: For any pool of Mortgage Loans backing an underlying REMIC or RCR certificate, if a preliminary calculation indicated that the sum of the WAM and WALA for that pool exceeded the longest original term to maturity of any Mortgage Loan in the pool, the WALA used in determining the information shown in the related table was reduced as necessary to insure that the sum of the WAM and WALA does not exceed such original term to maturity.

Schedule 1

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
G	\$21,859,000	NA(3)	\$55,996,000	SC/SEQ	3.5%	FIX	3136B3PJ3	October 2047
H	34,137,000							
Recombination 2								
VG	2,811,000	NV(3)	11,252,000	SC/SEQ/AD	3.5	FIX	3136B3PK0	December 2047
VH	2,190,000							
VJ	6,251,000							
Recombination 3								
GZ	5,866,122	NZ(3)	29,045,639	SC/SEQ	3.5	FIX/Z	3136B3PL8	December 2047
ZH	4,570,339							
ZJ	12,928,498							
ZK	5,680,680							
Recombination 4								
AC	44,651,525	AB	46,191,233	PT	3.6	FIX	3136B3PM6	November 2048
FA	1,539,708							
SA	1,539,708(4)							

- (1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See “Description of the Certificates—General— *Authorized Denominations*” in this prospectus supplement.
- (2) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.
- (3) These Classes are RCR Classes formed by combinations of REMIC Classes in two or more different groups.
- (4) Notional principal balance. This Class is an interest only Class. See page S-7 for a description of how its notional principal balance is calculated.

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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\$330,628,434



Guaranteed REMIC
Pass-Through Certificates

Fannie Mae REMIC Trust 2018-82

PROSPECTUS SUPPLEMENT

J.P. Morgan

October 26, 2018