

## Fannie Mae Hurricane Helene Exposure

The tables below provide the following for our outstanding Single-Family Connecticut Avenue Securities® (CAS) and Credit Insurance Risk Transfer™ (CIRT™) transactions and the forthcoming CIRT 2024-L4 transaction:

- Active unpaid principal balance (UPB) percentage secured by properties located in Federal Emergency Management Agency (FEMA) counties designated for Hurricane Helene Individual Assistance (IA).
- Percentage of FEMA counties UPB designated for Hurricane Helene IA located in Special Flood Hazard Areas (SFHA).
- Deal-level estimates of the percentage of UPB where Fannie Mae has determined that the underlying properties have potentially been damaged by Hurricane Helene\*.
- Percentage of UPB with potential damage from Hurricane Helene located in SFHAs.

The list of FEMA counties designated for IA is as of October 9, 2024.

### CRT Weighted Average Summary:

	Active UPB % Helene FEMA IA County	SFHA % of Helene FEMA IA County	Active UPB % Helene Damage Area*	SFHA % of Helene Damage Area
<b>CAS Total</b>	4.61%	10.43%	0.15%	37.08%
<b>CIRT Total</b>	4.80%	9.78%	0.15%	37.54%
<b>CRT Total</b>	<b>4.67%</b>	<b>10.21%</b>	<b>0.15%</b>	<b>37.24%</b>

CAS Deal	Active UPB % FEMA IA County	SFHA % of FEMA IA County	Active UPB % Damage Area*	SFHA % of Damage Area
CAS 2014 C04 G1	2.85%	16.86%	0.16%	53.28%
CAS 2015 C01 G1	3.38%	15.51%	0.11%	44.88%
CAS 2015 C02 G1	3.51%	10.77%	0.17%	36.99%
CAS 2015 C03 G1	3.74%	13.48%	0.18%	15.92%
CAS 2015 C04 G1	3.52%	11.34%	0.14%	32.72%
CAS 2015 C04 G2	4.18%	7.98%	0.15%	35.19%
CAS 2016 C01 G1	3.38%	12.23%	0.14%	35.45%
CAS 2016 C01 G2	5.21%	9.99%	0.13%	39.78%
CAS 2016 C02 G1	3.51%	15.82%	0.18%	41.79%
CAS 2016 C03 G1	3.98%	13.62%	0.20%	38.58%
CAS 2016 C03 G2	4.71%	7.17%	0.06%	18.32%
CAS 2016 C04 G1	3.82%	14.94%	0.16%	34.58%
CAS 2016 C05 G2	4.65%	9.40%	0.16%	37.12%
CAS 2016 C06 G1	4.08%	13.42%	0.18%	34.56%
CAS 2016 C07 G2	4.87%	8.00%	0.16%	30.71%
CAS 2017 C01 G1	3.96%	13.27%	0.15%	44.17%
CAS 2017 C02 G2	4.80%	8.96%	0.14%	29.65%
CAS 2017 C03 G1	3.92%	12.91%	0.18%	44.11%
CAS 2017 C04 G2	4.51%	8.16%	0.17%	22.73%
CAS 2017 C05 G1	3.76%	12.75%	0.19%	32.73%
CAS 2017 C06 G1	4.06%	13.13%	0.16%	35.14%
CAS 2017 C06 G2	5.19%	9.73%	0.18%	25.56%
CAS 2017 C07 G1	3.69%	5.51%	0.12%	10.38%
CAS 2017 C07 G2	4.64%	4.74%	0.16%	4.91%
CAS 2018 C01 G1	4.77%	14.09%	0.17%	46.56%
CAS 2018 C02 G2	4.65%	8.49%	0.15%	25.33%
CAS 2018 C03 G1	3.92%	11.23%	0.16%	32.07%



<b>CAS Deal</b>	<b>Active UPB % FEMA IA County</b>	<b>SFHA % of FEMA IA County</b>	<b>Active UPB % Damage Area*</b>	<b>SFHA % of Damage Area</b>
CAS 2018 C04 G2	4.63%	9.22%	0.16%	32.55%
CAS 2018 C05 G1	4.27%	11.70%	0.18%	38.20%
CAS 2018 C06 G1	4.82%	14.39%	0.23%	39.33%
CAS 2018 C06 G2	5.31%	7.73%	0.19%	14.74%
CAS 2018 R07 G1	5.05%	14.21%	0.22%	49.18%
CAS 2019 R01 G2	5.65%	9.73%	0.17%	35.21%
CAS 2019 R03 G1	4.69%	9.34%	0.16%	31.39%
CAS 2019 R04 G2	5.35%	7.15%	0.14%	25.23%
CAS 2019 R05 G1	4.56%	11.75%	0.21%	40.65%
CAS 2019 R06 G2	5.88%	9.21%	0.17%	34.67%
CAS 2019 R07 G1	5.21%	13.95%	0.15%	49.75%
CAS 2019-HRP1	3.56%	11.58%	0.12%	41.30%
CAS 2020 R01 G1	4.67%	11.95%	0.20%	44.72%
CAS 2020 R02 G2	4.86%	8.54%	0.15%	44.18%
CAS 2021 R01 G1	3.55%	11.88%	0.15%	38.20%
CAS 2021 R02 G2	4.47%	9.56%	0.14%	32.99%
CAS 2021 R03 G1	3.63%	12.44%	0.15%	45.29%
CAS 2022 R01 G1	3.87%	10.99%	0.15%	45.20%
CAS 2022 R02 G2	4.94%	8.56%	0.13%	26.60%
CAS 2022 R03 G1	4.33%	12.38%	0.16%	50.04%
CAS 2022 R04 G1	4.07%	11.48%	0.15%	33.25%
CAS 2022 R05 G2	4.99%	8.72%	0.16%	37.97%
CAS 2022 R06 G1	4.41%	10.82%	0.14%	36.24%
CAS 2022 R07 G1	4.03%	10.91%	0.13%	29.22%
CAS 2022 R08 G1	4.40%	9.72%	0.13%	34.20%
CAS 2022 R09 G2	4.77%	8.40%	0.15%	32.35%
CAS 2023 R01 G1	4.16%	10.25%	0.17%	42.63%
CAS 2023 R02 G1	5.02%	10.93%	0.19%	35.00%
CAS 2023 R03 G2	5.26%	8.87%	0.16%	32.76%
CAS 2023 R04 G1	5.47%	10.99%	0.16%	42.12%
CAS 2023 R05 G1	5.52%	10.45%	0.16%	38.86%
CAS 2023 R06 G1	5.35%	10.90%	0.19%	34.26%
CAS 2023 R07 G2	5.02%	7.86%	0.13%	30.44%
CAS 2023 R08 G1	5.51%	9.13%	0.18%	31.94%
CAS 2024 R01 G1	6.14%	10.95%	0.18%	35.12%
CAS 2024 R02 G1	6.32%	11.54%	0.21%	47.63%
CAS 2024 R03 G2	5.64%	8.34%	0.13%	27.99%
CAS 2024 R04 G1	5.55%	11.43%	0.18%	40.65%
CAS 2024 R05 G2	5.14%	8.66%	0.11%	31.75%
CAS 2024 R06 G1	5.71%	10.49%	0.19%	39.85%



<b>CIRT Deal</b>	<b>Active UPB % FEMA IA County</b>	<b>SFHA % of FEMA IA County</b>	<b>Active UPB % Damage Area*</b>	<b>SFHA % of Damage Area</b>
CIRT 2014-1	3.44%	7.71%	0.20%	17.27%
CIRT 2019-3	4.71%	14.59%	0.25%	57.41%
CIRT 2019-4	5.62%	9.91%	0.14%	27.43%
CIRT 2020-1	4.25%	13.35%	0.21%	58.11%
CIRT 2020-2	4.85%	10.29%	0.21%	34.61%
CIRT 2021-1	4.80%	8.57%	0.12%	25.88%
CIRT 2021-2	5.04%	8.39%	0.16%	33.55%
CIRT 2022-1	3.79%	11.33%	0.15%	35.55%
CIRT 2022-10	4.81%	9.53%	0.18%	52.00%
CIRT 2022-11	4.66%	9.85%	0.15%	41.35%
CIRT 2022-2	4.30%	12.72%	0.18%	47.42%
CIRT 2022-3	4.61%	7.99%	0.13%	45.82%
CIRT 2022-4	4.32%	11.85%	0.17%	39.40%
CIRT 2022-5	4.78%	8.34%	0.12%	29.07%
CIRT 2022-6	4.15%	10.68%	0.10%	32.31%
CIRT 2022-7	4.13%	10.27%	0.14%	37.47%
CIRT 2022-8	4.74%	8.32%	0.12%	27.05%
CIRT 2022-9	4.23%	11.97%	0.14%	47.46%
CIRT 2023-1	4.06%	11.67%	0.14%	46.19%
CIRT 2023-2	4.87%	11.28%	0.19%	47.94%
CIRT 2023-3	5.09%	7.92%	0.11%	29.81%
CIRT 2023-4	5.33%	9.76%	0.19%	39.70%
CIRT 2023-5	5.48%	9.50%	0.15%	33.71%
CIRT 2023-6	5.48%	9.74%	0.18%	35.35%
CIRT 2023-7	4.66%	7.60%	0.13%	26.25%
CIRT 2023-8	5.38%	9.49%	0.14%	25.43%
CIRT 2023-9	5.01%	6.61%	0.11%	31.08%
CIRT 2024-H1	5.89%	8.11%	0.13%	26.25%
CIRT 2024-H2	5.13%	7.62%	0.16%	30.49%
CIRT 2024-H3	5.31%	8.03%	0.15%	12.13%
CIRT 2024-L1	6.53%	11.12%	0.25%	39.05%
CIRT 2024-L2	6.01%	11.67%	0.17%	49.46%
CIRT 2024-L3	5.62%	11.30%	0.20%	35.62%
CIRT 2024-L4	5.79%	9.40%	0.15%	36.52%
CIRT FE 2019-1	4.57%	16.28%	0.27%	62.02%
CIRT FE 2019-2	5.36%	7.64%	0.22%	34.16%
CIRT FE 2020-1	3.89%	13.35%	0.16%	40.80%
CIRT FE 2020-2	4.73%	8.92%	0.15%	42.38%
CIRT LR FE 2019-1	0.17%	0.00%	0.00%	0.00%



*\*This analysis provides the estimated percentage of UPB of the underlying properties located in areas that Fannie Mae has determined may have experienced hurricane-force winds, storm surge, or rain-driven flood due to Hurricane Helene. The figures were derived based principally on information about geographic areas affected by the storm. The figures do not purport to include all properties that were impacted by the storm and may include properties that were not impacted. In addition, flooding and other storm related hazards continue to cause damage to properties in surrounding areas, so properties that are not currently impacted may be impacted in the future. In addition, it is not certain that all loans associated with properties impacted by the storm will experience losses. These figures have been updated as of October 9, 2024.*