

\$1,548,740,620
Government National Mortgage Association

GINNIE MAE®

**Guaranteed REMIC Pass-Through Securities
and MX Securities
Ginnie Mae REMIC Trust 2018-021**

The Securities

The Trust will issue the Classes of Securities listed on the front cover of this offering circular supplement.

The Ginnie Mae Guaranty

Ginnie Mae will guarantee the timely payment of principal and interest on the securities. The Ginnie Mae Guaranty is backed by the full faith and credit of the United States of America.

The Trust and its Assets

The Trust will own (1) Ginnie Mae Certificates and (2) certain previously issued certificates.

The securities may not be suitable investments for you. You should consider carefully the risks of investing in them.

See “Risk Factors” beginning on page S-12 which highlights some of these risks.

The Sponsor and the Co-Sponsor will offer the securities from time to time in negotiated transactions at varying prices. We expect the closing date to be February 28, 2018.

You should read the Base Offering Circular as well as this Supplement.

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

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 1						
AI	\$ 23,250,949	3.50%	NTL(PT)	FIX/IO	38380K2D6	February 2048
PA(1)	100,881,753	3.00	PAC/AD	FIX	38380K2E4	July 2044
PB	29,404,594	3.00	PAC/AD	FIX	38380K2F1	August 2047
PZ	2,470,298	3.00	PAC/AD	FIX/Z	38380K2G9	February 2048
ZA	30,000,000	3.00	SUP	FIX/Z	38380K2H7	February 2048
Security Group 2						
EI	18,945,045	3.50	NTL(PT)	FIX/IO	38380K2J3	February 2048
LA	8,951,000	3.00	SUP/AD	FIX	38380K2K0	February 2048
LB	25,000,000	3.00	PAC I	FIX	38380K2L8	November 2047
LC	2,759,946	3.00	PAC I	FIX	38380K2M6	February 2048
LD	6,047,000	3.00	PAC II	FIX	38380K2N4	February 2048
LE(1)	72,757,626	3.00	PAC I	FIX	38380K2P9	August 2044
LM	7,573,000	3.00	SUP/AD	FIX	38380K2Q7	February 2048
LU	9,523,000	3.00	PAC II	FIX	38380K2R5	February 2048
LZ	2,000	3.00	SUP	FIX/Z	38380K2S3	February 2048
Z	1,743	3.00	SUP	FIX/Z	38380K2T1	February 2048
Security Group 3						
PI(1)	238,652,102	4.50	NTL(PT)	FIX/IO	38380K2U8	February 2048
PT(1)	715,956,308	3.00	PT	FIX	38380K2V6	February 2048
Security Group 4						
IY	2,135,635	3.00	NTL(SEQ)	FIX/IO	38380K2W4	February 2048
NI	1,867,242	3.00	NTL(PT)	FIX/IO	38380K2X2	February 2048
NL	40,000,000	2.90	SEQ	FIX	38380K2Y0	November 2042
YA	16,017,268	2.50	SEQ	FIX	38380K2Z7	February 2048
Security Group 5						
FA	22,651,606	(5)	PT	FLT	38380K3A1	February 2048
SA	22,651,606	(5)	NTL(PT)	INV/IO	38380K3B9	February 2048
TH	30,202,143	3.00	PT	FIX	38380K3C7	February 2048
Security Group 6						
CA(1)	54,411,249	3.00	PAC	FIX	38380K3D5	December 2047
CY(1)	994,739	3.00	PAC	FIX	38380K3E3	February 2048
DU(1)	3,776,033	3.00	SUP/AD	FIX	38380K3F0	February 2048
EU(1)	5,368,362	3.00	SCH/AD	FIX	38380K3G8	February 2048
EZ(1)	1,000	3.00	SUP	FIX/Z	38380K3H6	February 2048
IN	25,820,953	5.00	NTL(PT)	FIX/IO	38380K3J2	February 2048
ZE(1)	1,000	3.00	SCH	FIX/Z	38380K3K9	February 2048
Security Group 7						
BC(1)	55,000,000	3.50	SEQ	FIX	38380K3L7	May 2039
BD(1)	28,000,000	3.50	SEQ	FIX	38380K3M5	March 2045
BE(1)	17,000,000	3.50	SEQ	FIX	38380K3N3	December 2047
Security Group 8						
DI	11,172,002	4.50	NTL(SC/PT)	FIX/IO	38380K3P8	April 2039
DJ(1)	33,516,007	3.00	SC/PT	FIX	38380K3Q6	April 2039
HA	2,981,000	3.00	SUP/AD	FIX	38380K3R4	February 2048
HD	1,474,000	3.00	SCH	FIX	38380K3S2	February 2048
IH	13,324,066	4.50	NTL(PT)	FIX/IO	38380K3T0	February 2048
P(1)	34,625,628	3.00	PAC/AD	FIX	38380K3U7	May 2047
ZH	3,734	3.00	SUP	FIX/Z	38380K3V5	February 2048
ZP	887,837	3.00	PAC	FIX/Z	38380K3W3	February 2048
Security Group 9						
GI(1)	4,785,157	(5)	NTL(SC/PT)	INV/IO	38380K3X1	August 2043
GO(1)	4,785,157	0.00	SC/PT	PO	38380K3Y9	August 2043
Security Group 10						
AL	15,000,000	3.50	SC/SEQ	FIX	38380K3Z6	March 2044
AM	1,000	3.50	SC/SEQ	FIX	38380K4A0	March 2044

(Cover continued on next page)

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 11						
GA(1)	\$39,082,000	3.50%	PAC I	FIX	38380K4B8	January 2045
GB(1)	3,869,000	3.50	PAC I	FIX	38380K4C6	February 2046
GC(1)	2,363,000	3.50	PAC I	FIX	38380K4D4	October 2046
GD(1)	3,223,000	3.50	PAC I	FIX	38380K4E2	August 2047
GE(1)	1,646,000	3.50	PAC I	FIX	38380K4F9	January 2048
GH	528,000	3.50	PAC I	FIX	38380K4G7	February 2048
HB	10,019,000	3.50	PAC/AD	FIX	38380K4H5	September 2043
HU	1,517,675	3.50	SUP/AD	FIX	38380K4J1	February 2048
HZ	1,352,000	3.50	PAC	FIX/Z	38380K4K8	February 2048
IG	24,596,819	3.00	NTL(SC/PT)	FIX/IO	38380K4L6	February 2048
JA	1,851,000	3.50	PAC II/AD	FIX	38380K4M4	February 2048
JU	4,883,203	3.50	SUP/AD	FIX	38380K4N2	February 2048
JZ	1,000	3.50	PAC II	FIX/Z	38380K4P7	February 2048
ZG	1,000	3.50	SUP	FIX/Z	38380K4Q5	February 2048
ZJ	1,000	3.50	SUP	FIX/Z	38380K4R3	February 2048
Security Group 12						
IW	625,000	4.00	NTL(SEQ)	FIX/IO	38380K4S1	February 2048
WA	50,000,000	2.85	SEQ	FIX	38380K4T9	November 2043
WB(1)	2,500,000	2.00	SEQ	FIX	38380K4U6	February 2048
WF	27,093,429	(5)	PT	FLT	38380K4V4	February 2048
WI	1,875,000	4.00	NTL(SEQ)	FIX/IO	38380K4W2	November 2043
WS	27,093,429	(5)	NTL(PT)	INV/IO	38380K4X0	February 2048
WV(1)	4,947,000	3.00	SEQ/AD	FIX	38380K4Y8	April 2031
WZ(1)	10,286,571	3.00	SEQ	FIX/Z	38380K4Z5	February 2048
Security Group 13						
IT(1)	11,721,727	3.50	NTL(SC/PT)	FIX/IO	38380K5A9	November 2045
OT(1)	1,203,663	0.00	SC/PT	PO	38380K5B7	November 2046
OU(1)	1,584,779	0.00	SC/SEQ	PO	38380K5C5	November 2046
TI	1,177,491	(5)	NTL(SC/PT)	INV/IO	38380K5D3	May 2043
TO(1)	1,177,491	0.00	SC/PT	PO	38380K5E1	May 2043
UO	1,584,778	0.00	SC/SEQ	PO	38380K5F8	November 2046
Residuals						
R3	0	0.00	NPR	NPR	38380K5G6	February 2048
R7	0	0.00	NPR	NPR	38380K5H4	December 2047
RR	0	0.00	NPR	NPR	38380K5J0	February 2048

- (1) These Securities may be exchanged for MX Securities described in Schedule I to this Supplement.
- (2) Subject to increase as described under "Increase in Size" in this Supplement. The amount shown for each Notional Class (indicated by "NTL" under Principal Type) is its original Class Notional Balance and does not represent principal that will be paid.
- (3) As defined under "Class Types" in Appendix I to the Base Offering Circular. The Class Notional Balance of each Notional Class will be reduced as shown under "Terms Sheet — Notional Classes" in this Supplement.
- (4) See "Yield, Maturity and Prepayment Considerations — Final Distribution Date" in this Supplement.
- (5) See "Terms Sheet — Interest Rates" in this Supplement.

AVAILABLE INFORMATION

You should purchase the securities only if you have read and understood the following documents:

- this Offering Circular Supplement (this “Supplement”),
- the Base Offering Circular and
- in the case of the Group 8, 9, 10, 11 and 13 securities, each disclosure document relating to the Underlying Certificates (the “Underlying Certificate Disclosure Documents”).

The Base Offering Circular and the Underlying Certificate Disclosure Documents are available on Ginnie Mae’s website located at <http://www.ginniemae.gov>.

If you do not have access to the internet, call BNY Mellon, which will act as information agent for the Trust, at (800) 234-GNMA, to order copies of the Base Offering Circular. In addition, you can obtain copies of any other document listed above by contacting BNY Mellon at the telephone number listed above.

Please consult the standard abbreviations of Class Types included in the Base Offering Circular as Appendix I and the glossary included in the Base Offering Circular as Appendix II for definitions of capitalized terms.

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TERMS SHEET

This terms sheet contains selected information for quick reference only. You should read this Supplement, particularly “Risk Factors,” and each of the other documents listed under “Available Information.”

Sponsor: Citigroup Global Markets Inc.

Co-Sponsor: Tribal Capital Markets LLC

Trustee: U.S. Bank National Association

Tax Administrator: The Trustee

Closing Date: February 28, 2018

Distribution Dates: For the Group 1, 2, 3, 4, 6, 7, 8, 9, 10, 11, 12 and 13 Securities, the 20th day of each month or, if the 20th day is not a Business Day, the first Business Day thereafter, commencing in March 2018. For the Group 5 Securities, the 16th day of each month or, if the 16th day is not a Business Day, the first Business Day thereafter, commencing in March 2018.

Trust Assets:

<u>Trust Asset Group or Subgroup⁽²⁾</u>	<u>Trust Asset Type</u>	<u>Certificate Rate</u>	<u>Original Term To Maturity (in years)</u>
1	Ginnie Mae II	3.5%	30
2	Ginnie Mae II	3.5%	30
3	Ginnie Mae II	4.5%	30
4	Ginnie Mae II	3.0%	30
5	Ginnie Mae I	4.5%	30
6	Ginnie Mae II	5.0%	30
7	Ginnie Mae II	3.5%	30
8A	Ginnie Mae II	4.5%	30
8B	Underlying Certificate	(1)	(1)
9	Underlying Certificate	(1)	(1)
10	Underlying Certificates	(1)	(1)
11A	Ginnie Mae II	4.0%	30
11B	Ginnie Mae II	4.5%	30
11C	Ginnie Mae I	4.5%	30
11D	Underlying Certificate	(1)	(1)
12	Ginnie Mae II	4.0%	30
13A	Underlying Certificate	(1)	(1)
13B	Underlying Certificate	(1)	(1)
13C	Underlying Certificate	(1)	(1)
13D	Underlying Certificates	(1)	(1)

⁽¹⁾ Certain information regarding the Underlying Certificates is set forth in Exhibit A to this Supplement.

⁽²⁾ The Group 8, 11 and 13 Trust Assets consist of subgroups, Subgroups 8A, 8B, 11A, 11B, 11C, 11D, 13A, 13B, 13C and 13D (each, a “Subgroup”).

Security Groups: This series of Securities consists of multiple Security Groups (each, a “Group”), as shown on the front cover of this Supplement and on Schedule I to this Supplement. Except in the case of a certain MX Class in Groups 12 and 13, payments on each Group will be based solely on payments on the Trust Asset Group with the same numerical designation.

Assumed Characteristics of the Mortgage Loans Underlying the Group 1, 2, 3, 4, 5, 6, 7 and 12 and Subgroup 8A, 11A, 11B and 11C Trust Assets⁽¹⁾:

<u>Principal Balance</u>	<u>Weighted Average Remaining Term to Maturity (in months)</u>	<u>Weighted Average Loan Age (in months)</u>	<u>Weighted Average Mortgage Rate⁽²⁾</u>
Group 1 Trust Assets \$162,756,645 ⁽³⁾	357	2	3.907%
Group 2 Trust Assets \$132,615,315 ⁽³⁾	357	2	3.903%
Group 3 Trust Assets \$715,956,308	349	9	4.901%
Group 4 Trust Assets \$56,017,268 ⁽³⁾	353	6	3.482%
Group 5 Trust Assets \$52,853,749	260	90	5.000%
Group 6 Trust Assets \$64,552,383	354	5	5.339%
Group 7 Trust Assets \$100,000,000	355	3	3.906%
Subgroup 8A Trust Assets \$39,972,199	357	2	4.967%
Subgroup 11A Trust Assets \$16,147,203	357	2	4.470%
Subgroup 11B Trust Assets \$41,300,000	357	2	4.900%
Subgroup 11C Trust Assets \$12,889,675	357	2	5.000%
Group 12 Trust Assets \$94,827,000	356	2	4.390%

⁽¹⁾ As of February 1, 2018.

⁽²⁾ The Mortgage Loans underlying the Group 1, 2, 3, 4, 6, 7 and 12 and Subgroup 8A, 11A and 11B Trust Assets may bear interest at rates ranging from 0.25% to 1.50% per annum above the related Certificate Rate.

⁽³⁾ More than 10% of the Mortgage Loans underlying the Group 1, 2 and 4 Trust Assets may be higher balance Mortgage Loans. See “Risk Factors” in this Supplement.

The actual remaining terms to maturity, loan ages and, in the case of the Group 1, 2, 3, 4, 6, 7 and 12 and Subgroup 8A, 11A and 11B Trust Assets, Mortgage Rates of many of the Mortgage Loans underlying

the Group 1, 2, 3, 4, 5, 6, 7 and 12 and Subgroup 8A, 11A, 11B and 11C Trust Assets will differ from the weighted averages shown above, perhaps significantly. See *“The Trust Assets — The Mortgage Loans” in this Supplement*.

Characteristics of the Mortgage Loans Underlying the Group 9, 10 and 13 and Subgroup 8B and 11D Trust Assets: See Exhibit A to this Supplement for certain information regarding the characteristics of the Mortgage Loans included in the related Underlying Trusts.

Issuance of Securities: The Securities, other than the Residual Securities, will initially be issued in book-entry form through the book-entry system of the U.S. Federal Reserve Banks (the “Fedwire Book-Entry System”). The Residual Securities will be issued in fully registered, certificated form. See *“Description of the Securities — Form of Securities” in this Supplement*.

Modification and Exchange: If you own exchangeable Securities you will be able, upon notice and payment of an exchange fee, to exchange them for a proportionate interest in the related Securities shown on Schedule I to this Supplement. Under certain circumstances, Class KD will be subject to mandatory exchange, with no exchange fee, for its related REMIC Securities. See *“Description of the Securities — Modification and Exchange” in this Supplement*.

Increased Minimum Denomination Classes: Each Class that constitutes a Principal Only, Interest Only, Weighted Average Coupon or Inverse Floating Rate Class. See *“Description of the Securities — Form of Securities” in this Supplement*.

Interest Rates: The Interest Rates for the Fixed Rate Classes are shown on the front cover of this Supplement or on Schedule I to this Supplement.

The Floating Rate and Inverse Floating Rate Classes will bear interest at per annum rates based on one-month LIBOR (hereinafter referred to as “LIBOR”) as follows:

<u>Class</u>	<u>Interest Rate Formula(1)</u>	<u>Initial Interest Rate(2)</u>	<u>Minimum Rate</u>	<u>Maximum Rate</u>	<u>Delay (in days)</u>	<u>LIBOR for Minimum Interest Rate</u>
FA	LIBOR + 0.25%	1.80000%	0.25%	6.50%	0	0.00%
GI	9.00% – (LIBOR × 2)	3.00000%	0.00%	3.00%	0	4.50%
GT	9.00% – (LIBOR × 2)	3.00000%	0.00%	3.00%	0	4.50%
SA	6.25% – LIBOR	4.70000%	0.00%	6.25%	0	6.25%
TI	4.00% – LIBOR	2.40625%	0.00%	4.00%	0	4.00%
WF	LIBOR + 0.30%	1.88320%	0.30%	6.50%	0	0.00%
WS	6.20% – LIBOR	4.61680%	0.00%	6.20%	0	6.20%

(1) LIBOR will be established on the basis of the ICE LIBOR method, as described under “Description of the Securities — Interest Distributions — Floating Rate and Inverse Floating Rate Classes” in this Supplement.

(2) The initial Interest Rate will be in effect during the first Accrual Period; the Interest Rate will adjust monthly thereafter.

Class KD is a Weighted Average Coupon Class that will accrue interest during each Accrual Period at an equivalent annualized rate derived by aggregating the accrued interest on its REMIC Classes for such Accrual Period expressed as a percentage of its outstanding principal balance for such Accrual Period, subject to certain limitations as set forth under “Description of the Securities — Modification and Exchange” in this Supplement. The approximate initial Interest Rate for Class KD is 7.11823%.

Allocation of Principal: On each Distribution Date for a Security Group, the following distributions will be made to the related Securities:

SECURITY GROUP 1

The Group 1 Principal Distribution Amount, the PZ Accrual Amount and the ZA Accrual Amount will be allocated as follows:

- The PZ Accrual Amount, sequentially, to PA, PB and PZ, in that order, until retired
- The Group 1 Principal Distribution Amount and the ZA Accrual Amount in the following order of priority:
 1. Sequentially, to PA, PB and PZ, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. To ZA, until retired
 3. Sequentially, to PA, PB and PZ, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 2

The Group 2 Principal Distribution Amount, the LZ Accrual Amount and the Z Accrual Amount will be allocated as follows:

- The LZ Accrual Amount, sequentially, to LA and LZ, in that order, until retired
- The Z Accrual Amount, sequentially, to LM and Z, in that order, until retired
- The Group 2 Principal Distribution Amount in the following order of priority:
 1. Sequentially, to LE, LB and LC, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. Concurrently, as follows:
 - a. 53.267742221% in the following order of priority:
 - i. To LU, until reduced to its Scheduled Principal Balance for that Distribution Date
 - ii. Sequentially, to LM and Z, in that order, until retired
 - iii. To LU, without regard to its Scheduled Principal Balance, until retired
 - b. 46.732257779% in the following order of priority:
 - i. To LD, until reduced to its Scheduled Principal Balance for that Distribution Date
 - ii. Sequentially, to LA and LZ, in that order, until retired
 - iii. To LD, without regard to its Scheduled Principal Balance, until retired
 3. Sequentially, to LE, LB and LC, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 3

The Group 3 Principal Distribution Amount will be allocated to PT, until retired

SECURITY GROUP 4

The Group 4 Principal Distribution Amount will be allocated, sequentially, to NL and YA, in that order, until retired

SECURITY GROUP 5

The Group 5 Principal Distribution Amount will be allocated, concurrently, to FA and TH, pro rata, until retired

SECURITY GROUP 6

The Group 6 Principal Distribution Amount, the EZ Accrual Amount and the ZE Accrual Amount will be allocated as follows:

- The EZ Accrual Amount, sequentially, to DU and EZ, in that order, until retired
- The ZE Accrual Amount, sequentially, to EU and ZE, in that order, until retired
- The Group 6 Principal Distribution Amount in the following order of priority:
 1. Sequentially, to CA and CY, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. Sequentially, to EU and ZE, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 3. Sequentially, to DU and EZ, in that order, until retired
 4. Sequentially, to EU and ZE, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
 5. Sequentially, to CA and CY, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 7

The Group 7 Principal Distribution Amount will be allocated, sequentially, to BC, BD and BE, in that order, until retired

SECURITY GROUP 8

The Subgroup 8A Principal Distribution Amount, the Subgroup 8B Principal Distribution Amount, the ZH Accrual Amount and the ZP Accrual Amount will be allocated as follows:

- The ZH Accrual Amount, sequentially, to HA and ZH, in that order, until retired
- The ZP Accrual Amount, sequentially, to P and ZP, in that order, until retired
- The Subgroup 8A Principal Distribution Amount in the following order of priority:
 1. Sequentially, to P and ZP, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. To HD, until reduced to its Scheduled Principal Balance for that Distribution Date
 3. Sequentially, to HA and ZH, in that order, until retired

4. To HD, without regard to its Scheduled Principal Balance, until retired
 5. Sequentially, to P and ZP, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
- The Subgroup 8B Principal Distribution Amount to DJ, until retired

SECURITY GROUP 9

The Group 9 Principal Distribution Amount will be allocated to GO, until retired

SECURITY GROUP 10

The Group 10 Principal Distribution Amount will be allocated, sequentially, to AL and AM, in that order, until retired

SECURITY GROUP 11

The Subgroup 11A Principal Distribution Amount, the Subgroup 11B Principal Distribution Amount, the Subgroup 11C Principal Distribution Amount, the HZ Accrual Amount, the JZ Accrual Amount, the ZG Accrual Amount and the ZJ Accrual Amount will be allocated as follows:

- The HZ Accrual Amount, sequentially, to HB and HZ, in that order, until retired
- The JZ Accrual Amount, sequentially, to JA and JZ, in that order, until retired
- The ZG Accrual Amount, sequentially, to HU and ZG, in that order, until retired
- The ZJ Accrual Amount, sequentially, to JU and ZJ, in that order, until retired
- The Subgroup 11A Principal Distribution Amount and the Subgroup 11B Principal Distribution Amount in the following order of priority:
 1. Sequentially, to GA, GB, GC, GD, GE and GH, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. Sequentially, to JA and JZ, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 3. Sequentially, to JU and ZJ, in that order, until retired
 4. Sequentially, to JA and JZ, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
 5. Sequentially, to GA, GB, GC, GD, GE and GH, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
- The Subgroup 11C Principal Distribution Amount in the following order of priority:
 1. Sequentially, to HB and HZ, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. Sequentially, to HU and ZG, in that order, until retired
 3. Sequentially, to HB and HZ, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 12

The Group 12 Principal Distribution Amount and the WZ Accrual Amount will be allocated as follows:

- The WZ Accrual Amount, sequentially, to WV and WZ, in that order, until retired
- The Group 12 Principal Distribution Amount, concurrently, as follows:
 1. 28.5714290234% to WF, until retired
 2. 71.4285709766% in the following order of priority:
 - a. To WA, until retired
 - b. Concurrently, as follows:
 - i. 14.0975554219% to WB, until retired
 - ii. 85.9024445781%, sequentially, to WV and WZ, in that order, until retired

SECURITY GROUP 13

The Subgroup 13A Principal Distribution Amount, the Subgroup 13B Principal Distribution Amount and the Subgroup 13D Principal Distribution Amount will be allocated as follows:

- The Subgroup 13A Principal Distribution Amount, sequentially, to UO and OU, in that order, until retired
- The Subgroup 13B Principal Distribution Amount to TO, until retired
- The Subgroup 13D Principal Distribution Amount to OT, until retired

Scheduled Principal Balances: The Scheduled Principal Balances or Aggregate Scheduled Principal Balances for the Classes listed below are included in Schedule II to this Supplement. They were calculated using among other things the following Structuring Ranges:

	<u>Structuring Ranges</u>
PAC Classes	
CA and CY (in the aggregate)	200% PSA through 300% PSA
HB and HZ (in the aggregate)	195% PSA through 275% PSA
P and ZP (in the aggregate)	160% PSA through 225% PSA
PA, PB and PZ (in the aggregate)	150% PSA through 300% PSA
PAC I Classes	
GA, GB, GC, GD, GE and GH (in the aggregate)	195% PSA through 275% PSA
LB, LC and LE (in the aggregate)	141% PSA through 300% PSA
PAC II Classes	
JA and JZ (in the aggregate)	215% PSA through 275% PSA
LD	196% PSA through 300% PSA
LU	220% PSA through 300% PSA
Scheduled Classes	
EU and ZE (in the aggregate)	255% PSA through 300% PSA
HD	180% PSA through 225% PSA

Accrual Classes: Interest will accrue on each Accrual Class identified on the front cover of this Supplement at the per annum rate set forth on that page. However, no interest will be distributed to the Accrual Classes as interest. Interest so accrued on each Accrual Class on each Distribution Date will constitute an Accrual Amount, which will be added to the Class Principal Balance of that Class on each Distribution Date and will be distributable as principal as set forth in this Terms Sheet under “Allocation of Principal.”

Notional Classes: The Notional Classes will not receive distributions of principal but have Class Notional Balances for convenience in describing their entitlements to interest. The Class Notional Balance of each Notional Class represents the percentage indicated below of, and reduces to that extent with, the Class Principal Balances or the outstanding principal or notional balance of the related Trust Asset Group, Subgroup or Subgroups indicated:

Class	Original Class Notional Balance	Represents Approximately
AI ...	\$ 23,250,949	14.2857142857% of the Group 1 Trust Assets
CI ...	10,882,249	20% of CA (PAC Class)
DI ...	11,172,002	33.3333333333% of the Subgroup 8B Trust Assets
EI ...	18,945,045	14.2857142857% of the Group 2 Trust Assets
GI ...	4,785,157	100% of GO (SC/PT Class)
HI ...	12,946,857	28.5714285714% of GA, GB and GC (in the aggregate) (PAC I Classes)
IB ...	15,714,285	28.5714285714% of BC (SEQ Class)
IC ...	11,166,285	28.5714285714% of GA (PAC I Class)
ID ...	12,271,714	28.5714285714% of GA and GB (in the aggregate) (PAC I Classes)
IG ...	\$ 2,691,200	16.6666666667% of the Subgroup 11A Trust Assets
	13,766,666	33.3333333333% of the Subgroup 11B Trust Assets
	4,296,558	33.3333333333% of the Subgroup 11C Trust Assets
	3,842,395	100% of the Subgroup 11D Trust Assets
	<u>\$ 24,596,819</u>	
IH ...	\$ 13,324,066	33.3333333333% of the Subgroup 8A Trust Assets
IJ ...	14,338,000	28.5714285714% of GA, GB, GC, GD and GE (in the aggregate) (PAC I Classes)
IK ...	20,787,893	28.5714285714% of LE (PAC I Class)
IN ...	25,820,953	40% of the Group 6 Trust Assets
IP ...	36,029,197	35.7142857143% of PA (PAC/AD Class)
IQ ...	715,956,308	100% of PT (PT Class)
IT ...	11,721,727	100% of the Subgroup 13C Trust Assets
IW ...	625,000	25% of WB (SEQ Class)
IY ...	2,135,635	13.3333333333% of YA (SEQ Class)
JI ...	13,867,714	28.5714285714% of GA, GB, GC and GD (in the aggregate) (PAC I Classes)
NI ...	1,867,242	3.3333333333% of the Group 4 Trust Assets
PI ...	238,652,102	33.3333333333% of PT (PT Class)
SA ...	22,651,606	100% of FA (PT Class)
TI ...	1,177,491	100% of TO (SC/PT Class)
WI ...	1,875,000	3.75% of WA (SEQ Class)
WS ..	27,093,429	100% of WF (PT Class)

Tax Status: Single REMIC Series as to the Group 3 Trust Assets (the “Group 3 REMIC”), Single REMIC Series as to the Group 7 Trust Assets (the “Group 7 REMIC”) and Double REMIC Series as to the Group 1, 2, 4, 5, 6, 8, 9, 10, 11, 12 and 13 Trust Assets. Separate REMIC elections will be made as to the Group 3 REMIC, the Group 7 REMIC and the Issuing REMIC and the Pooling REMIC with respect to the Group 1, 2, 4, 5, 6, 8, 9, 10, 11, 12 and 13 Trust Assets (the “Group 1, 2, 4, 5, 6, 8, 9, 10, 11, 12 and 13 Issuing REMIC” and the “Group 1, 2, 4, 5, 6, 8, 9, 10, 11, 12 and 13 Pooling REMIC,” respectively). See “*Certain United States Federal Income Tax Consequences*” in this Supplement and in the Base Offering Circular.

Regular and Residual Classes: Classes RR, R3 and R7 are Residual Classes. Class RR represents the Residual Interest of the Group 1, 2, 4, 5, 6, 8, 9, 10, 11, 12 and 13 Issuing and Pooling REMICs. Class R3 represents the Residual Interest of the Group 3 REMIC. Class R7 represents the Residual Interest of the Group 7 REMIC. All other classes of REMIC Securities are Regular Classes.

RISK FACTORS

You should purchase securities only if you understand and are able to bear the associated risks. The risks applicable to your investment depend on the principal and interest type of your securities. This section highlights certain of these risks.

The rate of principal payments on the underlying mortgage loans will affect the rate of principal payments on your securities. The rate at which you will receive principal payments will depend largely on the rate of principal payments, including prepayments, on the mortgage loans underlying the related trust assets. Any historical data regarding mortgage loan prepayment rates may not be indicative of the rate of future prepayments on the underlying mortgage loans, and no assurances can be given about the rates at which the underlying mortgage loans will prepay. We expect the rate of principal payments on the underlying mortgage loans to vary. Borrowers generally may prepay their mortgage loans at any time without penalty.

The terms of the mortgage loans may be modified to permit, among other things, a partial release of security, which releases a portion of the mortgaged property from the lien securing the related mortgage loan. Partial releases of security may reduce the value of the remaining security and also allow the related borrower to sell the released property and generate proceeds that may be used to prepay the related mortgage loan in whole or in part.

In addition to voluntary prepayments, mortgage loans can be prepaid as a result of governmental mortgage insurance claim payments, loss mitigation arrangements, repurchases or liquidations of defaulted mortgage loans. Although under certain circumstances Ginnie Mae issuers have the option to repurchase defaulted mortgage loans from the related pool underlying a Ginnie Mae MBS certificate, they are not obligated to do so. Defaulted mortgage loans that remain in pools backing Ginnie Mae MBS certificates may be subject to governmental mortgage insurance claim payments, loss mitigation arrangements or foreclosure, which could have the same effect as voluntary prepayments on the cash flow available to pay the securities.

A catastrophic weather event or other natural disaster may affect the rate of principal payments, including prepayments, on the underlying mortgage loans. Any such event may damage the related mortgaged properties that secure the mortgage loans and may lead to a general economic downturn in the affected regions, including job losses and declines in real estate values. A general economic downturn may increase the rate of defaults on the mortgage loans in such areas resulting in prepayments on the related securities due to governmental mortgage insurance claim payments, loss mitigation arrangements, repurchases or liquidations of defaulted mortgage loans. Insurance payments on damaged or destroyed homes may also lead to prepayments on the underlying mortgage loans. Further, in connection with presidentially declared major disasters, Ginnie Mae may authorize optional special assistance to issuers, including expanded buyout authority which allows issuers, upon receiving written approval from Ginnie Mae, to repurchase eligible loans from the related pool underlying a Ginnie Mae MBS certificate, even if such loans are not delinquent or do not otherwise meet the standard conditions for removal or repurchase.

No assurances can be given as to the timing or frequency of any governmental mortgage insurance claim payments, issuer repurchases, loss mitigation arrangements or foreclosure proceedings with respect to defaulted mortgage loans and the resulting effect on the timing or rate of principal payments on your securities.

Rates of principal payments can reduce your yield. The yield on your securities probably will be lower than you expect if:

- you bought your securities at a premium (interest only securities, for example) and principal payments are faster than you expected, or
- you bought your securities at a discount (principal only securities, for example) and

principal payments are slower than you expected.

In addition, if your securities are interest only securities or securities purchased at a significant premium, you could lose money on your investment if prepayments occur at a rapid rate.

Under certain circumstances, a Ginnie Mae issuer has the right to repurchase a defaulted mortgage loan from the related pool of mortgage loans underlying a particular Ginnie Mae MBS certificate, the effect of which would be comparable to a prepayment of such mortgage loan. At its option and without Ginnie Mae's prior consent, a Ginnie Mae issuer may repurchase any mortgage loan at an amount equal to par less any amounts previously advanced by such issuer in connection with its responsibilities as servicer of such mortgage loan to the extent that (i) in the case of a mortgage loan included in a pool of mortgage loans underlying a Ginnie Mae MBS certificate issued on or before December 1, 2002, such mortgage loan has been delinquent for four consecutive months, and at least one delinquent payment remains uncured or (ii) in the case of a mortgage loan included in a pool of mortgage loans underlying a Ginnie Mae MBS certificate issued on or after January 1, 2003, no payment has been made on such mortgage loan for three consecutive months. Any such repurchase will result in prepayment of the principal balance or reduction in the notional balance of the securities ultimately backed by such mortgage loan. No assurances can be given as to the timing or frequency of any such repurchases.

The level of LIBOR will affect the yields on floating rate and inverse floating rate securities. If LIBOR performs differently from what you expect, the yield on your securities may be lower than you expect. Lower levels of LIBOR will generally reduce the yield on floating rate securities; higher levels of LIBOR will generally reduce the yield on inverse floating rate securities. You should bear in mind that the timing of changes in the level of LIBOR may affect your yield: generally, the earlier a change, the greater the effect on your yield. It is doubtful that LIBOR will remain constant.

An investment in the securities is subject to significant reinvestment risk. The rate of principal payments on your securities is uncertain. You may be unable to reinvest the payments on your securities at the same returns provided by the securities. Lower prevailing interest rates may result in an unexpected return of principal. In that interest rate climate, higher yielding reinvestment opportunities may be limited. Conversely, higher prevailing interest rates may result in slower returns of principal, and you may not be able to take advantage of higher yielding investment opportunities. The final payment on your security may occur much earlier than the final distribution date.

Support securities will be more sensitive to rates of principal payments than other securities. If principal prepayments result in principal distributions on any distribution date equal to or less than the amount needed to produce scheduled payments on the PAC and scheduled classes, the related support classes will not receive any principal distribution on that date (other than from any applicable accrual amount). If prepayments result in principal distributions on any distribution date greater than the amount needed to produce scheduled payments on the related PAC and scheduled classes for that distribution date, this excess will be distributed to the related support classes.

The rate of payments on the underlying certificates will directly affect the rate of payments on the group 8, 9, 10, 11 and 13 securities. The underlying certificates will be sensitive in varying degrees to:

- the rate of payments of principal (including prepayments) of the related mortgage loans, and
- the priorities for the distribution of principal among the classes of the related underlying series.

As described in the related underlying certificate disclosure documents, the underlying certificates included in trust asset subgroup 13D are not entitled to distributions of principal until certain classes of the related underlying series have been

retired and, accordingly, distributions of principal of the related mortgage loans for extended periods may be applied to the distribution of principal of such classes of certificates having priority over these underlying certificates. Accordingly, these underlying certificates may receive no principal distributions for extended periods of time.

In addition, the underlying certificate included in trust asset subgroup 13B is a class that provides support to other classes, and it is entitled to receive principal distributions only if scheduled payments have been made on other specified classes of the related underlying series (or if specified classes have been retired). Accordingly, this underlying certificate may receive no principal distributions for extended periods of time or may receive principal payments that vary widely from period to period.

In addition, the principal entitlements of certain of the underlying certificates included in trust asset group 10 and subgroup 8B on any payment date are calculated on the basis of schedules; no assurance can be given that the underlying certificates will adhere to their schedules. Further, prepayments on the related mortgage loans may have occurred at rates faster or slower than those initially assumed.

The trust assets underlying the underlying certificates included in trust asset group 9 and subgroups 13A and 13D are also previously issued certificates that represent beneficial ownership interests in separate trusts. The rate of payments on the previously issued certificates backing these underlying certificates will directly affect the timing and rate of payments on the group 9 and 13 securities. You should read the related underlying certificate disclosure documents, including the risk factors contained therein, to understand the payments on and related risks of the previously issued certificates backing these underlying certificates.

This supplement contains no information as to whether the underlying certificates have adhered to any applicable principal balance schedules, whether any related supporting classes remain

outstanding or whether the underlying certificates otherwise have performed as originally anticipated. Additional information as to the underlying certificates may be obtained by performing an analysis of current principal factors of the underlying certificates in light of applicable information contained in the related underlying certificate disclosure documents.

Up to 10% of the mortgage loans underlying the group 3, 5, 6, 7, 8, 10, 11 and 12 and subgroup 13A, 13B and 13D trust assets and up to 100% of the mortgage loans underlying the group 1, 2, 4 and 9 and subgroup 13C trust assets may be higher balance mortgage loans. Subject to special pooling parameters set forth in the Ginnie Mae Mortgage-Backed Securities Guide, qualifying federally-insured or guaranteed mortgage loans that exceed certain balance thresholds established by Ginnie Mae (“higher balance mortgage loans”) may be included in Ginnie Mae guaranteed pools. There are no historical performance data regarding the prepayment rates for higher balance mortgage loans. If the higher balance mortgage loans prepay faster or slower than expected, the weighted average lives and yields of the related securities are likely to be affected, perhaps significantly. Furthermore, higher balance mortgage loans tend to be concentrated in certain geographic areas, which may experience relatively higher rates of defaults in the event of adverse economic conditions. No assurances can be given about the prepayment experience or performance of the higher balance mortgage loans.

Changes to, or elimination of, LIBOR could adversely affect your investment in the securities. On July 27, 2017, the U.K.-based Financial Conduct Authority (the “FCA”) announced its intention to cease sustaining LIBOR after 2021. The FCA indicated that it does not intend to sustain LIBOR through using its influence or legal powers beyond that date. It is possible that the ICE Benchmark Administration (“IBA”) and the reference banks could continue to produce LIBOR on the current basis after 2021, if they are willing and able to do so, but it cannot be assured that LIBOR will survive in its current form, or at all. In the event IBA ceases to set or publish a rate for LIBOR, the Trustee shall

propose a new index for approval by Ginnie Mae based upon comparable information and methodology. The Trustee shall propose an alternative index only if it receives an opinion of counsel that the selection of such alternative index will not cause the related Trust REMIC or REMICs to lose their classification as REMICs for United States federal income tax purposes. The effect of the FCA's decision not to sustain LIBOR, or, if changes are ultimately made to LIBOR, the effect of those changes, cannot be predicted. In addition, it cannot be predicted what alternative index would be chosen should this occur. If LIBOR in its current form does not survive or if an alternative index is chosen, the market value and/or liquidity of securities with distributions or interest rates based on LIBOR could be adversely affected.

The securities may not be a suitable investment for you. The securities, especially the group 8, 9, 10, 11 and 13 securities and, in particular, the support, interest only, principal only, inverse floating rate, weighted average coupon, accrual and residual classes, are not suitable investments for all investors.

In addition, although the sponsor intends to make a market for the purchase and sale of the securities after their initial issuance, it has no obligation to do so. There is no assurance that a secondary market will develop, that any secondary market will continue, or that the price at which you can sell an investment in any class will enable you to realize a desired yield on that investment.

You will bear the market risks of your investment. The market values of the classes are likely to fluctuate. These fluctuations may be significant and could result in significant losses to you.

The secondary markets for mortgage-related securities have experienced periods of illiquidity and can be expected to do so in the future. Illiquidity can have a severely adverse effect on the prices of classes that are especially sensitive to prepayment or interest rate risk or that have been structured to meet the investment requirements of limited categories of investors.

The residual securities may experience significant adverse tax timing consequences. Accordingly, you are urged to consult tax advisors and to consider the after-tax effect of ownership of a residual security and the suitability of the residual securities to your investment objectives. See *“Certain United States Federal Income Tax Consequences”* in this supplement and in the base offering circular.

You are encouraged to consult advisors regarding the financial, legal, tax and other aspects of an investment in the securities. You should not purchase the securities of any class unless you understand and are able to bear the prepayment, yield, liquidity and market risks associated with that class.

The actual characteristics of the underlying mortgage loans will affect the weighted average lives and yields of your securities.

The yield and decrement tables in this supplement are based on assumed characteristics which are likely to be different from the actual characteristics. As a result, the yields on your securities could be lower than you expected, even if the mortgage loans prepay at the constant prepayment rates set forth in the applicable table.

It is highly unlikely that the underlying mortgage loans will prepay at any of the prepayment rates assumed in this supplement, or at any constant prepayment rate.

THE TRUST ASSETS

General

The Sponsor intends to acquire the Trust Assets in privately negotiated transactions prior to the Closing Date and to sell them to the Trust according to the terms of a Trust Agreement between the Sponsor and the Trustee. The Sponsor will make certain representations and warranties with respect to the Trust Assets. All Trust Assets, regardless of whether the assets consist of Trust MBS or Underlying Certificates, will evidence, directly or indirectly, Ginnie Mae Certificates.

The Trust MBS (Groups 1, 2, 3, 4, 5, 6, 7 and 12 and Subgroups 8A, 11A, 11B and 11C)

The Group 5 and Subgroup 11C Trust Assets are either:

1. Ginnie Mae I MBS Certificates guaranteed by Ginnie Mae, or
2. Ginnie Mae Platinum Certificates backed by Ginnie Mae I MBS Certificates and guaranteed by Ginnie Mae.

Each Mortgage Loan underlying a Ginnie Mae I MBS Certificate bears interest at a Mortgage Rate 0.50% per annum greater than the related Certificate Rate. The difference between the Mortgage Rate and the Certificate Rate is used to pay the related servicers of the Mortgage Loans a monthly servicing fee and Ginnie Mae a fee for its guaranty of the Ginnie Mae I MBS Certificate of 0.44% per annum and 0.06% per annum, respectively, of the outstanding principal balance of the Mortgage Loan.

The Group 1, 2, 3, 4, 6, 7 and 12 and Subgroup 8A, 11A and 11B Trust Assets are either:

1. Ginnie Mae II MBS Certificates guaranteed by Ginnie Mae, or
2. Ginnie Mae Platinum Certificates backed by Ginnie Mae II MBS Certificates and guaranteed by Ginnie Mae.

Each Mortgage Loan underlying a Ginnie Mae II MBS Certificate issued prior to July 1, 2003 bears interest at a Mortgage Rate 0.50% to 1.50% per annum greater than the related Certificate Rate. Each Mortgage Loan underlying a Ginnie Mae II MBS Certificate issued on or after July 1, 2003 bears interest at a Mortgage Rate 0.25% to 0.75% per annum greater than the related Certificate Rate. Ginnie Mae receives a fee (the "Ginnie Mae Certificate Guaranty Fee") for its guaranty of each Ginnie Mae II MBS Certificate of 0.06% per annum of the outstanding principal balance of each related Mortgage Loan. The difference between (a) the Mortgage Rate and (b) the sum of the Certificate Rate and the rate of the Ginnie Mae Certificate Guaranty Fee is used to pay the related servicers of the Mortgage Loans a monthly servicing fee.

The Underlying Certificates (Groups 9, 10 and 13 and Subgroups 8B and 11D)

The Group 9, 10 and 13 and Subgroup 8B and 11D Trust Assets are Underlying Certificates that represent beneficial ownership interests in one or more separate trusts, the assets of which evidence direct or indirect beneficial ownership interests in certain Ginnie Mae Certificates. Each Underlying Certificate constitutes all or a portion of a class of a separate Series of certificates described in the related Underlying Certificate Disclosure Document. Each Underlying Certificate Disclosure Document may be obtained from the Information Agent as described under "Available Information" in this Supplement. Investors are cautioned that material changes in facts and circumstances may have occurred since the date of each Underlying Certificate Disclosure Document, including changes in prepayment rates, prevailing interest rates and other economic factors, which may limit the usefulness of, and be directly contrary to the assumptions used in preparing the information included in, the offering document. See *"Underlying Certificates" in the Base Offering Circular*.

Each Underlying Certificate provides for monthly distributions and is further described in the table contained in Exhibit A to this Supplement. The table also sets forth information regarding approximate weighted average remaining terms to maturity, loan ages and mortgage rates of the Mortgage Loans underlying the related Ginnie Mae Certificates.

The Mortgage Loans

The Mortgage Loans underlying the Group 1, 2, 3, 4, 5, 6, 7 and 12 and Subgroup 8A, 11A, 11B and 11C Trust Assets are expected to have, on a weighted average basis, the characteristics set forth in the Terms Sheet under “Assumed Characteristics of the Mortgage Loans Underlying the Group 1, 2, 3, 4, 5, 6, 7 and 12 and Subgroup 8A, 11A, 11B and 11C Trust Assets” and the general characteristics described in the Base Offering Circular. The Mortgage Loans underlying the Underlying Certificates are expected to have, on a weighted average basis, the characteristics set forth in Exhibit A to this Supplement. The Mortgage Loans will consist of first lien, single-family, fixed rate, residential mortgage loans that are insured or guaranteed by the Federal Housing Administration, the United States Department of Veterans Affairs, Rural Development (formerly the Rural Housing Service) or the United States Department of Housing and Urban Development (“HUD”). See *“The Ginnie Mae Certificates — General” in the Base Offering Circular*.

Specific information regarding the characteristics of the Mortgage Loans underlying the Trust MBS is not available. For purposes of this Supplement, certain assumptions have been made regarding the remaining terms to maturity, loan ages and, in the case of the Group 1, 2, 3, 4, 6, 7 and 12 and Subgroup 8A, 11A and 11B Trust Assets, Mortgage Rates of the Mortgage Loans underlying the Trust MBS. However, the actual remaining terms to maturity, loan ages and, in the case of the Group 1, 2, 3, 4, 6, 7 and 12 and Subgroup 8A, 11A and 11B Trust Assets, Mortgage Rates of many of the Mortgage Loans will differ from the characteristics assumed, perhaps significantly. This will be the case even if the weighted average characteristics of the Mortgage Loans are the same as the assumed characteristics. Small differences in the characteristics of the Mortgage Loans can have a significant effect on the Weighted Average Lives and yields of the Securities. See *“Risk Factors” and “Yield, Maturity and Prepayment Considerations” in this Supplement*.

The Trustee Fee

The Sponsor will contribute certain Ginnie Mae Certificates in respect of the Trustee Fee. On each Distribution Date, the Trustee will retain all principal and interest distributions received on such Ginnie Mae Certificates in payment of the Trustee Fee.

GINNIE MAE GUARANTY

The Government National Mortgage Association (“Ginnie Mae”), a wholly-owned corporate instrumentality of the United States of America within HUD, guarantees the timely payment of principal and interest on the Securities. The General Counsel of HUD has provided an opinion to the effect that Ginnie Mae has the authority to guarantee multiclass securities and that Ginnie Mae guaranties will constitute general obligations of the United States, for which the full faith and credit of the United States is pledged. See *“Ginnie Mae Guaranty” in the Base Offering Circular*.

DESCRIPTION OF THE SECURITIES

General

The description of the Securities contained in this Supplement is not complete and is subject to, and is qualified in its entirety by reference to, all of the provisions of the Trust Agreement. See *“Description of the Securities” in the Base Offering Circular*.

Form of Securities

Each Class of Securities other than the Residual Securities initially will be issued and maintained, and may be transferred only on the Fedwire Book-Entry System. Beneficial Owners of Book-Entry Securities will ordinarily hold these Securities through one or more financial intermediaries, such as banks, brokerage firms and securities clearing organizations that are eligible to maintain book-entry accounts on the Fedwire Book-Entry System. By request accompanied by the payment of a transfer fee of \$25,000 per Certificated Security to be issued, a Beneficial Owner may receive a Regular Security in certificated form.

The Residual Securities will not be issued in book-entry form but will be issued in fully registered, certificated form and may be transferred or exchanged, subject to the transfer restrictions applicable to Residual Securities set forth in the Trust Agreement, at the Corporate Trust Office of the Trustee. See *“Description of the Securities — Forms of Securities; Book-Entry Procedures” in the Base Offering Circular.*

Each Regular and MX Class (other than the Increased Minimum Denomination Classes) will be issued in minimum dollar denominations of initial principal balance of \$1,000 and integral multiples of \$1 in excess of \$1,000. The Increased Minimum Denomination Classes will be issued in minimum denominations that equal \$100,000 in initial principal or notional balance.

Distributions

Distributions on the Securities will be made on each Distribution Date as specified under “Terms Sheet — Distribution Dates” in this Supplement. On each Distribution Date for a Security, or in the case of the Certificated Securities, on the first Business Day after the related Distribution Date, the Distribution Amount will be distributed to the Holders of record as of the related Record Date. Beneficial Owners of Book-Entry Securities will receive distributions through credits to accounts maintained for their benefit on the books and records of the appropriate financial intermediaries. Holders of Certificated Securities will receive distributions by check or, subject to the restrictions set forth in the Base Offering Circular, by wire transfer. See *“Description of the Securities — Distributions” and “— Method of Distributions” in the Base Offering Circular.*

Interest Distributions

The Interest Distribution Amount will be distributed on each Distribution Date to the Holders of all Classes of Securities entitled to distributions of interest.

- Interest will be calculated on the basis of a 360-day year consisting of twelve 30-day months.
- Interest distributable (or accrued in the case of an Accrual Class) on any Class for any Distribution Date will consist of 30 days’ interest on its Class Principal Balance (or Class Notional Balance) as of the related Record Date.
- Investors can calculate the amount of interest to be distributed (or accrued in the case of an Accrual Class) on each Class of Securities for any Distribution Date by using the Class Factors published in the preceding month. See *“— Class Factors” below.*

Categories of Classes

For purposes of interest distributions, the Classes will be categorized as shown under “Interest Type” on the front cover of this Supplement and on Schedule I to this Supplement. The abbreviations used in this Supplement to describe the interest entitlements of the Classes are explained under “Class Types” in Appendix I to the Base Offering Circular.

Accrual Periods

The Accrual Period for each Regular and MX Class is set forth in the table below:

<u>Class</u>	<u>Accrual Period</u>
Fixed Rate and Delay Classes	The calendar month preceding the related Distribution Date
Group 5 Floating Rate and Inverse Floating Rate Classes	From the 16th day of the month preceding the month of the related Distribution Date through the 15th day of the month of that Distribution Date
Group 9, 12 and 13 Floating Rate and Inverse Floating Rate Classes	From the 20th day of the month preceding the month of the related Distribution Date through the 19th day of the month of that Distribution Date

Fixed Rate Classes

Each Fixed Rate Class will bear interest at the per annum Interest Rate shown on the front cover of this Supplement or on Schedule I to this Supplement.

Floating Rate and Inverse Floating Rate Classes

The Floating Rate and Inverse Floating Rate Classes will bear interest as shown under “Terms Sheet — Interest Rates” in this Supplement. The Interest Rates for the Floating Rate and Inverse Floating Rate Classes will be based on LIBOR. The Trustee or its agent will determine LIBOR on the basis of the ICE LIBOR method, as described under “Description of the Securities — Interest Rate Indices — Determination of LIBOR — ICE LIBOR” in the Base Offering Circular. In the case of the Group 9 and 13 Securities, the Trustee will use the same values of LIBOR as are used for the related Underlying Certificates (which will be determined on the basis of the ICE LIBOR method).

We can provide no assurance that LIBOR for a Distribution Date accurately represents the offered rate at which one-month U.S. dollar deposits are being quoted to prime banks in the London interbank market, nor that the procedures for calculating LIBOR on the basis of the ICE LIBOR method for one-month U.S. dollar deposits will not change. Any change in LIBOR values resulting from any change in reporting or in the determination of LIBOR may cause LIBOR to fluctuate disproportionately to changes in other market lending rates.

Weighted Average Coupon Class

The Weighted Average Coupon Class will bear interest as shown under “Terms Sheet — Interest Rates” in this Supplement.

The Trustee’s determination of LIBOR and its calculation of the Interest Rates will be final except in the case of clear error. Investors can obtain LIBOR levels and Interest Rates for the current and preceding Accrual Periods from Ginnie Mae’s Multiclass Securities e-Access located on Ginnie Mae’s website (“e-Access”) or by calling the Information Agent at (800) 234-GNMA.

Accrual Classes

Each of Classes EZ, HZ, JZ, LZ, PZ, WZ, Z, ZA, ZE, ZG, ZH, ZJ and ZP is an Accrual Class. Interest will accrue on the Accrual Classes and be distributed as described under “Terms Sheet — Accrual Classes” in this Supplement.

Principal Distributions

The Principal Distribution Amount for each Group or Subgroup, as applicable, and each Accrual Amount will be distributed to the Holders entitled thereto as described under “Terms Sheet — Alloca-

tion of Principal” in this Supplement. Investors can calculate the amount of principal to be distributed with respect to any Distribution Date by using the Class Factors published in the preceding and current months. See “— Class Factors” below.

Categories of Classes

For purposes of principal distributions, the Classes will be categorized as shown under “Principal Type” on the front cover of this Supplement and on Schedule I to this Supplement. The abbreviations used in this Supplement to describe the principal entitlements of the Classes are explained under “Class Types” in Appendix I to the Base Offering Circular.

Notional Classes

The Notional Classes will not receive principal distributions. For convenience in describing interest distributions, the Notional Classes will have the original Class Notional Balances shown on the front cover of this Supplement and on Schedule I to this Supplement. The Class Notional Balances will be reduced as shown under “Terms Sheet — Notional Classes” in this Supplement.

Residual Securities

The Class RR Securities will represent the beneficial ownership of the Residual Interest in the Group 1, 2, 4, 5, 6, 8, 9, 10, 11, 12 and 13 Issuing REMIC and the beneficial ownership of the Residual Interest in the Group 1, 2, 4, 5, 6, 8, 9, 10, 11, 12 and 13 Pooling REMIC, as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular. The Class R3 Securities will represent the beneficial ownership of the Residual Interest in the Group 3 REMIC, as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular. The Class R7 Securities will represent the beneficial ownership of the Residual Interest in the Group 7 REMIC, as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular. The Class RR, R3 and R7 Securities have no Class Principal Balance and do not accrue interest. The Class RR, R3 and R7 Securities will be entitled to receive the proceeds of the disposition of any assets remaining in the related Trust REMICs after the Class Principal Balance or Class Notional Balance of each Class of Regular Securities in the related Security Group or Groups has been reduced to zero. However, any remaining proceeds are not likely to be significant. The Residual Securities may not be transferred to a Plan Investor, a Non-U.S. Person or a Disqualified Organization.

Class Factors

The Trustee will calculate and make available for each Class of Securities, no later than the day preceding the applicable Distribution Date, the factor (carried out to eight decimal places) that when multiplied by the Original Class Principal Balance (or original Class Notional Balance) of that Class, determines the Class Principal Balance (or Class Notional Balance) after giving effect to the distribution of principal to be made on the Securities (and any addition to the Class Principal Balance of an Accrual Class) or any reduction of Class Notional Balance on that Distribution Date (each, a “Class Factor”).

- The Class Factor for any Class of Securities for each month following the issuance of the Securities will reflect its remaining Class Principal Balance (or Class Notional Balance) after giving effect to any principal distribution (or addition to principal) to be made or any reduction of Class Notional Balance on the Distribution Date occurring in that month.
- The Class Factor for each Class for the month of issuance is 1.00000000.
- The Class Factors for the MX Classes and the Classes of REMIC Securities that are exchangeable for the MX Classes will be calculated assuming that the maximum possible amount of each Class is outstanding at all times, regardless of any exchanges that may occur.

- Based on the Class Factors published in the preceding and current months (and Interest Rates), investors in any Class (other than an Accrual Class) can calculate the amount of principal and interest to be distributed to that Class and investors in an Accrual Class can calculate the total amount of principal to be distributed to (or interest to be added to the Class Principal Balance of) that Class on the Distribution Date in the current month.
- Investors may obtain current Class Factors on e-Access.

See “Description of the Securities — Distributions” in the Base Offering Circular.

Termination

The Trustee, at its option, may purchase or cause the sale of the Trust Assets and thereby terminate the Trust on any Distribution Date on which the aggregate of the Class Principal Balances of the Securities is less than 1% of the aggregate Original Class Principal Balances of the Securities. On any Distribution Date upon the Trustee’s determination that the REMIC status of any Trust REMIC has been lost or that a substantial risk exists that this status will be lost for the then current taxable year, the Trustee will terminate such Trust REMIC and any related Trust REMIC and retire the related Securities. For these purposes, the Trust REMICs and the Securities with corresponding numerical designations are related as follows:

<u>Trust REMICs</u>	<u>Related Securities</u>
Group 1, 2, 4, 5, 6, 8, 9, 10, 11, 12 and 13 Issuing and Pooling REMICs	Group 1, 2, 4, 5, 6, 8, 9, 10, 11, 12 and 13 Securities
Group 3 REMIC	Group 3 Securities
Group 7 REMIC	Group 7 Securities

Upon any termination of the Trust (or one or more related Trust REMICs), the Holder of any related outstanding Security (other than a Residual or Notional Class Security) will be entitled to receive that Holder’s allocable share of the Class Principal Balance of that Class plus any accrued and unpaid interest thereon at the applicable Interest Rate, and any Holder of any related outstanding Notional Class Security will be entitled to receive that Holder’s allocable share of any accrued and unpaid interest thereon at the applicable Interest Rate. The Residual Holders will be entitled to their pro rata share of any assets remaining in the related Trust REMICs after payment in full of the amounts described in the foregoing sentence. However, any remaining assets are not likely to be significant.

With respect to each of Security Groups 3 and 7, a Holder of all of the outstanding Regular Securities of such Security Group and the related Class of Residual Securities shall have the right to purchase the related Trust Assets upon three Business Days’ notice (the “Notice Period”). The purchase shall be for cash in an amount equal to (A)(i) the aggregate remaining principal balance of the assets of such Security Group, but in no event less than the aggregate outstanding principal amount of the Securities of such Security Group, plus (ii) accrued interest on the Securities of such Security Group, less (B) amounts on deposit in the related Trust REMIC, for distribution on the Securities of such Security Group, plus (C) a \$5,000 termination fee payable to the Trustee in connection with each Security Group to be terminated. After the Notice Period, and upon such purchase, the Trustee will terminate the related Trust REMIC. Upon such termination, the Trustee will distribute the cash proceeds of the sale of the related Trust Assets to the Holder of the related Securities (which distribution may be offset against amounts due on the sale of such assets), will cancel the Securities of the related Security Group and cause the removal from the Book-Entry Depository Account of all Classes of the related Security Group, will cancel the related Class of Residual Securities, and will credit the remaining Trust Assets in the related Security Group to the account of the surrendering Holder.

Notwithstanding anything to the contrary contained herein, no such termination will be allowed unless the Trustee and Ginnie Mae are provided, at no cost to either the Trustee or Ginnie Mae, an Opinion of Counsel, acceptable to the Trustee and Ginnie Mae, to the effect that such termination constitutes a “qualified liquidation” under the REMIC Provisions, including Section 860F(a)(4) of the Code, and such termination will not result in a disqualification of any Trust REMIC that is not terminated at such time or the imposition of any “prohibited transactions” or “contributions” tax under the REMIC Provisions on any Trust REMIC that is not terminated at such time.

Modification and Exchange

All or a portion of the Classes of REMIC Securities specified on the front cover may be exchanged for a proportionate interest in the related MX Class or Classes shown on Schedule I to this Supplement. Similarly, all or a portion of the related MX Class or Classes may be exchanged for proportionate interests in the related Class or Classes of REMIC Securities and, in the case of Combinations 1, 2, 3, 4, 6, 10, 11, 12, 13 and 14, other related MX Classes. This process may occur repeatedly.

Each exchange may be effected only in proportions that result in the principal and interest entitlements of the Securities received being equal to the entitlements of the Securities surrendered.

In the case of Combinations 1, 2, 3, 4, 6, 10, 11, 12, 13 and 14, the related REMIC Securities may be exchanged for proportionate interests in various subcombinations of MX Classes. Similarly, all or a portion of these MX Classes may be exchanged for proportionate interests in the related REMIC Securities or in other subcombinations of the related MX Classes. Each subcombination may be effected only in proportions that result in the principal and interest entitlements of the Securities received being equal to the entitlements of the Securities surrendered. *See the example under “Description of the Securities — Modification and Exchange” in the Base Offering Circular.*

In the case of Combination 16, Class KD is a Weighted Average Coupon Class that will accrue interest as described under “Terms Sheet — Interest Rates” in this Supplement. In the event that either (1) the Interest Rate of such MX Class will equal or exceed 1,200% per annum for any Accrual Period or (2) the Class Principal Balance of such MX Class will be reduced to zero on any Distribution Date, the Trustee will, prior to the close of business on the last Business Day of the calendar month immediately preceding the related Distribution Date in the first case, and prior to the related Distribution Date on which the Class Principal Balance of such MX Class would be reduced to zero in the second case, effect a mandatory exchange of such MX Class for its related REMIC Securities. Thereafter, no further exchanges of such REMIC Securities will be permitted.

A Beneficial Owner proposing to effect an exchange must notify the Trustee through the Beneficial Owner’s Book-Entry Depository participant. This notice must be received by the Trustee not later than two Business Days before the proposed exchange date. The exchange date can be any Business Day other than the last Business Day of the month. The notice must contain the outstanding principal and notional balances of the Securities to be included in the exchange and the proposed exchange date. The notice is required to be delivered to the Trustee by email to USBGNMATEam@USBank.com or in writing at its Corporate Trust Office at U.S. Bank National Association, One Federal Street, 3rd Floor, Boston, MA 02110, Attention: Ginnie Mae REMIC Program Agency Group 2018-021. The Trustee may be contacted by telephone at (617) 603-6451 and by fax at (617) 603-6644.

A fee will be payable to the Trustee in connection with each exchange equal to $\frac{1}{32}$ of 1% of the outstanding principal balance of the Securities surrendered for exchange (but not less than \$2,000 or

more than \$25,000); provided, however, that no fee will be payable in respect of a mandatory exchange described above. The fee must be paid concurrently with the exchange.

The first distribution on a REMIC Security or an MX Security received in an exchange will be made on the Distribution Date in the month following the month of the exchange. The distribution will be made to the Holder of record as of the Record Date in the month of exchange.

See “Description of the Securities — Modification and Exchange” in the Base Offering Circular.

YIELD, MATURITY AND PREPAYMENT CONSIDERATIONS

General

The prepayment experience of the Mortgage Loans will affect the Weighted Average Lives of and the yields realized by investors in the related Securities.

- The Mortgage Loans do not contain “due-on-sale” provisions, and any Mortgage Loan may be prepaid in full or in part at any time without penalty.
- The rate of payments (including prepayments and payments in respect of liquidations) on the Mortgage Loans is dependent on a variety of economic, geographic, social and other factors, including prevailing market interest rates and general economic factors.

The rate of prepayments with respect to single-family mortgage loans has fluctuated significantly in recent years. Although there is no assurance that prepayment patterns for the Mortgage Loans will conform to patterns for more traditional types of conventional fixed rate mortgage loans, generally:

- if mortgage interest rates fall materially below the Mortgage Rates on any of the Mortgage Loans (giving consideration to the cost of refinancing), the rate of prepayment of those Mortgage Loans would be expected to increase; and
- if mortgage interest rates rise materially above the Mortgage Rates on any of the Mortgage Loans, the rate of prepayment of those Mortgage Loans would be expected to decrease.

In addition, following any Mortgage Loan default and the subsequent liquidation of the underlying Mortgaged Property, the principal balance of the Mortgage Loan will be distributed through a combination of liquidation proceeds, advances from the related Ginnie Mae Issuer and, to the extent necessary, proceeds of Ginnie Mae’s guaranty of the Ginnie Mae Certificates. As a result, defaults experienced on the Mortgage Loans will accelerate the distribution of principal of the Securities.

The terms of the Mortgage Loans may be modified to permit, among other things, a partial release of security, which releases a portion of the mortgaged property from the lien securing the related Mortgage Loan. Partial releases of security may allow the related borrower to sell the released property and generate proceeds that may be used to prepay the related Mortgage Loan in whole or in part.

Under certain circumstances, the Trustee has the option to purchase the Trust Assets, thereby effecting early retirement of the Securities. *See “Description of the Securities — Termination” in this Supplement.*

Investors in the Group 8, 9, 10, 11 and 13 Securities are urged to review the discussion under “Risk Factors — *The rate of payments on the underlying certificates will directly affect the rate of payments on the group 8, 9, 10, 11 and 13 securities*” in this Supplement.

Accretion Directed Classes

Classes DU, EU, HA, HB, HU, JA, JU, LA, LM, P, PA, PB, PZ and WV are Accretion Directed Classes. The related Accrual Amounts will be applied to making principal distributions on those Classes as described in this Supplement.

Each of the Accretion Directed Classes has the AD designation in the suffix position, rather than the prefix position, in its class principal type because it does not have principal payment stability through the applicable pricing prepayment assumption. Class WV will have principal payment stability only through the prepayment rate shown in the table below. The remaining Accretion Directed Classes are not listed in the table below because, although they are entitled to receive payments from the related Accrual Amounts, they do not have principal payment stability through any constant prepayment rate significantly higher than 0% PSA, except within any applicable Effective Ranges.

The Accretion Directed Classes are entitled to principal payments in an amount equal to interest accrued on the related Accrual Classes. The Weighted Average Life of Class WV cannot exceed its Weighted Average Life as shown in the following table under any constant prepayment scenario, even a scenario where there are no prepayments.

- Moreover, based on the Modeling Assumptions, if the related Mortgage Loans prepay at any constant rate at or below the rate for Class WV shown in the table below, the Class Principal Balance of such Class would be reduced to zero on, but not before, its Final Distribution Date, and the Weighted Average Life of such Class would equal its maximum Weighted Average Life shown in the table below.
- However, the Weighted Average Life of Class WV will be reduced at prepayment speeds higher than the constant rates shown in the table below. See “Yield, Maturity and Prepayment Considerations — Decrement Tables” in this Supplement.

Accretion Directed Class			
<u>Class</u>	<u>Maximum Weighted Average Life (in years)⁽¹⁾</u>	<u>Final Distribution Date</u>	<u>Prepayment Rate at or below</u>
WV	7.0	April 2031	132% PSA

⁽¹⁾ The maximum Weighted Average Life for Class WV is based on the Modeling Assumptions and the assumption that the related Mortgage Loans prepay at any constant rate at or below the rate shown in the table for such Class.

The Mortgage Loans will have characteristics that differ from those of the Modeling Assumptions. Therefore, even if the related Mortgage Loans prepay at a rate at or somewhat below the “at or below” rate shown for Class WV, the Class Principal Balance of such Class could be reduced to zero before its Final Distribution Date, and its Weighted Average Life could be shortened.

Securities that Receive Principal on the Basis of Schedules

As described in this Supplement, each PAC and Scheduled Class will receive principal payments in accordance with a schedule calculated on the basis of, among other things, a Structuring Range. See “Terms Sheet — Scheduled Principal Balances.” However, whether any such Class will adhere to its schedule and receive “Scheduled Payments” on a Distribution Date will largely depend on the level of prepayments experienced by the related Mortgage Loans.

Each PAC and Scheduled Class exhibits an Effective Range of constant prepayment rates at which such Class will receive Scheduled Payments. That range may differ from the Structuring Range used to create the related principal balance schedule. Based on the Modeling Assumptions, the *initial* Effective Ranges for the PAC and Scheduled Classes are as follows:

	<u>Initial Effective Ranges</u>
PAC Classes	
CA and CY (in the aggregate)	200% PSA through 300% PSA
HB and HZ (in the aggregate)	195% PSA through 275% PSA
P and ZP (in the aggregate)	160% PSA through 225% PSA
PA, PB and PZ (in the aggregate)	150% PSA through 300% PSA
PAC I Classes	
GA, GB, GC, GD, GE and GH (in the aggregate)	195% PSA through 275% PSA
LB, LC and LE (in the aggregate)	141% PSA through 300% PSA
PAC II Classes	
JA and JZ (in the aggregate)	215% PSA through 275% PSA
LD	196% PSA through 300% PSA
LU	220% PSA through 300% PSA
Scheduled Classes	
EU and ZE (in the aggregate)	255% PSA through 300% PSA
HD	180% PSA through 225% PSA

- The principal payment stability of the PAC Classes will be supported by the related Scheduled and Support Class or Classes.
- The principal payment stability of the PAC I Classes will be supported by the related PAC II and Support Classes.
- The principal payment stability of the PAC II Classes will be supported by the related Support Classes.
- The principal payment stability of the Scheduled Classes will be supported by the related Support Classes.

If all of the Classes supporting a given Class are retired before the Class being supported is retired, the outstanding Class will no longer have an Effective Range and will become more sensitive to prepayments on the related Mortgage Loans.

There is no assurance that the related Mortgage Loans will have the characteristics assumed in the Modeling Assumptions, which were used to determine the initial Effective Ranges. If the initial Effective Ranges were calculated using the actual characteristics of the related Mortgage Loans, the initial Effective Ranges could differ from those shown in the above table. Therefore, even if the Mortgage Loans were to prepay at a constant rate within the initial Effective Range shown for any Class in the above table, that Class could fail to receive Scheduled Payments.

Moreover, the related Mortgage Loans will not prepay at any *constant* rate. Non-constant prepayment rates can cause any PAC or Scheduled Class not to receive Scheduled Payments, even if prepayment rates remain within the initial Effective Range for that Class. Further, the Effective Range for any PAC or Scheduled Class can narrow, shift over time or cease to exist depending on the actual characteristics of the related Mortgage Loans.

If the related Mortgage Loans prepay at rates that are generally below the Effective Range for any PAC or Scheduled Class, the amount available to pay principal on the Securities may be insufficient to

produce Scheduled Payments on such related PAC or Scheduled Class, and its Weighted Average Life may be extended, perhaps significantly.

If the related Mortgage Loans prepay at rates that are generally above the Effective Range for any PAC or Scheduled Class, its supporting Class or Classes may be retired earlier than that PAC or Scheduled Class, and its Weighted Average Life may be shortened, perhaps significantly.

Assumability

Each Mortgage Loan may be assumed, subject to HUD review and approval, upon the sale of the related Mortgaged Property. See *“Yield, Maturity and Prepayment Considerations — Assumability of Government Loans” in the Base Offering Circular.*

Final Distribution Date

The Final Distribution Date for each Class, which is set forth on the front cover of this Supplement or on Schedule I to this Supplement, is the latest date on which the related Class Principal Balance or Class Notional Balance will be reduced to zero.

- The actual retirement of any Class may occur earlier than its Final Distribution Date.
- According to the terms of the Ginnie Mae Guaranty, Ginnie Mae will guarantee payment in full of the Class Principal Balance of each Class of Securities no later than its Final Distribution Date.

Modeling Assumptions

Unless otherwise indicated, the tables that follow have been prepared on the basis of the characteristics of the Underlying Certificates, the priorities of distributions on the Underlying Certificates and the following assumptions (the “Modeling Assumptions”), among others:

1. The Mortgage Loans underlying the Group 1, 2, 3, 4, 5, 6, 7 and 12 and Subgroup 8A, 11A, 11B and 11C Trust Assets have the assumed characteristics shown under “Assumed Characteristics of the Mortgage Loans Underlying the Group 1, 2, 3, 4, 5, 6, 7 and 12 and Subgroup 8A, 11A, 11B and 11C Trust Assets” in the Terms Sheet, except in the case of information set forth under the 0% PSA Prepayment Assumption Rate, for which each Mortgage Loan underlying a Group 1, 2, 3, 4, 5, 6 or 12 or Subgroup 8A, 11A, 11B or 11C Trust Asset is assumed to have an original and a remaining term to maturity of 360 months, each Mortgage Loan underlying a Group 7 Trust Asset is assumed to have an original and a remaining term to maturity of 358 months and each Mortgage Loan underlying a Group 1, 2, 3, 4, 6, 7 or 12 or Subgroup 8A, 11A or 11B Trust Asset is assumed to have a Mortgage Rate of 1.50% per annum higher than the related Certificate Rate.

2. The Mortgage Loans prepay at the constant percentages of PSA (described below) shown in the related table.

3. Distributions on the Group 1, 2, 3, 4, 6, 7, 8, 9, 10, 11, 12 and 13 Securities are always received on the 20th day of the month, and distributions on the Group 5 Securities are always received on the 16th day of the month, in each case, whether or not a Business Day, commencing in March 2018.

4. A termination of the Trust, any Trust REMIC or the Underlying Trusts does not occur.

5. The Closing Date for the Securities is February 28, 2018.

6. No expenses or fees are paid by the Trust other than the Trustee Fee, which is paid as described under “The Trust Assets — The Trustee Fee” in this Supplement.

7. Distributions on the Underlying Certificates are made as described in the related Underlying Certificate Disclosure Documents.

8. Each Class is held from the Closing Date and is not exchanged in whole or in part, including that there is no mandatory exchange of any MX Class that is a Weighted Average Coupon Class.

9. The Interest Rate applicable to Classes GI and GT for each Accrual Period is based on a constant LIBOR level of 1.59375%, except in each case with respect to the yield tables.

When reading the tables and the related text, investors should bear in mind that the Modeling Assumptions, like any other stated assumptions, are unlikely to be entirely consistent with actual experience.

- For example, most of the Mortgage Loans will not have the characteristics assumed, many Distribution Dates will occur on a Business Day after the 16th or 20th day of the month, as applicable, and the Trustee may cause a termination of the Trust as described under “Description of the Securities — Termination” in this Supplement.
- In addition, distributions on the Securities are based on Certificate Factors and Calculated Certificate Factors, as applicable, which may not reflect actual receipts on the Trust Assets.

See “Description of the Securities — Distributions” in the Base Offering Circular.

Decrement Tables

Prepayments of mortgage loans are commonly measured by a prepayment standard or model. The model used in this Supplement, Prepayment Speed Assumption (“PSA”), is the standard prepayment assumption model of The Securities Industry and Financial Markets Association. PSA represents an assumed rate of prepayment each month relative to the then outstanding principal balance of the Mortgage Loans to which the model is applied. See “Yield, Maturity and Prepayment Considerations — Standard Prepayment Assumption Models” in the Base Offering Circular.

The decrement tables set forth below are based on the assumption that the Mortgage Loans prepay at the indicated percentages of PSA (the “PSA Prepayment Assumption Rates”). As used in the tables, each of the PSA Prepayment Assumption Rates reflects a percentage of the 100% PSA assumed prepayment rate. **The Mortgage Loans will not prepay at any of the PSA Prepayment Assumption Rates, and the timing of changes in the rate of prepayments actually experienced on the Mortgage Loans will not follow the pattern described for the PSA assumption.**

The decrement tables set forth below illustrate the percentage of the Original Class Principal Balance (or, in the case of a Notional Class, the original Class Notional Balance) that would remain outstanding following the distribution made each specified month for each Regular or MX Class, based on the assumption that the related Mortgage Loans prepay at the PSA Prepayment Assumption Rates, and in the case of Classes GI, GO and GT, under a constant LIBOR level of 1.59375%. The percentages set forth in the following decrement tables have been rounded to the nearest whole percentage (including rounding down to zero).

The decrement tables also indicate the Weighted Average Life of each Class under each PSA Prepayment Assumption Rate. The Weighted Average Life of each Class is calculated by:

- (a) multiplying the net reduction, if any, of the Class Principal Balance (or the net reduction of the Class Notional Balance, in the case of a Notional Class) from one Distribution Date to the next Distribution Date by the number of years from the date of issuance thereof to the related Distribution Date,
- (b) summing the results, and
- (c) dividing the sum by the aggregate amount of the assumed net reductions in principal balance or notional balance, as applicable, referred to in clause (a).

The information shown for each Notional Class is for illustrative purposes only, as a Notional Class is not entitled to distributions of principal and has no Weighted Average Life. The Weighted Average Life shown for each Notional Class has been calculated on the assumption that a reduction in the Class Notional Balance thereof is a distribution of principal.

The Weighted Average Lives are likely to vary, perhaps significantly, from those set forth in the tables below due to the differences between the actual characteristics of the Mortgage Loans underlying the related Trust Assets and the Modeling Assumptions.

Percentages of Original Class Principal (or Class Notional) Balances and Weighted Average Lives

Security Group 1 PSA Prepayment Assumption Rates															
Distribution Date	Class AI					Classes IP, PA, PC, PD, PE, PG, PJ, PK and PL					Class PB				
	0%	150%	190%	300%	400%	0%	150%	190%	300%	400%	0%	150%	190%	300%	400%
Initial Percent ...	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019 ...	99	96	95	93	91	97	92	92	92	92	100	100	100	100	100
February 2020 ...	97	88	86	80	75	93	79	79	79	79	100	100	100	100	100
February 2021 ...	95	79	75	65	56	89	62	62	62	59	100	100	100	100	100
February 2022 ...	94	70	65	52	42	86	48	48	48	35	100	100	100	100	100
February 2023 ...	92	62	56	42	31	82	34	34	34	18	100	100	100	100	100
February 2024 ...	90	55	48	33	23	77	21	21	21	5	100	100	100	100	100
February 2025 ...	88	49	42	27	17	73	11	11	11	0	100	100	100	100	84
February 2026 ...	86	43	36	21	13	68	2	2	2	0	100	100	100	100	59
February 2027 ...	84	38	31	17	9	64	0	0	0	0	100	82	82	82	40
February 2028 ...	81	34	27	13	7	59	0	0	0	0	100	63	63	63	26
February 2029 ...	79	30	23	11	5	53	0	0	0	0	100	47	47	47	16
February 2030 ...	76	26	19	8	4	48	0	0	0	0	100	34	34	34	8
February 2031 ...	74	23	16	7	3	42	0	0	0	0	100	24	24	24	2
February 2032 ...	71	20	14	5	2	36	0	0	0	0	100	16	16	16	0
February 2033 ...	68	17	12	4	1	30	0	0	0	0	100	9	9	9	0
February 2034 ...	65	15	10	3	1	23	0	0	0	0	100	4	4	4	0
February 2035 ...	61	13	8	2	1	16	0	0	0	0	100	0	0	0	0
February 2036 ...	58	11	7	2	1	9	0	0	0	0	100	0	0	0	0
February 2037 ...	54	9	6	1	0	2	0	0	0	0	100	0	0	0	0
February 2038 ...	51	8	5	1	0	0	0	0	0	0	79	0	0	0	0
February 2039 ...	47	6	4	1	0	0	0	0	0	0	51	0	0	0	0
February 2040 ...	42	5	3	1	0	0	0	0	0	0	21	0	0	0	0
February 2041 ...	38	4	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 ...	33	3	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 ...	28	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 ...	23	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 ...	18	1	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 ...	12	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 ...	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 ...	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) ...	18.6	8.6	7.5	5.4	4.3	11.0	4.0	4.0	4.0	3.4	21.0	11.3	11.3	11.3	8.9

PSA Prepayment Assumption Rates										
Distribution Date	Class PZ					Class ZA				
	0%	150%	190%	300%	400%	0%	150%	190%	300%	400%
Initial Percent ...	100	100	100	100	100	100	100	100	100	100
February 2019 ...	103	103	103	103	103	103	103	99	89	80
February 2020 ...	106	106	106	106	106	106	106	95	63	35
February 2021 ...	109	109	109	109	109	109	109	88	33	0
February 2022 ...	113	113	113	113	113	113	113	84	14	0
February 2023 ...	116	116	116	116	116	116	116	83	4	0
February 2024 ...	120	120	120	120	120	120	120	83	0	0
February 2025 ...	123	123	123	123	123	123	122	83	0	0
February 2026 ...	127	127	127	127	127	127	120	81	0	0
February 2027 ...	131	131	131	131	131	131	116	77	0	0
February 2028 ...	135	135	135	135	135	135	110	72	0	0
February 2029 ...	139	139	139	139	139	139	103	66	0	0
February 2030 ...	143	143	143	143	143	143	96	60	0	0
February 2031 ...	148	148	148	148	148	148	87	54	0	0
February 2032 ...	152	152	152	152	128	152	79	48	0	0
February 2033 ...	157	157	157	157	93	157	71	42	0	0
February 2034 ...	162	162	162	162	67	162	63	37	0	0
February 2035 ...	166	160	160	160	48	166	56	32	0	0
February 2036 ...	171	123	123	123	34	171	49	27	0	0
February 2037 ...	177	94	94	94	24	177	42	23	0	0
February 2038 ...	182	71	71	71	17	182	36	19	0	0
February 2039 ...	188	53	53	53	12	188	30	16	0	0
February 2040 ...	193	39	39	39	8	193	25	13	0	0
February 2041 ...	83	29	29	29	5	199	21	11	0	0
February 2042 ...	20	20	20	20	4	179	17	8	0	0
February 2043 ...	14	14	14	14	2	153	13	6	0	0
February 2044 ...	9	9	9	9	1	126	9	4	0	0
February 2045 ...	6	6	6	6	1	97	6	3	0	0
February 2046 ...	3	3	3	3	0	66	4	2	0	0
February 2047 ...	1	1	1	1	0	34	2	1	0	0
February 2048 ...	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) ...	23.3	20.3	20.3	20.3	16.5	26.8	17.0	13.6	2.5	1.6

**Security Group 2
PSA Prepayment Assumption Rates**

Distribution Date	Class EI					Classes IK, LE, LG, LH, LJ and LK					Class LA					Class LB					
	0%	141%	260%	300%	600%	0%	141%	260%	300%	600%	0%	141%	260%	300%	600%	0%	141%	260%	300%	600%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	99	96	94	93	88	97	92	92	92	92	100	100	93	88	53	100	100	100	100	100	100
February 2020	97	89	82	80	65	94	79	79	79	79	100	100	77	62	0	100	100	100	100	100	100
February 2021	95	80	68	65	41	92	63	63	63	37	100	100	59	34	0	100	100	100	100	100	100
February 2022	94	71	56	52	26	88	48	48	48	9	100	100	47	16	0	100	100	100	100	100	100
February 2023	92	64	46	42	16	85	34	34	34	0	100	100	39	5	0	100	100	100	100	100	74
February 2024	90	57	38	33	10	82	21	21	21	0	100	100	36	1	0	100	100	100	100	100	42
February 2025	88	51	31	27	6	78	10	10	10	0	100	100	34	0	0	100	100	100	100	100	22
February 2026	86	45	26	21	4	74	0	0	0	0	100	100	32	0	0	100	100	100	100	100	10
February 2027	84	40	21	17	2	70	0	0	0	0	100	100	30	0	0	100	78	78	78	78	2
February 2028	81	36	17	13	2	66	0	0	0	0	100	100	27	0	0	100	60	60	60	60	0
February 2029	79	31	14	11	1	62	0	0	0	0	100	100	24	0	0	100	45	45	45	45	0
February 2030	76	28	11	8	1	57	0	0	0	0	100	100	21	0	0	100	33	33	33	33	0
February 2031	74	24	9	7	0	52	0	0	0	0	100	100	19	0	0	100	24	24	24	24	0
February 2032	71	21	7	5	0	47	0	0	0	0	100	100	16	0	0	100	16	16	16	16	0
February 2033	68	19	6	4	0	41	0	0	0	0	100	100	14	0	0	100	10	10	10	10	0
February 2034	65	16	5	3	0	36	0	0	0	0	100	90	12	0	0	100	6	6	6	6	0
February 2035	61	14	4	2	0	30	0	0	0	0	100	80	10	0	0	100	2	2	2	2	0
February 2036	58	12	3	2	0	24	0	0	0	0	100	70	8	0	0	100	0	0	0	0	0
February 2037	54	10	2	1	0	17	0	0	0	0	100	61	7	0	0	100	0	0	0	0	0
February 2038	51	9	2	1	0	10	0	0	0	0	100	52	5	0	0	100	0	0	0	0	0
February 2039	47	7	1	1	0	3	0	0	0	0	100	44	4	0	0	100	0	0	0	0	0
February 2040	42	6	1	1	0	0	0	0	0	0	100	37	3	0	0	86	0	0	0	0	0
February 2041	38	5	1	0	0	0	0	0	0	0	100	31	3	0	0	62	0	0	0	0	0
February 2042	33	4	1	0	0	0	0	0	0	0	100	24	2	0	0	37	0	0	0	0	0
February 2043	28	3	0	0	0	0	0	0	0	0	100	19	1	0	0	11	0	0	0	0	0
February 2044	23	2	0	0	0	0	0	0	0	0	100	14	1	0	0	0	0	0	0	0	0
February 2045	18	1	0	0	0	0	0	0	0	0	100	10	1	0	0	0	0	0	0	0	0
February 2046	12	1	0	0	0	0	0	0	0	0	84	6	0	0	0	0	0	0	0	0	0
February 2047	6	0	0	0	0	0	0	0	0	0	43	2	0	0	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																					
Life (years)	18.6	8.9	6.0	5.4	3.1	12.6	4.0	4.0	4.0	2.7	28.8	20.9	6.7	2.6	1.0	23.5	11.2	11.2	11.2	11.2	6.0

PSA Prepayment Assumption Rates

Distribution Date	Class LC					Class LD					Class LM				
	0%	141%	260%	300%	600%	0%	141%	260%	300%	600%	0%	141%	260%	300%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	100	100	100	100	100	100	100	91	91	91	100	100	94	87	40
February 2020	100	100	100	100	100	100	100	70	70	7	100	100	80	61	0
February 2021	100	100	100	100	100	100	100	45	45	0	100	100	65	32	0
February 2022	100	100	100	100	100	100	100	26	26	0	100	100	56	14	0
February 2023	100	100	100	100	100	100	100	13	13	0	100	100	50	4	0
February 2024	100	100	100	100	100	100	100	4	4	0	100	100	48	1	0
February 2025	100	100	100	100	100	100	100	0	0	0	100	100	46	0	0
February 2026	100	100	100	100	100	100	100	98	0	0	100	100	43	0	0
February 2027	100	100	100	100	100	100	90	0	0	0	100	100	40	0	0
February 2028	100	100	100	100	72	100	79	0	0	0	100	100	36	0	0
February 2029	100	100	100	100	45	100	65	0	0	0	100	100	32	0	0
February 2030	100	100	100	100	27	100	50	0	0	0	100	100	29	0	0
February 2031	100	100	100	100	17	100	34	0	0	0	100	100	25	0	0
February 2032	100	100	100	100	10	100	17	0	0	0	100	100	22	0	0
February 2033	100	100	100	100	6	100	1	0	0	0	100	100	18	0	0
February 2034	100	100	100	100	4	100	0	0	0	0	100	100	16	0	0
February 2035	100	100	100	100	2	100	0	0	0	0	100	100	13	0	0
February 2036	100	90	90	90	1	100	0	0	0	0	100	94	11	0	0
February 2037	100	69	69	69	1	100	0	0	0	0	100	82	9	0	0
February 2038	100	52	52	52	0	100	0	0	0	0	100	70	7	0	0
February 2039	100	39	39	39	0	100	0	0	0	0	100	60	6	0	0
February 2040	100	29	29	29	0	100	0	0	0	0	100	50	5	0	0
February 2041	100	21	21	21	0	100	0	0	0	0	100	41	4	0	0
February 2042	100	15	15	15	0	100	0	0	0	0	100	33	3	0	0
February 2043	100	10	10	10	0	100	0	0	0	0	100	26	2	0	0
February 2044	7	7	7	7	0	89	0	0	0	0	100	19	1	0	0
February 2045	4	4	4	4	0	35	0	0	0	0	100	13	1	0	0
February 2046	2	2	2	2	0	0	0	0	0	0	100	8	0	0	0
February 2047	1	1	1	1	0	0	0	0	0	0	58	3	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average															
Life (years)	25.8	20.9	20.9	20.9	11.4	26.7	11.9	3.0	3.0	1.7	29.1	22.5	8.1	2.5	0.9

**Security Group 2
PSA Prepayment Assumption Rates**

Distribution Date	Class LU					Class LZ					Class Z				
	0%	141%	260%	300%	600%	0%	141%	260%	300%	600%	0%	141%	260%	300%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	100	100	90	90	90	103	103	103	103	103	103	103	103	103	103
February 2020	100	100	69	69	5	106	106	106	106	0	106	106	106	106	0
February 2021	100	100	43	43	0	109	109	109	109	0	109	109	109	109	0
February 2022	100	100	24	24	0	113	113	113	113	0	113	113	113	113	0
February 2023	100	100	11	11	0	116	116	116	116	0	116	116	116	116	0
February 2024	100	100	3	3	0	120	120	120	120	0	120	120	120	120	0
February 2025	100	100	0	0	0	123	123	123	123	0	123	123	123	123	0
February 2026	100	98	0	0	0	127	127	127	0	0	127	127	127	0	0
February 2027	100	93	0	0	0	131	131	131	0	0	131	131	131	0	0
February 2028	100	85	0	0	0	135	135	135	0	0	135	135	135	0	0
February 2029	100	75	0	0	0	139	139	139	0	0	139	139	139	0	0
February 2030	100	64	0	0	0	143	143	143	0	0	143	143	143	0	0
February 2031	100	52	0	0	0	148	148	148	0	0	148	148	148	0	0
February 2032	100	40	0	0	0	152	152	152	0	0	152	152	152	0	0
February 2033	100	28	0	0	0	157	157	157	0	0	157	157	157	0	0
February 2034	100	17	0	0	0	162	162	162	0	0	162	162	162	0	0
February 2035	100	6	0	0	0	166	166	166	0	0	166	166	166	0	0
February 2036	100	0	0	0	0	171	171	171	0	0	171	171	171	0	0
February 2037	100	0	0	0	0	177	177	177	0	0	177	177	177	0	0
February 2038	100	0	0	0	0	182	182	182	0	0	182	182	182	0	0
February 2039	100	0	0	0	0	188	188	188	0	0	188	188	188	0	0
February 2040	100	0	0	0	0	193	193	193	0	0	193	193	193	0	0
February 2041	100	0	0	0	0	199	199	199	0	0	199	199	199	0	0
February 2042	100	0	0	0	0	205	205	205	0	0	205	205	205	0	0
February 2043	100	0	0	0	0	212	212	212	0	0	212	212	212	0	0
February 2044	92	0	0	0	0	218	218	218	0	0	218	218	218	0	0
February 2045	53	0	0	0	0	225	225	225	0	0	225	225	225	0	0
February 2046	11	0	0	0	0	231	231	231	0	0	231	231	231	0	0
February 2047	0	0	0	0	0	238	238	238	0	0	238	238	238	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average															
Life (years)	27.1	13.1	2.9	2.9	1.6	30.0	29.7	29.6	7.1	1.6	30.0	29.7	29.6	7.1	1.4

**Security Group 3
PSA Prepayment Assumption Rates
Classes IQ, PI, PT, QA, QB, QC, QD, QE, QG,
QH, QJ and QO**

Distribution Date	0%	100%	200%	300%	400%
Initial Percent	100	100	100	100	100
February 2019	99	95	92	89	86
February 2020	97	89	81	73	66
February 2021	96	82	70	59	50
February 2022	95	75	60	48	37
February 2023	93	69	52	38	27
February 2024	91	64	45	31	20
February 2025	90	59	38	25	15
February 2026	88	54	33	20	11
February 2027	86	49	28	16	8
February 2028	84	45	24	12	6
February 2029	81	41	20	10	4
February 2030	79	37	17	8	3
February 2031	77	33	15	6	2
February 2032	74	30	12	5	2
February 2033	71	27	10	4	1
February 2034	68	24	9	3	1
February 2035	65	21	7	2	1
February 2036	61	19	6	2	0
February 2037	58	16	5	1	0
February 2038	54	14	4	1	0
February 2039	50	12	3	1	0
February 2040	46	10	3	1	0
February 2041	41	8	2	0	0
February 2042	36	7	1	0	0
February 2043	31	5	1	0	0
February 2044	26	4	1	0	0
February 2045	20	2	0	0	0
February 2046	14	1	0	0	0
February 2047	7	0	0	0	0
February 2048	0	0	0	0	0
Weighted Average					
Life (years)	19.3	10.4	6.9	5.1	3.9

**Security Group 4
PSA Prepayment Assumption Rates**

Distribution Date	Classes IY and YA					Class NI					Class NL				
	0%	100%	250%	400%	500%	0%	100%	250%	400%	500%	0%	100%	250%	400%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	100	100	100	100	100	98	96	92	88	86	98	94	89	83	80
February 2020	100	100	100	100	100	97	89	79	69	63	95	85	70	57	49
February 2021	100	100	100	100	100	95	82	66	52	43	93	74	52	32	21
February 2022	100	100	100	100	100	93	75	54	38	30	90	65	36	14	1
February 2023	100	100	100	99	71	91	69	45	28	20	88	56	23	0	0
February 2024	100	100	100	73	48	89	63	37	21	14	85	48	12	0	0
February 2025	100	100	100	54	33	87	58	31	15	9	82	41	3	0	0
February 2026	100	100	89	40	22	85	52	25	11	6	79	33	0	0	0
February 2027	100	100	73	29	15	83	48	21	8	4	76	27	0	0	0
February 2028	100	100	60	22	10	80	43	17	6	3	72	21	0	0	0
February 2029	100	100	49	16	7	78	39	14	5	2	69	15	0	0	0
February 2030	100	100	40	12	5	75	35	11	3	1	65	10	0	0	0
February 2031	100	100	33	8	3	72	32	9	2	1	61	5	0	0	0
February 2032	100	100	27	6	2	69	29	8	2	1	57	0	0	0	0
February 2033	100	89	21	4	1	66	26	6	1	0	53	0	0	0	0
February 2034	100	79	17	3	1	63	23	5	1	0	48	0	0	0	0
February 2035	100	70	14	2	1	60	20	4	1	0	44	0	0	0	0
February 2036	100	62	11	2	0	56	18	3	0	0	39	0	0	0	0
February 2037	100	54	9	1	0	53	15	2	0	0	34	0	0	0	0
February 2038	100	46	7	1	0	49	13	2	0	0	28	0	0	0	0
February 2039	100	40	5	1	0	45	11	1	0	0	23	0	0	0	0
February 2040	100	33	4	0	0	41	10	1	0	0	17	0	0	0	0
February 2041	100	28	3	0	0	36	8	1	0	0	11	0	0	0	0
February 2042	100	22	2	0	0	32	6	1	0	0	5	0	0	0	0
February 2043	95	17	2	0	0	27	5	0	0	0	0	0	0	0	0
February 2044	78	13	1	0	0	22	4	0	0	0	0	0	0	0	0
February 2045	60	9	1	0	0	17	2	0	0	0	0	0	0	0	0
February 2046	41	5	0	0	0	12	1	0	0	0	0	0	0	0	0
February 2047	21	1	0	0	0	6	0	0	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	27.5	20.2	12.2	8.2	6.7	18.3	10.2	5.9	4.1	3.4	14.6	6.2	3.4	2.4	2.0

**Security Group 5
PSA Prepayment Assumption Rates**

Distribution Date	Classes FA, SA and TH				
	0%	100%	200%	300%	400%
Initial Percent	100	100	100	100	100
February 2019	99	92	86	80	74
February 2020	97	84	73	64	55
February 2021	95	76	62	51	40
February 2022	94	69	53	40	30
February 2023	92	63	45	32	22
February 2024	90	57	38	25	16
February 2025	88	51	32	20	12
February 2026	86	46	27	15	8
February 2027	84	41	22	12	6
February 2028	81	36	19	9	4
February 2029	79	32	15	7	3
February 2030	76	28	12	5	2
February 2031	74	24	10	4	1
February 2032	71	20	8	3	1
February 2033	68	17	6	2	1
February 2034	65	14	5	2	0
February 2035	61	11	4	1	0
February 2036	58	8	3	1	0
February 2037	54	6	2	0	0
February 2038	51	4	1	0	0
February 2039	47	1	0	0	0
February 2040	42	0	0	0	0
February 2041	38	0	0	0	0
February 2042	33	0	0	0	0
February 2043	28	0	0	0	0
February 2044	23	0	0	0	0
February 2045	18	0	0	0	0
February 2046	12	0	0	0	0
February 2047	6	0	0	0	0
February 2048	0	0	0	0	0
Weighted Average Life (years)	18.6	8.3	5.7	4.2	3.2

**Security Group 6
PSA Prepayment Assumption Rates**

Distribution Date	Classes CA, CB, CD, CE, CG, CH, CI and CJ					Classes CT and IN					Class CY					Class DU				
	0%	200%	230%	300%	500%	0%	200%	230%	300%	500%	0%	200%	230%	300%	500%	0%	200%	230%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	99	93	93	93	93	99	94	93	92	87	100	100	100	100	100	100	100	100	82	4
February 2020	97	81	81	81	76	98	84	82	78	66	100	100	100	100	100	100	100	100	52	0
February 2021	96	67	67	67	52	96	73	69	63	45	100	100	100	100	100	100	100	100	25	0
February 2022	94	56	56	56	35	95	63	59	50	31	100	100	100	100	100	100	100	100	9	0
February 2023	92	46	46	46	23	94	54	50	41	21	100	100	100	100	100	100	100	100	2	0
February 2024	91	37	37	37	16	92	47	42	33	15	100	100	100	100	100	100	100	100	0	0
February 2025	89	29	29	29	10	90	40	35	26	10	100	100	100	100	100	100	100	100	0	0
February 2026	87	23	23	23	6	89	35	30	21	7	100	100	100	100	100	100	100	100	0	0
February 2027	84	18	18	18	4	87	30	25	17	5	100	100	100	100	100	100	100	100	0	0
February 2028	82	14	14	14	2	85	25	21	13	3	100	100	100	100	100	100	100	100	0	0
February 2029	79	11	11	11	1	83	22	18	11	2	100	100	100	100	100	100	100	100	0	0
February 2030	77	8	8	8	0	80	18	15	8	1	100	100	100	100	95	100	100	100	0	0
February 2031	74	6	6	6	0	78	16	12	7	1	100	100	100	100	64	100	100	94	0	0
February 2032	71	4	4	4	0	75	13	10	5	1	100	100	100	100	43	100	100	83	0	0
February 2033	67	3	3	3	0	73	11	8	4	0	100	100	100	100	29	100	100	72	0	0
February 2034	64	2	2	2	0	70	9	7	3	0	100	100	100	100	19	100	100	62	0	0
February 2035	60	1	1	1	0	66	8	6	2	0	100	100	100	100	13	100	90	53	0	0
February 2036	56	0	0	0	0	63	6	5	2	0	100	100	100	100	8	100	77	45	0	0
February 2037	52	0	0	0	0	59	5	4	1	0	100	96	96	96	6	100	66	37	0	0
February 2038	47	0	0	0	0	56	4	3	1	0	100	73	73	73	4	100	55	31	0	0
February 2039	43	0	0	0	0	52	4	2	1	0	100	55	55	55	2	100	45	25	0	0
February 2040	37	0	0	0	0	47	3	2	1	0	100	41	41	41	1	100	37	20	0	0
February 2041	32	0	0	0	0	43	2	1	0	0	100	30	30	30	1	100	29	16	0	0
February 2042	26	0	0	0	0	38	2	1	0	0	100	21	21	21	1	100	23	12	0	0
February 2043	20	0	0	0	0	32	1	1	0	0	100	15	15	15	0	100	17	9	0	0
February 2044	13	0	0	0	0	27	1	1	0	0	100	10	10	10	0	100	12	6	0	0
February 2045	6	0	0	0	0	21	1	0	0	0	100	6	6	6	0	100	8	4	0	0
February 2046	0	0	0	0	0	14	0	0	0	0	3	3	3	3	0	100	4	2	0	0
February 2047	0	0	0	0	0	7	0	0	0	0	1	1	1	1	0	100	1	1	0	0
February 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)	17.9	5.5	5.5	5.5	3.7	19.6	7.2	6.5	5.3	3.5	27.9	22.0	22.0	22.0	14.4	29.6	21.2	18.2	2.2	0.6

PSA Prepayment Assumption Rates

Distribution Date	Class EU					Class EZ					Class ZE				
	0%	200%	230%	300%	500%	0%	200%	230%	300%	500%	0%	200%	230%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	100	100	92	85	85	103	103	103	103	103	103	103	103	103	103
February 2020	100	100	77	58	0	106	106	106	106	0	106	106	106	106	0
February 2021	100	100	63	32	0	109	109	109	109	0	109	109	109	109	0
February 2022	100	100	53	15	0	113	113	113	113	0	113	113	113	113	0
February 2023	100	100	47	5	0	116	116	116	116	0	116	116	116	116	0
February 2024	100	100	44	0	0	120	120	120	0	0	120	120	120	120	0
February 2025	100	99	42	0	0	123	123	123	0	0	123	123	123	0	0
February 2026	100	93	37	0	0	127	127	127	0	0	127	127	127	0	0
February 2027	100	85	30	0	0	131	131	131	0	0	131	131	131	0	0
February 2028	100	74	22	0	0	135	135	135	0	0	135	135	135	0	0
February 2029	100	62	13	0	0	139	139	139	0	0	139	139	139	0	0
February 2030	100	50	5	0	0	143	143	143	0	0	143	143	143	0	0
February 2031	100	38	0	0	0	148	148	148	0	0	148	148	0	0	0
February 2032	100	26	0	0	0	152	152	152	0	0	152	152	0	0	0
February 2033	100	14	0	0	0	157	157	157	0	0	157	157	0	0	0
February 2034	100	3	0	0	0	162	162	162	0	0	162	162	0	0	0
February 2035	100	0	0	0	0	166	166	166	0	0	166	0	0	0	0
February 2036	100	0	0	0	0	171	171	171	0	0	171	0	0	0	0
February 2037	100	0	0	0	0	177	177	177	0	0	177	0	0	0	0
February 2038	100	0	0	0	0	182	182	182	0	0	182	0	0	0	0
February 2039	100	0	0	0	0	188	188	188	0	0	188	0	0	0	0
February 2040	100	0	0	0	0	193	193	193	0	0	193	0	0	0	0
February 2041	100	0	0	0	0	199	199	199	0	0	199	0	0	0	0
February 2042	100	0	0	0	0	205	205	205	0	0	205	0	0	0	0
February 2043	100	0	0	0	0	212	212	212	0	0	212	0	0	0	0
February 2044	100	0	0	0	0	218	218	218	0	0	218	0	0	0	0
February 2045	100	0	0	0	0	225	225	225	0	0	225	0	0	0	0
February 2046	100	0	0	0	0	231	231	231	0	0	231	0	0	0	0
February 2047	18	0	0	0	0	238	238	238	0	0	238	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	28.6	12.0	5.7	2.5	1.2	30.0	29.5	29.5	5.8	1.1	29.2	16.3	12.6	6.3	1.6

**Security Group 7
PSA Prepayment Assumption Rates**

Distribution Date	Class BA					Classes BC, BG, BH, BK, BL and IB					Class BD					Class BE				
	0%	100%	200%	300%	400%	0%	100%	200%	300%	400%	0%	100%	200%	300%	400%	0%	100%	200%	300%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	100	100	100	100	100	97	93	90	86	83	100	100	100	100	100	100	100	100	100	100
February 2020	100	100	100	100	100	94	82	72	62	52	100	100	100	100	100	100	100	100	100	100
February 2021	100	100	100	100	100	91	70	51	34	18	100	100	100	100	100	100	100	100	100	100
February 2022	100	100	100	100	91	88	57	32	11	0	100	100	100	100	85	100	100	100	100	100
February 2023	100	100	100	91	67	85	46	16	0	0	100	100	100	85	48	100	100	100	100	100
February 2024	100	100	100	73	50	82	35	2	0	0	100	100	100	56	19	100	100	100	100	100
February 2025	100	100	88	58	37	78	25	0	0	0	100	100	81	32	0	100	100	100	100	98
February 2026	100	100	75	46	27	74	16	0	0	0	100	100	61	14	0	100	100	100	100	72
February 2027	100	100	64	37	20	70	7	0	0	0	100	100	43	0	0	100	100	100	97	53
February 2028	100	99	55	29	15	66	0	0	0	0	100	99	27	0	0	100	100	100	77	39
February 2029	100	90	47	23	11	61	0	0	0	0	100	84	14	0	0	100	100	100	61	29
February 2030	100	82	39	18	8	57	0	0	0	0	100	70	3	0	0	100	100	100	48	21
February 2031	100	74	33	14	6	52	0	0	0	0	100	57	0	0	0	100	100	88	38	15
February 2032	100	66	28	11	4	46	0	0	0	0	100	45	0	0	0	100	100	74	30	11
February 2033	100	59	24	9	3	41	0	0	0	0	100	34	0	0	0	100	100	62	23	8
February 2034	100	53	20	7	2	35	0	0	0	0	100	24	0	0	0	100	100	52	18	6
February 2035	100	47	16	5	2	29	0	0	0	0	100	14	0	0	0	100	100	43	14	4
February 2036	100	41	13	4	1	23	0	0	0	0	100	5	0	0	0	100	100	36	11	3
February 2037	100	36	11	3	1	16	0	0	0	0	100	0	0	0	0	100	95	29	8	2
February 2038	100	31	9	2	1	9	0	0	0	0	100	0	0	0	0	100	83	24	6	1
February 2039	100	27	7	2	0	2	0	0	0	0	100	0	0	0	0	100	71	19	5	1
February 2040	93	23	6	1	0	0	0	0	0	0	89	0	0	0	0	100	60	15	3	1
February 2041	83	19	4	1	0	0	0	0	0	0	73	0	0	0	0	100	50	12	2	0
February 2042	72	15	3	1	0	0	0	0	0	0	56	0	0	0	0	100	40	9	2	0
February 2043	61	12	2	0	0	0	0	0	0	0	38	0	0	0	0	100	32	7	1	0
February 2044	50	9	2	0	0	0	0	0	0	0	20	0	0	0	0	100	24	5	1	0
February 2045	38	6	1	0	0	0	0	0	0	0	0	0	0	0	0	100	16	3	0	0
February 2046	25	4	1	0	0	0	0	0	0	0	0	0	0	0	0	66	10	2	0	0
February 2047	12	1	0	0	0	0	0	0	0	0	0	0	0	0	0	31	3	1	0	0
February 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)	25.9	17.4	12.0	8.9	7.0	12.5	4.8	3.2	2.4	2.0	24.3	13.8	8.8	6.4	5.1	28.5	23.4	17.3	13.0	10.2

**Security Group 8
PSA Prepayment Assumption Rates**

Distribution Date	Classes DI and DJ					Class HA					Class HD					Class IH				
	0%	160%	190%	225%	400%	0%	160%	190%	225%	400%	0%	160%	190%	225%	400%	0%	160%	190%	225%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	94	74	70	66	44	100	100	98	90	50	100	100	91	91	91	99	96	95	95	92
February 2020	88	51	44	37	2	100	100	93	68	0	100	100	71	71	0	97	88	86	85	75
February 2021	82	30	21	12	0	100	100	87	42	0	100	100	47	47	0	96	78	75	72	57
February 2022	75	11	1	0	0	100	100	83	24	0	100	100	28	28	0	95	70	66	61	42
February 2023	68	0	0	0	0	100	100	80	11	0	100	100	15	15	0	93	62	57	52	31
February 2024	61	0	0	0	0	100	100	78	4	0	100	100	6	6	0	91	55	49	44	23
February 2025	53	0	0	0	0	100	100	77	1	0	100	100	1	1	0	90	48	43	37	17
February 2026	45	0	0	0	0	100	100	75	0	0	100	100	0	0	0	88	43	37	31	13
February 2027	37	0	0	0	0	100	100	74	0	0	100	96	0	0	0	86	37	32	26	10
February 2028	28	0	0	0	0	100	100	71	0	0	100	87	0	0	0	84	33	27	22	7
February 2029	19	0	0	0	0	100	100	67	0	0	100	74	0	0	0	81	29	24	19	5
February 2030	9	0	0	0	0	100	100	62	0	0	100	58	0	0	0	79	25	20	16	4
February 2031	0	0	0	0	0	100	100	57	0	0	100	40	0	0	0	77	22	17	13	3
February 2032	0	0	0	0	0	100	100	52	0	0	100	22	0	0	0	74	19	15	11	2
February 2033	0	0	0	0	0	100	100	47	0	0	100	2	0	0	0	71	16	12	9	1
February 2034	0	0	0	0	0	100	92	42	0	0	100	0	0	0	0	68	14	11	7	1
February 2035	0	0	0	0	0	100	82	37	0	0	100	0	0	0	0	65	12	9	6	1
February 2036	0	0	0	0	0	100	73	33	0	0	100	0	0	0	0	61	10	7	5	1
February 2037	0	0	0	0	0	100	64	28	0	0	100	0	0	0	0	58	9	6	4	0
February 2038	0	0	0	0	0	100	56	24	0	0	100	0	0	0	0	54	7	5	3	0
February 2039	0	0	0	0	0	100	48	21	0	0	100	0	0	0	0	50	6	4	3	0
February 2040	0	0	0	0	0	100	40	17	0	0	100	0	0	0	0	46	5	3	2	0
February 2041	0	0	0	0	0	100	33	14	0	0	100	0	0	0	0	41	4	3	2	0
February 2042	0	0	0	0	0	100	27	11	0	0	100	0	0	0	0	36	3	2	1	0
February 2043	0	0	0	0	0	100	21	9	0	0	100	0	0	0	0	31	2	2	1	0
February 2044	0	0	0	0	0	100	16	6	0	0	100	0	0	0	0	26	2	1	1	0
February 2045	0	0	0	0	0	100	11	4	0	0	100	0	0	0	0	20	1	1	0	0
February 2046	0	0	0	0	0	100	6	2	0	0	100	0	0	0	0	14	1	0	0	0
February 2047	0	0	0	0	0	92	2	1	0	0	0	0	0	0	0	7	0	0	0	0
February 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)	7.1	2.1	1.9	1.6	0.9	29.5	21.2	14.0	2.9	1.0	28.6	12.3	3.1	3.1	1.6	19.3	8.5	7.6	6.8	4.4

**Security Group 8
PSA Prepayment Assumption Rates**

Distribution Date	Class JD					Class P					Class ZH					Class ZP					
	0%	160%	190%	225%	400%	0%	160%	190%	225%	400%	0%	160%	190%	225%	400%	0%	160%	190%	225%	400%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	96	85	83	81	70	99	95	95	95	95	103	103	103	103	103	103	103	103	103	103	103
February 2020	93	69	65	62	44	97	86	86	86	84	106	106	106	106	0	106	106	106	106	106	106
February 2021	89	53	49	44	32	95	75	75	75	63	109	109	109	109	0	109	109	109	109	109	109
February 2022	85	38	34	33	23	93	65	65	65	46	113	113	113	113	0	113	113	113	113	113	113
February 2023	80	28	28	28	17	92	55	55	55	33	116	116	116	116	0	116	116	116	116	116	116
February 2024	76	24	24	24	12	90	47	47	47	24	120	120	120	120	0	120	120	120	120	120	120
February 2025	71	20	20	20	9	87	40	40	40	17	123	123	123	123	0	123	123	123	123	123	123
February 2026	66	17	17	17	6	85	33	33	33	12	127	127	127	127	0	127	127	127	127	127	127
February 2027	60	14	14	14	4	83	27	27	27	8	131	131	131	131	0	131	131	131	131	131	131
February 2028	55	11	11	11	2	80	22	22	22	5	135	135	135	135	0	135	135	135	135	135	135
February 2029	49	9	9	9	1	78	18	18	18	2	139	139	139	139	0	139	139	139	139	139	139
February 2030	42	7	7	7	0	75	14	14	14	1	143	143	143	143	0	143	143	143	143	143	143
February 2031	36	6	6	6	0	72	11	11	11	0	148	148	148	148	0	148	148	148	148	148	148
February 2032	35	4	4	4	0	69	9	9	9	0	152	152	152	152	0	152	152	152	152	152	152
February 2033	33	3	3	3	0	65	6	6	6	0	157	157	157	157	0	157	157	157	157	157	157
February 2034	31	2	2	2	0	62	4	4	4	0	162	162	162	162	0	162	162	162	162	162	162
February 2035	29	1	1	1	0	58	3	3	3	0	166	166	166	166	0	166	166	166	166	166	166
February 2036	27	1	1	1	0	54	1	1	1	0	171	171	171	171	0	171	171	171	171	171	171
February 2037	25	0	0	0	0	49	0	0	0	0	177	177	177	177	0	177	177	177	177	177	177
February 2038	23	0	0	0	0	45	0	0	0	0	182	182	182	182	0	182	182	182	182	182	182
February 2039	20	0	0	0	0	40	0	0	0	0	188	188	188	188	0	188	114	114	114	114	9
February 2040	18	0	0	0	0	35	0	0	0	0	193	193	193	193	0	193	90	90	90	90	6
February 2041	15	0	0	0	0	29	0	0	0	0	199	199	199	199	0	199	69	69	69	69	4
February 2042	12	0	0	0	0	24	0	0	0	0	205	205	205	205	0	205	52	52	52	52	3
February 2043	9	0	0	0	0	18	0	0	0	0	212	212	212	212	0	212	38	38	38	38	2
February 2044	6	0	0	0	0	11	0	0	0	0	218	218	218	218	0	218	27	27	27	27	1
February 2045	2	0	0	0	0	4	0	0	0	0	225	225	225	225	0	225	17	17	17	17	1
February 2046	0	0	0	0	0	0	0	0	0	0	231	231	231	231	0	107	10	10	10	10	0
February 2047	0	0	0	0	0	0	0	0	0	0	238	238	238	238	0	4	4	4	4	4	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																					
Life (years)	12.3	4.4	4.3	4.2	2.7	17.4	6.6	6.6	6.6	4.4	30.0	29.7	29.6	7.7	1.6	28.0	22.7	22.7	22.7	15.6	

**Security Group 9
PSA Prepayment Assumption Rates**

Distribution Date	Classes GI, GO and GT				
	0%	150%	318%	500%	700%
Initial Percent	100	100	100	100	100
February 2019	100	100	40	0	0
February 2020	100	100	5	0	0
February 2021	100	100	0	0	0
February 2022	100	100	0	0	0
February 2023	100	100	0	0	0
February 2024	100	100	0	0	0
February 2025	100	100	0	0	0
February 2026	100	100	0	0	0
February 2027	100	100	0	0	0
February 2028	100	100	0	0	0
February 2029	100	100	0	0	0
February 2030	100	100	0	0	0
February 2031	100	100	0	0	0
February 2032	100	100	0	0	0
February 2033	100	91	0	0	0
February 2034	100	78	0	0	0
February 2035	100	65	0	0	0
February 2036	100	54	0	0	0
February 2037	100	43	0	0	0
February 2038	100	34	0	0	0
February 2039	100	25	0	0	0
February 2040	100	18	0	0	0
February 2041	100	11	0	0	0
February 2042	54	5	0	0	0
February 2043	0	0	0	0	0
February 2044	0	0	0	0	0
Weighted Average					
Life (years)	24.1	18.8	0.9	0.3	0.2

**Security Group 10
PSA Prepayment Assumption Rates**

Distribution Date	Class AL					Class AM				
	0%	100%	200%	300%	400%	0%	100%	200%	300%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
February 2019	93	84	78	71	65	100	100	100	100	100
February 2020	86	70	58	48	43	100	100	100	100	100
February 2021	78	57	43	34	27	100	100	100	100	100
February 2022	71	46	33	23	14	100	100	100	100	100
February 2023	64	40	25	14	6	100	100	100	100	100
February 2024	57	35	19	8	0	100	100	100	100	0
February 2025	54	29	13	2	0	100	100	100	100	0
February 2026	51	25	9	0	0	100	100	100	0	0
February 2027	49	21	5	0	0	100	100	100	0	0
February 2028	46	17	1	0	0	100	100	100	0	0
February 2029	43	14	0	0	0	100	100	0	0	0
February 2030	40	11	0	0	0	100	100	0	0	0
February 2031	38	8	0	0	0	100	100	0	0	0
February 2032	35	5	0	0	0	100	100	0	0	0
February 2033	32	3	0	0	0	100	100	0	0	0
February 2034	30	0	0	0	0	100	100	0	0	0
February 2035	27	0	0	0	0	100	0	0	0	0
February 2036	24	0	0	0	0	100	0	0	0	0
February 2037	21	0	0	0	0	100	0	0	0	0
February 2038	18	0	0	0	0	100	0	0	0	0
February 2039	15	0	0	0	0	100	0	0	0	0
February 2040	12	0	0	0	0	100	0	0	0	0
February 2041	8	0	0	0	0	100	0	0	0	0
February 2042	4	0	0	0	0	100	0	0	0	0
February 2043	1	0	0	0	0	100	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.5	5.2	3.3	2.5	2.0	25.2	16.2	10.4	7.6	5.9

**Security Group 11
PSA Prepayment Assumption Rates**

Distribution Date	Classes DA, DB, DC, DE, DG, DH, DK, DL and ID					Classes DM, DN, DP, DQ, DT, DV, DW, DX, DY and JI					Classes GA, GJ, GK, GL, GM, GN, GP, GQ and IC					Class GB				
	0%	195%	245%	275%	500%	0%	195%	245%	275%	500%	0%	195%	245%	275%	500%	0%	195%	245%	275%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	98	94	94	94	94	99	94	94	94	94	98	93	93	93	93	100	100	100	100	100
February 2020	97	81	81	81	76	97	84	84	84	79	96	80	80	80	74	100	100	100	100	100
February 2021	95	66	66	66	47	95	70	70	70	53	94	63	63	63	42	100	100	100	100	100
February 2022	93	53	53	53	27	93	58	58	58	35	92	48	48	48	19	100	100	100	100	100
February 2023	90	41	41	41	13	92	48	48	48	23	90	35	35	35	4	100	100	100	100	100
February 2024	88	31	31	31	3	90	39	39	39	14	87	24	24	24	0	100	100	100	100	33
February 2025	86	22	22	22	0	87	31	31	31	8	84	14	14	14	0	100	100	100	100	0
February 2026	83	15	15	15	0	85	24	24	24	4	82	6	6	6	0	100	100	100	100	0
February 2027	81	9	9	9	0	83	19	19	19	1	79	0	0	0	0	100	95	95	95	0
February 2028	78	4	4	4	0	80	15	15	15	0	76	0	0	0	0	100	39	39	39	0
February 2029	75	0	0	0	0	78	11	11	11	0	72	0	0	0	0	100	0	0	0	0
February 2030	72	0	0	0	0	75	8	8	8	0	69	0	0	0	0	100	0	0	0	0
February 2031	68	0	0	0	0	72	6	6	6	0	65	0	0	0	0	100	0	0	0	0
February 2032	65	0	0	0	0	69	4	4	4	0	61	0	0	0	0	100	0	0	0	0
February 2033	61	0	0	0	0	65	2	2	2	0	57	0	0	0	0	100	0	0	0	0
February 2034	57	0	0	0	0	62	1	1	1	0	52	0	0	0	0	100	0	0	0	0
February 2035	52	0	0	0	0	58	0	0	0	0	48	0	0	0	0	100	0	0	0	0
February 2036	48	0	0	0	0	54	0	0	0	0	43	0	0	0	0	100	0	0	0	0
February 2037	43	0	0	0	0	50	0	0	0	0	37	0	0	0	0	100	0	0	0	0
February 2038	38	0	0	0	0	45	0	0	0	0	32	0	0	0	0	100	0	0	0	0
February 2039	32	0	0	0	0	40	0	0	0	0	26	0	0	0	0	100	0	0	0	0
February 2040	27	0	0	0	0	35	0	0	0	0	19	0	0	0	0	100	0	0	0	0
February 2041	21	0	0	0	0	30	0	0	0	0	13	0	0	0	0	100	0	0	0	0
February 2042	14	0	0	0	0	24	0	0	0	0	6	0	0	0	0	100	0	0	0	0
February 2043	7	0	0	0	0	18	0	0	0	0	0	0	0	0	0	80	0	0	0	0
February 2044	0	0	0	0	0	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	16.2	4.7	4.7	4.7	3.1	17.4	5.6	5.6	5.6	3.6	15.3	4.2	4.2	4.2	2.8	25.4	9.8	9.8	9.8	5.8

**Security Group 11
PSA Prepayment Assumption Rates**

Distribution Date	Class GC					Class GD					Class GE					Class GH						
	0%	195%	245%	275%	500%	0%	195%	245%	275%	500%	0%	195%	245%	275%	500%	0%	195%	245%	275%	500%		
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
February 2019	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
February 2020	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
February 2021	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
February 2022	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
February 2023	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
February 2024	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
February 2025	100	100	100	100	33	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
February 2026	100	100	100	100	0	100	100	100	100	63	100	100	100	100	100	100	100	100	100	100	100	
February 2027	100	100	100	100	0	100	100	100	100	22	100	100	100	100	100	100	100	100	100	100	100	
February 2028	100	100	100	100	0	100	100	100	100	0	100	100	100	100	86	100	100	100	100	100	100	
February 2029	100	89	89	89	0	100	100	100	100	0	100	100	100	100	48	100	100	100	100	100	100	
February 2030	100	28	28	28	0	100	100	100	100	0	100	100	100	100	22	100	100	100	100	100	100	
February 2031	100	0	0	0	0	100	83	83	83	0	100	100	100	100	5	100	100	100	100	100	100	
February 2032	100	0	0	0	0	100	54	54	54	0	100	100	100	100	0	100	100	100	100	100	77	
February 2033	100	0	0	0	0	100	29	29	29	0	100	100	100	100	0	100	100	100	100	100	51	
February 2034	100	0	0	0	0	100	9	9	9	0	100	100	100	100	0	100	100	100	100	100	34	
February 2035	100	0	0	0	0	100	0	0	0	0	100	87	87	87	0	100	100	100	100	100	23	
February 2036	100	0	0	0	0	100	0	0	0	0	100	61	61	61	0	100	100	100	100	100	15	
February 2037	100	0	0	0	0	100	0	0	0	0	100	41	41	41	0	100	100	100	100	100	10	
February 2038	100	0	0	0	0	100	0	0	0	0	100	24	24	24	0	100	100	100	100	100	6	
February 2039	100	0	0	0	0	100	0	0	0	0	100	11	11	11	0	100	100	100	100	100	4	
February 2040	100	0	0	0	0	100	0	0	0	0	100	1	1	1	0	100	100	100	100	100	3	
February 2041	100	0	0	0	0	100	0	0	0	0	100	0	0	0	0	100	76	76	76	76	2	
February 2042	100	0	0	0	0	100	0	0	0	0	100	0	0	0	0	100	55	55	55	55	1	
February 2043	100	0	0	0	0	100	0	0	0	0	100	0	0	0	0	100	39	39	39	39	1	
February 2044	100	0	0	0	0	100	0	0	0	0	100	0	0	0	0	100	26	26	26	26	0	
February 2045	0	0	0	0	0	70	0	0	0	0	100	0	0	0	0	100	16	16	16	16	0	
February 2046	0	0	0	0	0	0	0	0	0	0	24	0	0	0	0	100	9	9	9	9	0	
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3	3	3	3	3	0	
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																						
Life (years)	26.4	11.6	11.6	11.6	6.9	27.2	14.3	14.3	14.3	8.4	27.9	18.8	18.8	18.8	11.1	28.2	24.7	24.7	24.7	15.8		

PSA Prepayment Assumption Rates

Distribution Date	Class HB					Classes HI, HN, HP, HQ, HT, HV, HW, HX and HY					Class HU					Class HZ						
	0%	195%	245%	275%	500%	0%	195%	245%	275%	500%	0%	195%	245%	275%	500%	0%	195%	245%	275%	500%		
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
February 2019	98	93	93	93	93	98	94	94	94	94	100	100	93	89	56	104	104	104	104	104	104	
February 2020	95	81	81	81	76	97	82	82	82	77	100	100	77	64	0	107	107	107	107	107	107	
February 2021	93	66	66	66	48	95	68	68	68	50	100	100	60	36	0	111	111	111	111	111	111	
February 2022	90	53	53	53	28	93	55	55	55	30	100	100	47	18	0	115	115	115	115	115	115	
February 2023	87	41	41	41	14	91	44	44	44	17	100	100	40	7	0	119	119	119	119	119	119	
February 2024	84	31	31	31	4	89	35	35	35	8	100	100	36	1	0	123	123	123	123	123	123	
February 2025	81	22	22	22	0	87	26	26	26	2	100	100	34	0	0	128	128	128	128	128	103	
February 2026	77	14	14	14	0	84	19	19	19	0	100	98	33	0	0	132	132	132	132	132	70	
February 2027	74	7	7	7	0	82	13	13	13	0	100	94	31	0	0	137	137	137	137	137	48	
February 2028	70	2	2	2	0	79	9	9	9	0	100	89	29	0	0	142	142	142	142	142	33	
February 2029	67	0	0	0	0	76	5	5	5	0	100	82	26	0	0	147	125	125	125	125	22	
February 2030	63	0	0	0	0	73	1	1	1	0	100	75	23	0	0	152	101	101	101	101	15	
February 2031	58	0	0	0	0	70	0	0	0	0	100	68	21	0	0	158	81	81	81	81	10	
February 2032	54	0	0	0	0	66	0	0	0	0	100	61	18	0	0	163	65	65	65	65	7	
February 2033	49	0	0	0	0	63	0	0	0	0	100	55	16	0	0	169	52	52	52	52	5	
February 2034	45	0	0	0	0	59	0	0	0	0	100	48	14	0	0	175	42	42	42	42	3	
February 2035	40	0	0	0	0	55	0	0	0	0	100	42	12	0	0	181	33	33	33	33	2	
February 2036	34	0	0	0	0	51	0	0	0	0	100	36	10	0	0	188	26	26	26	26	1	
February 2037	29	0	0	0	0	46	0	0	0	0	100	31	8	0	0	194	20	20	20	20	1	
February 2038	23	0	0	0	0	41	0	0	0	0	100	26	7	0	0	201	16	16	16	16	1	
February 2039	17	0	0	0	0	36	0	0	0	0	100	22	6	0	0	208	12	12	12	12	0	
February 2040	10	0	0	0	0	30	0	0	0	0	100	18	4	0	0	216	9	9	9	9	0	
February 2041	4	0	0	0	0	25	0	0	0	0	100	14	3	0	0	223	7	7	7	7	0	
February 2042	0	0	0	0	0	19	0	0	0	0	100	11	3	0	0	205	5	5	5	5	0	
February 2043	0	0	0	0	0	12	0	0	0	0	100	9	2	0	0	159	3	3	3	3	0	
February 2044	0	0	0	0	0	5	0	0	0	0	100	6	1	0	0	110	2	2	2	2	0	
February 2045	0	0	0	0	0	0	0	0	0	0	100	4	1	0	0	58	1	1	1	1	0	
February 2046	0	0	0	0	0	0	0	0	0	0	100	2	0	0	0	4	1	1	1	1	0	
February 2047	0	0	0	0	0	0	0	0	0	0	53	1	0	0	0	0	0	0	0	0	0	
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																						
Life (years)	13.9	4.6	4.6	4.6	3.1	16.7	5.0	5.0	5.0	3.3	29.0	16.4	7.1	2.7	1.0	25.9	14.7	14.7	14.7	9.1		

**Security Group 11
PSA Prepayment Assumption Rates**

Distribution Date	Class IG					Classes IJ, JN, JP, JQ, JT, JV, JW, JX and JY					Class JA				
	0%	195%	245%	275%	500%	0%	195%	245%	275%	500%	0%	195%	245%	275%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	99	95	94	93	89	99	94	94	94	94	100	100	90	90	90
February 2020	97	85	82	81	68	97	84	84	84	79	100	100	67	67	0
February 2021	96	74	69	66	47	95	71	71	71	55	100	100	41	41	0
February 2022	94	64	58	54	32	94	60	60	60	37	100	100	22	22	0
February 2023	92	56	48	44	22	92	50	50	50	25	100	100	10	10	0
February 2024	91	48	40	36	15	90	41	41	41	17	100	100	3	3	0
February 2025	89	41	34	30	10	88	33	33	33	11	100	100	0	0	0
February 2026	87	36	28	24	7	86	27	27	27	7	100	93	0	0	0
February 2027	85	31	23	20	5	83	22	22	22	5	100	78	0	0	0
February 2028	83	26	19	16	3	81	17	17	17	3	100	58	0	0	0
February 2029	80	22	16	13	2	78	14	14	14	2	100	35	0	0	0
February 2030	78	19	13	10	2	76	11	11	11	1	100	10	0	0	0
February 2031	75	16	11	8	1	73	9	9	9	0	100	0	0	0	0
February 2032	72	14	9	7	1	70	7	7	7	0	100	0	0	0	0
February 2033	69	12	7	5	0	66	5	5	5	0	100	0	0	0	0
February 2034	66	10	6	4	0	63	4	4	4	0	100	0	0	0	0
February 2035	63	8	5	3	0	59	3	3	3	0	100	0	0	0	0
February 2036	60	7	4	3	0	55	2	2	2	0	100	0	0	0	0
February 2037	56	6	3	2	0	51	1	1	1	0	100	0	0	0	0
February 2038	52	5	2	2	0	47	1	1	1	0	100	0	0	0	0
February 2039	48	4	2	1	0	42	0	0	0	0	100	0	0	0	0
February 2040	44	3	1	1	0	37	0	0	0	0	100	0	0	0	0
February 2041	39	2	1	1	0	32	0	0	0	0	100	0	0	0	0
February 2042	34	2	1	0	0	26	0	0	0	0	100	0	0	0	0
February 2043	29	1	1	0	0	21	0	0	0	0	100	0	0	0	0
February 2044	24	1	0	0	0	14	0	0	0	0	100	0	0	0	0
February 2045	18	1	0	0	0	8	0	0	0	0	100	0	0	0	0
February 2046	12	0	0	0	0	1	0	0	0	0	100	0	0	0	0
February 2047	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.9	7.4	6.3	5.8	3.6	17.8	6.1	6.1	6.1	3.9	28.5	10.2	2.8	2.8	1.4

PSA Prepayment Assumption Rates

Distribution Date	Class JU					Class JZ					Class ZG					Class ZJ					
	0%	195%	245%	275%	500%	0%	195%	245%	275%	500%	0%	195%	245%	275%	500%	0%	195%	245%	275%	500%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	100	100	94	88	43	104	104	104	104	104	104	104	104	104	104	104	104	104	104	104	104
February 2020	100	100	81	63	0	107	107	107	107	0	107	107	107	107	0	107	107	107	107	0	0
February 2021	100	100	67	34	0	111	111	111	111	0	111	111	111	111	0	111	111	111	111	0	0
February 2022	100	100	57	16	0	115	115	115	115	0	115	115	115	115	0	115	115	115	115	0	0
February 2023	100	100	51	5	0	119	119	119	119	0	119	119	119	119	0	119	119	119	119	0	0
February 2024	100	100	48	1	0	123	123	123	123	0	123	123	123	123	0	123	123	123	123	0	0
February 2025	100	100	47	0	0	128	128	46	46	0	128	128	128	64	0	128	128	128	51	0	0
February 2026	100	100	46	0	0	132	132	46	46	0	132	132	132	64	0	132	132	132	51	0	0
February 2027	100	100	43	0	0	137	137	46	46	0	137	137	137	64	0	137	137	137	51	0	0
February 2028	100	100	40	0	0	142	142	46	46	0	142	142	142	64	0	142	142	142	51	0	0
February 2029	100	100	36	0	0	147	147	46	46	0	147	147	147	64	0	147	147	147	51	0	0
February 2030	100	100	32	0	0	152	152	46	46	0	152	152	152	64	0	152	152	152	51	0	0
February 2031	100	94	29	0	0	158	46	46	46	0	158	158	158	64	0	158	158	158	51	0	0
February 2032	100	84	25	0	0	163	46	46	46	0	163	163	163	64	0	163	163	163	51	0	0
February 2033	100	75	22	0	0	169	46	46	46	0	169	169	169	64	0	169	169	169	51	0	0
February 2034	100	66	19	0	0	175	46	46	46	0	175	175	175	64	0	175	175	175	51	0	0
February 2035	100	57	16	0	0	181	46	46	46	0	181	181	181	64	0	181	181	181	51	0	0
February 2036	100	49	14	0	0	188	46	46	46	0	188	188	188	64	0	188	188	188	51	0	0
February 2037	100	42	11	0	0	194	46	46	46	0	194	194	194	64	0	194	194	194	51	0	0
February 2038	100	36	9	0	0	201	46	46	46	0	201	201	201	64	0	201	201	201	51	0	0
February 2039	100	30	8	0	0	208	46	46	46	0	208	208	208	64	0	208	208	208	51	0	0
February 2040	100	24	6	0	0	216	46	46	46	0	216	216	216	64	0	216	216	216	51	0	0
February 2041	100	20	5	0	0	223	46	46	46	0	223	223	223	64	0	223	223	223	51	0	0
February 2042	100	15	4	0	0	231	46	46	46	0	231	231	231	64	0	231	231	231	51	0	0
February 2043	100	12	3	0	0	240	46	46	46	0	240	240	240	64	0	240	240	240	51	0	0
February 2044	100	9	2	0	0	248	46	46	46	0	248	248	248	64	0	248	248	248	51	0	0
February 2045	100	6	1	0	0	257	46	46	46	0	257	257	257	64	0	257	257	257	51	0	0
February 2046	100	3	1	0	0	266	46	46	46	0	266	266	266	64	0	266	266	266	51	0	0
February 2047	80	1	0	0	0	46	46	46	46	0	276	276	276	64	0	276	276	276	51	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	29.4	18.8	8.7	2.6	0.9	28.9	17.5	15.1	15.1	1.6	30.0	29.7	29.5	18.3	1.6	30.0	29.7	29.7	16.0	1.4	0

**Security Group 12
PSA Prepayment Assumption Rates**

Distribution Date	Classes IW, WB and WC					Classes WA and WI					Classes WF and WS				
	0%	100%	259%	400%	600%	0%	100%	259%	400%	600%	0%	100%	259%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	100	100	100	100	100	98	95	92	89	84	99	97	94	92	88
February 2020	100	100	100	100	100	96	88	76	66	53	97	91	82	75	65
February 2021	100	100	100	100	100	94	78	57	41	21	96	84	69	56	41
February 2022	100	100	100	100	99	92	69	41	21	0	94	77	57	42	26
February 2023	100	100	100	100	62	90	61	28	7	0	92	71	47	31	16
February 2024	100	100	100	88	39	87	53	17	0	0	91	65	39	23	10
February 2025	100	100	100	66	24	85	46	8	0	0	89	60	32	17	6
February 2026	100	100	100	49	15	82	39	0	0	0	87	55	26	13	4
February 2027	100	100	82	36	9	79	32	0	0	0	85	50	22	9	2
February 2028	100	100	67	26	6	76	26	0	0	0	83	46	18	7	2
February 2029	100	100	55	19	4	73	21	0	0	0	80	42	14	5	1
February 2030	100	100	45	14	2	70	16	0	0	0	78	38	12	4	1
February 2031	100	100	36	10	1	66	11	0	0	0	75	34	10	3	0
February 2032	100	100	29	8	1	63	6	0	0	0	72	31	8	2	0
February 2033	100	100	24	5	1	59	2	0	0	0	69	28	6	1	0
February 2034	100	94	19	4	0	55	0	0	0	0	66	25	5	1	0
February 2035	100	83	15	3	0	50	0	0	0	0	63	22	4	1	0
February 2036	100	74	12	2	0	45	0	0	0	0	60	19	3	1	0
February 2037	100	65	10	1	0	41	0	0	0	0	56	17	2	0	0
February 2038	100	56	7	1	0	35	0	0	0	0	52	15	2	0	0
February 2039	100	48	6	1	0	30	0	0	0	0	48	13	2	0	0
February 2040	100	41	4	0	0	24	0	0	0	0	44	11	1	0	0
February 2041	100	34	3	0	0	18	0	0	0	0	40	9	1	0	0
February 2042	100	28	2	0	0	12	0	0	0	0	35	7	1	0	0
February 2043	100	22	2	0	0	5	0	0	0	0	30	6	0	0	0
February 2044	93	17	1	0	0	0	0	0	0	0	24	4	0	0	0
February 2045	72	12	1	0	0	0	0	0	0	0	19	3	0	0	0
February 2046	49	7	0	0	0	0	0	0	0	0	13	2	0	0	0
February 2047	25	3	0	0	0	0	0	0	0	0	7	1	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	27.9	21.4	12.7	8.9	6.1	15.8	6.9	3.7	2.7	2.1	19.0	10.7	6.1	4.4	3.1

PSA Prepayment Assumption Rates

Distribution Date	Class WV					Class WZ				
	0%	100%	259%	400%	600%	0%	100%	259%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
February 2019	94	94	94	94	94	103	103	103	103	103
February 2020	87	87	87	87	87	106	106	106	106	106
February 2021	80	80	80	80	80	109	109	109	109	109
February 2022	74	74	74	74	70	113	113	113	113	113
February 2023	66	66	66	66	0	116	116	116	116	92
February 2024	59	59	59	24	0	120	120	120	120	57
February 2025	51	51	51	0	0	123	123	123	97	36
February 2026	44	44	44	0	0	127	127	127	72	22
February 2027	36	36	0	0	0	131	131	122	53	14
February 2028	27	27	0	0	0	135	135	100	39	9
February 2029	19	19	0	0	0	139	139	81	29	5
February 2030	10	10	0	0	0	143	143	66	21	3
February 2031	1	1	0	0	0	148	148	54	15	2
February 2032	0	0	0	0	0	148	148	44	11	1
February 2033	0	0	0	0	0	148	148	35	8	1
February 2034	0	0	0	0	0	148	139	28	6	0
February 2035	0	0	0	0	0	148	124	23	4	0
February 2036	0	0	0	0	0	148	109	18	3	0
February 2037	0	0	0	0	0	148	96	14	2	0
February 2038	0	0	0	0	0	148	83	11	2	0
February 2039	0	0	0	0	0	148	72	9	1	0
February 2040	0	0	0	0	0	148	61	6	1	0
February 2041	0	0	0	0	0	148	51	5	0	0
February 2042	0	0	0	0	0	148	41	4	0	0
February 2043	0	0	0	0	0	148	33	3	0	0
February 2044	0	0	0	0	0	138	25	2	0	0
February 2045	0	0	0	0	0	106	17	1	0	0
February 2046	0	0	0	0	0	73	10	1	0	0
February 2047	0	0	0	0	0	37	4	0	0	0
February 2048	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	7.0	7.0	6.0	4.8	3.7	27.9	21.4	13.3	9.5	6.7

**Security Group 13
PSA Prepayment Assumption Rates**

Distribution Date	Class IT					Class OT					Class OU				
	0%	100%	259%	400%	600%	0%	100%	259%	400%	600%	0%	100%	259%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2019	98	94	88	82	74	100	100	100	100	28	100	100	100	91	0
February 2020	96	86	71	59	43	100	100	100	0	0	100	100	61	0	0
February 2021	93	78	56	40	22	100	100	100	0	0	100	100	8	0	0
February 2022	91	70	44	26	9	100	100	41	0	0	100	100	0	0	0
February 2023	88	63	34	16	0	100	100	6	0	0	100	100	0	0	0
February 2024	86	57	25	8	0	100	100	0	0	0	100	100	0	0	0
February 2025	83	51	18	2	0	100	100	0	0	0	100	100	0	0	0
February 2026	80	45	13	0	0	100	100	0	0	0	100	100	0	0	0
February 2027	77	40	8	0	0	100	100	0	0	0	100	100	0	0	0
February 2028	74	35	4	0	0	100	100	0	0	0	100	100	0	0	0
February 2029	71	30	1	0	0	100	100	0	0	0	100	100	0	0	0
February 2030	67	26	0	0	0	100	100	0	0	0	100	100	0	0	0
February 2031	64	22	0	0	0	100	100	0	0	0	100	100	0	0	0
February 2032	60	18	0	0	0	100	100	0	0	0	100	100	0	0	0
February 2033	57	15	0	0	0	100	100	0	0	0	100	100	0	0	0
February 2034	53	12	0	0	0	100	100	0	0	0	100	100	0	0	0
February 2035	49	9	0	0	0	100	100	0	0	0	100	82	0	0	0
February 2036	44	6	0	0	0	100	100	0	0	0	100	50	0	0	0
February 2037	40	3	0	0	0	100	100	0	0	0	100	21	0	0	0
February 2038	36	1	0	0	0	100	92	0	0	0	100	0	0	0	0
February 2039	31	0	0	0	0	100	73	0	0	0	100	0	0	0	0
February 2040	26	0	0	0	0	100	61	0	0	0	100	0	0	0	0
February 2041	21	0	0	0	0	100	50	0	0	0	100	0	0	0	0
February 2042	16	0	0	0	0	100	39	0	0	0	100	0	0	0	0
February 2043	10	0	0	0	0	100	29	0	0	0	100	0	0	0	0
February 2044	4	0	0	0	0	100	19	0	0	0	15	0	0	0	0
February 2045	0	0	0	0	0	57	10	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	14	2	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.6	8.1	4.1	2.8	2.0	27.2	23.3	4.0	1.6	0.9	25.6	18.1	2.2	1.2	0.7

PSA Prepayment Assumption Rates

Distribution Date	Classes TI and TO					Class UO				
	0%	100%	259%	400%	600%	0%	100%	259%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
February 2019	100	100	100	38	0	100	100	32	0	0
February 2020	100	100	100	0	0	100	100	0	0	0
February 2021	100	100	92	0	0	100	100	0	0	0
February 2022	100	100	69	0	0	100	100	0	0	0
February 2023	100	100	52	0	0	100	100	0	0	0
February 2024	100	100	39	0	0	100	100	0	0	0
February 2025	100	100	28	0	0	100	100	0	0	0
February 2026	100	100	20	0	0	100	100	0	0	0
February 2027	100	100	14	0	0	100	100	0	0	0
February 2028	100	100	10	0	0	100	100	0	0	0
February 2029	100	100	6	0	0	100	98	0	0	0
February 2030	100	100	4	0	0	100	89	0	0	0
February 2031	100	100	2	0	0	100	78	0	0	0
February 2032	100	100	1	0	0	100	67	0	0	0
February 2033	100	100	0	0	0	100	46	0	0	0
February 2034	100	100	0	0	0	100	14	0	0	0
February 2035	100	100	0	0	0	100	0	0	0	0
February 2036	100	100	0	0	0	100	0	0	0	0
February 2037	100	100	0	0	0	100	0	0	0	0
February 2038	100	100	0	0	0	100	0	0	0	0
February 2039	100	74	0	0	0	100	0	0	0	0
February 2040	100	47	0	0	0	100	0	0	0	0
February 2041	93	20	0	0	0	100	0	0	0	0
February 2042	15	3	0	0	0	80	0	0	0	0
February 2043	0	0	0	0	0	11	0	0	0	0
February 2044	0	0	0	0	0	0	0	0	0	0
February 2045	0	0	0	0	0	0	0	0	0	0
February 2046	0	0	0	0	0	0	0	0	0	0
February 2047	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.5	21.9	5.9	1.0	0.4	24.5	14.4	0.8	0.5	0.3

**Security Groups 12 and 13
PSA Prepayment Assumption Rates**

Distribution Date	Class KD				
	0%	100%	259%	400%	600%
Initial Percent	100	100	100	100	100
February 2019	100	100	100	86	44
February 2020	100	100	90	39	39
February 2021	100	100	76	39	39
February 2022	100	100	59	39	38
February 2023	100	100	49	39	24
February 2024	100	100	46	34	15
February 2025	100	100	44	25	9
February 2026	100	100	42	19	6
February 2027	100	100	34	14	4
February 2028	100	100	28	10	2
February 2029	100	100	22	8	1
February 2030	100	100	18	6	1
February 2031	100	100	14	4	1
February 2032	100	100	11	3	0
February 2033	100	100	9	2	0
February 2034	100	98	7	2	0
February 2035	100	89	6	1	0
February 2036	100	78	5	1	0
February 2037	100	67	4	1	0
February 2038	100	57	3	0	0
February 2039	100	46	2	0	0
February 2040	100	36	2	0	0
February 2041	99	26	1	0	0
February 2042	85	19	1	0	0
February 2043	82	14	1	0	0
February 2044	58	10	0	0	0
February 2045	38	6	0	0	0
February 2046	22	3	0	0	0
February 2047	10	1	0	0	0
February 2048	0	0	0	0	0
Weighted Average Life (years)	26.4	21.0	7.3	4.2	2.8

Yield Considerations

An investor seeking to maximize yield should make a decision whether to invest in any Regular or MX Class based on the anticipated yield of that Class resulting from its purchase price, the investor's own projection of Mortgage Loan prepayment rates under a variety of scenarios, in the case of the Group 8, 9, 10, 11 and 13 Securities, the investor's own projection of payment rates on the Underlying Certificates under a variety of scenarios and, in the case of a Floating Rate or an Inverse Floating Rate Class, the investor's own projection of levels of LIBOR under a variety of scenarios. **No representation is made regarding Mortgage Loan prepayment rates, Underlying Certificate payment rates, LIBOR levels or the yield of any Class.**

Prepayments: Effect on Yields

The yields to investors will be sensitive in varying degrees to the rate of prepayments on the related Mortgage Loans.

- In the case of Regular Securities or MX Securities purchased at a premium (especially the Interest Only Classes), faster than anticipated rates of principal payments could result in actual yields to investors that are lower than the anticipated yields.
- Investors in the Interest Only Classes should also consider the risk that rapid rates of principal payments could result in the failure of investors to recover fully their investments.
- In the case of Regular Securities or MX Securities purchased at a discount (especially the Principal Only Classes), slower than anticipated rates of principal payments could result in actual yields to investors that are lower than the anticipated yields.
- Investors in the MX Class that is subject to mandatory exchange should consider that differing rates of reduction in the related REMIC Securities may ultimately cause that Class to become a

Principal Only Class or to be exchanged for the related REMIC Securities (consisting primarily or exclusively of an Interest Only Class).

See “Risk Factors — Rates of principal payments can reduce your yield” in this Supplement.

Rapid rates of prepayments on the Mortgage Loans are likely to coincide with periods of low prevailing interest rates.

During periods of low prevailing interest rates, the yields at which an investor may be able to reinvest amounts received as principal payments on the investor’s Class of Securities may be lower than the yield on that Class.

Slow rates of prepayments on the Mortgage Loans are likely to coincide with periods of high prevailing interest rates.

During periods of high prevailing interest rates, the amount of principal payments available to an investor for reinvestment at those high rates may be relatively low.

The Mortgage Loans will not prepay at any constant rate until maturity, nor will all of the Mortgage Loans underlying any Trust Asset Group prepay at the same rate at any one time. The timing of changes in the rate of prepayments may affect the actual yield to an investor, even if the average rate of principal prepayments is consistent with the investor’s expectation. In general, the earlier a prepayment of principal on the Mortgage Loans, the greater the effect on an investor’s yield. As a result, the effect on an investor’s yield of principal prepayments occurring at a rate higher (or lower) than the rate anticipated by the investor during the period immediately following the Closing Date is not likely to be offset by a later equivalent reduction (or increase) in the rate of principal prepayments.

LIBOR: Effect on Yields of the Floating Rate and Inverse Floating Rate Classes

Low levels of LIBOR can reduce the yield of the Floating Rate Classes. High levels of LIBOR can significantly reduce the yield of the Inverse Floating Rate Classes. In addition, the Floating Rate Classes will not necessarily benefit from a higher yield at high levels of LIBOR and certain Inverse Floating Rate Classes may not benefit from particularly low levels of LIBOR because the rate on such Classes is capped at a maximum rate described under “Terms Sheet — Interest Rates.”

Payment Delay: Effect on Yields of the Fixed Rate and Delay Classes

The effective yield on any Fixed Rate or Delay Class will be less than the yield otherwise produced by its Interest Rate and purchase price because, on each Distribution Date, 30 days’ interest will be payable on (or added to the principal amount of) that Class even though interest began to accrue approximately 46 or 50 days earlier, as applicable.

Yield Tables

The following tables show the pre-tax yields to maturity on a corporate bond equivalent basis of specified Classes at various constant percentages of PSA and, in the case of the Inverse Floating Rate Classes, at various constant levels of LIBOR.

The Mortgage Loans will not prepay at any constant rate until maturity, and it is unlikely that LIBOR will remain constant. Moreover, it is likely that the Mortgage Loans will experience actual prepayment rates that differ from those of the Modeling Assumptions. **Therefore, the actual pre-tax yield of any Class may differ from those shown in the applicable table below for that Class even if the Class is purchased at the assumed price shown.**

The yields were calculated by

1. determining the monthly discount rates that, when applied to the applicable assumed streams of cash flows to be paid on the applicable Class, would cause the discounted present value of the assumed streams of cash flows to equal the assumed purchase price of that Class plus accrued interest (in the case of interest-bearing Classes), and
2. converting the monthly rates to corporate bond equivalent rates.

These calculations do not take into account variations that may occur in the interest rates at which investors may be able to reinvest funds received by them as distributions on their Securities and consequently do not purport to reflect the return on any investment in any Class when those reinvestment rates are considered.

The information set forth in the following tables was prepared on the basis of the Modeling Assumptions and the assumptions that (1) the Interest Rate applicable to each Inverse Floating Rate Class for each Accrual Period following the first Accrual Period will be based on the indicated level of LIBOR and (2) the purchase price of each Class (expressed as a percentage of its original Class Principal Balance or Class Notional Balance) plus accrued interest (in the case of interest-bearing Classes) is as indicated in the related table. **The assumed purchase price is not necessarily that at which actual sales will occur.**

SECURITY GROUP 1

Sensitivity of Class AI to Prepayments

Assumed Price 17.5%*

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>190%</u>	<u>300%</u>	<u>328%</u>	<u>400%</u>
9.8%	7.7%	1.6%	0.0%	(4.1)%

Sensitivity of Class IP to Prepayments

Assumed Price 12.5%*

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>190%</u>	<u>300%</u>	<u>360%</u>	<u>400%</u>
3.9%	3.9%	3.9%	0.0%	(3.1)%

SECURITY GROUP 2

Sensitivity of Class EI to Prepayments

Assumed Price 16.75%*

PSA Prepayment Assumption Rates				
<u>141%</u>	<u>260%</u>	<u>300%</u>	<u>347%</u>	<u>600%</u>
11.4%	4.9%	2.6%	0.0%	(14.6)%

Sensitivity of Class IK to Prepayments

Assumed Price 12.3%*

PSA Prepayment Assumption Rates				
<u>141%</u>	<u>260%</u>	<u>300%</u>	<u>378%</u>	<u>600%</u>
4.6%	4.6%	4.6%	0.0%	(17.1)%

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

SECURITY GROUP 3

Sensitivity of Class IQ to Prepayments Assumed Price 14.9%*

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>478%</u>
23.6%	17.6%	11.4%	5.1%	0.0%

Sensitivity of Class PI to Prepayments Assumed Price 23.0%*

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>200%</u>	<u>292%</u>	<u>300%</u>	<u>400%</u>
11.7%	5.7%	0.0%	(0.5)%	(6.8)%

Sensitivity of Class QO to Prepayments Assumed Price 83.5%

PSA Prepayment Assumption Rates			
<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>
1.8%	2.8%	3.9%	4.9%

SECURITY GROUP 4

Sensitivity of Class IY to Prepayments Assumed Price 31.0%*

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>250%</u>	<u>306%</u>	<u>400%</u>	<u>500%</u>
7.4%	2.4%	0.0%	(4.5)%	(9.8)%

Sensitivity of Class NI to Prepayments Assumed Price 18.4%*

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>233%</u>	<u>250%</u>	<u>400%</u>	<u>500%</u>
7.8%	0.1%	(1.0)%	(10.1)%	(16.4)%

SECURITY GROUP 5

Sensitivity of Class SA to Prepayments Assumed Price 16.6%*

<u>LIBOR</u>	PSA Prepayment Assumption Rates			
	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>
0.25%	28.0%	20.7%	13.2%	5.3%
1.55%	19.2%	12.2%	4.9%	(2.6)%
3.90%	2.8%	(3.8)%	(10.5)%	(17.5)%
6.25% and above	**	**	**	**

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

** Indicates that investors will suffer a loss of virtually all of their investment.

SECURITY GROUP 6

**Sensitivity of Class CI to Prepayments
Assumed Price 22.5%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>230%</u>	<u>300%</u>	<u>387%</u>	<u>500%</u>
4.9%	4.9%	4.9%	0.0%	(7.4)%

**Sensitivity of Class IN to Prepayments
Assumed Price 22.5%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>230%</u>	<u>300%</u>	<u>363%</u>	<u>500%</u>
9.6%	7.8%	3.7%	0.0%	(8.3)%

SECURITY GROUP 7

**Sensitivity of Class IB to Prepayments
Assumed Price 9.75%***

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>200%</u>	<u>235%</u>	<u>300%</u>	<u>400%</u>
20.5%	5.5%	0.1%	(9.4)%	(23.1)%

SECURITY GROUP 8

**Sensitivity of Class DI to Prepayments
Assumed Price 6.5%***

PSA Prepayment Assumption Rates				
<u>160%</u>	<u>190%</u>	<u>225%</u>	<u>245%</u>	<u>400%</u>
28.0%	18.6%	7.1%	0.3%	(52.8)%

**Sensitivity of Class IH to Prepayments
Assumed Price 23.8%***

PSA Prepayment Assumption Rates				
<u>160%</u>	<u>190%</u>	<u>225%</u>	<u>311%</u>	<u>400%</u>
8.4%	6.7%	4.8%	0.0%	(5.1)%

SECURITY GROUP 9

**Sensitivity of Class GI to Prepayments
Assumed Price 15.0%***

<u>LIBOR</u>	PSA Prepayment Assumption Rates			
	<u>150%</u>	<u>318%</u>	<u>500%</u>	<u>700%</u>
1.59375%	20.2%	**	**	**
3.00000%	20.2%	**	**	**
3.75000%	7.7%	**	**	**
4.50000% and above	**	**	**	**

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

** Indicates that investors will suffer a loss of virtually all of their investment.

**Sensitivity of Class GO to Prepayments
Assumed Price 75.0%**

PSA Prepayment Assumption Rates			
<u>150%</u>	<u>318%</u>	<u>500%</u>	<u>700%</u>
1.5%	36.2%	135.2%	298.9%

**Sensitivity of Class GT to Prepayments
Assumed Price 90.0%***

LIBOR	PSA Prepayment Assumption Rates			
	<u>150%</u>	<u>318%</u>	<u>500%</u>	<u>700%</u>
1.59375%	3.8%	15.5%	44.3%	81.6%
3.00000%	3.8%	15.5%	44.3%	81.6%
3.75000%	2.2%	13.9%	42.7%	80.2%
4.50000% and above	0.6%	12.3%	41.2%	78.8%

SECURITY GROUP 11

**Sensitivity of Class HI to Prepayments
Assumed Price 15.2%***

PSA Prepayment Assumption Rates				
<u>195%</u>	<u>245%</u>	<u>275%</u>	<u>338%</u>	<u>500%</u>
4.1%	4.1%	4.1%	0.0%	(12.3)%

**Sensitivity of Class IC to Prepayments
Assumed Price 12.9%***

PSA Prepayment Assumption Rates				
<u>195%</u>	<u>245%</u>	<u>275%</u>	<u>331%</u>	<u>500%</u>
4.0%	4.0%	4.0%	0.1%	(14.7)%

**Sensitivity of Class ID to Prepayments
Assumed Price 14.3%***

PSA Prepayment Assumption Rates				
<u>195%</u>	<u>245%</u>	<u>275%</u>	<u>333%</u>	<u>500%</u>
4.0%	4.0%	4.0%	0.1%	(13.5)%

**Sensitivity of Class IG to Prepayments
Assumed Price 19.86%***

PSA Prepayment Assumption Rates				
<u>195%</u>	<u>226%</u>	<u>245%</u>	<u>275%</u>	<u>500%</u>
1.8%	0.0%	(1.1)%	(2.8)%	(16.3)%

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

**Sensitivity of Class IJ to Prepayments
Assumed Price 17.5%***

PSA Prepayment Assumption Rates				
<u>195%</u>	<u>245%</u>	<u>275%</u>	<u>357%</u>	<u>500%</u>
4.3%	4.3%	4.3%	0.0%	(8.7)%

**Sensitivity of Class JI to Prepayments
Assumed Price 16.6%***

PSA Prepayment Assumption Rates				
<u>195%</u>	<u>245%</u>	<u>275%</u>	<u>348%</u>	<u>500%</u>
4.2%	4.2%	4.2%	0.0%	(10.3)%

SECURITY GROUP 12

**Sensitivity of Class IW to Prepayments
Assumed Price 36.8%***

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>259%</u>	<u>381%</u>	<u>400%</u>	<u>600%</u>
9.4%	4.9%	0.0%	(0.8)%	(10.5)%

**Sensitivity of Class WI to Prepayments
Assumed Price 13.5%***

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>259%</u>	<u>290%</u>	<u>400%</u>	<u>600%</u>
19.5%	3.4%	0.1%	(11.5)%	(31.0)%

**Sensitivity of Class WS to Prepayments
Assumed Price 23.6%***

<u>LIBOR</u>	PSA Prepayment Assumption Rates			
	<u>100%</u>	<u>259%</u>	<u>400%</u>	<u>600%</u>
0.2500%	18.9%	10.4%	2.7%	(8.6)%
1.5832%	12.4%	3.7%	(4.2)%	(16.0)%
3.8916%	0.7%	(8.3)%	(16.7)%	(29.2)%
6.2000% and above	**	**	**	**

SECURITY GROUP 13

**Sensitivity of Class IT to Prepayments
Assumed Price 15.0%***

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>243%</u>	<u>259%</u>	<u>400%</u>	<u>600%</u>
13.4%	0.1%	(1.6)%	(17.2)%	(40.7)%

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

** Indicates that investors will suffer a loss of virtually all of their investment.

**Sensitivity of Class OT to Prepayments
Assumed Price 67.0%**

PSA Prepayment Assumption Rates			
<u>100%</u>	<u>259%</u>	<u>400%</u>	<u>600%</u>
1.7%	10.4%	26.8%	47.2%

**Sensitivity of Class OU to Prepayments
Assumed Price 70.0%**

PSA Prepayment Assumption Rates			
<u>100%</u>	<u>259%</u>	<u>400%</u>	<u>600%</u>
2.0%	16.8%	32.6%	56.8%

**Sensitivity of Class TI to Prepayments
Assumed Price 15.0%***

<u>LIBOR</u>	PSA Prepayment Assumption Rates			
	<u>100%</u>	<u>259%</u>	<u>400%</u>	<u>600%</u>
0.250000%	26.1%	12.3%	**	**
1.593750%	16.0%	(1.5)%	**	**
2.796875%	5.9%	(16.5)%	**	**
4.000000% and above	**	**	**	**

**Sensitivity of Class TO to Prepayments
Assumed Price 70.0%**

PSA Prepayment Assumption Rates			
<u>100%</u>	<u>259%</u>	<u>400%</u>	<u>600%</u>
1.6%	6.4%	41.4%	102.0%

**Sensitivity of Class UO to Prepayments
Assumed Price 82.0%**

PSA Prepayment Assumption Rates			
<u>100%</u>	<u>259%</u>	<u>400%</u>	<u>600%</u>
1.4%	28.8%	43.0%	67.7%

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

** Indicates that investors will suffer a loss of virtually all of their investment.

CERTAIN UNITED STATES FEDERAL INCOME TAX CONSEQUENCES

The following tax discussion, when read in conjunction with the discussion of “Certain United States Federal Income Tax Consequences” in the Base Offering Circular, describes the material United States federal income tax considerations for investors in the Securities. However, these two tax discussions do not purport to deal with all United States federal tax consequences applicable to all categories of investors, some of which may be subject to special rules.

REMIC Elections

In the opinion of Cleary Gottlieb Steen & Hamilton LLP, the Trust will constitute a Single REMIC Series as to the Group 3 Trust Assets, a Single REMIC Series as to the Group 7 Trust Assets and a Double REMIC Series as to the Group 1, 2, 4, 5, 6, 8, 9, 10, 11, 12 and 13 Trust Assets, each for United States federal income tax purposes. Separate REMIC elections will be made for the Group 3 REMIC, the Group 7 REMIC, the Group 1, 2, 4, 5, 6, 8, 9, 10, 11, 12 and 13 Pooling REMIC and the Group 1, 2, 4, 5, 6, 8, 9, 10, 11, 12 and 13 Issuing REMIC.

Regular Securities

The Regular Securities will be treated as debt instruments issued by the Group 1, 2, 4, 5, 6, 8, 9, 10, 11, 12 and 13 Issuing REMIC, the Group 3 REMIC or the Group 7 REMIC, as applicable, for United States federal income tax purposes. Income on the Regular Securities must be reported under an accrual method of accounting.

The Principal Only, Notional and Accrual Classes of Regular Securities will be issued with original issue discount (“OID”), and certain other Classes of Regular Securities may be issued with OID. See “*Certain United States Federal Income Tax Consequences — Tax Treatment of Regular Securities — Original Issue Discount,*” “*— Variable Rate Securities*” and “*— Interest Weighted Securities and Non-VRDI Securities*” in the Base Offering Circular.

The prepayment assumption that should be used in determining the rates of accrual of OID, if any, on the Regular Securities (as described in “Yield, Maturity and Prepayment Considerations” in this Supplement) is as follows:

<u>Group(s)</u>	<u>PSA</u>
1 and 8	190%
2	260%
3, 5, 7 and 10	200%
4	250%
6	230%
9	318%
11	245%
12 and 13	259%

In the case of the Floating Rate Classes, the interest rate values to be used for these determinations are the initial Interest Rates as set forth in the Terms Sheet under “Interest Rates.” No representation is made, however, about the rate at which prepayments on the Mortgage Loans underlying any Group of Trust Assets actually will occur or the level of LIBOR at any time after the date of this Supplement. See “*Certain United States Federal Income Tax Consequences*” in the Base Offering Circular.

The Regular Securities generally will be treated as “regular interests” in a REMIC for domestic building and loan associations and “real estate assets” for real estate investment trusts (“REITs”) as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular. Similarly,

interest on the Regular Securities will be considered “interest on obligations secured by mortgages on real property” for REITs as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular.

Under newly enacted legislation, a Holder of Regular Securities that uses an accrual method of accounting for tax purposes generally will be required to include certain amounts in income no later than the time such amounts are reflected on certain financial statements. The application of this rule thus may require the accrual of income earlier than would be the case under the general tax rules described under “Certain United States Federal Income Tax Consequences — Tax Treatment of Regular Securities” in the Base Offering Circular, although the precise application of this rule is unclear at this time. This rule generally will be effective for tax years beginning after December 31, 2017 or, for Regular Securities issued with original issue discount, for tax years beginning after December 31, 2018. Prospective investors in Regular Securities 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 situation.

Residual Securities

The Class R3 Securities will represent the beneficial ownership of the Residual Interest in the Group 3 REMIC. The Class R7 Securities will represent the beneficial ownership of the Residual Interest in the Group 7 REMIC. The Class RR Securities will represent the beneficial ownership of the Residual Interest in the Group 1, 2, 4, 5, 6, 8, 9, 10, 11, 12 and 13 Pooling REMIC and the beneficial ownership of the Residual Interest in the Group 1, 2, 4, 5, 6, 8, 9, 10, 11, 12 and 13 Issuing REMIC. The Residual Securities, i.e., the Class RR, R3 and R7 Securities, generally will be treated as “residual interests” in a REMIC for domestic building and loan associations and as “real estate assets” for REITs, as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular, but will not be treated as debt for United States federal income tax purposes. Instead, the Holders of the Residual Securities will be required to report, and will be taxed on, their pro rata shares of the taxable income or loss of the related Trust REMICs, and these requirements will continue until there are no outstanding regular interests in the respective Trust REMICs. Thus, Residual Holders will have taxable income attributable to the Residual Securities even though they will not receive principal or interest distributions with respect to the Residual Securities, which could result in a negative after-tax return for the Residual Holders. Even though the Holders of the Residual Securities are not entitled to any stated principal or interest payments on the Residual Securities, the related Trust REMICs may have substantial taxable income in certain periods, and offsetting tax losses may not occur until much later periods. Accordingly, the Holders of the Residual Securities may experience substantial adverse tax timing consequences. Prospective investors are urged to consult their own tax advisors and consider the after-tax effect of ownership of the Residual Securities and the suitability of the Residual Securities to their investment objectives.

Prospective Holders of Residual Securities should be aware that, at issuance, based on the expected prices of the Regular and Residual Securities and the prepayment assumption described above, the residual interests represented by the Residual Securities will be treated as “noneconomic residual interests” as that term is defined in Treasury regulations.

OID accruals on the Underlying Certificates will be computed using the same prepayment assumption as set forth under “Certain United States Federal Income Tax Consequences — Regular Securities” in this Supplement.

Under newly enacted legislation, an individual, trust or estate that holds Residual Securities (directly or indirectly through a grantor trust, a partnership, an S corporation, a common trust fund, or a non-publicly offered RIC) generally will not be eligible to deduct its allocable share of the related Trust REMICs’ 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 Securities are urged to consult with their tax advisors regarding the potential applicability of this legislation to their particular situation.

MX Securities

For a discussion of certain United States federal income tax consequences applicable to the MX Classes, see *“Certain United States Federal Income Tax Consequences — Tax Treatment of MX Securities”, “— Exchanges of MX Classes and Regular Classes” and “— Taxation of Foreign Holders of REMIC Securities and MX Securities” in the Base Offering Circular.*

In the case of certain Holders of MX Securities that use an accrual method of accounting, these tax consequences would be modified by newly enacted legislation as described above for a Holder of Regular Securities. Prospective investors in MX Securities 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 situation.

Investors should consult their own tax advisors in determining the United States federal, state, local, foreign and any other tax consequences to them of the purchase, ownership and disposition of the Securities.

ERISA MATTERS

Ginnie Mae guarantees distributions of principal and interest with respect to the Securities. The Ginnie Mae Guaranty is supported by the full faith and credit of the United States of America. The Regular and MX Securities will qualify as “guaranteed governmental mortgage pool certificates” within the meaning of a Department of Labor regulation, the effect of which is to provide that mortgage loans and participations therein underlying a “guaranteed governmental mortgage pool certificate” will not be considered assets of an employee benefit plan subject to the Employee Retirement Income Security Act of 1974, as amended (“ERISA”), or subject to section 4975 of the Code (each, a “Plan”), solely by reason of the Plan’s purchase and holding of that certificate.

Governmental plans and certain church plans, while not subject to the fiduciary responsibility provisions of ERISA or the prohibited transaction provisions of ERISA and the Code, may nevertheless be subject to local, state or other federal laws that are substantially similar to the foregoing provisions of ERISA and the Code. Fiduciaries of any such plans should consult with their counsel before purchasing any of the Securities.

In addition, any purchaser, transferee or holder of the Regular or MX Securities or any interest therein that is a benefit plan investor as defined in 29 C.F.R. Section 2510.3-101, as modified by Section 3(42) of ERISA (a “Benefit Plan Investor”) or a fiduciary purchasing the Regular or MX Securities on behalf of a Benefit Plan Investor (a “Plan Fiduciary”), should consider the impact of the new regulations promulgated by the Department of Labor at 29 C.F.R. Section 2510.3-21 on April 8, 2016 (81 Fed. Reg. 20,997) (the “Fiduciary Rule”). In connection with the Fiduciary Rule, each Benefit Plan Investor will be deemed to have represented by its acquisition of the Regular or MX Securities that:

(1) none of Ginnie Mae, the Sponsor or the Co-Sponsor or any of their respective affiliates (the “Transaction Parties”), has provided or will provide advice with respect to the acquisition of the Regular or MX Securities by the Benefit Plan Investor, other than to the Plan Fiduciary which is “independent” (within the meaning of the Fiduciary Rule) of the Transaction Parties;

(2) the Plan Fiduciary either:

(a) is a bank as defined in Section 202 of the Investment Advisers Act of 1940 (the “Advisers Act”), or similar institution that is regulated and supervised and subject to periodic examination by a State or Federal agency; or

(b) is an insurance carrier which is qualified under the laws of more than one state to perform the services of managing, acquiring or disposing of assets of a Benefit Plan Investor; or

(c) is an investment adviser registered under the Advisers Act, or, if not registered as an investment adviser under the Advisers Act by reason of paragraph (1) of Section 203A of the Advisers Act, is registered as an investment adviser under the laws of the state in which it maintains its principal office and place of business; or

(d) is a broker-dealer registered under the Securities Exchange Act of 1934, as amended; or

(e) has, and at all times that the Benefit Plan Investor is invested in the Regular or MX Securities will have, total assets of at least U.S. \$50,000,000 under its management or control (provided that this clause (e) shall not be satisfied if the Plan Fiduciary is either (i) the owner or a relative of the owner of an investing individual retirement account or (ii) a participant or beneficiary of the Benefit Plan Investor investing in or holding the Regular or MX Securities in such capacity);

(3) the Plan Fiduciary is capable of evaluating investment risks independently, both in general and with respect to particular transactions and investment strategies, including the acquisition by the Benefit Plan Investor of the Regular or MX Securities;

(4) the Plan Fiduciary is a “fiduciary” within the meaning of Section 3(21) of ERISA and Section 4975 of the Code with respect to the Benefit Plan Investor and is responsible for exercising independent judgment in evaluating the Benefit Plan Investor’s acquisition of the Regular or MX Securities;

(5) none of the Transaction Parties has exercised any authority to cause the Benefit Plan Investor to invest in the Regular or MX Securities or to negotiate the terms of the Benefit Plan Investor’s investment in the Regular or MX Securities; and

(6) the Plan Fiduciary acknowledges and agrees that it has been informed by the Transaction Parties:

(a) that none of the Transaction Parties is undertaking to provide impartial investment advice or to give advice in a fiduciary capacity in connection with the Benefit Plan Investor’s acquisition of the Regular or MX Securities; and

(b) of the existence and nature of the Transaction Parties’ financial interests in the Benefit Plan Investor’s acquisition of the Regular or MX Securities.

None of the Transaction Parties is undertaking to provide impartial investment advice, or to give advice in a fiduciary capacity, in connection with the acquisition of any Regular or MX Securities by any Benefit Plan Investor.

Ginnie Mae is neither selling any Security nor providing any advice with respect to any Security to a Benefit Plan Investor, a Plan Fiduciary or any other Person.

These representations and statements are intended to comply with the Department of Labor regulations at 29 C.F.R. Sections 2510.3-21(a) and (c)(1) as promulgated on April 8, 2016 (81 Fed. Reg. 20,997). If these sections of the Fiduciary Rule are revoked, repealed or no longer effective, these representations and statements shall be deemed to be no longer in effect.

Prospective Plan Investors should consult with their advisors, however, to determine whether the purchase, holding or resale of a Security could give rise to a transaction that is prohibited or is not otherwise permissible under either ERISA or the Code.

See “ERISA Considerations” in the Base Offering Circular.

The Residual Securities are not offered to, and may not be transferred to, a Plan Investor.

LEGAL INVESTMENT CONSIDERATIONS

Institutions whose investment activities are subject to legal investment laws and regulations or to review by certain regulatory authorities may be subject to restrictions on investment in the Securities. **No representation is made about the proper characterization of any Class for legal investment or other purposes, or about the permissibility of the purchase by particular investors of any Class under applicable legal investment restrictions.**

Investors should consult their own legal advisors regarding applicable investment restrictions and the effect of any restrictions on the liquidity of the Securities prior to investing in the Securities.

See “Legal Investment Considerations” in the Base Offering Circular.

PLAN OF DISTRIBUTION

Subject to the terms and conditions of the Sponsor Agreement, the Sponsor has agreed to purchase all of the Securities if any are sold and purchased. The Sponsor proposes to offer the Regular and MX Classes to the public from time to time for sale in negotiated transactions at varying prices to be determined at the time of sale, plus accrued interest, if any, from (1) February 1, 2018 on the Fixed Rate and Delay Classes, (2) February 16, 2018 on the Group 5 Floating Rate and Inverse Floating Rate Classes and (3) February 20, 2018 on the Group 9, 12 and 13 Floating Rate and Inverse Floating Rate Classes. The Sponsor may effect these transactions by sales to or through certain securities dealers. These dealers may receive compensation in the form of discounts, concessions or commissions from the Sponsor and/or commissions from any purchasers for which they act as agents. Some of the Securities may be sold through dealers in relatively small sales. In the usual case, the commission charged on a relatively small sale of securities will be a higher percentage of the sales price than that charged on a large sale of securities.

INCREASE IN SIZE

Before the Closing Date, Ginnie Mae, the Trustee and the Sponsor may agree to increase the size of this offering. In that event, the Securities will have the same characteristics as described in this Supplement, except that (1) the Original Class Principal Balance (or original Class Notional Balance) and (2) the Scheduled Principal Balances or Aggregate Scheduled Principal Balances of each Class receiving principal distributions or interest distributions based upon a notional balance from the same Trust Asset Group will increase by the same proportion. The Trust Agreement, the Final Data Statement, the Final Schedules and the Supplemental Statement, if any, will reflect any increase in the size of the transaction.

LEGAL MATTERS

Certain legal matters will be passed upon for Ginnie Mae by Hunton & Williams LLP, for the Trust by Cleary Gottlieb Steen & Hamilton LLP and Marcell Solomon & Associates, P.C., and for the Trustee by Nixon Peabody LLP.

Schedule I

Available Combinations(1)

REMIC Securities		MX Securities						
Class	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 1								
Combination 1(6)								
PA	\$100,881,753	IP	\$ 36,029,197	NTL(PAC/AD)	3.50%	FIX/IO	38380K5K7	July 2044
		PC	100,881,753	PAC/AD	2.75	FIX	38380K5L5	July 2044
		PD	100,881,753	PAC/AD	2.50	FIX	38380K5M3	July 2044
		PE	100,881,753	PAC/AD	2.25	FIX	38380K5N1	July 2044
		PG	100,881,753	PAC/AD	2.00	FIX	38380K5P6	July 2044
		PJ	84,068,127	PAC/AD	3.25	FIX	38380K5Q4	July 2044
		PK	72,058,395	PAC/AD	3.50	FIX	38380K5R2	July 2044
		PL	100,881,753	PAC/AD	1.75	FIX	38380K5S0	July 2044
Security Group 2								
Combination 2(6)								
LE	\$ 72,757,626	IK	\$ 20,787,893	NTL(PAC I)	3.50%	FIX/IO	38380K5T8	August 2044
		LG	72,757,626	PAC I	2.75	FIX	38380K5U5	August 2044
		LH	72,757,626	PAC I	2.50	FIX	38380K5V3	August 2044
		LJ	72,757,626	PAC I	2.25	FIX	38380K5W1	August 2044
		LK	72,757,626	PAC I	2.00	FIX	38380K5X9	August 2044
Security Group 3								
Combination 3(6)								
PI	\$238,652,102	IQ	\$715,956,308	NTL(PT)	4.50%	FIX/IO	38380K5Y7	February 2048
PT	715,956,308	QA	715,956,308	PT	0.50	FIX	38380K5Z4	February 2048
		QB	715,956,308	PT	1.00	FIX	38380K6A8	February 2048
		QC	715,956,308	PT	1.50	FIX	38380K6B6	February 2048
		QD	715,956,308	PT	2.00	FIX	38380K6C4	February 2048
		QE	715,956,308	PT	2.50	FIX	38380K6D2	February 2048
		QG	715,956,308	PT	3.50	FIX	38380K6E0	February 2048
		QH	715,956,308	PT	4.00	FIX	38380K6F7	February 2048
		QJ	715,956,308	PT	4.50	FIX	38380K6G5	February 2048
		QO	715,956,308	PT	0.00	PO	38380K6H3	February 2048

REMIC Securities

MX Securities

Class	REMIC Securities		MX Securities					
	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 6								
Combination 4(6)								
CA	\$ 54,411,249	CB	\$ 54,411,249	PAC	2.75%	FIX	38380K6J9	December 2047
		CD	54,411,249	PAC	2.50	FIX	38380K6K6	December 2047
		CE	54,411,249	PAC	2.25	FIX	38380K6L4	December 2047
		CG	54,411,249	PAC	2.00	FIX	38380K6M2	December 2047
		CH	43,528,999	PAC	3.25	FIX	38380K6N0	December 2047
		CI	10,882,249	NTL(PAC)	5.00	FIX/IO	38380K6P5	December 2047
		CJ	36,274,166	PAC	3.50	FIX	38380K6Q3	December 2047
Combination 5		CT	\$ 64,552,383	PT	3.00%	FIX	38380K6R1	February 2048
CA	\$ 54,411,249							
CY	994,739							
DU	3,776,033							
EU	5,368,362							
EZ	1,000							
ZE	1,000							
Security Group 7								
Combination 6(6)								
BC	\$ 55,000,000	BG	\$ 55,000,000	SEQ	3.25%	FIX	38380K6S9	May 2039
		BH	55,000,000	SEQ	3.00	FIX	38380K6T7	May 2039
		BK	55,000,000	SEQ	2.75	FIX	38380K6U4	May 2039
		BL	55,000,000	SEQ	2.50	FIX	38380K6V2	May 2039
		IB	15,714,285	NTL(SEQ)	3.50	FIX/IO	38380K6W0	May 2039
Combination 7		BA	\$ 45,000,000	SEQ	3.50%	FIX	38380K6X8	December 2047
BD	\$ 28,000,000							
BE	17,000,000							
Security Group 8								
Combination 8								
DJ	\$ 33,516,007	JD	\$ 68,141,635	SC/PT/PAC/AD	3.00%	FIX	38380K6Y6	May 2047
P	34,625,628							

REMIC Securities

MX Securities

Class	Original Class Principal Balance or Class Notional Balance		Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)		Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
	Original Class Principal Balance	or Class Notional Balance		Principal Balance	or Class Notional Balance					
Security Group 9										
Combination 9										
GI	\$ 4,785,157		GT	\$ 4,785,157		SC/PT	(5)	INV	38380K6Z3	August 2043
GO	4,785,157									
Security Group 11										
Combination 10(6)										
GA	\$ 39,082,000		GJ	\$ 39,082,000		PAC I	2.50%	FIX	38380K7A7	January 2045
			GK	39,082,000		PAC I	2.75	FIX	38380K7B5	January 2045
			GL	39,082,000		PAC I	3.00	FIX	38380K7C3	January 2045
			GM	39,082,000		PAC I	3.25	FIX	38380K7D1	January 2045
			GN	26,054,666		PAC I	4.00	FIX	38380K7E9	January 2045
			GP	19,541,000		PAC I	4.50	FIX	38380K7F6	January 2045
			GQ	15,632,800		PAC I	5.00	FIX	38380K7G4	January 2045
			IC	11,166,285		NTL(PAC I)	3.50	FIX/IO	38380K7H2	January 2045
Combination 11(6)										
GA	\$ 39,082,000		DA	\$ 42,951,000		PAC I	2.50%	FIX	38380K7J8	February 2046
GB	3,869,000		DB	42,951,000		PAC I	2.75	FIX	38380K7K5	February 2046
			DC	42,951,000		PAC I	3.00	FIX	38380K7L3	February 2046
			DE	42,951,000		PAC I	3.25	FIX	38380K7M1	February 2046
			DG	42,951,000		PAC I	3.50	FIX	38380K7N9	February 2046
			DH	28,634,000		PAC I	4.00	FIX	38380K7P4	February 2046
			DK	21,475,500		PAC I	4.50	FIX	38380K7Q2	February 2046
			DL	17,180,400		PAC I	5.00	FIX	38380K7R0	February 2046
			ID	12,271,714		NTL(PAC I)	3.50	FIX/IO	38380K7S8	February 2046

REMIC Securities

MX Securities

Class	REMIC Securities		MX Securities						
	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)	
Combination 12(6)									
GA	\$ 39,082,000	HI	\$ 12,946,857	NTL(PAC I)	3.50%	FIX/IO	38380K7I6	October 2046	
GB	3,869,000	HN	45,314,000	PAC I	2.50	FIX	38380K7U3	October 2046	
GC	2,363,000	HP	45,314,000	PAC I	2.75	FIX	38380K7V1	October 2046	
		HQ	45,314,000	PAC I	3.00	FIX	38380K7W9	October 2046	
		HT	45,314,000	PAC I	3.25	FIX	38380K7X7	October 2046	
		HV	45,314,000	PAC I	3.50	FIX	38380K7Y5	October 2046	
		HW	30,209,333	PAC I	4.00	FIX	38380K7Z2	October 2046	
		HX	22,657,000	PAC I	4.50	FIX	38380K8A6	October 2046	
		HY	18,125,600	PAC I	5.00	FIX	38380K8B4	October 2046	
Combination 13(6)									
GA	\$ 39,082,000	DM	\$ 48,537,000	PAC I	2.50%	FIX	38380K8C2	August 2047	
GB	3,869,000	DN	48,537,000	PAC I	2.75	FIX	38380K8D0	August 2047	
GC	2,363,000	DP	48,537,000	PAC I	3.00	FIX	38380K8E8	August 2047	
GD	3,223,000	DQ	48,537,000	PAC I	3.25	FIX	38380K8F5	August 2047	
		DT	48,537,000	PAC I	3.50	FIX	38380K8G3	August 2047	
		DV	38,829,600	PAC I	3.75	FIX	38380K8H1	August 2047	
		DW	32,358,000	PAC I	4.00	FIX	38380K8J7	August 2047	
		DX	24,268,500	PAC I	4.50	FIX	38380K8K4	August 2047	
		DY	19,414,800	PAC I	5.00	FIX	38380K8L2	August 2047	
		JI	13,867,714	NTL(PAC I)	3.50	FIX/IO	38380K8M0	August 2047	
Combination 14(6)									
GA	\$ 39,082,000	IJ	\$ 14,338,000	NTL(PAC I)	3.50%	FIX/IO	38380K8N8	January 2048	
GB	3,869,000	JN	50,183,000	PAC I	2.50	FIX	38380K8P3	January 2048	
GC	2,363,000	JP	50,183,000	PAC I	2.75	FIX	38380K8Q1	January 2048	
GD	3,223,000	JQ	50,183,000	PAC I	3.00	FIX	38380K8R9	January 2048	
GE	1,646,000	JT	50,183,000	PAC I	3.25	FIX	38380K8S7	January 2048	
		JV	50,183,000	PAC I	3.50	FIX	38380K8T5	January 2048	
		JW	33,455,333	PAC I	4.00	FIX	38380K8U2	January 2048	
		JX	25,091,500	PAC I	4.50	FIX	38380K8V0	January 2048	
		JY	20,073,200	PAC I	5.00	FIX	38380K8W8	January 2048	

REMIC Securities

MX Securities

Class	Original Class Principal Balance or Class Notional Balance		Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)		Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
	Original Class Principal Balance	or Class Notional Balance		Original Class Principal Balance	or Class Notional Balance(2)					
Security Group 12										
Combination 15										
WV	\$ 4,947,000		WC	\$ 15,233,571		SEQ	3.00%	FIX	38380K8X6	February 2048
WZ	10,286,571									
Security Groups 12 and 13										
Combination 16(7)										
IT	\$ 11,721,727		KD(8)	\$ 6,465,933		SC/SEQ	(5)	WAC/DLY	38380K8Y4	February 2048
OT	1,203,663									
OU	1,584,779									
TO	1,177,491									
WB	2,500,000									

(1) All exchanges must comply with minimum denomination restrictions.

(2) The amount shown for each MX Class represents the maximum Original Class Principal Balance (or original Class Notional Balance) of that Class, assuming it were to be issued on the Closing Date.

(3) As defined under "Class Types" in Appendix I to the Base Offering Circular.

(4) See "Yield, Maturity and Prepayment Considerations — Final Distribution Date" in this Supplement.

(5) The Interest Rate will be calculated as described under "Terms Sheet — Interest Rates" in this Supplement.

(6) In the case of Combinations 1, 2, 3, 4, 6, 10, 11, 12, 13 and 14, various subcombinations are permitted. See "Description of the Securities — Modification and Exchange" in the Base Offering Circular for a discussion of subcombinations.

(7) Derived from REMIC classes relating to separate Groups.

(8) In the event that either (1) the Interest Rate of this MX Class will equal or exceed 1,200% per annum for any Accrual Period or (2) the Class Principal Balance of this MX Class will be reduced to zero on any Distribution Date, the Trustee will, prior to the close of business on the last Business Day of the calendar month immediately preceding the related Distribution Date in the first case, and prior to the related Distribution Date on which the Class Principal Balance of this MX Class would be reduced to zero in the second case, effect a mandatory exchange of this MX Class for its related REMIC Securities and, thereafter, no further exchanges of such REMIC Securities will be permitted.

Schedule II

SCHEDULED PRINCIPAL BALANCES

<u>Distribution Date</u>	<u>Classes CA and CY (in the aggregate)</u>	<u>Classes EU and ZE (in the aggregate)</u>	<u>Classes GA, GB, GC, GD, GE and GH (in the aggregate)</u>
Initial Balance	\$55,405,988.00	\$5,369,362.00	\$50,711,000.00
March 2018	55,200,288.97	5,332,988.19	50,581,692.46
April 2018	54,972,876.82	5,290,657.89	50,433,452.83
May 2018	54,723,893.62	5,242,433.78	50,266,352.54
June 2018	54,453,503.82	5,188,392.53	50,080,481.92
July 2018	54,161,894.09	5,128,624.77	49,875,950.18
August 2018	53,849,273.19	5,063,234.91	49,652,885.32
September 2018	53,515,871.72	4,992,341.05	49,411,434.10
October 2018	53,161,941.94	4,916,074.71	49,151,761.89
November 2018	52,787,757.43	4,834,580.63	48,874,052.50
December 2018	52,393,612.83	4,748,016.48	48,578,508.06
January 2019	51,979,823.45	4,656,552.51	48,265,348.75
February 2019	51,546,724.87	4,560,371.22	47,934,812.57
March 2019	51,094,672.55	4,459,666.96	47,587,155.10
April 2019	50,624,041.33	4,354,645.45	47,222,649.16
May 2019	50,135,224.95	4,245,523.35	46,841,584.49
June 2019	49,628,635.53	4,132,527.70	46,444,267.37
July 2019	49,104,702.98	4,015,895.40	46,031,020.26
August 2019	48,563,874.40	3,895,872.65	45,602,181.35
September 2019	48,006,613.48	3,772,714.30	45,158,104.13
October 2019	47,433,399.82	3,646,683.22	44,699,156.89
November 2019	46,844,728.24	3,518,049.66	44,225,722.25
December 2019	46,241,108.09	3,387,090.51	43,738,196.61
January 2020	45,623,062.48	3,254,088.62	43,236,989.62
February 2020	44,991,127.52	3,119,332.06	42,722,523.56
March 2020	44,345,851.57	2,983,113.34	42,195,232.82
April 2020	43,707,856.76	2,850,993.33	41,655,563.22
May 2020	43,077,063.19	2,722,889.56	41,103,971.39
June 2020	42,453,391.82	2,598,720.98	40,540,924.14
July 2020	41,836,764.46	2,478,407.94	39,984,128.70
August 2020	41,227,103.80	2,361,872.15	39,433,517.74
September 2020	40,624,333.31	2,249,036.72	38,889,024.67
October 2020	40,028,377.33	2,139,826.05	38,350,583.57
November 2020	39,439,161.00	2,034,165.89	37,818,129.24
December 2020	38,856,610.28	1,931,983.24	37,291,597.16
January 2021	38,280,651.92	1,833,206.43	36,770,923.49
February 2021	37,711,213.46	1,737,764.99	36,256,045.08
March 2021	37,148,223.25	1,645,589.70	35,746,899.44
April 2021	36,591,610.37	1,556,612.58	35,243,424.74
May 2021	36,041,304.72	1,470,766.78	34,745,559.81
June 2021	35,497,236.92	1,387,986.67	34,253,244.12
July 2021	34,959,338.35	1,308,207.78	33,766,417.79
August 2021	34,427,541.15	1,231,366.72	33,285,021.58

<u>Distribution Date</u>	<u>Classes CA and CY (in the aggregate)</u>	<u>Classes EU and ZE (in the aggregate)</u>	<u>Classes GA, GB, GC, GD, GE and GH (in the aggregate)</u>
September 2021	\$33,901,778.16	\$1,157,401.30	\$32,808,996.86
October 2021	33,381,982.98	1,086,250.36	32,338,285.63
November 2021	32,868,089.92	1,017,853.84	31,872,830.52
December 2021	32,360,033.98	952,152.78	31,412,574.73
January 2022	31,857,750.91	889,089.20	30,957,462.11
February 2022	31,361,177.10	828,606.21	30,507,437.07
March 2022	30,870,249.67	770,647.91	30,062,444.62
April 2022	30,384,906.41	715,159.39	29,622,430.36
May 2022	29,905,085.77	662,086.73	29,187,340.46
June 2022	29,430,726.89	611,376.97	28,757,121.66
July 2022	28,961,769.55	562,978.10	28,331,721.27
August 2022	28,498,154.19	516,839.06	27,911,087.16
September 2022	28,039,821.90	472,909.68	27,495,167.74
October 2022	27,586,714.41	431,140.71	27,083,911.99
November 2022	27,138,774.07	391,483.77	26,677,269.42
December 2022	26,695,943.85	353,891.41	26,275,190.06
January 2023	26,258,167.37	318,316.95	25,877,624.51
February 2023	25,825,388.83	284,714.64	25,484,523.85
March 2023	25,397,553.04	253,039.52	25,095,839.70
April 2023	24,974,605.43	223,247.44	24,711,524.21
May 2023	24,556,491.99	195,295.09	24,331,530.01
June 2023	24,143,159.32	169,139.93	23,955,810.25
July 2023	23,734,554.60	144,740.18	23,584,318.58
August 2023	23,330,625.56	122,054.87	23,217,009.12
September 2023	22,931,320.52	101,043.75	22,853,836.51
October 2023	22,536,588.36	81,667.32	22,494,755.85
November 2023	22,146,378.49	63,886.81	22,139,722.72
December 2023	21,760,640.90	47,664.17	21,788,693.19
January 2024	21,379,326.10	33,537.66	21,441,623.76
February 2024	21,002,385.16	21,977.12	21,098,471.43
March 2024	20,629,769.67	12,911.68	20,759,193.64
April 2024	20,261,431.73	6,271.97	20,423,748.28
May 2024	19,897,323.98	1,990.08	20,092,093.71
June 2024	19,537,399.57	0.00	19,764,188.70
July 2024	19,181,847.92	0.00	19,439,992.48
August 2024	18,832,550.06	0.00	19,119,464.72
September 2024	18,489,398.35	0.00	18,802,565.49
October 2024	18,152,286.95	0.00	18,489,255.32
November 2024	17,821,111.84	0.00	18,179,495.13
December 2024	17,495,770.76	0.00	17,873,246.29
January 2025	17,176,163.19	0.00	17,571,296.86
February 2025	16,862,190.31	0.00	17,274,239.70
March 2025	16,553,754.99	0.00	16,981,997.57
April 2025	16,250,761.72	0.00	16,694,494.41
May 2025	15,953,116.65	0.00	16,411,655.37
June 2025	15,660,727.49	0.00	16,133,406.76
July 2025	15,373,503.56	0.00	15,859,676.01

<u>Distribution Date</u>	<u>Classes CA and CY (in the aggregate)</u>	<u>Classes EU and ZE (in the aggregate)</u>	<u>Classes GA, GB, GC, GD, GE and GH (in the aggregate)</u>
August 2025	\$15,091,355.69	\$ 0.00	\$15,590,391.69
September 2025	14,814,196.22	0.00	15,325,483.49
October 2025	14,541,939.01	0.00	15,064,882.18
November 2025	14,274,499.36	0.00	14,808,519.62
December 2025	14,011,794.03	0.00	14,556,328.71
January 2026	13,753,741.18	0.00	14,308,243.41
February 2026	13,500,260.36	0.00	14,064,198.69
March 2026	13,251,272.52	0.00	13,824,130.56
April 2026	13,006,699.91	0.00	13,587,975.99
May 2026	12,766,466.15	0.00	13,355,672.95
June 2026	12,530,496.11	0.00	13,127,160.38
July 2026	12,298,716.00	0.00	12,902,378.17
August 2026	12,071,053.23	0.00	12,681,267.13
September 2026	11,847,436.48	0.00	12,463,769.00
October 2026	11,627,795.65	0.00	12,249,826.44
November 2026	11,412,061.80	0.00	12,039,382.98
December 2026	11,200,167.19	0.00	11,832,383.06
January 2027	10,992,045.25	0.00	11,628,771.95
February 2027	10,787,630.52	0.00	11,428,495.81
March 2027	10,586,858.65	0.00	11,231,501.60
April 2027	10,389,666.42	0.00	11,037,737.15
May 2027	10,195,991.66	0.00	10,847,151.07
June 2027	10,005,773.28	0.00	10,659,692.78
July 2027	9,818,951.22	0.00	10,475,312.50
August 2027	9,635,466.46	0.00	10,293,961.22
September 2027	9,455,260.96	0.00	10,115,590.70
October 2027	9,278,277.71	0.00	9,940,153.44
November 2027	9,104,460.64	0.00	9,767,602.69
December 2027	8,933,754.66	0.00	9,597,892.43
January 2028	8,766,105.61	0.00	9,430,977.37
February 2028	8,601,460.27	0.00	9,266,812.91
March 2028	8,439,766.31	0.00	9,105,355.15
April 2028	8,280,972.30	0.00	8,946,560.89
May 2028	8,125,027.70	0.00	8,790,387.59
June 2028	7,971,882.84	0.00	8,636,793.39
July 2028	7,821,488.88	0.00	8,485,737.06
August 2028	7,673,797.82	0.00	8,337,178.05
September 2028	7,528,762.50	0.00	8,191,076.41
October 2028	7,386,336.55	0.00	8,047,392.85
November 2028	7,246,474.40	0.00	7,906,088.66
December 2028	7,109,131.26	0.00	7,767,125.76
January 2029	6,974,263.11	0.00	7,630,466.66
February 2029	6,841,826.68	0.00	7,496,074.46
March 2029	6,711,779.45	0.00	7,363,912.83
April 2029	6,584,079.61	0.00	7,233,946.01
May 2029	6,458,686.09	0.00	7,106,138.83
June 2029	6,335,558.52	0.00	6,980,456.62

<u>Distribution Date</u>	<u>Classes CA and CY (in the aggregate)</u>	<u>Classes EU and ZE (in the aggregate)</u>	<u>Classes GA, GB, GC, GD, GE and GH (in the aggregate)</u>
July 2029	\$ 6,214,657.20	\$ 0.00	\$ 6,856,865.29
August 2029	6,095,943.15	0.00	6,735,331.28
September 2029	5,979,378.03	0.00	6,615,821.55
October 2029	5,864,924.17	0.00	6,498,303.59
November 2029	5,752,544.54	0.00	6,382,745.37
December 2029	5,642,202.75	0.00	6,269,115.41
January 2030	5,533,863.04	0.00	6,157,382.68
February 2030	5,427,490.26	0.00	6,047,516.67
March 2030	5,323,049.86	0.00	5,939,487.33
April 2030	5,220,507.88	0.00	5,833,265.09
May 2030	5,119,830.98	0.00	5,728,820.85
June 2030	5,020,986.34	0.00	5,626,125.95
July 2030	4,923,941.75	0.00	5,525,152.20
August 2030	4,828,665.52	0.00	5,425,871.85
September 2030	4,735,126.53	0.00	5,328,257.57
October 2030	4,643,294.19	0.00	5,232,282.48
November 2030	4,553,138.43	0.00	5,137,920.12
December 2030	4,464,629.70	0.00	5,045,144.45
January 2031	4,377,738.97	0.00	4,953,929.81
February 2031	4,292,437.69	0.00	4,864,250.99
March 2031	4,208,697.83	0.00	4,776,083.15
April 2031	4,126,491.81	0.00	4,689,401.84
May 2031	4,045,792.56	0.00	4,604,183.01
June 2031	3,966,573.45	0.00	4,520,402.98
July 2031	3,888,808.33	0.00	4,438,038.44
August 2031	3,812,471.49	0.00	4,357,066.47
September 2031	3,737,537.66	0.00	4,277,464.48
October 2031	3,663,982.02	0.00	4,199,210.26
November 2031	3,591,780.17	0.00	4,122,281.93
December 2031	3,520,908.14	0.00	4,046,657.99
January 2032	3,451,342.35	0.00	3,972,317.25
February 2032	3,383,059.66	0.00	3,899,238.87
March 2032	3,316,037.31	0.00	3,827,402.32
April 2032	3,250,252.95	0.00	3,756,787.42
May 2032	3,185,684.59	0.00	3,687,374.29
June 2032	3,122,310.66	0.00	3,619,143.37
July 2032	3,060,109.92	0.00	3,552,075.43
August 2032	2,999,061.53	0.00	3,486,151.50
September 2032	2,939,145.00	0.00	3,421,352.97
October 2032	2,880,340.20	0.00	3,357,661.46
November 2032	2,822,627.33	0.00	3,295,058.93
December 2032	2,765,986.96	0.00	3,233,527.61
January 2033	2,710,399.98	0.00	3,173,050.01
February 2033	2,655,847.62	0.00	3,113,608.92
March 2033	2,602,311.44	0.00	3,055,187.39
April 2033	2,549,773.29	0.00	2,997,768.77
May 2033	2,498,215.38	0.00	2,941,336.64

<u>Distribution Date</u>	<u>Classes CA and CY (in the aggregate)</u>	<u>Classes EU and ZE (in the aggregate)</u>	<u>Classes GA, GB, GC, GD, GE and GH (in the aggregate)</u>
June 2033	\$ 2,447,620.20	\$ 0.00	\$ 2,885,874.86
July 2033	2,397,970.55	0.00	2,831,367.55
August 2033	2,349,249.53	0.00	2,777,799.07
September 2033	2,301,440.54	0.00	2,725,154.03
October 2033	2,254,527.26	0.00	2,673,417.29
November 2033	2,208,493.65	0.00	2,622,573.96
December 2033	2,163,323.97	0.00	2,572,609.36
January 2034	2,119,002.73	0.00	2,523,509.08
February 2034	2,075,514.73	0.00	2,475,258.89
March 2034	2,032,845.01	0.00	2,427,844.85
April 2034	1,990,978.90	0.00	2,381,253.18
May 2034	1,949,901.97	0.00	2,335,470.37
June 2034	1,909,600.04	0.00	2,290,483.08
July 2034	1,870,059.19	0.00	2,246,278.23
August 2034	1,831,265.71	0.00	2,202,842.91
September 2034	1,793,206.18	0.00	2,160,164.44
October 2034	1,755,867.38	0.00	2,118,230.32
November 2034	1,719,236.31	0.00	2,077,028.28
December 2034	1,683,300.24	0.00	2,036,546.21
January 2035	1,648,046.63	0.00	1,996,772.23
February 2035	1,613,463.17	0.00	1,957,694.62
March 2035	1,579,537.76	0.00	1,919,301.86
April 2035	1,546,258.51	0.00	1,881,582.63
May 2035	1,513,613.75	0.00	1,844,525.75
June 2035	1,481,592.00	0.00	1,808,120.27
July 2035	1,450,181.99	0.00	1,772,355.37
August 2035	1,419,372.66	0.00	1,737,220.43
September 2035	1,389,153.11	0.00	1,702,705.00
October 2035	1,359,512.67	0.00	1,668,798.78
November 2035	1,330,440.82	0.00	1,635,491.64
December 2035	1,301,927.25	0.00	1,602,773.64
January 2036	1,273,961.82	0.00	1,570,634.96
February 2036	1,246,534.58	0.00	1,539,065.96
March 2036	1,219,635.75	0.00	1,508,057.15
April 2036	1,193,255.71	0.00	1,477,599.20
May 2036	1,167,385.01	0.00	1,447,682.91
June 2036	1,142,014.39	0.00	1,418,299.25
July 2036	1,117,134.73	0.00	1,389,439.32
August 2036	1,092,737.07	0.00	1,361,094.37
September 2036	1,068,812.63	0.00	1,333,255.79
October 2036	1,045,352.77	0.00	1,305,915.12
November 2036	1,022,348.98	0.00	1,279,064.00
December 2036	999,792.95	0.00	1,252,694.25
January 2037	977,676.47	0.00	1,226,797.80
February 2037	955,991.50	0.00	1,201,366.70
March 2037	934,730.14	0.00	1,176,393.15
April 2037	913,884.61	0.00	1,151,869.46

<u>Distribution Date</u>	<u>Classes CA and CY (in the aggregate)</u>	<u>Classes EU and ZE (in the aggregate)</u>	<u>Classes GA, GB, GC, GD, GE and GH (in the aggregate)</u>
May 2037	\$ 893,447.30	\$ 0.00	\$ 1,127,788.07
June 2037	873,410.71	0.00	1,104,141.55
July 2037	853,767.48	0.00	1,080,922.57
August 2037	834,510.38	0.00	1,058,123.93
September 2037	815,632.31	0.00	1,035,738.56
October 2037	797,126.29	0.00	1,013,759.48
November 2037	778,985.47	0.00	992,179.84
December 2037	761,203.11	0.00	970,992.90
January 2038	743,772.61	0.00	950,192.00
February 2038	726,687.47	0.00	929,770.64
March 2038	709,941.31	0.00	909,722.39
April 2038	693,527.87	0.00	890,040.92
May 2038	677,440.98	0.00	870,720.03
June 2038	661,674.61	0.00	851,753.59
July 2038	646,222.81	0.00	833,135.60
August 2038	631,079.75	0.00	814,860.13
September 2038	616,239.71	0.00	796,921.37
October 2038	601,697.05	0.00	779,313.58
November 2038	587,446.25	0.00	762,031.14
December 2038	573,481.88	0.00	745,068.50
January 2039	559,798.62	0.00	728,420.21
February 2039	546,391.21	0.00	712,080.90
March 2039	533,254.53	0.00	696,045.31
April 2039	520,383.51	0.00	680,308.24
May 2039	507,773.20	0.00	664,864.59
June 2039	495,418.72	0.00	649,709.33
July 2039	483,315.30	0.00	634,837.52
August 2039	471,458.22	0.00	620,244.32
September 2039	459,842.88	0.00	605,924.93
October 2039	448,464.74	0.00	591,874.65
November 2039	437,319.35	0.00	578,088.87
December 2039	426,402.33	0.00	564,563.04
January 2040	415,709.40	0.00	551,292.67
February 2040	405,236.33	0.00	538,273.37
March 2040	394,978.99	0.00	525,500.81
April 2040	384,933.30	0.00	512,970.73
May 2040	375,095.28	0.00	500,678.94
June 2040	365,461.00	0.00	488,621.33
July 2040	356,026.62	0.00	476,793.84
August 2040	346,788.34	0.00	465,192.49
September 2040	337,742.46	0.00	453,813.35
October 2040	328,885.32	0.00	442,652.58
November 2040	320,213.36	0.00	431,706.39
December 2040	311,723.04	0.00	420,971.03
January 2041	303,410.92	0.00	410,442.85
February 2041	295,273.60	0.00	400,118.24
March 2041	287,307.76	0.00	389,993.64

<u>Distribution Date</u>	<u>Classes CA and CY (in the aggregate)</u>	<u>Classes EU and ZE (in the aggregate)</u>	<u>Classes GA, GB, GC, GD, GE and GH (in the aggregate)</u>
April 2041	\$ 279,510.13	\$ 0.00	\$ 380,065.58
May 2041	271,877.49	0.00	370,330.62
June 2041	264,406.69	0.00	360,785.38
July 2041	257,094.65	0.00	351,426.54
August 2041	249,938.31	0.00	342,250.85
September 2041	242,934.70	0.00	333,255.09
October 2041	236,080.88	0.00	324,436.10
November 2041	229,373.98	0.00	315,790.78
December 2041	222,811.17	0.00	307,316.07
January 2042	216,389.68	0.00	299,008.98
February 2042	210,106.80	0.00	290,866.54
March 2042	203,959.83	0.00	282,885.86
April 2042	197,946.16	0.00	275,064.09
May 2042	192,063.22	0.00	267,398.40
June 2042	186,308.46	0.00	259,886.04
July 2042	180,679.42	0.00	252,524.30
August 2042	175,173.64	0.00	245,310.50
September 2042	169,788.75	0.00	238,242.02
October 2042	164,522.37	0.00	231,316.28
November 2042	159,372.22	0.00	224,530.74
December 2042	154,336.02	0.00	217,882.89
January 2043	149,411.55	0.00	211,370.29
February 2043	144,596.63	0.00	204,990.53
March 2043	139,889.11	0.00	198,741.22
April 2043	135,286.89	0.00	192,620.04
May 2043	130,787.91	0.00	186,624.68
June 2043	126,390.13	0.00	180,752.90
July 2043	122,091.58	0.00	175,002.48
August 2043	117,890.29	0.00	169,371.23
September 2043	113,784.35	0.00	163,857.01
October 2043	109,771.88	0.00	158,457.71
November 2043	105,851.03	0.00	153,171.26
December 2043	102,019.98	0.00	147,995.61
January 2044	98,276.97	0.00	142,928.78
February 2044	94,620.23	0.00	137,968.77
March 2044	91,048.06	0.00	133,113.67
April 2044	87,558.77	0.00	128,361.56
May 2044	84,150.72	0.00	123,710.57
June 2044	80,822.27	0.00	119,158.86
July 2044	77,571.85	0.00	114,704.62
August 2044	74,397.88	0.00	110,346.07
September 2044	71,298.84	0.00	106,081.47
October 2044	68,273.23	0.00	101,909.09
November 2044	65,319.56	0.00	97,827.24
December 2044	62,436.38	0.00	93,834.27
January 2045	59,622.29	0.00	89,928.54
February 2045	56,875.87	0.00	86,108.44

<u>Distribution Date</u>	<u>Classes CA and CY (in the aggregate)</u>	<u>Classes EU and ZE (in the aggregate)</u>	<u>Classes GA, GB, GC, GD, GE and GH (in the aggregate)</u>
March 2045	\$ 54,195.77	\$ 0.00	\$ 82,372.40
April 2045	51,580.64	0.00	78,718.86
May 2045	49,029.15	0.00	75,146.31
June 2045	46,540.03	0.00	71,653.23
July 2045	44,111.99	0.00	68,238.16
August 2045	41,743.80	0.00	64,899.65
September 2045	39,434.22	0.00	61,636.28
October 2045	37,182.07	0.00	58,446.64
November 2045	34,986.16	0.00	55,329.36
December 2045	32,845.34	0.00	52,283.10
January 2046	30,758.47	0.00	49,306.51
February 2046	28,724.45	0.00	46,398.30
March 2046	26,742.19	0.00	43,557.18
April 2046	24,810.61	0.00	40,781.90
May 2046	22,928.66	0.00	38,071.20
June 2046	21,095.32	0.00	35,423.88
July 2046	19,309.57	0.00	32,838.73
August 2046	17,570.42	0.00	30,314.58
September 2046	15,876.91	0.00	27,850.28
October 2046	14,228.07	0.00	25,444.68
November 2046	12,622.97	0.00	23,096.66
December 2046	11,060.69	0.00	20,805.14
January 2047	9,540.33	0.00	18,569.04
February 2047	8,061.01	0.00	16,387.28
March 2047	6,621.87	0.00	14,258.84
April 2047	5,222.04	0.00	12,182.69
May 2047	3,860.70	0.00	10,157.81
June 2047	2,537.02	0.00	8,183.24
July 2047	1,250.22	0.00	6,257.98
August 2047	0.00	0.00	4,381.10
September 2047	0.00	0.00	2,551.64
October 2047	0.00	0.00	768.70
November 2047 and thereafter	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Classes HB and HZ (in the aggregate)</u>	<u>Class HD</u>	<u>Classes JA and JZ (in the aggregate)</u>
Initial Balance	\$11,371,000.00	\$1,474,000.00	\$1,852,000.00
March 2018	11,342,641.14	1,469,970.00	1,846,197.12
April 2018	11,310,032.31	1,464,600.50	1,838,463.72
May 2018	11,273,188.88	1,457,896.49	1,828,807.15
June 2018	11,232,130.47	1,449,865.27	1,817,238.78
July 2018	11,186,880.92	1,440,516.46	1,803,774.03
August 2018	11,137,468.32	1,429,862.05	1,788,432.40
September 2018	11,083,924.94	1,417,916.30	1,771,237.35
October 2018	11,026,287.25	1,404,695.79	1,752,216.36
November 2018	10,964,595.88	1,390,219.40	1,731,400.90
December 2018	10,898,895.53	1,374,508.23	1,708,826.33
January 2019	10,829,235.02	1,357,585.65	1,684,531.85
February 2019	10,755,667.13	1,339,477.23	1,658,560.51
March 2019	10,678,248.62	1,320,210.64	1,630,959.01
April 2019	10,597,040.12	1,299,815.72	1,601,777.69
May 2019	10,512,106.09	1,278,324.36	1,571,070.44
June 2019	10,423,514.68	1,255,770.42	1,538,894.55
July 2019	10,331,337.72	1,232,189.76	1,505,310.60
August 2019	10,235,650.57	1,207,620.09	1,470,382.35
September 2019	10,136,532.04	1,182,100.96	1,434,176.57
October 2019	10,034,064.28	1,155,673.65	1,396,762.95
November 2019	9,928,332.67	1,128,381.11	1,358,213.90
December 2019	9,819,425.71	1,100,267.90	1,318,604.38
January 2020	9,707,434.89	1,071,380.05	1,278,011.76
February 2020	9,592,454.56	1,041,765.03	1,236,515.66
March 2020	9,474,581.80	1,011,471.64	1,194,197.69
April 2020	9,353,916.27	980,549.90	1,151,141.33
May 2020	9,230,560.10	949,050.95	1,107,431.72
June 2020	9,104,617.71	917,027.00	1,063,155.43
July 2020	8,980,067.73	885,725.75	1,020,090.89
August 2020	8,856,895.22	855,136.55	978,216.16
September 2020	8,735,085.38	825,248.84	937,509.62
October 2020	8,614,623.60	796,052.24	897,950.00
November 2020	8,495,495.41	767,536.47	859,516.35
December 2020	8,377,686.48	739,691.37	822,188.06
January 2021	8,261,182.64	712,506.93	785,944.81
February 2021	8,145,969.88	685,973.27	750,766.62
March 2021	8,032,034.32	660,080.62	716,633.81
April 2021	7,919,362.24	634,819.32	683,527.02
May 2021	7,807,940.06	610,179.88	651,427.15
June 2021	7,697,754.35	586,152.87	620,315.46
July 2021	7,588,791.81	562,729.02	590,173.45
August 2021	7,481,039.28	539,899.16	560,982.93
September 2021	7,374,483.76	517,654.25	532,726.00
October 2021	7,269,112.36	495,985.36	505,385.03
November 2021	7,164,912.34	474,883.66	478,942.66
December 2021	7,061,871.11	454,340.44	453,381.84
January 2022	6,959,976.18	434,347.11	428,685.74

<u>Distribution Date</u>	<u>Classes HB and HZ (in the aggregate)</u>	<u>Class HD</u>	<u>Classes JA and JZ (in the aggregate)</u>
February 2022	\$ 6,859,215.21	\$ 414,895.18	\$ 404,837.82
March 2022	6,759,576.00	395,976.28	381,821.80
April 2022	6,661,046.45	377,582.13	359,621.66
May 2022	6,563,614.63	359,704.57	338,221.63
June 2022	6,467,268.70	342,335.53	317,606.18
July 2022	6,371,996.96	325,467.05	297,760.05
August 2022	6,277,787.82	309,091.30	278,668.20
September 2022	6,184,629.85	293,200.50	260,315.85
October 2022	6,092,511.69	277,787.00	242,688.43
November 2022	6,001,422.14	262,843.25	225,771.62
December 2022	5,911,350.10	248,361.80	209,551.33
January 2023	5,822,284.60	234,335.27	194,013.69
February 2023	5,734,214.76	220,756.41	179,145.07
March 2023	5,647,129.84	207,618.03	164,932.04
April 2023	5,561,019.22	194,913.07	151,361.37
May 2023	5,475,872.36	182,634.53	138,420.09
June 2023	5,391,678.86	170,775.52	126,095.40
July 2023	5,308,428.42	159,329.22	114,374.73
August 2023	5,226,110.86	148,288.93	103,245.71
September 2023	5,144,716.08	137,648.02	92,696.15
October 2023	5,064,234.11	127,399.93	82,714.08
November 2023	4,984,655.09	117,538.21	73,287.74
December 2023	4,905,969.25	108,056.49	64,405.51
January 2024	4,828,166.93	98,948.48	56,056.02
February 2024	4,751,238.57	90,207.97	48,228.05
March 2024	4,675,174.71	81,828.84	40,910.57
April 2024	4,599,965.99	73,805.05	34,092.75
May 2024	4,525,603.16	66,130.61	27,763.90
June 2024	4,452,077.06	58,799.66	21,913.54
July 2024	4,379,378.63	51,806.38	16,531.37
August 2024	4,307,498.89	45,145.05	11,607.21
September 2024	4,236,428.98	38,810.01	7,131.11
October 2024	4,166,160.12	32,795.68	3,339.33
November 2024	4,096,683.63	27,096.55	1,128.94
December 2024	4,027,990.91	21,707.19	457.63
January 2025	3,960,169.81	16,622.25	457.63
February 2025	3,893,443.86	11,836.42	457.63
March 2025	3,827,795.82	7,344.51	457.63
April 2025	3,763,208.73	3,141.35	457.63
May 2025	3,699,665.86	0.00	457.63
June 2025	3,637,150.78	0.00	457.63
July 2025	3,575,647.28	0.00	457.63
August 2025	3,515,139.44	0.00	457.63
September 2025	3,455,611.54	0.00	457.63
October 2025	3,397,048.13	0.00	457.63
November 2025	3,339,434.01	0.00	457.63
December 2025	3,282,754.19	0.00	457.63
January 2026	3,226,993.93	0.00	457.63

<u>Distribution Date</u>	<u>Classes HB and HZ (in the aggregate)</u>	<u>Class HD</u>	<u>Classes JA and JZ (in the aggregate)</u>
February 2026	\$ 3,172,138.71	\$ 0.00	\$ 457.63
March 2026	3,118,174.23	0.00	457.63
April 2026	3,065,086.44	0.00	457.63
May 2026	3,012,861.48	0.00	457.63
June 2026	2,961,485.70	0.00	457.63
July 2026	2,910,945.69	0.00	457.63
August 2026	2,861,228.23	0.00	457.63
September 2026	2,812,320.31	0.00	457.63
October 2026	2,764,209.12	0.00	457.63
November 2026	2,716,882.04	0.00	457.63
December 2026	2,670,326.67	0.00	457.63
January 2027	2,624,530.78	0.00	457.63
February 2027	2,579,482.34	0.00	457.63
March 2027	2,535,169.51	0.00	457.63
April 2027	2,491,580.62	0.00	457.63
May 2027	2,448,704.20	0.00	457.63
June 2027	2,406,528.95	0.00	457.63
July 2027	2,365,043.75	0.00	457.63
August 2027	2,324,237.63	0.00	457.63
September 2027	2,284,099.83	0.00	457.63
October 2027	2,244,619.72	0.00	457.63
November 2027	2,205,786.86	0.00	457.63
December 2027	2,167,590.97	0.00	457.63
January 2028	2,130,021.92	0.00	457.63
February 2028	2,093,069.74	0.00	457.63
March 2028	2,056,724.62	0.00	457.63
April 2028	2,020,976.91	0.00	457.63
May 2028	1,985,817.09	0.00	457.63
June 2028	1,951,235.80	0.00	457.63
July 2028	1,917,223.84	0.00	457.63
August 2028	1,883,772.12	0.00	457.63
September 2028	1,850,871.73	0.00	457.63
October 2028	1,818,513.88	0.00	457.63
November 2028	1,786,689.90	0.00	457.63
December 2028	1,755,391.28	0.00	457.63
January 2029	1,724,609.65	0.00	457.63
February 2029	1,694,336.75	0.00	457.63
March 2029	1,664,564.44	0.00	457.63
April 2029	1,635,284.75	0.00	457.63
May 2029	1,606,489.78	0.00	457.63
June 2029	1,578,171.81	0.00	457.63
July 2029	1,550,323.19	0.00	457.63
August 2029	1,522,936.42	0.00	457.63
September 2029	1,496,004.10	0.00	457.63
October 2029	1,469,518.97	0.00	457.63
November 2029	1,443,473.86	0.00	457.63
December 2029	1,417,861.73	0.00	457.63
January 2030	1,392,675.62	0.00	457.63

<u>Distribution Date</u>	<u>Classes HB and HZ (in the aggregate)</u>	<u>Class HD</u>	<u>Classes JA and JZ (in the aggregate)</u>
February 2030	\$ 1,367,908.72	\$ 0.00	\$ 457.63
March 2030	1,343,554.30	0.00	457.63
April 2030	1,319,605.75	0.00	457.63
May 2030	1,296,056.54	0.00	457.63
June 2030	1,272,900.26	0.00	457.63
July 2030	1,250,130.61	0.00	457.63
August 2030	1,227,741.38	0.00	457.63
September 2030	1,205,726.44	0.00	457.63
October 2030	1,184,079.78	0.00	457.63
November 2030	1,162,795.47	0.00	457.63
December 2030	1,141,867.69	0.00	457.63
January 2031	1,121,290.69	0.00	457.63
February 2031	1,101,058.82	0.00	457.63
March 2031	1,081,166.53	0.00	457.63
April 2031	1,061,608.33	0.00	457.63
May 2031	1,042,378.85	0.00	457.63
June 2031	1,023,472.77	0.00	457.63
July 2031	1,004,884.89	0.00	457.63
August 2031	986,610.05	0.00	457.63
September 2031	968,643.22	0.00	457.63
October 2031	950,979.40	0.00	457.63
November 2031	933,613.70	0.00	457.63
December 2031	916,541.31	0.00	457.63
January 2032	899,757.47	0.00	457.63
February 2032	883,257.51	0.00	457.63
March 2032	867,036.84	0.00	457.63
April 2032	851,090.94	0.00	457.63
May 2032	835,415.34	0.00	457.63
June 2032	820,005.67	0.00	457.63
July 2032	804,857.62	0.00	457.63
August 2032	789,966.93	0.00	457.63
September 2032	775,329.44	0.00	457.63
October 2032	760,941.02	0.00	457.63
November 2032	746,797.63	0.00	457.63
December 2032	732,895.29	0.00	457.63
January 2033	719,230.08	0.00	457.63
February 2033	705,798.13	0.00	457.63
March 2033	692,595.65	0.00	457.63
April 2033	679,618.91	0.00	457.63
May 2033	666,864.22	0.00	457.63
June 2033	654,327.96	0.00	457.63
July 2033	642,006.58	0.00	457.63
August 2033	629,896.56	0.00	457.63
September 2033	617,994.46	0.00	457.63
October 2033	606,296.87	0.00	457.63
November 2033	594,800.46	0.00	457.63
December 2033	583,501.94	0.00	457.63
January 2034	572,398.07	0.00	457.63

<u>Distribution Date</u>	<u>Classes HB and HZ (in the aggregate)</u>	<u>Class HD</u>	<u>Classes JA and JZ (in the aggregate)</u>
February 2034	\$ 561,485.66	\$ 0.00	\$ 457.63
March 2034	550,761.58	0.00	457.63
April 2034	540,222.74	0.00	457.63
May 2034	529,866.11	0.00	457.63
June 2034	519,688.70	0.00	457.63
July 2034	509,687.57	0.00	457.63
August 2034	499,859.83	0.00	457.63
September 2034	490,202.62	0.00	457.63
October 2034	480,713.15	0.00	457.63
November 2034	471,388.65	0.00	457.63
December 2034	462,226.42	0.00	457.63
January 2035	453,223.78	0.00	457.63
February 2035	444,378.10	0.00	457.63
March 2035	435,686.80	0.00	457.63
April 2035	427,147.33	0.00	457.63
May 2035	418,757.19	0.00	457.63
June 2035	410,513.92	0.00	457.63
July 2035	402,415.08	0.00	457.63
August 2035	394,458.29	0.00	457.63
September 2035	386,641.20	0.00	457.63
October 2035	378,961.51	0.00	457.63
November 2035	371,416.93	0.00	457.63
December 2035	364,005.24	0.00	457.63
January 2036	356,724.22	0.00	457.63
February 2036	349,571.71	0.00	457.63
March 2036	342,545.59	0.00	457.63
April 2036	335,643.74	0.00	457.63
May 2036	328,864.11	0.00	457.63
June 2036	322,204.67	0.00	457.63
July 2036	315,663.42	0.00	457.63
August 2036	309,238.39	0.00	457.63
September 2036	302,927.64	0.00	457.63
October 2036	296,729.27	0.00	457.63
November 2036	290,641.41	0.00	457.63
December 2036	284,662.22	0.00	457.63
January 2037	278,789.88	0.00	457.63
February 2037	273,022.60	0.00	457.63
March 2037	267,358.63	0.00	457.63
April 2037	261,796.25	0.00	457.63
May 2037	256,333.75	0.00	457.63
June 2037	250,969.46	0.00	457.63
July 2037	245,701.73	0.00	457.63
August 2037	240,528.94	0.00	457.63
September 2037	235,449.51	0.00	457.63
October 2037	230,461.86	0.00	457.63
November 2037	225,564.46	0.00	457.63
December 2037	220,755.78	0.00	457.63
January 2038	216,034.33	0.00	457.63

<u>Distribution Date</u>	<u>Classes HB and HZ (in the aggregate)</u>	<u>Class HD</u>	<u>Classes JA and JZ (in the aggregate)</u>
February 2038	\$ 211,398.64	\$ 0.00	\$ 457.63
March 2038	206,847.28	0.00	457.63
April 2038	202,378.81	0.00	457.63
May 2038	197,991.83	0.00	457.63
June 2038	193,684.98	0.00	457.63
July 2038	189,456.90	0.00	457.63
August 2038	185,306.25	0.00	457.63
September 2038	181,231.73	0.00	457.63
October 2038	177,232.05	0.00	457.63
November 2038	173,305.93	0.00	457.63
December 2038	169,452.14	0.00	457.63
January 2039	165,669.43	0.00	457.63
February 2039	161,956.62	0.00	457.63
March 2039	158,312.50	0.00	457.63
April 2039	154,735.91	0.00	457.63
May 2039	151,225.70	0.00	457.63
June 2039	147,780.74	0.00	457.63
July 2039	144,399.92	0.00	457.63
August 2039	141,082.13	0.00	457.63
September 2039	137,826.32	0.00	457.63
October 2039	134,631.40	0.00	457.63
November 2039	131,496.36	0.00	457.63
December 2039	128,420.15	0.00	457.63
January 2040	125,401.77	0.00	457.63
February 2040	122,440.23	0.00	457.63
March 2040	119,534.56	0.00	457.63
April 2040	116,683.79	0.00	457.63
May 2040	113,886.98	0.00	457.63
June 2040	111,143.20	0.00	457.63
July 2040	108,451.54	0.00	457.63
August 2040	105,811.10	0.00	457.63
September 2040	103,221.00	0.00	457.63
October 2040	100,680.36	0.00	457.63
November 2040	98,188.34	0.00	457.63
December 2040	95,744.09	0.00	457.63
January 2041	93,346.78	0.00	457.63
February 2041	90,995.60	0.00	457.63
March 2041	88,689.76	0.00	457.63
April 2041	86,428.46	0.00	457.63
May 2041	84,210.92	0.00	457.63
June 2041	82,036.40	0.00	457.63
July 2041	79,904.13	0.00	457.63
August 2041	77,813.39	0.00	457.63
September 2041	75,763.44	0.00	457.63
October 2041	73,753.59	0.00	457.63
November 2041	71,783.11	0.00	457.63
December 2041	69,851.34	0.00	457.63
January 2042	67,957.58	0.00	457.63

<u>Distribution Date</u>	<u>Classes HB and HZ (in the aggregate)</u>	<u>Class HD</u>	<u>Classes JA and JZ (in the aggregate)</u>
February 2042	\$ 66,101.17	\$ 0.00	\$ 457.63
March 2042	64,281.46	0.00	457.63
April 2042	62,497.80	0.00	457.63
May 2042	60,749.56	0.00	457.63
June 2042	59,036.11	0.00	457.63
July 2042	57,356.84	0.00	457.63
August 2042	55,711.15	0.00	457.63
September 2042	54,098.45	0.00	457.63
October 2042	52,518.14	0.00	457.63
November 2042	50,969.67	0.00	457.63
December 2042	49,452.46	0.00	457.63
January 2043	47,965.96	0.00	457.63
February 2043	46,509.62	0.00	457.63
March 2043	45,082.91	0.00	457.63
April 2043	43,685.30	0.00	457.63
May 2043	42,316.27	0.00	457.63
June 2043	40,975.32	0.00	457.63
July 2043	39,661.93	0.00	457.63
August 2043	38,375.63	0.00	457.63
September 2043	37,115.91	0.00	457.63
October 2043	35,882.31	0.00	457.63
November 2043	34,674.36	0.00	457.63
December 2043	33,491.60	0.00	457.63
January 2044	32,333.56	0.00	457.63
February 2044	31,199.82	0.00	457.63
March 2044	30,089.92	0.00	457.63
April 2044	29,003.45	0.00	457.63
May 2044	27,939.97	0.00	457.63
June 2044	26,899.07	0.00	457.63
July 2044	25,880.33	0.00	457.63
August 2044	24,883.37	0.00	457.63
September 2044	23,907.78	0.00	457.63
October 2044	22,953.17	0.00	457.63
November 2044	22,019.15	0.00	457.63
December 2044	21,105.37	0.00	457.63
January 2045	20,211.43	0.00	457.63
February 2045	19,336.99	0.00	457.63
March 2045	18,481.68	0.00	457.63
April 2045	17,645.16	0.00	457.63
May 2045	16,827.07	0.00	457.63
June 2045	16,027.07	0.00	457.63
July 2045	15,244.85	0.00	457.63
August 2045	14,480.05	0.00	457.63
September 2045	13,732.38	0.00	457.63
October 2045	13,001.49	0.00	457.63
November 2045	12,287.10	0.00	457.63
December 2045	11,588.88	0.00	457.63
January 2046	10,906.54	0.00	457.63

<u>Distribution Date</u>	<u>Classes HB and HZ (in the aggregate)</u>	<u>Class HD</u>	<u>Classes JA and JZ (in the aggregate)</u>
February 2046	\$ 10,239.78	\$ 0.00	\$ 457.63
March 2046	9,588.31	0.00	457.63
April 2046	8,951.85	0.00	457.63
May 2046	8,330.11	0.00	457.63
June 2046	7,722.83	0.00	457.63
July 2046	7,129.71	0.00	457.63
August 2046	6,550.51	0.00	457.63
September 2046	5,984.96	0.00	457.63
October 2046	5,432.79	0.00	457.63
November 2046	4,893.76	0.00	457.63
December 2046	4,367.62	0.00	457.63
January 2047	3,854.12	0.00	457.63
February 2047	3,353.03	0.00	457.63
March 2047	2,864.10	0.00	457.63
April 2047	2,387.11	0.00	457.63
May 2047	1,921.82	0.00	457.63
June 2047	1,468.02	0.00	457.63
July 2047	1,025.47	0.00	457.63
August 2047	593.97	0.00	457.63
September 2047	173.31	0.00	457.63
October 2047	0.00	0.00	457.63
November 2047 and thereafter	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Classes LB, LC and LE (in the aggregate)</u>	<u>Class LD</u>	<u>Class LU</u>
Initial Balance	\$100,517,572.00	\$6,047,000.00	\$9,523,000.00
March 2018	100,226,679.37	6,029,823.19	9,494,858.67
April 2018	99,904,158.26	6,006,947.84	9,457,377.32
May 2018	99,550,148.13	5,978,399.61	9,410,597.87
June 2018	99,164,811.39	5,944,213.99	9,354,579.49
July 2018	98,748,333.31	5,904,436.27	9,289,398.55
August 2018	98,300,921.89	5,859,121.56	9,215,148.66
September 2018	97,822,807.74	5,808,334.69	9,131,940.48
October 2018	97,314,243.92	5,752,150.15	9,039,901.65
November 2018	96,775,505.74	5,690,652.01	8,939,176.62
December 2018	96,206,890.51	5,623,933.79	8,829,926.43
January 2019	95,608,717.35	5,552,098.33	8,712,328.45
February 2019	94,981,326.87	5,475,257.63	8,586,576.11
March 2019	94,325,080.86	5,393,532.67	8,452,878.57
April 2019	93,640,362.02	5,307,053.20	8,311,460.35
May 2019	92,927,573.52	5,215,957.54	8,162,560.91
June 2019	92,187,138.71	5,120,392.34	8,006,434.21
July 2019	91,419,500.63	5,020,512.29	7,843,348.28
August 2019	90,625,121.65	4,916,479.87	7,673,584.62
September 2019	89,804,482.97	4,808,465.07	7,497,437.69
October 2019	88,958,084.17	4,696,645.01	7,315,214.36
November 2019	88,086,442.66	4,581,203.69	7,127,233.25
December 2019	87,190,093.25	4,462,331.59	6,933,824.06
January 2020	86,269,587.49	4,340,225.32	6,735,327.00
February 2020	85,325,493.21	4,215,087.24	6,532,091.95
March 2020	84,358,393.85	4,087,125.08	6,324,477.85
April 2020	83,368,887.92	3,956,551.53	6,112,851.87
May 2020	82,357,588.34	3,823,583.81	5,897,588.68
June 2020	81,325,121.80	3,688,443.26	5,679,069.64
July 2020	80,301,023.78	3,556,412.55	5,465,922.75
August 2020	79,285,229.60	3,427,444.69	5,258,060.20
September 2020	78,277,675.10	3,301,493.28	5,055,395.45
October 2020	77,278,296.57	3,178,512.53	4,857,843.14
November 2020	76,287,030.79	3,058,457.25	4,665,319.15
December 2020	75,303,815.02	2,941,282.83	4,477,740.52
January 2021	74,328,587.01	2,826,945.20	4,295,025.45
February 2021	73,361,284.94	2,715,400.93	4,117,093.33
March 2021	72,401,847.51	2,606,607.07	3,943,864.65
April 2021	71,450,213.83	2,500,521.29	3,775,261.06
May 2021	70,506,323.50	2,397,101.79	3,611,205.29
June 2021	69,570,116.58	2,296,307.29	3,451,621.18
July 2021	68,641,533.56	2,198,097.08	3,296,433.66
August 2021	67,720,515.40	2,102,430.96	3,145,568.70
September 2021	66,807,003.50	2,009,269.25	2,998,953.34
October 2021	65,900,939.69	1,918,572.80	2,856,515.67
November 2021	65,002,266.26	1,830,302.97	2,718,184.78
December 2021	64,110,925.92	1,744,421.63	2,583,890.80

<u>Distribution Date</u>	<u>Classes LB, LC and LE (in the aggregate)</u>	<u>Class LD</u>	<u>Class LU</u>
January 2022	\$ 63,226,861.83	\$1,660,891.12	\$2,453,564.82
February 2022	62,350,017.56	1,579,674.31	2,327,138.95
March 2022	61,480,337.11	1,500,734.53	2,204,546.27
April 2022	60,617,764.93	1,424,035.60	2,085,720.80
May 2022	59,762,245.85	1,349,541.83	1,970,597.52
June 2022	58,913,725.14	1,277,217.97	1,859,112.34
July 2022	58,072,148.49	1,207,029.27	1,751,202.09
August 2022	57,237,461.98	1,138,941.40	1,646,804.52
September 2022	56,409,612.12	1,072,920.51	1,545,858.27
October 2022	55,588,545.80	1,008,933.20	1,448,302.86
November 2022	54,774,210.33	946,946.49	1,354,078.71
December 2022	53,966,553.42	886,927.85	1,263,127.07
January 2023	53,165,523.16	828,845.19	1,175,390.06
February 2023	52,371,068.05	772,666.83	1,090,810.63
March 2023	51,583,136.97	718,361.52	1,009,332.58
April 2023	50,801,679.19	665,898.42	930,900.50
May 2023	50,026,644.36	615,247.12	855,459.81
June 2023	49,257,982.51	566,377.59	782,956.71
July 2023	48,495,644.06	519,260.23	713,338.19
August 2023	47,739,579.80	473,865.79	646,552.02
September 2023	46,989,740.89	430,165.47	582,546.74
October 2023	46,246,078.85	388,130.83	521,271.63
November 2023	45,508,545.59	347,733.79	462,676.73
December 2023	44,777,093.36	308,946.68	406,712.79
January 2024	44,051,674.80	271,742.20	353,331.32
February 2024	43,332,242.88	236,093.40	302,484.52
March 2024	42,618,750.95	201,973.70	254,125.31
April 2024	41,911,152.69	169,356.90	208,207.29
May 2024	41,209,402.16	138,217.13	164,684.75
June 2024	40,513,453.74	108,528.88	124,353.67
July 2024	39,823,262.17	80,266.99	88,322.87
August 2024	39,138,782.53	53,406.63	56,487.20
September 2024	38,459,970.24	29,066.88	28,743.55
October 2024	37,786,781.07	8,228.40	4,990.81
November 2024	37,119,171.11	0.00	0.00
December 2024	36,457,096.79	0.00	0.00
January 2025	35,800,514.86	0.00	0.00
February 2025	35,149,382.42	0.00	0.00
March 2025	34,503,656.88	0.00	0.00
April 2025	33,863,295.97	0.00	0.00
May 2025	33,231,100.37	0.00	0.00
June 2025	32,610,287.50	0.00	0.00
July 2025	32,000,657.31	0.00	0.00
August 2025	31,402,013.15	0.00	0.00
September 2025	30,814,161.82	0.00	0.00
October 2025	30,236,913.43	0.00	0.00
November 2025	29,670,081.39	0.00	0.00

<u>Distribution Date</u>	<u>Classes LB, LC and LE (in the aggregate)</u>	<u>Class LD</u>	<u>Class LU</u>
December 2025	\$ 29,113,482.33	\$ 0.00	\$ 0.00
January 2026	28,566,936.05	0.00	0.00
February 2026	28,030,265.48	0.00	0.00
March 2026	27,503,296.61	0.00	0.00
April 2026	26,985,858.43	0.00	0.00
May 2026	26,477,782.92	0.00	0.00
June 2026	25,978,904.94	0.00	0.00
July 2026	25,489,062.23	0.00	0.00
August 2026	25,008,095.34	0.00	0.00
September 2026	24,535,847.58	0.00	0.00
October 2026	24,072,164.98	0.00	0.00
November 2026	23,616,896.23	0.00	0.00
December 2026	23,169,892.66	0.00	0.00
January 2027	22,731,008.17	0.00	0.00
February 2027	22,300,099.19	0.00	0.00
March 2027	21,877,024.66	0.00	0.00
April 2027	21,461,645.95	0.00	0.00
May 2027	21,053,826.86	0.00	0.00
June 2027	20,653,433.52	0.00	0.00
July 2027	20,260,334.42	0.00	0.00
August 2027	19,874,400.32	0.00	0.00
September 2027	19,495,504.23	0.00	0.00
October 2027	19,123,521.37	0.00	0.00
November 2027	18,758,329.12	0.00	0.00
December 2027	18,399,807.01	0.00	0.00
January 2028	18,047,836.64	0.00	0.00
February 2028	17,702,301.71	0.00	0.00
March 2028	17,363,087.90	0.00	0.00
April 2028	17,030,082.91	0.00	0.00
May 2028	16,703,176.39	0.00	0.00
June 2028	16,382,259.91	0.00	0.00
July 2028	16,067,226.92	0.00	0.00
August 2028	15,757,972.75	0.00	0.00
September 2028	15,454,394.53	0.00	0.00
October 2028	15,156,391.21	0.00	0.00
November 2028	14,863,863.47	0.00	0.00
December 2028	14,576,713.75	0.00	0.00
January 2029	14,294,846.18	0.00	0.00
February 2029	14,018,166.57	0.00	0.00
March 2029	13,746,582.37	0.00	0.00
April 2029	13,480,002.64	0.00	0.00
May 2029	13,218,338.06	0.00	0.00
June 2029	12,961,500.82	0.00	0.00
July 2029	12,709,404.69	0.00	0.00
August 2029	12,461,964.92	0.00	0.00
September 2029	12,219,098.25	0.00	0.00
October 2029	11,980,722.90	0.00	0.00

<u>Distribution Date</u>	<u>Classes LB, LC and LE (in the aggregate)</u>	<u>Class LD</u>	<u>Class LU</u>
November 2029	\$ 11,746,758.47	\$ 0.00	\$ 0.00
December 2029	11,517,126.02	0.00	0.00
January 2030	11,291,747.95	0.00	0.00
February 2030	11,070,548.06	0.00	0.00
March 2030	10,853,451.44	0.00	0.00
April 2030	10,640,384.53	0.00	0.00
May 2030	10,431,275.05	0.00	0.00
June 2030	10,226,051.96	0.00	0.00
July 2030	10,024,645.51	0.00	0.00
August 2030	9,826,987.13	0.00	0.00
September 2030	9,633,009.50	0.00	0.00
October 2030	9,442,646.44	0.00	0.00
November 2030	9,255,832.95	0.00	0.00
December 2030	9,072,505.16	0.00	0.00
January 2031	8,892,600.36	0.00	0.00
February 2031	8,716,056.89	0.00	0.00
March 2031	8,542,814.20	0.00	0.00
April 2031	8,372,812.81	0.00	0.00
May 2031	8,205,994.28	0.00	0.00
June 2031	8,042,301.19	0.00	0.00
July 2031	7,881,677.14	0.00	0.00
August 2031	7,724,066.72	0.00	0.00
September 2031	7,569,415.49	0.00	0.00
October 2031	7,417,669.99	0.00	0.00
November 2031	7,268,777.68	0.00	0.00
December 2031	7,122,686.95	0.00	0.00
January 2032	6,979,347.10	0.00	0.00
February 2032	6,838,708.34	0.00	0.00
March 2032	6,700,721.73	0.00	0.00
April 2032	6,565,339.22	0.00	0.00
May 2032	6,432,513.60	0.00	0.00
June 2032	6,302,198.49	0.00	0.00
July 2032	6,174,348.33	0.00	0.00
August 2032	6,048,918.36	0.00	0.00
September 2032	5,925,864.62	0.00	0.00
October 2032	5,805,143.93	0.00	0.00
November 2032	5,686,713.86	0.00	0.00
December 2032	5,570,532.75	0.00	0.00
January 2033	5,456,559.66	0.00	0.00
February 2033	5,344,754.39	0.00	0.00
March 2033	5,235,077.43	0.00	0.00
April 2033	5,127,489.99	0.00	0.00
May 2033	5,021,953.97	0.00	0.00
June 2033	4,918,431.92	0.00	0.00
July 2033	4,816,887.08	0.00	0.00
August 2033	4,717,283.34	0.00	0.00
September 2033	4,619,585.22	0.00	0.00

<u>Distribution Date</u>	<u>Classes LB, LC and LE (in the aggregate)</u>	<u>Class LD</u>	<u>Class LU</u>
October 2033	\$ 4,523,757.87	\$ 0.00	\$ 0.00
November 2033	4,429,767.06	0.00	0.00
December 2033	4,337,579.18	0.00	0.00
January 2034	4,247,161.20	0.00	0.00
February 2034	4,158,480.70	0.00	0.00
March 2034	4,071,505.82	0.00	0.00
April 2034	3,986,205.25	0.00	0.00
May 2034	3,902,548.28	0.00	0.00
June 2034	3,820,504.72	0.00	0.00
July 2034	3,740,044.91	0.00	0.00
August 2034	3,661,139.75	0.00	0.00
September 2034	3,583,760.61	0.00	0.00
October 2034	3,507,879.43	0.00	0.00
November 2034	3,433,468.60	0.00	0.00
December 2034	3,360,501.04	0.00	0.00
January 2035	3,288,950.12	0.00	0.00
February 2035	3,218,789.70	0.00	0.00
March 2035	3,149,994.13	0.00	0.00
April 2035	3,082,538.18	0.00	0.00
May 2035	3,016,397.10	0.00	0.00
June 2035	2,951,546.56	0.00	0.00
July 2035	2,887,962.69	0.00	0.00
August 2035	2,825,622.02	0.00	0.00
September 2035	2,764,501.53	0.00	0.00
October 2035	2,704,578.58	0.00	0.00
November 2035	2,645,830.97	0.00	0.00
December 2035	2,588,236.87	0.00	0.00
January 2036	2,531,774.86	0.00	0.00
February 2036	2,476,423.89	0.00	0.00
March 2036	2,422,163.29	0.00	0.00
April 2036	2,368,972.79	0.00	0.00
May 2036	2,316,832.43	0.00	0.00
June 2036	2,265,722.67	0.00	0.00
July 2036	2,215,624.26	0.00	0.00
August 2036	2,166,518.35	0.00	0.00
September 2036	2,118,386.40	0.00	0.00
October 2036	2,071,210.21	0.00	0.00
November 2036	2,024,971.91	0.00	0.00
December 2036	1,979,653.94	0.00	0.00
January 2037	1,935,239.08	0.00	0.00
February 2037	1,891,710.40	0.00	0.00
March 2037	1,849,051.28	0.00	0.00
April 2037	1,807,245.42	0.00	0.00
May 2037	1,766,276.78	0.00	0.00
June 2037	1,726,129.63	0.00	0.00
July 2037	1,686,788.53	0.00	0.00
August 2037	1,648,238.30	0.00	0.00

<u>Distribution Date</u>	<u>Classes LB, LC and LE (in the aggregate)</u>	<u>Class LD</u>	<u>Class LU</u>
September 2037	\$ 1,610,464.06	\$ 0.00	\$ 0.00
October 2037	1,573,451.18	0.00	0.00
November 2037	1,537,185.30	0.00	0.00
December 2037	1,501,652.31	0.00	0.00
January 2038	1,466,838.38	0.00	0.00
February 2038	1,432,729.91	0.00	0.00
March 2038	1,399,313.56	0.00	0.00
April 2038	1,366,576.23	0.00	0.00
May 2038	1,334,505.04	0.00	0.00
June 2038	1,303,087.37	0.00	0.00
July 2038	1,272,310.81	0.00	0.00
August 2038	1,242,163.19	0.00	0.00
September 2038	1,212,632.55	0.00	0.00
October 2038	1,183,707.16	0.00	0.00
November 2038	1,155,375.49	0.00	0.00
December 2038	1,127,626.24	0.00	0.00
January 2039	1,100,448.28	0.00	0.00
February 2039	1,073,830.73	0.00	0.00
March 2039	1,047,762.87	0.00	0.00
April 2039	1,022,234.19	0.00	0.00
May 2039	997,234.39	0.00	0.00
June 2039	972,753.32	0.00	0.00
July 2039	948,781.04	0.00	0.00
August 2039	925,307.81	0.00	0.00
September 2039	902,324.02	0.00	0.00
October 2039	879,820.28	0.00	0.00
November 2039	857,787.35	0.00	0.00
December 2039	836,216.16	0.00	0.00
January 2040	815,097.83	0.00	0.00
February 2040	794,423.60	0.00	0.00
March 2040	774,184.92	0.00	0.00
April 2040	754,373.35	0.00	0.00
May 2040	734,980.65	0.00	0.00
June 2040	715,998.69	0.00	0.00
July 2040	697,419.52	0.00	0.00
August 2040	679,235.33	0.00	0.00
September 2040	661,438.44	0.00	0.00
October 2040	644,021.33	0.00	0.00
November 2040	626,976.61	0.00	0.00
December 2040	610,297.02	0.00	0.00
January 2041	593,975.45	0.00	0.00
February 2041	578,004.91	0.00	0.00
March 2041	562,378.54	0.00	0.00
April 2041	547,089.61	0.00	0.00
May 2041	532,131.52	0.00	0.00
June 2041	517,497.78	0.00	0.00
July 2041	503,182.02	0.00	0.00

<u>Distribution Date</u>	<u>Classes LB, LC and LE (in the aggregate)</u>	<u>Class LD</u>	<u>Class LU</u>
August 2041	\$ 489,178.02	\$ 0.00	\$ 0.00
September 2041	475,479.62	0.00	0.00
October 2041	462,080.83	0.00	0.00
November 2041	448,975.74	0.00	0.00
December 2041	436,158.55	0.00	0.00
January 2042	423,623.58	0.00	0.00
February 2042	411,365.24	0.00	0.00
March 2042	399,378.07	0.00	0.00
April 2042	387,656.69	0.00	0.00
May 2042	376,195.83	0.00	0.00
June 2042	364,990.32	0.00	0.00
July 2042	354,035.07	0.00	0.00
August 2042	343,325.10	0.00	0.00
September 2042	332,855.53	0.00	0.00
October 2042	322,621.56	0.00	0.00
November 2042	312,618.47	0.00	0.00
December 2042	302,841.66	0.00	0.00
January 2043	293,286.58	0.00	0.00
February 2043	283,948.80	0.00	0.00
March 2043	274,823.94	0.00	0.00
April 2043	265,907.73	0.00	0.00
May 2043	257,195.96	0.00	0.00
June 2043	248,684.52	0.00	0.00
July 2043	240,369.35	0.00	0.00
August 2043	232,246.50	0.00	0.00
September 2043	224,312.07	0.00	0.00
October 2043	216,562.23	0.00	0.00
November 2043	208,993.25	0.00	0.00
December 2043	201,601.45	0.00	0.00
January 2044	194,383.22	0.00	0.00
February 2044	187,335.02	0.00	0.00
March 2044	180,453.38	0.00	0.00
April 2044	173,734.91	0.00	0.00
May 2044	167,176.25	0.00	0.00
June 2044	160,774.13	0.00	0.00
July 2044	154,525.34	0.00	0.00
August 2044	148,426.73	0.00	0.00
September 2044	142,475.20	0.00	0.00
October 2044	136,667.71	0.00	0.00
November 2044	131,001.30	0.00	0.00
December 2044	125,473.04	0.00	0.00
January 2045	120,080.08	0.00	0.00
February 2045	114,819.60	0.00	0.00
March 2045	109,688.84	0.00	0.00
April 2045	104,685.12	0.00	0.00
May 2045	99,805.77	0.00	0.00
June 2045	95,048.20	0.00	0.00

<u>Distribution Date</u>	<u>Classes LB, LC and LE (in the aggregate)</u>	<u>Class LD</u>	<u>Class LU</u>
July 2045	\$ 90,409.87	\$ 0.00	\$ 0.00
August 2045	85,888.26	0.00	0.00
September 2045	81,480.94	0.00	0.00
October 2045	77,185.49	0.00	0.00
November 2045	72,999.56	0.00	0.00
December 2045	68,920.83	0.00	0.00
January 2046	64,947.05	0.00	0.00
February 2046	61,075.98	0.00	0.00
March 2046	57,305.44	0.00	0.00
April 2046	53,633.30	0.00	0.00
May 2046	50,057.47	0.00	0.00
June 2046	46,575.88	0.00	0.00
July 2046	43,186.52	0.00	0.00
August 2046	39,887.41	0.00	0.00
September 2046	36,676.61	0.00	0.00
October 2046	33,552.23	0.00	0.00
November 2046	30,512.41	0.00	0.00
December 2046	27,555.31	0.00	0.00
January 2047	24,679.14	0.00	0.00
February 2047	21,882.15	0.00	0.00
March 2047	19,162.62	0.00	0.00
April 2047	16,518.86	0.00	0.00
May 2047	13,949.22	0.00	0.00
June 2047	11,452.07	0.00	0.00
July 2047	9,025.83	0.00	0.00
August 2047	6,668.93	0.00	0.00
September 2047	4,379.85	0.00	0.00
October 2047	2,157.10	0.00	0.00
November 2047 and thereafter	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Classes P and ZP (in the aggregate)</u>	<u>Classes PA, PB and PZ (in the aggregate)</u>
Initial Balance	\$35,513,465.00	\$132,756,645.00
March 2018	35,432,281.40	132,317,435.04
April 2018	35,340,264.81	131,836,776.04
May 2018	35,237,454.49	131,314,849.63
June 2018	35,123,898.61	130,751,869.23
July 2018	34,999,654.24	130,148,079.96
August 2018	34,864,787.25	129,503,758.49
September 2018	34,719,372.37	128,819,212.82
October 2018	34,563,493.05	128,094,782.11
November 2018	34,397,241.46	127,330,836.33
December 2018	34,220,718.37	126,527,776.01
January 2019	34,034,033.07	125,686,031.89
February 2019	33,837,303.27	124,806,064.46
March 2019	33,630,655.02	123,888,363.60
April 2019	33,414,222.52	122,933,448.07
May 2019	33,188,148.03	121,941,865.04
June 2019	32,952,581.72	120,914,189.47
July 2019	32,707,681.49	119,851,023.61
August 2019	32,453,612.82	118,752,996.34
September 2019	32,190,548.56	117,620,762.48
October 2019	31,918,668.78	116,455,002.18
November 2019	31,638,160.54	115,256,420.13
December 2019	31,349,217.67	114,025,744.81
January 2020	31,052,040.58	112,763,727.75
February 2020	30,746,835.99	111,471,142.65
March 2020	30,433,816.74	110,148,784.58
April 2020	30,113,201.47	108,797,469.06
May 2020	29,785,214.46	107,418,031.21
June 2020	29,450,085.26	106,011,324.77
July 2020	29,117,969.25	104,615,879.44
August 2020	28,788,840.29	103,231,600.04
September 2020	28,462,672.51	101,858,392.14
October 2020	28,139,440.21	100,496,162.08
November 2020	27,819,117.95	99,144,816.96
December 2020	27,501,680.49	97,804,264.59
January 2021	27,187,102.81	96,474,413.55
February 2021	26,875,360.09	95,155,173.15
March 2021	26,566,427.73	93,846,453.41
April 2021	26,260,281.36	92,548,165.09
May 2021	25,956,896.77	91,260,219.65
June 2021	25,656,250.01	89,982,529.28
July 2021	25,358,317.29	88,715,006.84
August 2021	25,063,075.06	87,457,565.92
September 2021	24,770,499.94	86,210,120.79
October 2021	24,480,568.76	84,972,586.41
November 2021	24,193,258.56	83,744,878.42
December 2021	23,908,546.56	82,526,913.13

<u>Distribution Date</u>	<u>Classes P and ZP (in the aggregate)</u>	<u>Classes PA, PB and PZ (in the aggregate)</u>
January 2022	\$23,626,410.18	\$ 81,318,607.54
February 2022	23,346,827.04	80,119,879.30
March 2022	23,069,774.93	78,930,646.71
April 2022	22,795,231.85	77,750,828.75
May 2022	22,523,175.98	76,580,345.04
June 2022	22,253,585.69	75,419,115.84
July 2022	21,986,439.53	74,267,062.05
August 2022	21,721,716.23	73,124,105.20
September 2022	21,459,394.71	71,990,167.47
October 2022	21,199,454.07	70,865,171.63
November 2022	20,941,873.57	69,749,041.10
December 2022	20,686,632.67	68,641,699.91
January 2023	20,433,711.01	67,543,072.67
February 2023	20,183,088.36	66,453,084.64
March 2023	19,934,744.73	65,371,661.64
April 2023	19,688,660.23	64,298,730.11
May 2023	19,444,815.20	63,234,217.06
June 2023	19,203,190.10	62,178,050.10
July 2023	18,963,765.60	61,130,157.42
August 2023	18,726,522.50	60,090,467.77
September 2023	18,491,441.78	59,058,910.51
October 2023	18,258,504.58	58,035,415.51
November 2023	18,027,692.21	57,019,913.25
December 2023	17,798,986.12	56,012,334.74
January 2024	17,572,367.94	55,012,611.56
February 2024	17,347,819.44	54,020,675.84
March 2024	17,125,322.55	53,036,460.22
April 2024	16,904,859.36	52,059,897.94
May 2024	16,686,412.12	51,095,554.19
June 2024	16,469,963.21	50,148,485.44
July 2024	16,255,495.18	49,218,389.09
August 2024	16,042,990.71	48,304,967.79
September 2024	15,832,432.65	47,407,929.28
October 2024	15,623,803.99	46,526,986.38
November 2024	15,417,087.85	45,661,856.84
December 2024	15,212,267.52	44,812,263.28
January 2025	15,009,326.41	43,977,933.11
February 2025	14,808,248.09	43,158,598.46
March 2025	14,609,016.25	42,353,996.07
April 2025	14,411,614.75	41,563,867.22
May 2025	14,216,027.55	40,787,957.68
June 2025	14,022,238.77	40,026,017.59
July 2025	13,830,232.68	39,277,801.43
August 2025	13,639,993.65	38,543,067.91
September 2025	13,451,506.21	37,821,579.90
October 2025	13,264,755.02	37,113,104.40
November 2025	13,079,724.85	36,417,412.42

<u>Distribution Date</u>	<u>Classes P and ZP (in the aggregate)</u>	<u>Classes PA, PB and PZ (in the aggregate)</u>
December 2025	\$12,896,400.62	\$ 35,734,278.92
January 2026	12,714,767.38	35,063,482.78
February 2026	12,535,380.20	34,404,806.69
March 2026	12,358,359.08	33,758,037.11
April 2026	12,183,673.95	33,122,964.20
May 2026	12,011,295.06	32,499,381.73
June 2026	11,841,193.09	31,887,087.07
July 2026	11,673,339.02	31,285,881.09
August 2026	11,507,704.26	30,695,568.11
September 2026	11,344,260.52	30,115,955.84
October 2026	11,182,979.89	29,546,855.33
November 2026	11,023,834.81	28,988,080.90
December 2026	10,866,798.05	28,439,450.09
January 2027	10,711,842.72	27,900,783.62
February 2027	10,558,942.28	27,371,905.30
March 2027	10,408,070.52	26,852,642.01
April 2027	10,259,201.53	26,342,823.63
May 2027	10,112,309.76	25,842,283.00
June 2027	9,967,369.95	25,350,855.87
July 2027	9,824,357.17	24,868,380.82
August 2027	9,683,246.80	24,394,699.26
September 2027	9,544,014.52	23,929,655.34
October 2027	9,406,636.33	23,473,095.93
November 2027	9,271,088.51	23,024,870.55
December 2027	9,137,347.65	22,584,831.35
January 2028	9,005,390.63	22,152,833.05
February 2028	8,875,194.61	21,728,732.89
March 2028	8,746,737.04	21,312,390.62
April 2028	8,619,995.67	20,903,668.39
May 2028	8,494,948.49	20,502,430.78
June 2028	8,371,573.81	20,108,544.73
July 2028	8,249,850.17	19,721,879.49
August 2028	8,129,756.41	19,342,306.58
September 2028	8,011,271.62	18,969,699.78
October 2028	7,894,375.16	18,603,935.06
November 2028	7,779,046.63	18,244,890.55
December 2028	7,665,265.90	17,892,446.51
January 2029	7,553,013.10	17,546,485.29
February 2029	7,442,268.58	17,206,891.30
March 2029	7,333,012.98	16,873,550.95
April 2029	7,225,227.14	16,546,352.65
May 2029	7,118,892.16	16,225,186.76
June 2029	7,013,989.39	15,909,945.55
July 2029	6,910,500.37	15,600,523.16
August 2029	6,808,406.93	15,296,815.61
September 2029	6,707,691.07	14,998,720.72
October 2029	6,608,335.07	14,706,138.09

<u>Distribution Date</u>	<u>Classes P and ZP (in the aggregate)</u>	<u>Classes PA, PB and PZ (in the aggregate)</u>
November 2029	\$ 6,510,321.39	\$ 14,418,969.10
December 2029	6,413,632.73	14,137,116.83
January 2030	6,318,252.00	13,860,486.07
February 2030	6,224,162.33	13,588,983.29
March 2030	6,131,347.06	13,322,516.57
April 2030	6,039,789.75	13,060,995.63
May 2030	5,949,474.14	12,804,331.75
June 2030	5,860,384.19	12,552,437.77
July 2030	5,772,504.07	12,305,228.06
August 2030	5,685,818.14	12,062,618.51
September 2030	5,600,310.95	11,824,526.46
October 2030	5,515,967.26	11,590,870.70
November 2030	5,432,772.01	11,361,571.47
December 2030	5,350,710.33	11,136,550.40
January 2031	5,269,767.54	10,915,730.48
February 2031	5,189,929.14	10,699,036.07
March 2031	5,111,180.83	10,486,392.87
April 2031	5,033,508.46	10,277,727.85
May 2031	4,956,898.09	10,072,969.31
June 2031	4,881,335.94	9,872,046.78
July 2031	4,806,808.40	9,674,891.03
August 2031	4,733,302.03	9,481,434.07
September 2031	4,660,803.57	9,291,609.09
October 2031	4,589,299.93	9,105,350.46
November 2031	4,518,778.17	8,922,593.71
December 2031	4,449,225.52	8,743,275.51
January 2032	4,380,629.38	8,567,333.63
February 2032	4,312,977.29	8,394,706.95
March 2032	4,246,256.97	8,225,335.44
April 2032	4,180,456.27	8,059,160.10
May 2032	4,115,563.22	7,896,122.99
June 2032	4,051,565.98	7,736,167.20
July 2032	3,988,452.87	7,579,236.81
August 2032	3,926,212.36	7,425,276.90
September 2032	3,864,833.05	7,274,233.50
October 2032	3,804,303.70	7,126,053.63
November 2032	3,744,613.22	6,980,685.21
December 2032	3,685,750.63	6,838,077.11
January 2033	3,627,705.11	6,698,179.08
February 2033	3,570,465.97	6,560,941.78
March 2033	3,514,022.68	6,426,316.74
April 2033	3,458,364.80	6,294,256.34
May 2033	3,403,482.05	6,164,713.81
June 2033	3,349,364.27	6,037,643.21
July 2033	3,296,001.45	5,912,999.42
August 2033	3,243,383.67	5,790,738.10
September 2033	3,191,501.17	5,670,815.71

<u>Distribution Date</u>	<u>Classes P and ZP (in the aggregate)</u>	<u>Classes PA, PB and PZ (in the aggregate)</u>
October 2033	\$ 3,140,344.30	\$ 5,553,189.50
November 2033	3,089,903.52	5,437,817.46
December 2033	3,040,169.43	5,324,658.31
January 2034	2,991,132.74	5,213,671.55
February 2034	2,942,784.29	5,104,817.35
March 2034	2,895,115.01	4,998,056.63
April 2034	2,848,115.98	4,893,350.98
May 2034	2,801,778.36	4,790,662.67
June 2034	2,756,093.45	4,689,954.67
July 2034	2,711,052.63	4,591,190.58
August 2034	2,666,647.43	4,494,334.67
September 2034	2,622,869.45	4,399,351.83
October 2034	2,579,710.41	4,306,207.59
November 2034	2,537,162.15	4,214,868.09
December 2034	2,495,216.60	4,125,300.06
January 2035	2,453,865.79	4,037,470.85
February 2035	2,413,101.85	3,951,348.37
March 2035	2,372,917.02	3,866,901.12
April 2035	2,333,303.64	3,784,098.16
May 2035	2,294,254.14	3,702,909.09
June 2035	2,255,761.04	3,623,304.07
July 2035	2,217,816.98	3,545,253.78
August 2035	2,180,414.66	3,468,729.44
September 2035	2,143,546.91	3,393,702.78
October 2035	2,107,206.62	3,320,146.03
November 2035	2,071,386.79	3,248,031.92
December 2035	2,036,080.50	3,177,333.67
January 2036	2,001,280.92	3,108,024.98
February 2036	1,966,981.31	3,040,080.03
March 2036	1,933,175.02	2,973,473.46
April 2036	1,899,855.47	2,908,180.35
May 2036	1,867,016.18	2,844,176.24
June 2036	1,834,650.75	2,781,437.12
July 2036	1,802,752.86	2,719,939.40
August 2036	1,771,316.25	2,659,659.91
September 2036	1,740,334.78	2,600,575.91
October 2036	1,709,802.37	2,542,665.05
November 2036	1,679,713.00	2,485,905.41
December 2036	1,650,060.76	2,430,275.44
January 2037	1,620,839.79	2,375,753.99
February 2037	1,592,044.32	2,322,320.30
March 2037	1,563,668.64	2,269,953.96
April 2037	1,535,707.13	2,218,634.95
May 2037	1,508,154.23	2,168,343.60
June 2037	1,481,004.45	2,119,060.61
July 2037	1,454,252.39	2,070,767.02
August 2037	1,427,892.69	2,023,444.20

<u>Distribution Date</u>	<u>Classes P and ZP (in the aggregate)</u>	<u>Classes PA, PB and PZ (in the aggregate)</u>
September 2037	\$ 1,401,920.09	\$ 1,977,073.88
October 2037	1,376,329.37	1,931,638.10
November 2037	1,351,115.39	1,887,119.25
December 2037	1,326,273.08	1,843,500.01
January 2038	1,301,797.43	1,800,763.40
February 2038	1,277,683.49	1,758,892.72
March 2038	1,253,926.38	1,717,871.61
April 2038	1,230,521.28	1,677,683.98
May 2038	1,207,463.44	1,638,314.03
June 2038	1,184,748.15	1,599,746.27
July 2038	1,162,370.80	1,561,965.46
August 2038	1,140,326.79	1,524,956.67
September 2038	1,118,611.62	1,488,705.23
October 2038	1,097,220.83	1,453,196.72
November 2038	1,076,150.01	1,418,417.00
December 2038	1,055,394.83	1,384,352.19
January 2039	1,034,951.00	1,350,988.65
February 2039	1,014,814.28	1,318,313.00
March 2039	994,980.50	1,286,312.11
April 2039	975,445.54	1,254,973.07
May 2039	956,205.32	1,224,283.22
June 2039	937,255.84	1,194,230.12
July 2039	918,593.12	1,164,801.58
August 2039	900,213.25	1,135,985.60
September 2039	882,112.38	1,107,770.44
October 2039	864,286.68	1,080,144.54
November 2039	846,732.39	1,053,096.57
December 2039	829,445.80	1,026,615.40
January 2040	812,423.25	1,000,690.11
February 2040	795,661.11	975,309.98
March 2040	779,155.82	950,464.49
April 2040	762,903.84	926,143.29
May 2040	746,901.71	902,336.26
June 2040	731,145.98	879,033.44
July 2040	715,633.26	856,225.05
August 2040	700,360.22	833,901.51
September 2040	685,323.55	812,053.40
October 2040	670,519.98	790,671.49
November 2040	655,946.32	769,746.69
December 2040	641,599.37	749,270.11
January 2041	627,476.01	729,233.02
February 2041	613,573.15	709,626.83
March 2041	599,887.73	690,443.12
April 2041	586,416.75	671,673.65
May 2041	573,157.22	653,310.29
June 2041	560,106.22	635,345.09
July 2041	547,260.86	617,770.24

<u>Distribution Date</u>	<u>Classes P and ZP (in the aggregate)</u>	<u>Classes PA, PB and PZ (in the aggregate)</u>
August 2041	\$ 534,618.27	\$ 600,578.08
September 2041	522,175.63	583,761.08
October 2041	509,930.16	567,311.86
November 2041	497,879.12	551,223.17
December 2041	486,019.80	535,487.90
January 2042	474,349.51	520,099.07
February 2042	462,865.62	505,049.84
March 2042	451,565.53	490,333.48
April 2042	440,446.66	475,943.40
May 2042	429,506.48	461,873.12
June 2042	418,742.48	448,116.30
July 2042	408,152.19	434,666.70
August 2042	397,733.17	421,518.21
September 2042	387,483.02	408,664.83
October 2042	377,399.36	396,100.66
November 2042	367,479.84	383,819.93
December 2042	357,722.16	371,816.96
January 2043	348,124.04	360,086.20
February 2043	338,683.21	348,622.19
March 2043	329,397.46	337,419.57
April 2043	320,264.60	326,473.08
May 2043	311,282.46	315,777.56
June 2043	302,448.90	305,327.97
July 2043	293,761.82	295,119.33
August 2043	285,219.14	285,146.77
September 2043	276,818.81	275,405.51
October 2043	268,558.80	265,890.88
November 2043	260,437.11	256,598.26
December 2043	252,451.77	247,523.15
January 2044	244,600.85	238,661.12
February 2044	236,882.41	230,007.83
March 2044	229,294.56	221,559.01
April 2044	221,835.44	213,310.49
May 2044	214,503.20	205,258.17
June 2044	207,296.02	197,398.02
July 2044	200,212.11	189,726.11
August 2044	193,249.69	182,238.55
September 2044	186,407.02	174,931.56
October 2044	179,682.37	167,801.41
November 2044	173,074.04	160,844.44
December 2044	166,580.36	154,057.08
January 2045	160,199.66	147,435.81
February 2045	153,930.30	140,977.19
March 2045	147,770.69	134,677.82
April 2045	141,719.23	128,534.40
May 2045	135,774.34	122,543.68
June 2045	129,934.48	116,702.45

<u>Distribution Date</u>	<u>Classes P and ZP (in the aggregate)</u>	<u>Classes PA, PB and PZ (in the aggregate)</u>
July 2045	\$ 124,198.12	\$ 111,007.61
August 2045	118,563.75	105,456.07
September 2045	113,029.89	100,044.83
October 2045	107,595.07	94,770.93
November 2045	102,257.83	89,631.49
December 2045	97,016.77	84,623.66
January 2046	91,870.45	79,744.67
February 2046	86,817.49	74,991.77
March 2046	81,856.53	70,362.30
April 2046	76,986.21	65,853.63
May 2046	72,205.19	61,463.19
June 2046	67,512.16	57,188.46
July 2046	62,905.81	53,026.95
August 2046	58,384.87	48,976.24
September 2046	53,948.08	45,033.96
October 2046	49,594.18	41,197.77
November 2046	45,321.94	37,465.39
December 2046	41,130.15	33,834.57
January 2047	37,017.62	30,303.11
February 2047	32,983.16	26,868.86
March 2047	29,025.61	23,529.71
April 2047	25,143.82	20,283.58
May 2047	21,336.65	17,128.44
June 2047	17,602.99	14,062.31
July 2047	13,941.73	11,083.23
August 2047	10,351.79	8,189.29
September 2047	6,832.09	5,378.61
October 2047	3,381.57	2,649.36
November 2047 and thereafter	0.00	0.00

Underlying Certificates

Trust Asset Group or Subgroup	Issuer	Series	Class	Issue Date	CUSIP Number	Interest Rate	Interest Type(I)	Final Distribution Date	Principal Type(I)	Original Principal or National Balance of Class	Underlying Certificate Factor(2)	Principal or National Balance in Trust	Percentage of Class in Trust	Approximate Weighted Average Coupon of Mortgage Loans(3)	Approximate Weighted Average Remaining Maturity of Mortgage Loans (in months)(3)	Approximate Weighted Average Loan Age of Mortgage Loans (in months)(3)	Ginnie Mae I or II
8B	Ginnie Mae	2010-107	PX	August 30, 2010	38577JFU2	4.5%	FIX	April 2039	PAC/AD	\$ 53,549,000	0.74814188	\$33,516,008	83.6598255803%	4.848%	262	91	II
9	Ginnie Mae	2017-085	TD(4)(5)	June 30, 2017	38576M6R3	(6)	INV	August 2043	SC/SEQ/AD	5,660,760	0.84532075	4,785,157	100.0000000000	3.327	300	56	II
10	Ginnie Mae	2010-012	MR(7)	January 29, 2010	38576T8X9	3.5	FIX	July 2037	PAC	61,333,000	0.02746161	658,612	39.1029299072	4.905	254	97	II
10	Ginnie Mae	2010-037	UN	March 30, 2010	38576XN77	3.5	FIX	August 2039	PAC/AD	42,525,967	0.12333169	1,083,048	20.699501822	5.296	252	97	II
10	Ginnie Mae	2010-048	DH	April 29, 2011	38377UQ68	3.5	FIX	October 2036	SEQ/AD	450,000,000	0.08658950	3,890,527	10.0000000000	4.907	100	100	II
10	Ginnie Mae	2018-001	DQ(7)	January 30, 2018	38380UK28	3.5	FIX	March 2044	SEQ	40,258,000	0.985106756	9,362,813	23.6095732525	3.780	356	4	II
11D	Ginnie Mae	2017-093	WI(8)	June 30, 2017	38380FCW0	3.0	FIX/IO	June 2047	NTL(PT)	31,493,889	0.85502684	3,842,395	14.2699824877	(8)	(8)	(8)	II
13A	Ginnie Mae	2018-006	OP(9)	January 30, 2018	38380U5A7	0.0	PO	November 2046	SC/SEQ	3,249,889	0.97528183	3,169,557	100.0000000000	(9)	(9)	(9)	II
13B	Ginnie Mae	2013-082	YS	May 30, 2013	38378TDL1	0.0	INV	May 2043	SUP	1,302,827	0.90379713	1,177,491	100.0000000000	3.846	286	61	II
13C	Ginnie Mae	2017-077	D(4)(7)	May 30, 2017	38376ULX5	3.5	FIX/IO	November 2045	NTL(SEQ)	35,714,285	0.78144851	11,721,277	42.0000000000	3.894	347	11	II
13D	Ginnie Mae	2018-006	OT(9)	January 30, 2018	38380U5B5	0.0	PO	November 2046	SC/SEQ	601,831	1.0000000000	601,831	100.0000000000	(9)	(9)	(9)	II
13D	Ginnie Mae	2018-006	TO(9)	January 30, 2018	38380U5C3	0.0	PO	November 2046	SC/SEQ	601,832	1.0000000000	601,832	100.0000000000	(9)	(9)	(9)	II

- As defined under “Class Types” in Appendix I to the Base Offering Circular.
- Underlying Certificate Factors are as of February 2018.
- Based on information as of February 2018.
- More than 10% of the Mortgage Loans underlying this Underlying Certificate may be higher balance Mortgage Loans. See “Risk Factors” in this Supplement.
- Ginnie Mae 2017-085 Class TD is backed by a previously issued REMIC certificate, Class GS from Ginnie Mae 2013-120.
- The Interest Rate will be calculated as described under “Terms Sheet—Interest Rates” in the related Underlying Certificate Disclosure Document.
- MX Class.
- Ginnie Mae 2017-093 Class WI is a REMIC Class that is related to separate Trust Asset Subgroups, which are backed by certain mortgage loans whose approximate weighted average characteristics are as follows:

Series	Trust Asset Subgroup	Approximate Weighted Average Coupon of Mortgage Loans(3)	Approximate Weighted Average Remaining Maturity of Mortgage Loans (in months)(3)	Approximate Weighted Average Loan Age of Mortgage Loans (in months)(3)	Ginnie Mae I or II
2017-093	6A	4.926%	351	9	II
2017-093	6B	5.000	349	9	I
2017-093	6E	4.291	344	15	II

- (9) Each of Ginnie Mae 2018-006 Classes OP, OT and TO are backed by a previously issued MX certificate, Class PO from Ginnie Mae 2016-168. Ginnie Mae 2016-168 Class PO is an MX Class that is derived from REMIC Classes of separate Security Groups. These REMIC Classes are in turn backed by previously issued REMIC certificates, Class YA from Ginnie Mae 2016-146 and Classes KB, KQ, QK, UA, UI and UK from Ginnie Mae 2016-160. These previously issued certificates are backed by certain mortgage loans whose approximate weighted characteristics are as follows:

Series	Class(es)	Approximate Weighted Average Coupon of Mortgage Loans(%)	Approximate Weighted Remaining Term to Maturity of Mortgage Loans (in months)(3)	Approximate Weighted Average Loan Age of Mortgage Loans (in months)(3)
2016-146	YA	3.913%	336	17
2016-160	KB, UA and UI	3.891	339	17
2016-160	KQ, QK and UK	3.877	340	16



\$1,548,740,620

**Government National
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**Guaranteed REMIC
Pass-Through Securities
and MX Securities
Ginnie Mae REMIC Trust 2018-021**

OFFERING CIRCULAR SUPPLEMENT
February 22, 2018

**Citigroup
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