

\$640,609,913
Government National Mortgage Association
GINNIE MAE[®]
Guaranteed HECM MBS REMIC Pass-Through Securities
and MX Securities
Ginnie Mae REMIC Trust 2024-H07

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 HECM MBS 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-17 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 April 30, 2024. 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 “exempted 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						
BA(1)	\$ 5,197,669	(5)	HSEQ	HWAC/HZ/DLY	38383KUS9	February 2074
BZ	735,000	(5)	HSEQ	HWAC/HZ/DLY	38383KUT7	February 2074
Security Group 2						
AI(1)	51,366,432	(5)	NTL(SC/HPT)	HWAC/IO/DLY	38383KUI4	September 2072
FA	51,366,432	(5)	SC/HPT	FLT/HWAC/HZ	38383KUV2	September 2072
Security Group 3						
AF	28,481,722	(5)	HPT	FLT/HWAC/HZ	38383KUW0	April 2074
IA(1)	28,481,722	(5)	NTL(HPT)	HWAC/IO/DLY	38383KUX8	April 2074
Security Group 4						
BI(1)	29,270,273	(5)	NTL(HPT)	HWAC/IO/DLY	38383KUY6	April 2074
FB	10,000,000	(5)	HPT	FLT/HWAC/HZ	38383KUZ3	April 2074
FP	19,270,273	(5)	HPT	FLT/HWAC/HZ	38383KVA7	April 2074
Security Group 5						
BF	44,813,108	(5)	HPT	FLT/HWAC/HZ	38383KV85	March 2074
IB	44,813,108	(5)	NTL(HPT)	HWAC/IO/DLY	38383KV3	March 2074
Security Group 6						
CI	114,911,184	(5)	NTL(HPT)	HWAC/IO/DLY	38383KVD1	February 2074
FC	114,911,184	(5)	HPT	FLT/HWAC/HZ	38383KVE9	February 2074
Security Group 7						
CF	37,274,433	(5)	SC/HPT	FLT/HWAC/HZ	38383KVF6	March 2074
IC(1)	37,274,433	(5)	NTL(SC/HPT)	HWAC/IO	38383KVG4	March 2074
Security Group 8						
DI(1)	20,000,000	(5)	NTL(HPT)	HWAC/IO	38383KVH2	April 2074
FD	20,000,000	(5)	HPT	FLT/HWAC/HZ	38383KVJ8	April 2074
Security Group 9						
DF	13,102,298	(5)	HPT	FLT/HWAC/HZ	38383KVK5	April 2074
FE	13,102,298	(5)	HPT	FLT/HWAC/HZ	38383KVL3	April 2074
ID(1)	26,204,596	(5)	NTL(HPT)	HWAC/IO	38383KVM1	April 2074
Security Group 10						
EF	7,000,000	(5)	HPT	FLT/HWAC/HZ	38383KVN9	April 2074
FG	10,000,000	(5)	HPT	FLT/HWAC/HZ	38383KVP4	April 2074
FH	1,000,000	(5)	HPT	FLT/HWAC/HZ	38383KVQ2	April 2074
GF	3,000,000	(5)	HPT	FLT/HWAC/HZ	38383KVR0	April 2074
HF	1,500,000	(5)	HPT	FLT/HWAC/HZ	38383KVS8	April 2074
IE(1)	22,500,000	(5)	NTL(HPT)	HWAC/IO	38383KV76	April 2074
Security Group 11						
FJ	46,542,525	(5)	SC/HPT	FLT/HWAC/HZ	38383KVU3	July 2071
IH(1)	46,542,525	(5)	NTL(SC/HPT)	HWAC/IO	38383KV1	July 2071
Security Group 12						
IJ(1)	39,989,478	(5)	NTL(HPT)	HWAC/IO	38383KVW9	April 2074
IF	39,989,478	(5)	HPT	FLT/HWAC/HZ	38383KVX7	April 2074
Security Group 13						
IK(1)	18,440,035	(5)	NTL(HPT)	HWAC/IO	38383KVY5	April 2074
KF	18,440,035	(5)	HPT	FLT/HWAC/HZ	38383KVZ2	April 2074
Security Group 14						
FL	44,006,863	(5)	HPT	FLT/HWAC/HZ	38383KWA6	April 2074
LI(1)	46,506,863	(5)	NTL(HPT)	HWAC/IO	38383KWB4	April 2074
PF	2,500,000	(5)	HPT	FLT/HWAC/HZ	38383KWC2	April 2074
Security Group 15						
IL(1)	32,000,000	(5)	NTL(HPT)	HWAC/IO	38383KWD0	April 2074
LF	32,000,000	(5)	HPT	FLT/HWAC/HZ	38383KWE8	April 2074
Security Group 16						
DA	7,551,657	(5)	HSEQ	HWAC/HZ/DLY	38383KWF5	April 2074
DC(1)	1,000,000	(5)	HSEQ	HWAC/HZ/DLY	38383KWG3	April 2074
Security Group 17						
EA(1)	1,429,256	(5)	HSEQ	HWAC/HZ/DLY	38383KWH1	April 2074
EC(1)	100,000	(5)	HSEQ	HWAC/HZ/DLY	38383KWJ7	April 2074
Security Group 18						
FM	20,000,000	(5)	HPT	FLT/HWAC/HZ	38383KWK4	March 2074
MI(1)	20,000,000	(5)	NTL(HPT)	HWAC/IO/DLY	38383KWL2	March 2074
Security Group 19						
IM(1)	2,295,682	(5)	NTL(HPT)	HWAC/IO/DLY	38383KWM0	March 2072
MF	2,295,682	(5)	HPT	FLT/HWAC/HZ	38383KWN8	March 2072
Security Group 20						
FN	14,000,000	(5)	HPT	FLT/HWAC/HZ	38383KWP3	March 2074
NI(1)	14,000,000	(5)	NTL(HPT)	HWAC/IO/DLY	38383KWQ1	March 2074
Security Group 21						
IN(1)	30,000,000	(5)	NTL(HPT)	HWAC/IO/DLY	38383KWR9	March 2074
NF	30,000,000	(5)	HPT	FLT/HWAC/HZ	38383KWS7	March 2074
Residuals						
RR	0	0.00%	NPR	NPR	38383KWT5	April 2074
RR1	0	0.00%	NPR	NPR	38383KWU2	February 2074
RR2	0	0.00%	NPR	NPR	38383KWV0	September 2072
RR3	0	0.00%	NPR	NPR	38383KWV8	April 2074
RR4	0	0.00%	NPR	NPR	38383KWG6	April 2074

- (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 either reduced or increased, as applicable, 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,
- the HECM MBS Base Prospectus dated October 1, 2007, June 1, 2014 or July 1, 2023, as applicable (the “HECM MBS Base Prospectus”),
- each HECM MBS Prospectus Supplement relating to the HECM MBS (the “HECM MBS Prospectus Supplements,” together with the HECM MBS Base Prospectus, the “HECM MBS Disclosure Documents”) and
- in the case of the Group 2, 7 and 11 Securities, the disclosure documents relating to the Underlying Certificates (the “Underlying Certificate Disclosure Documents”).

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

Unless otherwise specifically defined herein, 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: Roberts & Ryan Investments Inc.

Trustee: U.S. Bank National Association

Tax Administrator: The Trustee

Closing Date: April 30, 2024

Distribution Date: The 20th day of each month or, if the 20th day is not a Business Day, the first Business Day thereafter, commencing in May 2024.

Trust Assets:

Trust Asset Group or Subgroup ⁽¹⁾	Trust Asset Type ⁽²⁾	HECM MBS Principal Balance	HECM MBS Rate ⁽³⁾	Original Term to Maturity (in years)	Interest Rates or Approximate Weighted Average Margins of Participations ⁽⁴⁾
1	Ginnie Mae II	\$ 5,932,669	(3)	50	2.600% to 5.950%
2	Underlying Certificate	51,366,432	(5)	(5)	(5)
3	Ginnie Mae II	28,481,722	(6)	50	1.140% to 2.161%
4	Ginnie Mae II	29,270,273	(6)	50	1.390% to 2.140%
5	Ginnie Mae II	44,813,108	(7)	50	2.330% to 3.664%
6	Ginnie Mae II	114,911,184	(7)	50	2.261% to 3.830%
7A	Ginnie Mae II	2,162,463	(6)	50	2.051% to 2.390%
7B	Underlying Certificate	35,111,970	(5)	(5)	(5)
8	Ginnie Mae II	20,000,000	(6)	50	1.660% to 2.570%
9	Ginnie Mae II	26,204,596	(6)	50	1.701% to 2.140%
10	Ginnie Mae II	22,500,000	(6)	50	1.488% to 2.639%
11	Underlying Certificate	46,542,525	(5)	(5)	(5)
12	Ginnie Mae II	39,989,478	(6)	50	1.390% to 2.640%
13	Ginnie Mae II	18,440,035	(6)	50	1.488% to 2.570%
14	Ginnie Mae II	46,506,863	(6)	50	1.640% to 2.639%
15	Ginnie Mae II	32,000,000	(6)	50	1.390% to 2.640%
16	Ginnie Mae II	8,551,657	(3)	50	2.630% to 6.570%
17	Ginnie Mae II	1,529,256	(3)	50	2.490% to 7.450%
18	Ginnie Mae II	20,000,000	(6)	50	0.890% to 3.153%
19	Ginnie Mae II	2,295,682	(6)	50	2.070% to 2.640%
20	Ginnie Mae II	14,000,000	(6)	50	0.890% to 3.153%
21	Ginnie Mae II	30,000,000	(6)	50	0.890% to 3.153%

⁽¹⁾ The Group 7 Trust Assets consist of the enumerated subgroups (each, a “Subgroup”).

⁽²⁾ The Group 1, 3 through 6, 8 through 10 and 12 through 21 and Subgroup 7A Trust Assets are HECM MBS backed by participation interests (each, a “Participation”) in advances made to borrowers and

related amounts in respect of home equity conversion mortgage loans (“HECMs”) insured by FHA. See *“The Trust Assets — The Participations and the HECMs” in this Supplement*. Certain additional information regarding the HECM MBS, including related pool numbers, is set forth in Exhibit A to this Supplement.

- (3) The HECM MBS Rate for each Group 1, 3 through 6, 8 through 10 and 12 through 21 and Subgroup 7A Trust Asset is the weighted average coupon of its related Participation interest rates (“WACR”). WACR constitutes the Weighted Average Coupon Rate for purposes of this Supplement. See *“The Trust Assets — The Trust MBS” in this Supplement*.
- (4) For Groups 1, 16 and 17, reflects the range of interest rates of the Participations (net of the related Servicing Fee Margin) underlying the related HECM MBS pools at issuance. For Groups 3 through 6, 8 through 10, 12 through 15 and 18 through 21 and Subgroup 7A, reflects the range of approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the related HECM MBS pools.
- (5) Certain information regarding the Underlying Certificate is set forth in Exhibits D and E to this Supplement.
- (6) The applicable index for each of the Group 3, 4, 8, 9, 10, 12, 13, 14, 15, 18, 19, 20 and 21 and Subgroup 7A Trust Assets is one-year CMT (“One-Year CMT”). The actual HECM lifetime and, with respect to Pool CZ4359 included in each of the Group 8, 10 and 14 Trust Assets, Pool DB0952 included in the Group 14 Trust Assets and Pool CZ4337 included in the Group 18 Trust Assets, annual caps on interest rate adjustments may limit whether the HECM MBS Rate for a particular Group 3, 4, 8, 9, 10, 12, 13, 14, 15, 18, 19, 20 or 21 or Subgroup 7A Trust Asset remains at One-Year CMT (as determined pursuant to the HECM loan documents) plus the applicable margin. See *“The Trust Assets — The Trust MBS” and “Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the group 2 through 15 and 18 through 21 securities” in this Supplement*.
- (7) The applicable index for each of the Group 5 and 6 Trust Assets is twelve-month Adjusted CME Term SOFR (“One-Year Adjusted CME Term SOFR”). The actual HECM lifetime and annual caps on interest rate adjustments may limit whether the HECM MBS Rate for a particular Group 5 or 6 Trust Asset remains at One-Year Adjusted CME Term SOFR (as determined pursuant to the HECM loan documents) plus the applicable margin. See *“The Trust Assets — The Trust MBS” and “Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the group 2 through 15 and 18 through 21 securities” in this Supplement*.

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 the MX Classes, payments on each Group will be based solely on payments on the Trust Asset Group with the same numerical designation.

Assumed Characteristics of the HECMs and the Participations Underlying the Group 1, 3 through 6, 8 through 10 and 12 through 21 and Subgroup 7A Trust Assets: The assumed characteristics of the HECMs and the Participations underlying the Group 1, 3 through 6, 8 through 10 and 12 through 21 and Subgroup 7A Trust Assets are identified in Exhibit A to this Supplement. The assumed characteristics may differ, perhaps significantly, from the characteristics of the HECMs and the related Participations as of the date of issuance of the related HECM MBS, which characteristics are identified in the related HECM MBS Prospectus Supplement. There can be no assurance that the actual characteristics of the HECMs and the Participations underlying the Group 1, 3 through 6, 8 through 10 and 12 through 21 and Subgroup 7A Trust Assets will be the same as the assumed characteristics identified in Exhibit A to this Supplement.

Assumed Characteristics of the HECMs and the Participations Underlying the Group 2 and 11 and Subgroup 7B Underlying Certificates: The assumed characteristics of the HECMs and the Participations underlying the Underlying Certificates are identified in the respective updated Exhibit A for the

Underlying Certificates (the “Updated Exhibit A”) in Exhibit E to this Supplement. The assumed characteristics may differ, perhaps significantly, from the characteristics of the HECMs and the related Participations as of the date of issuance of the related HECM MBS, which characteristics are identified in the related HECM MBS Prospectus Supplement. There can be no assurance that the actual characteristics of the HECMs and the Participations underlying the Underlying Certificates will be the same as the assumed characteristics identified in the Updated Exhibit A in Exhibit E to this Supplement.

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. See “Description of the Securities — Modification and Exchange” in this Supplement.

Increased Minimum Denomination Classes: Each Regular and MX Class. See “Description of the Securities — Form of Securities” in this Supplement.

Interest Rates: The Floating Rate Classes will bear interest at per annum rates based on a 30-day compounded average of the Secured Overnight Financing Rate (“SOFR”) (hereinafter referred to as “30-day Average SOFR”) as follows:

Class	Interest Rate Formula ⁽¹⁾	Initial Interest Rate ⁽²⁾	Minimum Rate ⁽³⁾	Maximum Rate ⁽⁴⁾	Delay (in days)	30-day Average SOFR for Minimum Interest Rate
Security Group 2						
FA	30-day Average SOFR + 0.74%	6.05864%	0.74000%	(4)	0	0.00000%
Security Group 3						
AF	30-day Average SOFR + 1.00%	6.31864%	1.00000%	(5)	0	0.00000%
Security Group 4						
FB	30-day Average SOFR + 1.10%	6.41864%	1.10000%	(6)	0	0.00000%
FP	30-day Average SOFR + 0.70%	6.01864%	0.70000%	(6)	0	0.00000%
Security Group 5						
BF	30-day Average SOFR + 0.70%	6.04000%	0.70000%	(4)	0	0.00000%
Security Group 6						
FC	30-day Average SOFR + 0.65%	5.97868%	0.65000%	(4)	0	0.00000%
Security Group 7						
CF	30-day Average SOFR + 1.25%	6.56000%	1.25000%	(4)	0	0.00000%
Security Group 8						
FD	30-day Average SOFR + 0.85%	6.17130%	0.85000%	(4)	0	0.00000%
Security Group 9						
DF	30-day Average SOFR + 0.90%	6.22730%	0.90000%	(4)	0	0.00000%
FE	30-day Average SOFR + 0.90%	6.22730%	0.90000%	(4)	0	0.00000%
Security Group 10						
EF	30-day Average SOFR + 0.70%	6.02830%	0.70000%	(4)	0	0.00000%
FG	30-day Average SOFR + 0.72%	6.04830%	0.72000%	(4)	0	0.00000%
FH	30-day Average SOFR + 0.90%	6.22830%	0.90000%	(4)	0	0.00000%
GF	30-day Average SOFR + 0.74%	6.06830%	0.74000%	(4)	0	0.00000%
HF	30-day Average SOFR + 1.05%	6.37830%	1.05000%	(4)	0	0.00000%
Security Group 11						
FJ	30-day Average SOFR + 1.00%	6.32860%	1.00000%	(4)	0	0.00000%

Class	Interest Rate Formula ⁽¹⁾	Initial Interest Rate ⁽²⁾	Minimum Rate ⁽³⁾	Maximum Rate ⁽⁴⁾	Delay (in days)	30-day Average SOFR for Minimum Interest Rate
Security Group 12						
JF	30-day Average SOFR + 0.79%	6.11990%	0.79000%	(4)	0	0.00000%
Security Group 13						
KF	30-day Average SOFR + 0.90%	6.23000%	0.90000%	(4)	0	0.00000%
Security Group 14						
FL	30-day Average SOFR + 0.70%	6.03000%	0.70000%	(4)	0	0.00000%
PF	30-day Average SOFR + 0.72%	6.05000%	0.72000%	(4)	0	0.00000%
Security Group 15						
LF	30-day Average SOFR + 0.72%	6.05000%	0.72000%	(4)	0	0.00000%
Security Group 18						
FM	30-day Average SOFR + 0.72%	6.05000%	0.72000%	10.00000%	0	0.00000%
Security Group 19						
MF	30-day Average SOFR + 1.10%	6.43000%	1.10000%	(4)	0	0.00000%
Security Group 20						
FN	30-day Average SOFR + 0.70%	6.03000%	0.70000%	10.00000%	0	0.00000%
Security Group 21						
NF	30-day Average SOFR + 0.80%	6.13000%	0.80000%	10.00000%	0	0.00000%

- (1) 30-day Average SOFR will be established as described under “Description of the Securities — Interest Distributions — Floating Rate Classes” in this Supplement.
- (2) The initial Interest Rate will be in effect during the first Accrual Period; the Interest Rate for each Floating Rate Class will adjust monthly thereafter.
- (3) The minimum rate for any Accrual Period will be the lesser of (i) the rate indicated in this table under the heading “Minimum Rate” and (ii) the WACR for the related Trust Asset Group (or (x) in the case of Group 3, WACR for the Group 3 Trust Assets less 0.40%, (y) in the case of Group 4, WACR for the Group 4 Trust Assets less 0.32% and (z) for each of Group 2 and 11 and, to the extent included in the calculation of the WACR for Group 7, Subgroup 7B, the interest rate of the Underlying Certificate included in such Trust Asset Group or Subgroup for the related Distribution Date (before giving effect to any payments on such Distribution Date) (“Underlying Certificate WACR”). The WACR for Group 7 will be the weighted average of the Subgroup 7A WACR and the Subgroup 7B Underlying Certificate WACR, weighted based on the outstanding principal balance of the related HECM MBS and Underlying Certificate, respectively.
- (4) Except as otherwise indicated in this table, the maximum rate for any Accrual Period will be the lesser of (i) the rate indicated in this table under the heading “Maximum Rate” and (ii) the WACR or Underlying Certificate WACR for the related Trust Asset Group. *See “Risk Factors — The maximum rate on each floating rate class could limit the amount of interest that accrues on such class” in this Supplement.*
- (5) The maximum rate for any Accrual Period will be WACR for the Group 3 Trust Assets less 0.40%. *See “Risk Factors — The maximum rate on each floating rate class could limit the amount of interest that accrues on such class” in this Supplement.*
- (6) The maximum rate for any Accrual Period will be WACR for the Group 4 Trust Assets less 0.32%. *See “Risk Factors — The maximum rate on each floating rate class could limit the amount of interest that accrues on such class” in this Supplement.*

Each of the Floating Rate Classes will bear interest during each Accrual Period at a per annum rate equal to the lesser of the related maximum rate and the result based on the related interest rate formula described above.

The approximate initial Interest Rates for the Interest Only Classes and Classes BA, BZ, DA, DC, DL, EA, EC and GA are set forth in the table below.

Class	Approximate Initial Interest Rate ⁽¹⁾
Security Group 1	
BA	3.48582%
BZ	3.48582%
Security Group 2	
AI	0.21066%
Security Group 3	
IA	0.56110%
Security Group 4	
BI	0.59705%
Security Groups 2, 3 and 4	
IO ⁽²⁾	0.40578%
Security Groups 3 and 4	
EI ⁽²⁾	0.57932%
Security Group 5	
IB	0.72035%
Security Group 6	
CI	0.79006%
Security Group 7	
IC	0.11988%
Security Group 8	
DI	0.79993%
Security Group 9	
ID	0.69563%
Security Group 10	
IE	0.86098%
Security Group 11	
JI	0.07328%
Security Group 12	
IJ	0.82865%
Security Group 13	
IK	0.70341%
Security Group 14	
LI	0.88641%
Security Group 15	
IL	0.90804%
Security Groups 7, 8, 9, 10, 11, 12, 13, 14 and 15	
GI ⁽²⁾	0.61449%
IG ⁽²⁾	0.61449%
Security Group 16	
DA	3.21616%
DC	3.21616%
Security Group 17	
EA	3.60979%
EC	3.60979%

Class	Approximate Initial Interest Rate ⁽¹⁾
Security Groups 1 and 17	
GA ⁽²⁾	3.51256%
Security Groups 16 and 17	
DL ⁽²⁾	3.25195%
Security Group 18	
MI	0.78131%
Security Group 19	
IM	0.64374%
Security Group 20	
NI	0.86443%
Security Group 21	
IN	0.76443%
Security Groups 18, 19, 20 and 21	
HI ⁽²⁾	0.78646%

(1) The approximate initial Interest Rates for the Classes set forth in the table above (other than Classes AI and JI) were calculated using the assumed characteristics of the Group 1, 3 through 6, 8 through 10 and 12 through 21 and Subgroup 7A HECMs and the Participations underlying the related Group 1, 3 through 6, 8 through 10 and 12 through 21 and Subgroup 7A Trust Assets set forth in Exhibit A, which are provided by the Sponsor as of April 1, 2024. In addition, the approximate initial Interest Rates for Classes GI, IC, IG and IO were also calculated using the assumed characteristics of the Group 2 and 11 and Subgroup 7B Underlying Certificates and the Group 2 and 11 and Subgroup 7B HECMs and the Participations underlying the related Group 2 and 11 and Subgroup 7B Trust Assets set forth in Exhibit E, which are provided by the Sponsor as of April 1, 2024. The approximate initial Interest Rates for Classes AI and JI were calculated using the assumed characteristics of the Group 2 and 11 Underlying Certificates and the Group 2 and 11 HECMs and the Participations underlying the related Group 2 and 11 Trust Assets set forth in Exhibit E, which are provided by the Sponsor as of April 1, 2024. The assumed characteristics include rounded weighted average gross interest rates on the HECMs related to the Participations backing the Trust Assets. The actual initial Interest Rates for such Classes will be calculated based on the interest that accrues on each HECM, aggregated and then rounded to a different level of precision. Therefore the actual Interest Rates for such Classes may differ from the approximate initial Interest Rates set forth herein. On or about the first Distribution Date, investors can obtain the actual initial Interest Rates for such Classes for the related Accrual Period from the Trustee's website, www.usbank.com/abs.

(2) MX Class.

Each of Classes BA, BZ, DA, DC, EA and EC is an HWAC Class that will bear interest during each Accrual Period at a per annum rate equal to the WACR of the related Trust Assets.

Each of Classes DL, EI, GA, GI, HI, IG and IO is an MX Class that is an HWAC Class that will accrue interest during each Accrual Period at an equivalent annualized rate derived by aggregating the accrued interest on its related REMIC Classes for such Accrual Period expressed as a percentage of its outstanding principal or notional balance for such Accrual Period.

Interest Rate for each Interest Only Class (other than the MX Classes): For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the related Trust Asset Group over (II) the sum of the Interest Accrual Amounts for all related Principal Bearing Classes for such Distribution Date, divided by (b) the sum of the Class Principal Balances of the related Stripped Principal Bearing Classes and the Deferred Interest Amount of the related Interest Only Class as of the related Record Date for such Interest Only Class.

Interest Rate for each of Classes BA, BZ, DA, DC, EA and EC: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the related Trust Asset Group, divided by (b) the outstanding principal balance of the related Trust Asset Group as of the related Record Date for such Class.

Distributions: On each Distribution Date, the following distributions will be made to the related Securities:

SECURITY GROUP 1

The Group 1 Available Distribution Amount will be allocated in the following order of priority:

1. To BA, up to the Class BA Interest Accrual Amount for such Distribution Date
2. To BA, in reduction of its Class Principal Balance, until retired
3. To BZ, up to the Class BZ Interest Accrual Amount for such Distribution Date
4. To BZ, in reduction of its Class Principal Balance, until retired

SECURITY GROUP 2

The Group 2 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to AI and FA, pro rata based on their respective Interest Accrual Amounts, up to the Class AI Interest Accrual Amount and the Class FA Interest Accrual Amount for such Distribution Date
2. To FA, in reduction of its Class Principal Balance, up to the amount of the Class FA Principal Distribution Amount for such Distribution Date, until retired
3. To AI, until the Class AI Deferred Interest Amount is reduced to zero

SECURITY GROUP 3

The Group 3 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to AF and IA, pro rata based on their respective Interest Accrual Amounts, up to the Class AF Interest Accrual Amount and the Class IA Interest Accrual Amount for such Distribution Date
2. To AF, in reduction of its Class Principal Balance, up to the amount of the Class AF Principal Distribution Amount for such Distribution Date, until retired
3. To IA, until the Class IA Deferred Interest Amount is reduced to zero

SECURITY GROUP 4

The Group 4 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to BI, FB and FP, pro rata based on their respective Interest Accrual Amounts, up to the Class BI Interest Accrual Amount, the Class FB Interest Accrual Amount and the Class FP Interest Accrual Amount for such Distribution Date
2. Concurrently, to FB and FP, pro rata based on their respective Class Principal Balances, in reduction of their Class Principal Balances, up to the amount of the Group 4 Principal Distribution Amount for such Distribution Date, until retired
3. To BI, until the Class BI Deferred Interest Amount is reduced to zero

SECURITY GROUP 5

The Group 5 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to BF and IB, pro rata based on their respective Interest Accrual Amounts, up to the Class BF Interest Accrual Amount and the Class IB Interest Accrual Amount for such Distribution Date
2. To BF, in reduction of its Class Principal Balance, up to the amount of the Class BF Principal Distribution Amount for such Distribution Date, until retired
3. To IB, until the Class IB Deferred Interest Amount is reduced to zero

SECURITY GROUP 6

The Group 6 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to CI and FC, pro rata based on their respective Interest Accrual Amounts, up to the Class CI Interest Accrual Amount and the Class FC Interest Accrual Amount for such Distribution Date
2. To FC, in reduction of its Class Principal Balance, up to the amount of the Class FC Principal Distribution Amount for such Distribution Date, until retired
3. To CI, until the Class CI Deferred Interest Amount is reduced to zero

SECURITY GROUP 7

The Group 7 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to CF and IC, pro rata based on their respective Interest Accrual Amounts, up to the Class CF Interest Accrual Amount and the Class IC Interest Accrual Amount for such Distribution Date
2. To CF, in reduction of its Class Principal Balance, up to the amount of the Class CF Principal Distribution Amount for such Distribution Date, until retired
3. To IC, until the Class IC Deferred Interest Amount is reduced to zero

SECURITY GROUP 8

The Group 8 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to DI and FD, pro rata based on their respective Interest Accrual Amounts, up to the Class DI Interest Accrual Amount and the Class FD Interest Accrual Amount for such Distribution Date
2. To FD, in reduction of its Class Principal Balance, up to the amount of the Class FD Principal Distribution Amount for such Distribution Date, until retired
3. To DI, until the Class DI Deferred Interest Amount is reduced to zero

SECURITY GROUP 9

The Group 9 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to DF, FE and ID, pro rata based on their respective Interest Accrual Amounts, up to the Class DF Interest Accrual Amount, the Class FE Interest Accrual Amount and the Class ID Interest Accrual Amount for such Distribution Date
2. Concurrently, to DF and FE, pro rata based on their respective Class Principal Balances, in reduction of their Class Principal Balances, up to the amount of the Group 9 Principal Distribution Amount for such Distribution Date, until retired
3. To ID, until the Class ID Deferred Interest Amount is reduced to zero

SECURITY GROUP 10

The Group 10 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to EF, FG, FH, GF, HF and IE, pro rata based on their respective Interest Accrual Amounts, up to the Class EF Interest Accrual Amount, the Class FG Interest Accrual Amount, the Class FH Interest Accrual Amount, the Class GF Interest Accrual Amount, the Class HF Interest Accrual Amount and the Class IE Interest Accrual Amount for such Distribution Date
2. Concurrently, to EF, FG, FH, GF and HF, pro rata based on their respective Class Principal Balances, in reduction of their Class Principal Balances, up to the amount of the Group 10 Principal Distribution Amount for such Distribution Date, until retired
3. To IE, until the Class IE Deferred Interest Amount is reduced to zero

SECURITY GROUP 11

The Group 11 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to FJ and JI, pro rata based on their respective Interest Accrual Amounts, up to the Class FJ Interest Accrual Amount and the Class JI Interest Accrual Amount for such Distribution Date
2. To FJ, in reduction of its Class Principal Balance, up to the amount of the Class FJ Principal Distribution Amount for such Distribution Date, until retired
3. To JI, until the Class JI Deferred Interest Amount is reduced to zero

SECURITY GROUP 12

The Group 12 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to IJ and JF, pro rata based on their respective Interest Accrual Amounts, up to the Class IJ Interest Accrual Amount and the Class JF Interest Accrual Amount for such Distribution Date
2. To JF, in reduction of its Class Principal Balance, up to the amount of the Class JF Principal Distribution Amount for such Distribution Date, until retired
3. To IJ, until the Class IJ Deferred Interest Amount is reduced to zero

SECURITY GROUP 13

The Group 13 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to IK and KF, pro rata based on their respective Interest Accrual Amounts, up to the Class IK Interest Accrual Amount and the Class KF Interest Accrual Amount for such Distribution Date
2. To KF, in reduction of its Class Principal Balance, up to the amount of the Class KF Principal Distribution Amount for such Distribution Date, until retired
3. To IK, until the Class IK Deferred Interest Amount is reduced to zero

SECURITY GROUP 14

The Group 14 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to FL, LI and PF, pro rata based on their respective Interest Accrual Amounts, up to the Class FL Interest Accrual Amount, the Class LI Interest Accrual Amount and the Class PF Interest Accrual Amount for such Distribution Date

2. Concurrently, to FL and PF, pro rata based on their respective Class Principal Balances, in reduction of their Class Principal Balances, up to the amount of the Group 14 Principal Distribution Amount for such Distribution Date, until retired

3. To LI, until the Class LI Deferred Interest Amount is reduced to zero

SECURITY GROUP 15

The Group 15 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to IL and LF, pro rata based on their respective Interest Accrual Amounts, up to the Class IL Interest Accrual Amount and the Class LF Interest Accrual Amount for such Distribution Date

2. To LF, in reduction of its Class Principal Balance, up to the amount of the Class LF Principal Distribution Amount for such Distribution Date, until retired

3. To IL, until the Class IL Deferred Interest Amount is reduced to zero

SECURITY GROUP 16

The Group 16 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to DA and DC, pro rata based on their respective Interest Accrual Amounts, up to the Class DA Interest Accrual Amount and the Class DC Interest Accrual Amount for such Distribution Date

2. To DA, in reduction of its Class Principal Balance, until retired

3. To DC, in reduction of its Class Principal Balance, until retired

SECURITY GROUP 17

The Group 17 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to EA and EC, pro rata based on their respective Interest Accrual Amounts, up to the Class EA Interest Accrual Amount and the Class EC Interest Accrual Amount for such Distribution Date

2. To EA, in reduction of its Class Principal Balance, until retired

3. To EC, in reduction of its Class Principal Balance, until retired

SECURITY GROUP 18

The Group 18 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to FM and MI, pro rata based on their respective Interest Accrual Amounts, up to the Class FM Interest Accrual Amount and the Class MI Interest Accrual Amount for such Distribution Date

2. To FM, in reduction of its Class Principal Balance, up to the amount of the Class FM Principal Distribution Amount for such Distribution Date, until retired

3. To MI, until the Class MI Deferred Interest Amount is reduced to zero

SECURITY GROUP 19

The Group 19 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to IM and MF, pro rata based on their respective Interest Accrual Amounts, up to the Class IM Interest Accrual Amount and the Class MF Interest Accrual Amount for such Distribution Date

2. To MF, in reduction of its Class Principal Balance, up to the amount of the Class MF Principal Distribution Amount for such Distribution Date, until retired

3. To IM, until the Class IM Deferred Interest Amount is reduced to zero

SECURITY GROUP 20

The Group 20 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to FN and NI, pro rata based on their respective Interest Accrual Amounts, up to the Class FN Interest Accrual Amount and the Class NI Interest Accrual Amount for such Distribution Date

2. To FN, in reduction of its Class Principal Balance, up to the amount of the Class FN Principal Distribution Amount for such Distribution Date, until retired

3. To NI, until the Class NI Deferred Interest Amount is reduced to zero

SECURITY GROUP 21

The Group 21 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to IN and NF, pro rata based on their respective Interest Accrual Amounts, up to the Class IN Interest Accrual Amount and the Class NF Interest Accrual Amount for such Distribution Date

2. To NF, in reduction of its Class Principal Balance, up to the amount of the Class NF Principal Distribution Amount for such Distribution Date, until retired

3. To IN, until the Class IN Deferred Interest Amount is reduced to zero

Available Distribution Amount: For each of Security Groups 1, 3 through 6, 8 through 10 and 12 through 21, with respect to each Distribution Date, the excess, if any, of (a) the sum of (i) the product of (A) the original principal amount of the related HECM MBS and (B) the Certificate Factor or Calculated Certificate Factor, as applicable, for the preceding Distribution Date and (ii) the interest accrued with respect to such HECM MBS for the related Accrual Period over (b) the product of (i) the original principal amount of such HECM MBS and (ii) the Certificate Factor or Calculated Certificate Factor, as applicable, for the current Distribution Date. For each of Security Groups 2 and 11, with respect to each Distribution Date, the amounts received in respect of the Group 2 and 11 Trust Assets, as applicable, on such Distribution Date. For Security Group 7, with respect to each Distribution Date, the sum of (x) for Subgroup 7A, the excess, if any, of (a) the sum of (i) the product of (A) the original principal amount of the related HECM MBS and (B) the Certificate Factor or Calculated Certificate Factor, as applicable, for the preceding Distribution Date and (ii) the interest accrued with respect to such HECM MBS for the related Accrual Period over (b) the product of (i) the original principal amount of such HECM MBS and (ii) the Certificate Factor or Calculated Certificate Factor, as applicable, for the current Distribution Date and (y) for Subgroup 7B, the amount received in respect of the Subgroup 7B Trust Asset on such Distribution Date.

For purposes of the definitions herein, the following Security and Trust Asset Groups and Classes are related and categorized as follows:

Security Group	Trust Asset Group	Interest Only Classes	Principal Bearing Classes	
			Stripped Principal Bearing Classes	Other Principal Bearing Classes
1	1	N/A	N/A	BA, BZ
2	2	AI	FA	N/A
3	3	IA	AF	N/A
4	4	BI	FB, FP	N/A
5	5	IB	BF	N/A
6	6	CI	FC	N/A

Security Group	Trust Asset Group	Interest Only Classes	Principal Bearing Classes	
			Stripped Principal Bearing Classes	Other Principal Bearing Classes
7	7	IC	CF	N/A
8	8	DI	FD	N/A
9	9	ID	DF, FE	N/A
10	10	IE	EF, FG, FH, GF, HF	N/A
11	11	JI	FJ	N/A
12	12	IJ	JF	N/A
13	13	IK	KF	N/A
14	14	LI	FL, PF	N/A
15	15	IL	LF	N/A
16	16	N/A	N/A	DA, DC
17	17	N/A	N/A	EA, EC
18	18	MI	FM	N/A
19	19	IM	MF	N/A
20	20	NI	FN	N/A
21	21	IN	NF	N/A

Deferred Interest Amount for each Interest Only Class (other than the MX Classes): With respect to any Distribution Date, the excess, if any, of (i) the sum of all Interest Accrual Amounts for such Interest Only Class for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of such Class on all prior Distribution Dates plus (b) the amount distributed as an Interest Accrual Amount in respect of such Class on such Distribution Date, as specified for the related Security Group in “Terms Sheet — Distributions” in this Supplement. On or about each Distribution Date, the Deferred Interest Amount is available on reports published by the Trustee on its website, www.usbank.com/abs.

Deferred Interest Amount for Classes EI, GI, HI, IG and IO: With respect to any Distribution Date, the sum of the Deferred Interest Amounts for the related REMIC Classes shown on Schedule I to this Supplement.

Interest Accrual Amount for each Interest Only Class (other than the MX Classes): For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Interest Rate on the Class Notional Balance of such Class as of the related Record Date.

Interest Accrual Amount for Classes DL, EI, GA, GI, HI, IG and IO: For any Distribution Date, the sum of the Interest Accrual Amounts for the related REMIC Classes shown on Schedule I to this Supplement.

Interest Accrual Amount for Principal Bearing Classes (other than the MX Classes): For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Interest Rate on the Class Principal Balance of such Class as of the related Record Date.

Principal Distribution Amount for each Stripped Principal Bearing Class (other than Classes DF, EF, FB, FE, FG, FH, FL, FP, GE, HF and PF): For any Distribution Date, the product of (i) the excess, if any, of (a) the related Group Available Distribution Amount for such Distribution Date over (b) the sum of the Interest Accrual Amount for the Stripped Principal Bearing Class and the Interest Accrual Amount for the related Interest Only Class for such Distribution Date, and (ii) the quotient of (a) the Class Principal Balance of the Stripped Principal Bearing Class as of the related Record Date divided by (b) the sum of (x) the Class Principal Balance of the Stripped Principal Bearing Class as of the related Record Date and (y) the Deferred Interest Amount of the related Interest Only Class as of the related Record Date.

Principal Distribution Amount for Groups 4, 9, 10 and 14: For any Distribution Date, the product of (i) the excess, if any, of (a) the related Group Available Distribution Amount for such Distribution Date

over (b) the sum of the Interest Accrual Amounts for all related Principal Bearing Classes and the Interest Accrual Amount for the related Interest Only Class for such Distribution Date, and (ii) the quotient of (a) the sum of the Class Principal Balances of all related Principal Bearing Classes as of the related Record Date divided by (b) the sum of (x) the Class Principal Balance of all related Principal Bearing Classes as of the related Record Date and (y) the Deferred Interest Amount of the related Interest Only Class as of the related Record Date.

Notional Classes: The Notional Classes will not receive distributions of principal based on their Class Notional Balances 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 or increases to that extent with, the outstanding principal balance of the related Trust Asset Group or Groups indicated:

Class	Original Class Notional Balance	Represents
Security Group 2		
AI	\$ 51,366,432	100% of the Group 2 Trust Asset
Security Group 3		
IA	28,481,722	100% of the Group 3 Trust Assets
Security Group 4		
BI	29,270,273	100% of the Group 4 Trust Assets
Security Groups 2, 3 and 4		
IO	109,118,427	100% of the Group 2 Trust Asset, the Group 3 Trust Assets and the Group 4 Trust Assets (in the aggregate)
Security Groups 3 and 4		
EI	57,751,995	100% of the Group 3 Trust Assets and the Group 4 Trust Assets (in the aggregate)
Security Group 5		
IB	44,813,108	100% of the Group 5 Trust Assets
Security Group 6		
CI	114,911,184	100% of the Group 6 Trust Assets
Security Group 7		
IC	37,274,433	100% of the Group 7 Trust Assets
Security Group 8		
DI	20,000,000	100% of the Group 8 Trust Assets
Security Group 9		
ID	26,204,596	100% of the Group 9 Trust Assets
Security Group 10		
IE	22,500,000	100% of the Group 10 Trust Assets
Security Group 11		
JI	46,542,525	100% of the Group 11 Trust Asset
Security Group 12		
IJ	39,989,478	100% of the Group 12 Trust Assets
Security Group 13		
IK	18,440,035	100% of the Group 13 Trust Assets
Security Group 14		
LI	46,506,863	100% of the Group 14 Trust Assets
Security Group 15		
IL	32,000,000	100% of the Group 15 Trust Assets

Class	Original Class Notional Balance	Represents
Security Groups 7, 8, 9, 10, 11, 12, 13, 14 and 15		
GI	\$289,457,930	100% of the Group 7 Trust Assets, the Group 8 Trust Assets, the Group 9 Trust Assets, the Group 10 Trust Assets, the Group 11 Trust Asset, the Group 12 Trust Assets, the Group 13 Trust Assets, the Group 14 Trust Assets and the Group 15 Trust Assets (in the aggregate)
IG	289,457,930	100% of the Group 7 Trust Assets, the Group 8 Trust Assets, the Group 9 Trust Assets, the Group 10 Trust Assets, the Group 11 Trust Asset, the Group 12 Trust Assets, the Group 13 Trust Assets, the Group 14 Trust Assets and the Group 15 Trust Assets (in the aggregate)
Security Group 18		
MI	20,000,000	100% of the Group 18 Trust Assets
Security Group 19		
IM	2,295,682	100% of the Group 19 Trust Assets
Security Group 20		
NI	14,000,000	100% of the Group 20 Trust Assets
Security Group 21		
IN	30,000,000	100% of the Group 21 Trust Assets
Security Groups 18, 19, 20 and 21		
HI	66,295,682	100% of the Group 18 Trust Assets, the Group 19 Trust Assets, the Group 20 Trust Assets and the Group 21 Trust Assets (in the aggregate)

Tax Status: Double REMIC Series as to each of the following Groups of Trust Assets and related Trust REMICs:

Trust Assets	Trust REMIC
Group 1 Trust Assets	Group 1 Pooling REMIC and Group 1 Issuing REMIC
Group 2 Trust Asset	Group 2 Pooling REMIC and Group 2 Issuing REMIC
Group 3 Trust Assets	Group 3 Pooling REMIC and Group 3 Issuing REMIC
Group 4 Trust Assets	Group 4 Pooling REMIC and Group 4 Issuing REMIC
Group 5 through 21 Trust Assets	Group 5 through 21 Pooling REMIC and Group 5 through 21 Issuing REMIC

Separate REMIC elections will be made as to each of the Trust REMICs identified above. See “*Certain United States Federal Income Tax Consequences*” in this Supplement and in the Base Offering Circular.

Regular and Residual Classes: Classes RR, RR1, RR2, RR3 and RR4 are Residual Classes. Each of the Residual Classes represents the Residual Interest of the related Trust REMICs, as described under “*Certain United States Federal Income Taxes — Residual Securities*” in this Supplement. All other Classes of REMIC Securities are Regular Classes. See “*Certain United States Federal Income Tax Consequences*” in this Supplement and in the Base Offering Circular.

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 HECMs related to the participations underlying the trust assets 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 HECMs related to the participations underlying the trust assets. Any historical data regarding mortgage loan prepayment rates may not be indicative of the rate of future prepayments on the related HECMs, and no assurances can be given about the rates at which the related HECMs will prepay. We expect the rate of principal payments on the HECMs related to the participations underlying the trust assets to vary. Borrowers generally may prepay their HECMs at any time without penalty.

In addition to voluntary prepayments, HECMs can be prepaid as a result of governmental mortgage insurance claim payments, loss mitigation arrangements, repurchases or liquidations of defaulted HECMs. Although under certain circumstances Ginnie Mae issuers have the option to repurchase defaulted HECMs from the related pool underlying a Ginnie Mae HECM MBS certificate, they are not obligated to do so. Defaulted HECMs that remain in pools backing Ginnie Mae HECM 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, pandemic or other natural disaster may affect the rate of principal payments, including prepayments, on the related HECMs. Any such event may damage the related mortgaged properties that secure the HECMs or 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 HECMs in such areas resulting in prepayments on the HECMs related to the participations underlying the trust assets due to governmental mortgage insurance claim payments, loss mitigation arrangements, repurchases or liquidations of defaulted HECMs. Insurance payments on damaged or destroyed homes may also lead to prepayments

on the related HECMs. 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 HECMs from the related pool underlying a Ginnie Mae MBS certificate, even if such HECMs 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 HECMs and the resulting effect on the timing or rate of principal payments on your securities.

It is uncertain when payments will be made in respect of securities backed by HECM MBS.

The rate of voluntary prepayments and the occurrence of maturity events and Ginnie Mae issuer purchase events with respect to HECMs are uncertain. A borrower may prepay in whole or in part the outstanding balance of a HECM at any time without penalty, including any accrued interest thereon. No interest or principal is required to be paid by the borrower, however, until maturity, which generally occurs upon the occurrence of a maturity event, which may be deferred under certain circumstances. A Ginnie Mae issuer of a HECM MBS is obligated to purchase, under certain circumstances, all participations related to a HECM.

It is uncertain when any amounts might be paid on securities backed by HECM MBS because it is uncertain (i) whether a HECM borrower will choose to prepay amounts advanced in whole or in part, (ii) when any maturity event might occur, whether that maturity event will be deferred and, if so, the extent of the deferral, and (iii) when any Ginnie Mae issuer purchase event might occur, and thus the yields on and weighted average lives of securities backed by HECM MBS may differ substantially from an investor's expectations. See "Risk Factors" and "Prepayment and Yield Considerations" in the HECM MBS Base Prospectus and "Yield, Maturity and Prepayment Considerations" in this supplement.

From time to time FHA and the residential mortgage industry make changes to the requirements, procedures and related fees for originating, refinancing and servicing HECMs. Any of these changes may result in HECM MBS backed by participations related to HECMs subject to different underwriting or servicing requirements or procedures. Such changes may impact borrower prepayment, delinquency, refinance and mortgage insurance claim rates and may influence the decision by a Ginnie Mae issuer whether to exercise any optional Ginnie Mae issuer purchase event.

The enforceability of some HECM maturity event clauses may be uncertain. HECMs contain clauses defining maturity events. The clauses in some HECMs permit the issuer to declare the HECM due and payable upon the death of the last surviving borrower. Litigation by surviving non-borrower spouses may interfere with or affect the ability of the issuer to realize upon the collateral. The inability to enforce a due-on-death clause may affect the weighted average lives and the yields realized by investors in the 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 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.

HECM borrowers may choose from various payment plans, each of which has different prepayment characteristics that may affect the weighted average lives and yields of the securities. For example, line of credit payment plans may experience higher prepayment rates than other payment plans. To the extent that the HECMs include a large concentration of line of credit HECMs, such HECMs may experience higher prepayment rates. Higher prepayment rates will reduce, perhaps significantly, the weighted average lives of the securities. Reductions in the

weighted average lives of the securities will affect the yields on the securities. HECM borrowers may have the ability to change to another available payment plan at any time as long as the change complies with the FHA requirements in effect. See *“The Trust Assets — The Participations and the HECMs”* in this supplement.

A HECM that has been drawn up to its principal limit, or becomes drawn up to its principal limit early in its term, could result in a reduction of the weighted average lives of and yields on the related securities. A borrower's principal limit for a HECM represents the maximum disbursement that the borrower can receive under the HECM and is calculated, in part, on the basis of the maximum claim amount for such HECM. The borrower's access to the principal limit may be restricted by the FHA loan origination requirements applicable to the related HECM. The maximum claim amount for a HECM generally represents the lender's maximum insurance claim from HUD for such HECM. A HECM with a loan balance that is approaching or has reached its principal limit, or that is fully drawn early in its term, is likely to reach its maximum claim amount sooner than a HECM with significant remaining credit availability that is drawn over an extended period of time. When a HECM approaches its maximum claim amount, a mandatory purchase event or a 98% optional purchase event may occur. If a purchase of all participations relating to a HECM occurs under such a Ginnie Mae issuer purchase event, the purchase will result in a payment in respect of the related securities and will reduce the weighted average lives of such securities. Reductions in the weighted average lives of the securities will affect, perhaps significantly, the yields on the securities.

The Underlying Certificate WACR of the group 2 and 11 and subgroup 7B trust assets may limit the amount of interest distributed to or accrued on the related floating rate and notional classes. The interest entitlements of Classes FA and FJ, as applicable, are capped at the Underlying Certificate WACR of the related trust assets, which are underlying certificates. The interest entitlement of Class CF is capped at the WACR of the related trust assets, which, in the case of subgroup 7B, is an underlying certificate. In turn, the interest entitlements of each of the underlying certificates included in trust asset group 2 and 11 and subgroup 7B are capped at the WACR of its related underlying trust assets, in each case as described in the related

underlying certificate disclosure document. If the Underlying Certificate WACR of the group 2 and 11 trust assets or the WACR of the group 7 trust assets (the calculation of which includes the Underlying Certificate WACR of the subgroup 7B trust asset) is equal to or lower than the interest rate on the related floating rate class based on the interest rate formula as shown under “Terms Sheet — Interest Rates” in this supplement for any accrual period, interest entitlements with respect to Classes AI, IC and JI, as applicable, may be reduced to zero because such class is entitled to receive the excess of interest accrued in respect of the related trust assets over the interest accrued on the related floating rate class. In addition, if the Underlying Certificate WACR of the group 2 and 11 trust assets or the WACR of the group 7 trust assets (the calculation of which includes the Underlying Certificate WACR of the subgroup 7B trust asset) is lower than the interest rate on Classes CF, FA and FJ, as applicable, based on its related interest rate formula as shown under “Terms Sheet — Interest Rates” in this supplement for any accrual period, interest accruing on such floating rate class will be reduced because the interest rate on such class is capped at a rate equal to the Underlying Certificate WACR or WACR of the related trust assets.

The levels of any interest rate indices applicable to the group 2 through 15 and 18 through 21 Trust Assets or securities will affect payments and yields on the group 2 through 15 and 18 through 21 securities. If any interest rate index applicable to the group 2 through 15 and 18 through 21 Trust Assets or the securities performs differently from what you expect, the yield on your securities may be lower than you expect. Lower levels of any applicable interest rate index may reduce the yield on floating rate securities. You should bear in mind that the timing of changes in any applicable interest rate index may also affect your yield: generally the earlier a change in an applicable interest rate index occurs, the greater the effect such change will have on your yield. It is doubtful that any applicable interest rate index will remain constant.

In addition, higher levels of any interest rate index applicable to adjustable rate HECMs will increase the rate at which such HECMs reach their maximum claim amounts. When a HECM approaches its maximum claim amount, certain Ginnie Mae issuer purchase events could occur resulting in a prepayment in respect of the related securities

and reductions in the weighted average lives of the related securities. Reductions in the weighted average lives of the securities will affect, perhaps significantly, the yields on the securities.

The applicable interest rate indices for the group 2 through 15 and 18 through 21 Trust Assets and securities are identified under “Terms Sheet — Trust Assets” and “— Interest Rates” in this supplement.

Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the group 2 through 15 and 18 through 21 securities. If the applicable interest rate indices increase to a sufficiently high level, the interest rates on the adjustable rate HECMs related to the participations underlying the group 2 through 15 and 18 through 21 trust assets may be limited by caps. As a result, the WACR on the related HECM MBS, as well as the interest rates on the related securities, may be limited. The application of any caps on the adjustable rate HECMs may significantly impact the interest rates on the interest only classes in groups 2 through 15 and 18 through 21 because the interest entitlement of such classes of securities is entirely dependent on the WACR or Underlying Certificate WACR of the related trust asset group.

The maximum rate on each floating rate class could limit the amount of interest that accrues on such class. Each of Classes FM, FN and NF is subject to a maximum rate which is equal to the lesser of the related maximum rate set forth under “Terms Sheet — Interest Rates” for that class and the WACR for the related trust asset group. If 30-day Average SOFR exceeds certain levels, the interest rate on each of Classes FM, FN and NF may be capped at the related maximum rate set forth under “Terms Sheet — Interest Rates” for that class, even in instances when such rate is less than the WACR for the related trust asset group. Each of Classes AF, FB and FP is subject to a maximum rate which is equal to the related maximum rate set forth under “Terms Sheet — Interest Rates” for that class, which is less than the WACR for the related trust asset group. Each Floating Rate Class (other than Classes AF, FB, FM, FN, FP and NF) is subject to a maximum rate that is equal to the WACR or Underlying Certificate WACR for the related trust asset group.

The mortgage interest rate indices for the HECMs related to the participations directly or indirectly underlying the group 2 through 15 and 18 through 21 trust assets are different than the interest rate index for the related securities, which may impact, perhaps significantly, the amount of interest distributable to the securities after any applicable initial fixed rate period of the related HECMs. Because of the differences in how, when and how often the applicable interest rate indices for such HECMs are determined compared to how, when and how often the related securities interest rate index is determined, there may be a mismatch between the interest rates on the group 2 through 15 and 18 through 21 trust assets and the interest rates on the related securities. In addition, the HECMs related to the group 2 through 15 and 18 through 21 trust assets may have different monthly or annual interest rate adjustment dates, which may affect the WACR of the related HECM MBS and the interest entitlements of the group 2 through 15 and 18 through 21 trust assets and may magnify the difference between the WACR of the group 2 through 15 and 18 through 21 trust assets and the interest rates on the related securities.

If the applicable interest rate indices for such HECM MBS are lower than the related securities interest rate index for any accrual period, interest accruals with respect to the related notional class may be reduced because such notional class is entitled to receive the excess of interest accrued in respect of the related trust assets, as applicable, over the interest distributable to the related floating rate class or classes. In addition, if the applicable interest rate indices for such HECMs are significantly lower than the related securities interest rate index for any accrual period, interest accruing on the related floating rate class or classes may be reduced because the interest rate on such floating rate class or classes is capped at a rate equal to the WACR or Underlying Certificate WACR of the related trust assets. In the event that the applicable interest rate indices for such HECMs are higher than the related securities interest rate index, interest accruing on the related floating rate class or classes may not be affected but interest accruals with respect to the related notional class will be increased.

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.

The rate of reduction or increase in the principal balance of the underlying certificates will directly affect the rate of reduction or increase in the principal and notional balances of the group 2, 7 and 11 securities. The underlying certificates will be sensitive to the rate of payments of principal (including prepayments) of the related HECMs. This supplement contains no information as to whether the underlying certificates have performed as originally anticipated. Additional information as to the underlying certificates may be obtained by performing an analysis of the current class factors of the underlying certificates in light of applicable information contained in the underlying certificate disclosure documents.

An investment in the group 2 through 15 and 18 through 21 securities entails risks not associated with an investment in conventional fixed rate securities or securities linked to established market indices. The Federal Reserve Bank of New York began to publish SOFR in April 2018 and compounded averages of SOFR in March 2020. Although the Federal Reserve Bank of New York has also published historical indicative SOFR from August 2014 to March 2018, such pre-publication data necessarily involves assumptions, estimates and approximations. You should not rely on any historical changes or trends in SOFR as an indicator of future changes in SOFR. Daily shifts in SOFR have been, and may in the future be, greater than those in comparable market indices. Because the interest rate applicable to any accrual period for securities with an interest rate based on SOFR will be calculated by reference to the daily rates of SOFR during an approximate 30-day period commencing and ending before the related accrual period as described under “Description of the Securities — Interest Distributions — Floating Rate Classes” in this supplement, the return on and

value of the group 2 through 15 and 18 through 21 securities may fluctuate more than debt securities linked to less volatile indices.

30-day Average SOFR is a relatively new market index and the group 2 through 15 and 18 through 21 securities will likely have no established trading market when issued, and an established trading market may never develop or, if developed, may not be liquid. Market terms for securities indexed to 30-day Average SOFR may evolve over time, and trading prices of some securities indexed to 30-day Average SOFR may be lower than those of later-issued securities as a result. Similarly, if 30-day Average SOFR does not prove to be widely used in similar securities, the trading price of related SOFR-Based Classes may be lower than those of securities linked to indices that are more widely used. Investors in SOFR-Based Classes may not be able to sell their securities at all or may not be able to sell their securities at prices that will provide them with a yield comparable to similar investments that have a developed secondary market, and may consequently suffer from increased pricing volatility and market risk.

You should consult your own financial and legal advisors about the risks associated with an investment in the group 2 through 15 and 18 through 21 securities and the suitability of investing in the group 2 through 15 and 18 through 21 securities in light of your particular circumstances.

Interest on the floating rate securities will be determined using a replacement rate if 30-day Average SOFR is no longer available, which could adversely affect the value of your investment in the group 2 through 15 and 18 through 21 securities. 30-day Average SOFR is published by the Federal Reserve Bank of New York based on data received from other sources, and neither Ginnie Mae nor the trustee has any control over its determination, calculation or publication. The activities of the Federal Reserve Bank of New York may directly affect prevailing 30-day Average SOFR in unpredictable ways. There can be no guarantee that 30-day Average SOFR will not be discontinued or fundamentally altered in a manner that is materially adverse to the interests of holders of securities indexed to 30-day Average SOFR. If the manner in which 30-day Average SOFR is calculated is

changed or if 30-day Average SOFR is discontinued, that change or discontinuance may result in a reduction of the amount of interest payable on applicable SOFR-Based Classes and the trading prices of such Classes.

The Federal Reserve Bank of New York has noted that it may alter the methods of calculation, publication schedule, rate revision practices or availability of 30-day Average SOFR at any time without notice. There can be no assurance that 30-day Average SOFR will not be discontinued or fundamentally altered in a manner that is materially adverse to the interests of investors in the group 2 through 15 and 18 through 21 securities.

If 30-day Average SOFR is no longer published or cannot be used, the amount of interest payable on the floating rate securities will be determined using a replacement rate, as described under “Description of the Securities — Interest Rate Indices — Benchmark Replacement” in the Base Offering Circular. Ginnie Mae will have the sole discretion to make conforming changes in connection with any replacement rate without the consent of security holders or any other party, as described under “Description of the Securities — Interest Rate Indices — Benchmark Replacement” in the Base Offering Circular. This could reduce the amount of interest payable on the floating rate securities, which could adversely affect the return on, value of, and market for, the group 2 through 15 and 18 through 21 securities. Furthermore, there can be no assurance that the characteristics of any replacement rate will be similar to 30-day Average SOFR or that any replacement rate will produce the economic equivalent of 30-day Average SOFR.

The securities may not be a suitable investment for you. The securities, especially the group 2, 7 and 11 securities and, in particular, the interest only 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 HECMs and the participations underlying the trust assets and the underlying certificates affect

the weighted average lives and yields of your securities. The yield and decrement tables in this supplement are based on assumed characteristics that are likely to be different from the actual characteristics. Furthermore, certain of the assumed characteristics identified in Exhibits A and E to this supplement, such as maximum claim amount and HECM MBS principal balance, are calculated on an aggregate basis which may cause results to differ, perhaps significantly, from those calculated using the actual characteristics of the trust assets on a HECM or participation level basis. As a result, the yields on your securities could be lower than you expected, even if the HECMs prepay at the constant prepayment rates set forth in the applicable table.

It is highly unlikely that the HECMs will prepay at any of the prepayment rates assumed or draw at any of the draw rates assumed, if any, in this supplement, or at any constant rate.

Lack of publicly available information on the HECMs and the related participations underlying the trust assets may adversely affect the liquidity of your securities. Limited information will be made publicly available regarding the performance of the HECMs and the related participations underlying the trust assets after the closing date. The absence of publicly available information may affect your ability to sell your securities to prospective investors.

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 the Underlying Certificates, will evidence, directly or indirectly, Ginnie Mae Certificates.

The Trust MBS (Groups 1, 3 through 6, 8 through 10 and 12 through 21 and Subgroup 7A)

The Group 1, 3 through 6, 8 through 10 and 12 through 21 and Subgroup 7A Trust Assets are HECM MBS guaranteed by Ginnie Mae, and are based on or backed by Participations in advances made to borrowers and related amounts in respect of HECMs. Each such HECM MBS will accrue interest at the interest rate for that HECM MBS for each accrual period (the “HECM MBS Rate”) as set forth in the related HECM MBS Disclosure Documents. The HECM MBS Rate is generally equal to the weighted average of the interest rates on the Participations (each, the “Participation Interest Rate”).

The interest rate of HECM MBS backed by Participations related to adjustable rate HECMs may be limited by caps on the adjustable rate HECMs. *See “Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the group 2 through 15 and 18 through 21 securities” in this Supplement.*

With respect to each Participation, the Participation Interest Rate generally equals the interest rate of the related HECM less the Servicing Fee Margin. The Servicing Fee Margin generally represents the amount of the servicing compensation payable to the Ginnie Mae Issuer and the Ginnie Mae guaranty fee. However, the Servicing Fee Margin may vary depending on the Issue Date of the HECM MBS and whether the servicing compensation for the HECM is paid on a flat monthly fee arrangement or as a portion of the mortgage interest rate.

Amounts accrued on each HECM MBS in respect of interest each month will equal the product of (i) one-twelfth of the HECM MBS Rate and (ii) the unpaid and outstanding principal amount of such HECM MBS at the end of the prior month. Each month the accrued interest with respect to each HECM MBS will be added to the then outstanding principal balance of such HECM MBS. There are no scheduled payments of interest. It is generally anticipated that no payment in respect of any HECM MBS will be paid until the occurrence of a Maturity Event, which may be deferred in certain circumstances, or in the event that a borrower makes a voluntary prepayment in whole or in part of the outstanding principal balance of the related HECM or a Ginnie Mae Issuer purchase event occurs.

The HECM MBS Disclosure Documents 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 the HECM MBS Disclosure Documents, 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.

The Participations and the related HECMs are further described in the tables in the Terms Sheet hereof and in Exhibit A to this Supplement. Exhibit A also sets forth information regarding approximate loan ages of the related HECMs and weighted average information regarding various characteristics of the HECMs relating to the Participations underlying the related HECM MBS.

The Underlying Certificates (Groups 2 and 11 and Subgroup 7B)

The Group 2 and 11 and Subgroup 7B Trust Assets are Underlying Certificates that represent beneficial ownership interests in 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

Documents. Each Underlying Certificate Disclosure Document may be obtained from ginniemae.gov or 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, such offering document. See *“Underlying Certificates” in the Base Offering Circular*.

Each Underlying Certificate provides for monthly distributions and is further described in the tables contained in Exhibits D and E to this Supplement. The tables also set forth information regarding the approximate weighted average HECM age and gross coupon of the HECMs underlying each Underlying Certificate.

The Participations and the HECMs

The Participations and the related HECMs underlying the Group 1, 3 through 6, 8 through 10 and 12 through 21 and Subgroup 7A Trust Assets are expected to have, on a weighted average basis, the characteristics set forth in Exhibit A and the general characteristics described in the Base Offering Circular and the HECM MBS Disclosure Documents. The Participations and the related HECMs underlying each Underlying Certificate are expected to have, on a weighted average basis, the characteristics set forth in Exhibits D and E to this supplement. The Participations are related to interests in advances made to borrowers and related amounts in respect of first lien, single-family, fixed rate and adjustable rate residential HECM loans insured by the Federal Housing Administration. See *“The Ginnie Mae Certificates — General” in the Base Offering Circular*.

HECM borrowers may choose from various payment plans, which may be limited or influenced by the characteristics of their particular HECM. These characteristics include, among other things, the value of the mortgaged property, the amount disbursed to the HECM borrower at closing, the age of the HECM borrower and in certain cases the age of any non-borrowing spouse, and the type of interest rate selected by the HECM borrower at closing. HECM borrowers may have the ability to change to another available payment plan at any time as long as the change complies with FHA requirements. The “single disbursement lump sum” payment plan allows a single draw at closing of up to a specified percentage of the principal limit of the HECM plus subsequent disbursements after closing for set-asides. The “tenure” payment plan guarantees that the borrower will receive equal monthly payments for so long as the property remains the borrower’s principal residence. The “term” payment plan guarantees that the borrower will receive monthly payments for a fixed term of months as selected by the borrower. The “line of credit” payment plan allows the borrower to draw up to the available line of credit and in amounts of the borrower’s choosing. The “modified tenure” payment plan allows the borrower to set aside a portion of loan proceeds as a line of credit and receive the remaining balance in the form of equal monthly payments. The “modified term” payment plan allows the borrower to set aside a portion of the loan proceeds as a line of credit and receive the remaining balance as equal monthly payments for a fixed period of time selected by the borrower. Each payment plan is designed so that no repayments of principal or interest are required until a Maturity Event occurs, which may be deferred in certain circumstances. Any HECM may be prepaid in whole or in part at any time without penalty under each of the payment plans. See *“Risk Factors — HECM borrowers may choose from various payment plans, each of which has different prepayment characteristics that may affect the weighted average lives and yields of the securities” in this Supplement*.

Each monthly adjustable rate HECM MBS is backed by Participations related to adjustable rate HECMs with interest rates that adjust (i) on a monthly basis, (ii) in the month immediately following the issuance of the related HECM MBS and (iii) on the same interest rate adjustment date equal to the first day of the month. Each annual adjustable rate HECM MBS is backed by Participations related to adjustable rate HECMs with interest rates that adjust (i) on an annual basis, (ii) within twelve (12) months following the issuance of the related HECM MBS and (iii) notwithstanding anything to the contrary in the HECM MBS Disclosure Documents, on the same or different interest rate adjustment dates. See *“Risk Factors — The mortgage rate indices for the HECMs related to the participations directly or indirectly underlying the group 2 through 15 and 18 through 21 trust assets are different than the interest rate index for the related securities, which may impact, perhaps significantly, the amount of interest distributable to the securities after any applicable initial fixed rate period of the related HECMs” in this Supplement*.

Specific information regarding the individual characteristics of the Participations and the related HECMs is not available. For purposes of this Supplement, certain assumptions have been made regarding the characteristics of the Participations and the related HECMs. However, the actual characteristics of many of the Participations and the related HECMs will differ from the characteristics assumed, perhaps significantly. This will be the case even if the weighted average characteristics of the Participations and the related HECMs are the same as the assumed characteristics. Small differences in the characteristics of the Participations and the related HECMs can have a significant effect on the Weighted Average Lives and yields of the Securities. See *“Terms Sheet — Assumed Characteristics of the HECMs and the Participations Underlying the Group 1, 3 through 6, 8 through 10 and 12 through 21 and Subgroup 7A Trust Assets,” “Terms Sheet — Assumed Characteristics of the HECMs and Participations Underlying the Group 2 and 11 and Subgroup 7B Underlying Certificates,” “Risk Factors,” “Yield, Maturity and Prepayment Considerations” and Exhibits A and E 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 will be issued in minimum dollar denominations of initial principal or notional balance of \$100,000 and integral multiples of \$1 in excess of \$100,000.

Distributions

Distributions on the Securities will be made on each Distribution Date as specified under “Terms Sheet — Distribution Date” 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 applicable Available Distribution Amount will be distributed to the related 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 or accrued as described under “Terms Sheet — Distributions” in this Supplement.

- Interest will be calculated on the basis of a 360-day year consisting of twelve 30-day months.
- Interest distributable or accrued 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.

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 Period

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

Class	Accrual Period
Delay Classes	The calendar month preceding the related Distribution Date
Floating Rate Classes and Classes DI, GI, IC, ID, IE, IG, IJ, IK, IL, JI and LI.	From the 20 th day of the month preceding the month of the related Distribution Date through the 19 th day of the month of that Distribution Date

Floating Rate Classes

The Floating Rate Classes will bear interest as shown under “Terms Sheet — Interest Rates” in this Supplement.

The Interest Rate for the Floating Rate Classes will be based initially on 30-day Average SOFR. The Trustee or its agent will determine 30-day Average SOFR as described under “Description of the Securities — Interest Rate Indices — Determination of 30-day Average SOFR” in the Base Offering Circular.

If 30-day Average SOFR ceases to be available or is no longer representative, a replacement rate will be selected, as described under “Description of the Securities — Interest Rate Indices — Benchmark Replacement” in the Base Offering Circular.

HECM MBS Weighted Average Coupon Classes

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

The interest that will be distributed or accrued, as applicable, on each HECM MBS Weighted Average Coupon Class will be limited by the interest that is distributed or accrued in respect of the related Trust Assets. With respect to the Participations underlying the Group 2 through 15 and 18 through 21 Trust Assets, see “Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the group 2 through 15 and 18 through 21 securities” in this Supplement and “Risk Factors — The mortgage rate indices for the HECMs related to the participations directly or indirectly underlying the group 2 through 15 and 18 through 21 trust assets are different than the interest rate index for the related securities, which may impact, perhaps significantly, the amount of interest distributable to the securities after any applicable initial fixed rate period of the related HECMs” in this Supplement. With respect to the Participations underlying the Group 2 and 11 and Subgroup 7B Trust Assets, see “Risk Factors — The Underlying Certificate WACR of the group 2 and 11 and subgroup 7B trust assets may limit the amount of interest distributed to or accrued on the related floating rate and notional classes” in this Supplement.

The Trustee’s determination of 30-day Average SOFR and its calculation of the Interest Rates will be final except in the case of clear error. Investors can obtain 30-day Average SOFR levels and Interest Rates for the current and preceding Accrual Periods from ginniemae.gov or by calling the Information Agent at (800) 234-GNMA.

HECM MBS Accrual Classes

Each of Classes AF, BA, BF, BZ, CF, DA, DC, DF, EA, EC, EF, FA, FB, FC, FD, FE, FG, FH, FJ, FL, FM, FN, FP, GF, HF, JF, KF, LF, MF, NF and PF is a HECM MBS Accrual Class. Interest will accrue on each HECM MBS Accrual Class and be distributed as described under “HECM MBS Accrual Class” in Appendix II to the Base Offering Circular.

Deferred Interest Amounts

Any interest accrued and unpaid on a Notional Class during the Accrual Period for any Distribution Date that is not distributed because of an insufficiency in the related Available Distribution Amount for such Distribution Date increases the related Deferred Interest Amount for such Notional Class. Any such amounts distributable to the Holders of a Notional Class will be paid no later than the Final Distribution Date of such Notional Class.

Principal Distributions

Amounts distributable in respect of principal will be distributed to the Holders entitled thereto as described under “Terms Sheet — Distributions” 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 based on their Class Notional Balances. 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 or increased as shown under “Terms Sheet — Notional Classes” in this Supplement.

Residual Securities

The Residual Securities will represent the beneficial ownership of the Residual Interest in the related Issuing REMIC and the beneficial ownership of the Residual Interest in the related Pooling REMIC, as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular. The Residual Securities have no Class Principal Balance and do not accrue interest. The Residual 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 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 a HECM MBS Accrual Class) or any addition to or 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 addition to or 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.
- Investors may obtain current Class Factors on ginniemae.gov.

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. The exercise of this

option may be influenced by a number of factors, including but not limited to, the value of the Trust Assets then remaining in the Trust and general market conditions. The Trustee will be entitled to retain all proceeds and any other amounts in excess of the termination price payable to the Securities under the Trust Agreement.

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:

Trust REMICs	Related Securities
Group 1 Issuing and Pooling REMICs	Group 1 Securities
Group 2 Issuing and Pooling REMICs	Group 2 Securities
Group 3 Issuing and Pooling REMICs	Group 3 Securities
Group 4 Issuing and Pooling REMICs	Group 4 Securities
Group 5 through 21 Issuing and Pooling REMICs	Group 5 through 21 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 (including any related Deferred Interest Amount). 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 1, 2, 3 and 4, a Holder of all of the outstanding Regular Securities of such Security Group and the related Class of Residual Securities will have the right to purchase the related Trust Assets upon three Business Days' notice (the "Notice Period"). The purchase will be for cash in an amount equal to (A)(i) the aggregate remaining principal balance of the Trust Assets of such Security Group, but in no event less than the aggregate outstanding principal amount, if any, plus Deferred Interest Amount, if any, 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 REMICs, 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 REMICs. 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 shown on Schedule I to this Supplement. Similarly, all or a portion of the related MX Class may be exchanged for proportionate interests in the related Classes of REMIC Securities. 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.

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 or 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 One Federal Street, 3rd Floor, Boston, MA 02110, Attention: Ginnie Mae REMIC Program Agency Group 2024-H07. 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 1/32 of 1% of the outstanding principal balance or notional balance of the Securities surrendered for exchange (but not less than \$2,000 or more than \$25,000). 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 HECMs will affect the Weighted Average Lives of and the yields realized by investors in the related Securities.

- The rate of principal payments (including prepayments or partial payments) of the HECMs relating to the Participations underlying the Securities and the Underlying Certificates depends on a variety of economic, geographic, social and other factors, including prevailing market interest rates, home values, HECM borrower mortality, qualifying non-borrowing spouse mortality, divorce rates, changes in the value of the mortgaged property, the HECM borrower's ability to draw down additional funds without refinancing, FHA guidelines regarding HECMs, servicing decisions and court imposed limits on the rights and remedies available to a Ginnie Mae Issuer under the HECMs, and will affect the Weighted Average Lives and yields realized by investors in the related Securities. HECMs may respond differently than traditional forward mortgage loans to the factors that influence prepayment.

With respect to the related Trust Assets, the occurrence of any of the following events with respect to a HECM related to the Participations underlying the related HECM MBS (each a "Maturity Event") will, subject to deferral in certain circumstances, result in the holders of the Securities being entitled to a distribution of principal:

- if a borrower dies and the property is not the principal residence of at least one surviving borrower,
- if a borrower conveys all of his or her title in the mortgaged property and no other borrower retains title to the mortgaged property,
- if the mortgaged property ceases to be the principal residence of a borrower for reasons other than death and the mortgaged property is not the principal residence of at least one surviving borrower,
- if a borrower fails to occupy the mortgaged property for a period of longer than 12 consecutive months because of physical or mental illness and the mortgaged property is not the principal residence of at least one other borrower, or
- if a borrower fails to perform any of its obligations under the HECM (for example, the failure of the borrower to make certain agreed upon repairs to the mortgaged property or the failure of the borrower to pay taxes and hazard insurance premiums).

Some HECMs may provide for the deferral of a Maturity Event when the last surviving borrower dies with a non-borrowing spouse who satisfies FHA qualifying attributes and ongoing requirements for deferral. This deferral ceases when the non-borrowing spouse fails to qualify or satisfy FHA requirements for deferral, at which point the Maturity Event is no longer deferred and the HECM will become due and payable in accordance with FHA procedures.

Generally, a HECM is not repaid immediately upon the occurrence of a Maturity Event, but continues to accrue interest until the liquidation of the related mortgaged property and the repayment of the HECM or the receipt of insurance proceeds from FHA. Any resulting shortfall to investors in the related Securities with respect to any Participations in the related HECM will be covered by Ginnie Mae pursuant to its guaranty of the Securities.

A Ginnie Mae Issuer is obligated to purchase all Participations related to a HECM when the outstanding principal amount of the related HECM is equal to or greater than 98% of the "Maximum Claim Amount," and a Ginnie Mae Issuer has the option to purchase all Participations related to a HECM to the extent that any borrower's request for an additional advance in respect of any HECM, if funded, together with the outstanding principal amount of the related HECM is equal to or greater than 98% of the "Maximum Claim Amount" or when a HECM becomes, and continues to be, due and payable in accordance with its terms, as applicable (any such purchase referred to herein as a "Ginnie Mae Issuer Purchase Event"). In connection with such repurchase, the Ginnie Mae Issuer will pay an amount (the "Release

Price”) equal to the outstanding principal amount of all of the Participations related to such HECMs, and Ginnie Mae will relinquish all right, title and interest it has in the HECMs and the related Participations. With respect to each Participation, the “outstanding principal amount” of such Participation is the original principal amount of such Participation as of the related Issue Date of the related HECM MBS, increased by the Accrued Interest with respect to such Participation and decreased by any payments made in respect of such Participation. For purposes of determining the Release Price, the “Accrued Interest” with respect to any Participation is the aggregate interest accrued, compounded on a monthly basis, allocable to the Participation at the related Participation Interest Rate for each month (in each case, after taking into account any payments made in reduction of such Participation) from and including the Issue Date through the last day of the reporting month (as such term is defined in the Ginnie Mae guaranty agreement for the related HECM MBS) in which the Participation is to be purchased. The Participations relating to the HECM must be purchased by the Ginnie Mae Issuer at the end of the reporting month in which the outstanding principal balance of the HECM equals or exceeds 98% of the Maximum Claim Amount for such HECM. The Release Price will be passed through to the related securityholders on the Distribution Date following the month in which such Ginnie Mae Issuer Purchase Event occurs.

Higher levels of One-Year Adjusted CME Term SOFR or One-Year CMT, as applicable, and additional draws on HECMs will increase the rate at which the related HECMs will reach their Maximum Claim Amounts. Any payment in respect of the related Securities resulting from a Ginnie Mae Issuer Purchase Event will reduce the Weighted Average Lives of such Securities and will affect, perhaps significantly, the yields on such Securities.

The occurrence of voluntary prepayments by a borrower, Maturity Events and Ginnie Mae Issuer Purchase Events will accelerate the distribution of principal of the Securities. It is uncertain when any amounts might be paid on securities backed by Participations in HECMs because it is uncertain (i) whether a HECM borrower will choose to prepay amounts advanced in whole or in part, (ii) when any Maturity Event might occur and whether that Maturity Event will be deferred and (iii) when any Ginnie Mae Issuer Purchase Event might occur. Investors in the Securities are urged to review the discussion under “*Risk Factors — It is uncertain when payments will be made in respect of securities backed by HECM MBS*” in this Supplement and also the HECM MBS Disclosure Documents.

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 2, 7 and 11 Securities are urged to review the discussion under “*Risk Factors — The rate of reduction or increase in the principal balance of the underlying certificates will directly affect the rate of reduction or increase in the principal and notional balances of the group 2, 7 and 11 securities*” in this Supplement.

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. In the case of each Notional Class, the related Deferred Interest Amount will be reduced to zero no later than the Final Distribution Date for such Notional Class.

- 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

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

1. The HECMs and related Participations underlying the Group 1, 3 through 6, 8 through 10 and 12 through 21 and Subgroup 7A Trust Assets have the assumed characteristics shown in Exhibit A, and the HECMs and related Participations underlying the Group 2 and 11 and Subgroup 7B Trust Assets have the assumed characteristics shown in Exhibit E.

2. The HECMs prepay at the constant percentages of the prepayment curve (described below and in Exhibit B) shown in the related table.
3. Draw activity occurs on the first day of the month and payments on the HECMs occur on the last day of the month, whether or not a Business Day, commencing in April 2024.
4. Distributions, if any, on the Securities are always received on the 20th day of the month, whether or not a Business Day, commencing in May 2024.
5. A termination of the Trust, any Trust REMIC or any Underlying Trust does not occur.
6. The Closing Date for the Securities is April 30, 2024.
7. 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.
8. Distributions on the Underlying Certificates are made as described in the Underlying Certificate Disclosure Documents.
9. HECM borrowers who have the ability to do so draw at the annualized draw rate determined in accordance with the constant percentages of the draw curve shown in Exhibit C (the “Draw Rate”). The Draw Rate (converted to an equivalent monthly factor) is applied to the Maximum Claim Amount.
10. If a mandatory Ginnie Mae Issuer Purchase Event occurs with respect to a HECM, the purchase of the related Participation timely occurs. No optional Ginnie Mae Issuer Purchase Events occur.
11. The initial Interest Rates on the Group 3 through 6, 8 through 10, 12 through 15 and 18 through 21 Securities will be based on the initial rates as shown under “Terms Sheet — Interest Rates” in this Supplement; however, the interest rate on the Group 3 through 6, 8 through 10, 12 through 15 and 18 through 21 adjustable rate HECMs for the first Distribution Date is based on the information set forth in Exhibit A. The Interest Rates on the Group 3 through 6, 8 through 10, 12 through 15 and 18 through 21 Floating Rate Securities will adjust monthly. For purposes of the Group 3 through 6, 8 through 10, 12 through 15 and 18 through 21 decrement tables, in all periods on or subsequent to the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A, the constant value shown of the applicable index shown in Exhibit A with respect to any such decrement table is used to calculate the interest rate with respect to the Group 3 through 6, 8 through 10, 12 through 15 and 18 through 21 HECMs, while on all Distribution Dates occurring after the first Distribution Date, the constant value shown of the applicable index shown in the Terms Sheet with respect to any such decrement table is used to calculate the interest rate with respect to the applicable Class.
12. The initial Interest Rates on the Group 2 and 11 Securities will be based on the initial rates as shown under “Terms Sheet — Interest Rates” in this Supplement; however, the interest rate on the Group 2 and 11 adjustable rate HECMs for the first Distribution Date is based on the information set forth in Exhibit E. The Interest Rates on the Group 2 and 11 Floating Rate Securities will adjust monthly. For purposes of the Group 2 and 11 decrement tables, in all periods on or subsequent to the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit E, the constant value shown of the applicable index shown in Exhibit E with respect to any such decrement table is used to calculate the interest rate with respect to the Group 2 and 11 HECMs, while on all Distribution Dates occurring after the first Distribution Date, the constant value shown of the applicable index shown in the Terms Sheet with respect to any such decrement table is used to calculate the interest rate with respect to the applicable Class and the Group 2 and 11 Trust Assets.
13. The initial Interest Rates on the Group 7 Securities will be based on the initial rates as shown under “Terms Sheet — Interest Rates” in this Supplement; however, the interest rate on the Group 7 adjustable rate HECMs for the first Distribution Date is based on the information set forth in Exhibit A, in the case of Subgroup 7A, and Exhibit E, in the case of Subgroup 7B. The Interest Rates on the Group 7 Floating Rate Securities will adjust monthly. For purposes of the Group 7 decrement tables, in all periods on or subsequent to the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A, in the case of Subgroup 7A, and Exhibit E, in the case of Subgroup 7B, the constant value shown of the applicable index shown in Exhibit A or Exhibit E, as applicable, with respect to any such decrement table

is used to calculate the interest rate with respect to the Group 7 HECMs, while on all Distribution Dates occurring after the first Distribution Date, the constant value shown of the applicable index shown in the Terms Sheet with respect to any such decrement table is used to calculate the interest rate with respect to the applicable Class and the Subgroup 7B Trust Assets.

14. The HECMs and the Participations underlying the Group 5 and 6 Trust Assets and, in the case of Pools CZ4337, CZ4359 and DB0952, the Group 8, 10, 14 and 18 Trust Assets each have annual interest rate adjustment caps of 2%. There are no periodic interest rate adjustment caps on the HECMs and the Participations underlying the Group 2, 3, 4, 7, 8, 9, 10, 11, 12, 13, 14, 15, 18, 19, 20 and 21 Trust Assets (other than Pool CZ4359 included in Trust Asset Groups 8, 10 and 14, Pool DB0952 included in Trust Asset Group 14 and Pool CZ4337 included in Trust Asset Group 18).

15. The original term of the HECMs is 50 years. If a HECM remains outstanding after its original term of 50 years, a mandatory Ginnie Mae Issuer Purchase Event occurs with respect to such HECM.

16. No borrower changes payment plans.

17. Each Class is held from the Closing Date and is not exchanged in whole or in part.

18. Draws occur each month in respect of the Monthly Servicing Fee, if any, as set forth on Exhibit A or Exhibit E. No draws occur in respect of any set asides for property charges (such as taxes, hazard insurance, ground rents or assessments) or repairs.

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 HECMs will not have the characteristics assumed, many Distribution Dates will occur on a Business Day after the 20th of the month, draw activity and prepayments, if any, will occur throughout the month, draws will occur in respect of set asides for property charges and repairs, 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 is based on a prepayment curve (“PPC”) consisting of a series of Constant Prepayment Rates (“CPRs”). CPR is the standard prepayment assumption model of The Securities Industry and Financial Markets Association. CPR represents a constant rate of prepayment on the HECMs each month relative to the then outstanding aggregate principal balance of the HECMs for the life of those HECMs. See “Yield, Maturity and Prepayment Considerations — Standard Prepayment Assumption Models” in the Base Offering Circular.

The PPC and Draw Rates are based on the respective percentages in effect beginning on each Distribution Date as indicated in Exhibits B and C.

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

tables, One-Year Adjusted CME Term SOFR, 30-day Average SOFR and One-Year CMT, as applicable, are constant at the rates set forth in such tables and draws, if any, occur at the Draw Rates set forth in Exhibit C. 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 PPC Prepayment Assumption Rate and each indicated level of One-Year Adjusted CME Term SOFR, 30-day Average SOFR and One-Year CMT, as applicable. 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 amount, 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 based on its Class Notional Balance 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 and further does not factor in any entitlement to the applicable Deferred Interest Amount. See the footnotes below related to the decrement tables for each Notional Class.

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 HECMs related to the Participations underlying the related Trust Assets and the Modeling Assumptions.

**Security Group 1
PPC Prepayment Assumption Rates**

Distribution Date	Class BA				
	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100
April 2025	104	93	90	86	83
April 2026	107	85	78	71	65
April 2027	103	71	62	54	46
April 2028	107	63	51	41	32
April 2029	110	54	41	29	20
April 2030	114	45	31	19	10
April 2031	118	37	21	10	1
April 2032	80	14	3	0	0
April 2033	82	8	0	0	0
April 2034	84	3	0	0	0
April 2035	87	0	0	0	0
April 2036	89	0	0	0	0
April 2037	29	0	0	0	0
April 2038	30	0	0	0	0
April 2039 and thereafter	0	0	0	0	0
Weighted Average Life (years)	10.6	5.2	4.2	3.6	3.0

**Security Group 1
PPC Prepayment Assumption Rates**

Distribution Date	Class BZ				
	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100
April 2025	104	104	104	104	104
April 2026	107	107	107	107	107
April 2027	111	111	111	111	111
April 2028	115	115	115	115	115
April 2029	119	119	119	119	119
April 2030	123	123	123	123	123
April 2031	127	128	128	128	128
April 2032	131	131	131	99	63
April 2033	135	135	120	72	42
April 2034	139	139	92	51	27
April 2035	143	133	69	35	16
April 2036	147	108	51	23	10
April 2037	151	38	16	6	2
April 2038	156	30	11	4	1
April 2039 and thereafter	0	0	0	0	0
Weighted Average Life (years)	14.3	12.5	11.1	9.7	8.7

**Security Group 2
PPC Prepayment Assumption Rates**

Distribution Date	Class AI* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class AI* 7.59000% 30-day Average SOFR 6.70500% One-Year CMT					Class AI* 9.85000% 30-day Average SOFR 8.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	99	96	94	91	109	100	98	95	92	110	102	99	96	93
April 2026	113	97	91	85	80	118	99	93	88	82	121	102	96	90	84
April 2027	121	93	84	76	68	129	97	88	79	71	133	101	91	82	73
April 2028	128	88	76	65	56	140	93	80	69	59	147	98	85	73	62
April 2029	137	82	68	55	45	152	88	73	59	48	160	93	77	63	51
April 2030	145	76	59	45	35	164	82	64	49	37	150	75	59	45	34
April 2031	143	65	47	34	24	119	51	38	27	19	5	2	2	1	1
April 2032	129	49	34	23	15	5	2	1	1	1	2	1	0	0	0
April 2033	68	22	14	9	5	1	0	0	0	0	1	0	0	0	0
April 2034	5	1	1	0	0	1	0	0	0	0	1	0	0	0	0
April 2035	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2036	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2037	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2038	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2039	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2040	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2041	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2042	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2043	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2044	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	8.8	7.3	6.2	5.4	4.7	7.5	6.7	5.9	5.2	4.6	6.6	6.2	5.7	5.1	4.5

* The decrement tables for Class AI reflect only the Class AI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class AI Notional Balance at the Class AI Interest Rate, Class AI is entitled to the Class AI Deferred Interest Amount. No representation is made about the timing of distributions of the Class AI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class AI.

**Security Group 2
PPC Prepayment Assumption Rates**

Distribution Date	Class FA 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class FA 7.59000% 30-day Average SOFR 6.70500% One-Year CMT					Class FA 9.85000% 30-day Average SOFR 8.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	99	96	94	91	108	100	98	95	92	110	102	99	96	93
April 2026	113	97	91	85	80	118	99	93	88	82	121	102	96	90	84
April 2027	120	93	84	76	68	128	97	88	79	71	133	101	91	82	73
April 2028	127	88	76	65	56	139	93	80	69	59	147	98	85	73	62
April 2029	135	82	68	55	45	151	88	73	59	48	160	93	77	63	51
April 2030	143	76	59	45	35	162	82	64	49	37	150	75	59	45	34
April 2031	141	65	47	34	24	118	51	38	27	19	5	2	2	1	1
April 2032	127	49	34	23	15	5	2	1	1	1	2	1	0	0	0
April 2033	67	22	14	9	5	1	0	0	0	0	1	0	0	0	0
April 2034	5	1	1	0	0	1	0	0	0	0	1	0	0	0	0
April 2035	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2036	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2037	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2038	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2039	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2040	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2041	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2042	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2043	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2044	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	8.8	7.3	6.2	5.4	4.7	7.5	6.7	5.9	5.2	4.6	6.6	6.2	5.7	5.1	4.5

**Security Group 3
PPC Prepayment Assumption Rates**

Distribution Date	Class AF 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class AF 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class AF 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	99	97	94	92	110	102	100	97	94	110	102	100	97	94
April 2026	113	97	92	86	81	121	103	97	91	86	121	103	97	91	86
April 2027	121	94	85	77	69	133	102	93	84	75	133	102	93	84	75
April 2028	129	89	77	67	57	146	100	87	75	64	146	100	87	75	64
April 2029	137	84	69	57	46	161	97	80	66	53	161	97	80	66	53
April 2030	146	78	61	47	36	150	78	61	47	36	150	78	61	47	36
April 2031	154	70	52	38	27	15	7	5	4	3	15	7	5	4	3
April 2032	157	61	42	29	19	12	5	3	2	1	12	5	3	2	1
April 2033	93	30	20	12	8	13	4	3	2	1	13	4	3	2	1
April 2034	12	3	2	1	1	12	3	2	1	1	12	3	2	1	1
April 2035	11	2	1	1	0	9	2	1	1	0	9	2	1	1	0
April 2036	11	2	1	0	0	9	1	1	0	0	9	1	1	0	0
April 2037	11	1	1	0	0	10	1	1	0	0	10	1	1	0	0
April 2038	11	1	1	0	0	0	0	0	0	0	0	0	0	0	0
April 2039	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2040	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.4	7.5	6.4	5.6	4.8	7.0	6.5	5.9	5.2	4.7	7.0	6.5	5.9	5.2	4.7

**Security Group 3
PPC Prepayment Assumption Rates**

Distribution Date	Class IA* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class IA* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class IA* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	99	97	94	92	110	102	100	97	94	110	102	100	97	94
April 2026	115	97	92	86	81	122	103	97	91	86	122	103	97	91	86
April 2027	123	94	85	77	69	135	102	93	84	75	135	102	93	84	75
April 2028	132	89	77	67	57	149	100	87	75	64	149	100	87	75	64
April 2029	142	84	69	57	46	165	97	80	66	53	165	97	80	66	53
April 2030	152	78	61	47	36	153	78	61	47	36	153	78	61	47	36
April 2031	162	70	52	38	27	15	7	5	4	3	15	7	5	4	3
April 2032	166	61	42	29	19	13	5	3	2	1	13	5	3	2	1
April 2033	99	30	20	12	8	13	4	3	2	1	13	4	3	2	1
April 2034	13	3	2	1	1	13	3	2	1	1	13	3	2	1	1
April 2035	11	2	1	1	0	9	2	1	1	0	9	2	1	1	0
April 2036	12	2	1	0	0	9	1	1	0	0	9	1	1	0	0
April 2037	11	1	1	0	0	10	1	1	0	0	10	1	1	0	0
April 2038	12	1	1	0	0	0	0	0	0	0	0	0	0	0	0
April 2039	9	1	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2040	9	1	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.4	7.5	6.4	5.6	4.8	7.0	6.5	5.9	5.2	4.7	7.0	6.5	5.9	5.2	4.7

* The decrement tables for Class IA reflect only the Class IA Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IA Notional Balance at the Class IA Interest Rate, Class IA is entitled to the Class IA Deferred Interest Amount. No representation is made about the timing of distributions of the Class IA Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IA.

**Security Group 4
PPC Prepayment Assumption Rates**

Distribution Date	Class BI* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class BI* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class BI* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	104	104	103	102	112	109	108	107	106	112	109	108	107	106
April 2026	115	105	102	99	96	126	115	112	108	105	126	116	112	109	105
April 2027	123	104	98	92	86	141	119	112	105	99	142	120	113	106	100
April 2028	132	100	91	83	75	156	119	108	98	89	158	120	109	99	90
April 2029	139	95	82	72	62	126	86	75	65	56	129	87	76	66	57
April 2030	149	89	74	62	51	139	83	69	57	47	130	77	64	53	44
April 2031	160	83	66	52	40	13	7	5	4	3	2	1	1	0	0
April 2032	123	55	41	30	22	2	1	1	0	0	2	1	1	0	0
April 2033	130	49	34	24	16	0	0	0	0	0	0	0	0	0	0
April 2034	139	44	29	19	12	0	0	0	0	0	0	0	0	0	0
April 2035	12	3	2	1	1	0	0	0	0	0	0	0	0	0	0
April 2036	11	2	1	1	0	0	0	0	0	0	0	0	0	0	0
April 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.7	8.4	7.4	6.6	6.0	6.2	6.0	5.9	5.6	5.3	6.1	5.9	5.8	5.5	5.2

* The decrement tables for Class BI reflect only the Class BI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class BI Notional Balance at the Class BI Interest Rate, Class BI is entitled to the Class BI Deferred Interest Amount. No representation is made about the timing of distributions of the Class BI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class BI.

**Security Group 4
PPC Prepayment Assumption Rates**

Distribution Date	Class FB 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class FB 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class FB 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	104	103	102	102	112	109	108	107	106	112	109	108	107	106
April 2026	114	105	102	99	96	125	115	111	108	105	126	115	112	109	105
April 2027	121	103	97	92	86	140	118	112	105	99	141	119	113	106	100
April 2028	129	100	91	83	75	154	119	108	98	89	156	120	109	99	89
April 2029	136	94	82	71	62	125	85	74	65	56	127	87	76	66	57
April 2030	145	89	74	61	50	137	83	69	57	47	127	77	64	53	44
April 2031	154	83	66	52	40	12	7	5	4	3	2	1	1	0	0
April 2032	119	55	41	30	22	2	1	1	0	0	2	1	1	0	0
April 2033	124	49	34	24	16	0	0	0	0	0	0	0	0	0	0
April 2034	132	44	29	19	12	0	0	0	0	0	0	0	0	0	0
April 2035	11	3	2	1	1	0	0	0	0	0	0	0	0	0	0
April 2036	10	2	1	1	0	0	0	0	0	0	0	0	0	0	0
April 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.7	8.4	7.4	6.6	6.0	6.2	6.0	5.9	5.6	5.3	6.0	5.9	5.8	5.5	5.2

**Security Group 4
PPC Prepayment Assumption Rates**

Distribution Date	Class FP 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class FP 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class FP 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	104	103	102	101	111	109	108	107	106	112	109	108	107	106
April 2026	113	104	102	99	96	124	114	111	108	105	126	115	112	109	105
April 2027	120	103	97	91	86	139	118	111	105	99	141	119	113	106	100
April 2028	127	100	91	82	75	153	118	108	98	88	156	120	109	99	89
April 2029	133	94	82	71	62	123	85	74	65	56	127	87	76	66	57
April 2030	141	89	74	61	50	135	83	69	57	47	127	77	64	53	43
April 2031	150	83	66	51	40	12	7	5	4	3	2	1	1	0	0
April 2032	115	55	41	30	22	2	1	1	0	0	2	1	1	0	0
April 2033	120	49	34	24	16	0	0	0	0	0	0	0	0	0	0
April 2034	127	44	29	19	12	0	0	0	0	0	0	0	0	0	0
April 2035	11	3	2	1	1	0	0	0	0	0	0	0	0	0	0
April 2036	10	2	1	1	0	0	0	0	0	0	0	0	0	0	0
April 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.7	8.4	7.4	6.6	6.0	6.2	6.0	5.9	5.6	5.3	6.0	5.9	5.8	5.5	5.2

**Security Groups 2, 3 and 4
PPC Prepayment Assumption Rates**

Distribution Date	Class IO* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class IO* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class IO* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	101	98	96	94	111	104	102	99	97	111	104	102	99	97
April 2026	114	99	94	89	84	123	106	100	95	90	123	106	101	95	90
April 2027	122	96	88	80	73	136	106	97	89	81	136	106	97	89	81
April 2028	130	92	80	70	61	150	104	92	80	70	150	105	92	80	70
April 2029	139	86	72	60	50	152	92	77	64	53	153	93	78	64	53
April 2030	148	80	64	50	39	148	78	62	49	38	146	77	61	48	37
April 2031	153	71	54	40	29	10	5	4	3	2	7	3	2	2	1
April 2032	137	54	38	26	18	4	2	1	1	1	4	2	1	1	1
April 2033	93	31	21	14	9	4	1	1	0	0	4	1	1	0	0
April 2034	43	13	9	5	3	4	1	1	0	0	4	1	1	0	0
April 2035	7	2	1	1	0	3	1	0	0	0	3	1	0	0	0
April 2036	7	1	1	0	0	3	0	0	0	0	3	0	0	0	0
April 2037	3	0	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2038	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2039	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2040	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2043	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2044	0	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.3	7.7	6.7	5.8	5.1	6.6	6.3	5.9	5.4	4.9	6.6	6.2	5.8	5.3	4.9

* The decrement tables for Class IO reflect only the Class IO Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IO Notional Balance at the Class IO Interest Rate, Class IO is entitled to the Class IO Deferred Interest Amount. No representation is made about the timing of distributions of the Class IO Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IO.

**Security Groups 3 and 4
PPC Prepayment Assumption Rates**

Distribution Date	Class EI* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class EI* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class EI* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	102	100	99	97	111	106	104	102	100	111	106	104	102	100
April 2026	115	101	97	93	88	124	109	105	100	95	124	109	105	100	96
April 2027	123	99	91	84	78	138	111	103	95	87	139	111	103	95	88
April 2028	132	95	84	75	66	153	110	98	87	77	153	110	98	87	77
April 2029	141	89	76	64	54	145	91	77	65	55	146	92	78	66	55
April 2030	151	84	68	54	43	146	81	65	52	42	141	78	63	50	40
April 2031	161	77	59	45	34	14	7	5	4	3	8	4	3	2	2
April 2032	144	58	42	29	21	7	3	2	1	1	7	3	2	1	1
April 2033	114	40	27	18	12	6	2	1	1	1	6	2	1	1	1
April 2034	77	24	16	10	6	6	2	1	1	0	6	2	1	1	0
April 2035	12	3	2	1	1	4	1	0	0	0	4	1	0	0	0
April 2036	11	2	1	1	0	5	1	0	0	0	5	1	0	0	0
April 2037	6	1	0	0	0	5	1	0	0	0	5	1	0	0	0
April 2038	6	1	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2039	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2040	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.6	8.0	7.0	6.2	5.5	6.6	6.2	5.9	5.5	5.1	6.5	6.2	5.9	5.5	5.1

* The decrement tables for Class EI reflect only the Class EI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class EI Notional Balance at the Class EI Interest Rate, Class EI is entitled to the Class EI Deferred Interest Amount. No representation is made about the timing of distributions of the Class EI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class EI.

**Security Group 5
PPC Prepayment Assumption Rates**

Distribution Date	Class BF 5.33000% 30-day Average SOFR 5.17000% One-Year Adjusted CME Term SOFR					Class BF 7.18500% 30-day Average SOFR 5.81900% One-Year Adjusted CME Term SOFR					Class BF 9.04000% 30-day Average SOFR 6.46800% One-Year Adjusted CME Term SOFR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	92	87	81	76	107	92	87	81	76	108	92	87	81	76
April 2026	113	84	74	65	56	116	84	75	65	57	117	84	75	65	57
April 2027	92	58	48	39	31	81	49	40	33	26	82	49	41	33	26
April 2028	29	15	12	9	6	22	11	8	6	4	22	11	8	6	4
April 2029	10	4	3	2	1	10	4	3	2	1	11	4	3	2	1
April 2030	10	4	2	1	1	11	4	2	1	1	12	4	2	1	1
April 2031	11	3	2	1	1	12	3	2	1	1	13	3	2	1	1
April 2032	12	3	1	1	0	13	3	1	1	0	14	3	1	1	0
April 2033	12	2	1	0	0	14	2	1	0	0	15	2	1	0	0
April 2034	13	2	1	0	0	15	2	1	0	0	16	2	1	0	0
April 2035	14	1	1	0	0	17	1	1	0	0	18	1	1	0	0
April 2036	15	1	0	0	0	18	1	0	0	0	19	1	0	0	0
April 2037	16	1	0	0	0	19	1	0	0	0	21	1	0	0	0
April 2038	17	1	0	0	0	21	1	0	0	0	23	1	0	0	0
April 2039	18	1	0	0	0	23	1	0	0	0	25	1	0	0	0
April 2040	19	0	0	0	0	25	0	0	0	0	27	0	0	0	0
April 2041	20	0	0	0	0	26	0	0	0	0	29	0	0	0	0
April 2042	20	0	0	0	0	27	0	0	0	0	31	0	0	0	0
April 2043	22	0	0	0	0	27	0	0	0	0	31	0	0	0	0
April 2044	21	0	0	0	0	29	0	0	0	0	33	0	0	0	0
April 2045	23	0	0	0	0	21	0	0	0	0	24	0	0	0	0
April 2046	14	0	0	0	0	20	0	0	0	0	23	0	0	0	0
April 2047	15	0	0	0	0	22	0	0	0	0	25	0	0	0	0
April 2048	15	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2049	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2050	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2051	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2052	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2053	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2054	1	0	0	0	0	2	0	0	0	0	3	0	0	0	0
April 2055	1	0	0	0	0	2	0	0	0	0	3	0	0	0	0
April 2056	1	0	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2057	2	0	0	0	0	3	0	0	0	0	4	0	0	0	0
April 2058	2	0	0	0	0	3	0	0	0	0	4	0	0	0	0
April 2059	2	0	0	0	0	3	0	0	0	0	4	0	0	0	0
April 2060	2	0	0	0	0	4	0	0	0	0	5	0	0	0	0
April 2061	2	0	0	0	0	4	0	0	0	0	5	0	0	0	0
April 2062	2	0	0	0	0	4	0	0	0	0	5	0	0	0	0
April 2063	2	0	0	0	0	4	0	0	0	0	6	0	0	0	0
April 2064	2	0	0	0	0	1	0	0	0	0	2	0	0	0	0
April 2065	3	0	0	0	0	1	0	0	0	0	2	0	0	0	0
April 2066	1	0	0	0	0	1	0	0	0	0	2	0	0	0	0
April 2067 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	8.0	3.2	2.8	2.5	2.2	8.9	3.1	2.7	2.4	2.2	9.6	3.1	2.7	2.4	2.2

**Security Group 5
PPC Prepayment Assumption Rates**

Distribution Date	Class IB* 5.33000% 30-day Average SOFR 5.17000% One-Year Adjusted CME Term SOFR					Class IB* 7.18500% 30-day Average SOFR 5.81900% One-Year Adjusted CME Term SOFR					Class IB* 9.04000% 30-day Average SOFR 6.46800% One-Year Adjusted CME Term SOFR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	108	92	87	81	76	108	92	87	81	76	108	92	87	81	76
April 2026	117	84	74	65	56	117	84	75	65	57	117	84	75	65	57
April 2027	97	58	48	39	31	82	49	40	33	26	82	49	41	33	26
April 2028	31	15	12	9	6	22	11	8	6	4	22	11	8	6	4
April 2029	10	4	3	2	1	11	4	3	2	1	11	4	3	2	1
April 2030	11	4	2	1	1	12	4	2	1	1	12	4	2	1	1
April 2031	12	3	2	1	1	13	3	2	1	1	13	3	2	1	1
April 2032	13	3	1	1	0	14	3	1	1	0	14	3	1	1	0
April 2033	14	2	1	0	0	15	2	1	0	0	15	2	1	0	0
April 2034	16	2	1	0	0	16	2	1	0	0	16	2	1	0	0
April 2035	17	1	1	0	0	18	1	1	0	0	18	1	1	0	0
April 2036	18	1	0	0	0	19	1	0	0	0	19	1	0	0	0
April 2037	20	1	0	0	0	21	1	0	0	0	21	1	0	0	0
April 2038	22	1	0	0	0	23	1	0	0	0	23	1	0	0	0
April 2039	23	1	0	0	0	25	1	0	0	0	25	1	0	0	0
April 2040	25	0	0	0	0	27	0	0	0	0	27	0	0	0	0
April 2041	28	0	0	0	0	28	0	0	0	0	29	0	0	0	0
April 2042	28	0	0	0	0	31	0	0	0	0	31	0	0	0	0
April 2043	31	0	0	0	0	31	0	0	0	0	31	0	0	0	0
April 2044	31	0	0	0	0	33	0	0	0	0	33	0	0	0	0
April 2045	33	0	0	0	0	24	0	0	0	0	24	0	0	0	0
April 2046	21	0	0	0	0	23	0	0	0	0	23	0	0	0	0
April 2047	23	0	0	0	0	25	0	0	0	0	25	0	0	0	0
April 2048	23	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2049	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2050	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2051	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2052	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2053	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2054	2	0	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2055	3	0	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2056	3	0	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2057	3	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2058	3	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2059	3	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2060	4	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2061	4	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2062	4	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2063	5	0	0	0	0	6	0	0	0	0	6	0	0	0	0
April 2064	5	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2065	6	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2066	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2067 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.9	3.2	2.8	2.5	2.2	9.6	3.1	2.7	2.4	2.2	9.6	3.1	2.7	2.4	2.2

* The decrement tables for Class IB reflect only the Class IB Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year Adjusted CME Term SOFR. In addition to the current interest accrual amount on the Class IB Notional Balance at the Class IB Interest Rate, Class IB is entitled to the Class IB Deferred Interest Amount. No representation is made about the timing of distributions of the Class IB Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IB.

**Security Group 6
PPC Prepayment Assumption Rates**

Distribution Date	Class CI* 5.33000% 30-day Average SOFR 5.17000% One-Year Adjusted CME Term SOFR					Class CI* 7.18500% 30-day Average SOFR 5.81900% One-Year Adjusted CME Term SOFR					Class CI* 9.04000% 30-day Average SOFR 6.46800% One-Year Adjusted CME Term SOFR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	108	92	87	81	76	108	92	87	81	76	108	92	87	81	76
April 2026	107	77	68	60	52	108	78	69	60	52	108	78	69	60	52
April 2027	104	62	51	42	33	95	57	47	38	31	95	57	47	38	31
April 2028	22	11	8	6	4	18	9	7	5	4	18	9	7	5	4
April 2029	11	4	3	2	1	12	5	3	2	1	12	5	3	2	1
April 2030	12	4	2	2	1	13	4	3	2	1	13	4	3	2	1
April 2031	13	3	2	1	1	14	3	2	1	1	14	3	2	1	1
April 2032	14	3	1	1	0	15	3	1	1	0	15	3	1	1	0
April 2033	16	2	1	0	0	16	2	1	0	0	16	2	1	0	0
April 2034	17	2	1	0	0	18	2	1	0	0	18	2	1	0	0
April 2035	18	1	1	0	0	19	2	1	0	0	19	2	1	0	0
April 2036	20	1	0	0	0	21	1	0	0	0	21	1	0	0	0
April 2037	21	1	0	0	0	23	1	0	0	0	23	1	0	0	0
April 2038	23	1	0	0	0	25	1	0	0	0	25	1	0	0	0
April 2039	25	1	0	0	0	27	1	0	0	0	27	1	0	0	0
April 2040	27	0	0	0	0	29	0	0	0	0	29	0	0	0	0
April 2041	29	0	0	0	0	31	0	0	0	0	32	0	0	0	0
April 2042	32	0	0	0	0	33	0	0	0	0	32	0	0	0	0
April 2043	33	0	0	0	0	31	0	0	0	0	31	0	0	0	0
April 2044	31	0	0	0	0	33	0	0	0	0	33	0	0	0	0
April 2045	31	0	0	0	0	31	0	0	0	0	30	0	0	0	0
April 2046	29	0	0	0	0	24	0	0	0	0	24	0	0	0	0
April 2047	24	0	0	0	0	20	0	0	0	0	20	0	0	0	0
April 2048	19	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2049	5	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2050	5	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2051	5	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2052	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2053	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2054	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2055	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2056	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2057	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2058	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2059	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2060	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2061	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2062	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2063	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2064	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2065	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2066	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2067	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2068 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.3	3.1	2.7	2.4	2.1	9.1	3.0	2.7	2.4	2.1	9.0	3.0	2.7	2.4	2.1

* The decrement tables for Class CI reflect only the Class CI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year Adjusted CME Term SOFR. In addition to the current interest accrual amount on the Class CI Notional Balance at the Class CI Interest Rate, Class CI is entitled to the Class CI Deferred Interest Amount. No representation is made about the timing of distributions of the Class CI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class CI.

**Security Group 6
PPC Prepayment Assumption Rates**

Distribution Date	Class FC 5.33000% 30-day Average SOFR 5.17000% One-Year Adjusted CME Term SOFR					Class FC 7.18500% 30-day Average SOFR 5.81900% One-Year Adjusted CME Term SOFR					Class FC 9.04000% 30-day Average SOFR 6.46800% One-Year Adjusted CME Term SOFR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	92	87	81	76	107	92	87	81	76	108	92	87	81	76
April 2026	104	77	68	60	52	107	78	69	60	52	108	78	69	60	52
April 2027	100	62	51	42	33	94	57	47	38	31	95	57	47	38	31
April 2028	21	11	8	6	4	18	9	7	5	4	18	9	7	5	4
April 2029	11	4	3	2	1	11	5	3	2	1	12	5	3	2	1
April 2030	11	4	2	2	1	12	4	3	2	1	13	4	3	2	1
April 2031	12	3	2	1	1	13	3	2	1	1	14	3	2	1	1
April 2032	13	3	1	1	0	14	3	1	1	0	15	3	1	1	0
April 2033	14	2	1	0	0	15	2	1	0	0	16	2	1	0	0
April 2034	14	2	1	0	0	17	2	1	0	0	18	2	1	0	0
April 2035	15	1	1	0	0	18	2	1	0	0	19	2	1	0	0
April 2036	16	1	0	0	0	19	1	0	0	0	21	1	0	0	0
April 2037	17	1	0	0	0	21	1	0	0	0	23	1	0	0	0
April 2038	18	1	0	0	0	23	1	0	0	0	25	1	0	0	0
April 2039	19	1	0	0	0	25	1	0	0	0	27	1	0	0	0
April 2040	21	0	0	0	0	26	0	0	0	0	29	0	0	0	0
April 2041	22	0	0	0	0	28	0	0	0	0	32	0	0	0	0
April 2042	23	0	0	0	0	29	0	0	0	0	32	0	0	0	0
April 2043	23	0	0	0	0	28	0	0	0	0	31	0	0	0	0
April 2044	22	0	0	0	0	29	0	0	0	0	33	0	0	0	0
April 2045	21	0	0	0	0	28	0	0	0	0	30	0	0	0	0
April 2046	20	0	0	0	0	21	0	0	0	0	24	0	0	0	0
April 2047	16	0	0	0	0	18	0	0	0	0	20	0	0	0	0
April 2048	12	0	0	0	0	4	0	0	0	0	5	0	0	0	0
April 2049	3	0	0	0	0	4	0	0	0	0	5	0	0	0	0
April 2050	3	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2051	3	0	0	0	0	0	0	0	0	0	1	0	0	0	0
April 2052	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0
April 2053	0	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2054	0	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2055	0	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2056	0	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2057	0	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2058	0	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2059	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2060	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2061	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2062	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2063	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2064	1	0	0	0	0	1	0	0	0	0	2	0	0	0	0
April 2065	1	0	0	0	0	1	0	0	0	0	2	0	0	0	0
April 2066	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2067	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2068 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	7.8	3.1	2.7	2.4	2.1	8.6	3.0	2.7	2.4	2.1	9.0	3.0	2.7	2.4	2.1

**Security Group 7
PPC Prepayment Assumption Rates**

Distribution Date	Class CF 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class CF 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class CF 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	98	94	91	88	107	98	95	92	88	107	98	95	92	88
April 2026	114	94	87	81	75	115	94	88	81	75	115	94	88	81	75
April 2027	122	89	79	70	62	123	90	80	71	63	123	90	80	71	63
April 2028	130	83	70	59	50	132	84	72	60	51	132	84	72	60	51
April 2029	139	77	62	49	39	142	78	63	50	40	142	78	63	50	40
April 2030	148	70	53	40	29	153	72	55	41	30	153	72	55	41	30
April 2031	133	53	38	27	18	139	55	39	28	19	139	55	39	28	19
April 2032	55	19	13	9	6	46	15	10	6	4	46	15	10	6	4
April 2033	12	4	3	2	1	1	0	0	0	0	1	0	0	0	0
April 2034	13	4	3	2	1	1	0	0	0	0	1	0	0	0	0
April 2035	14	3	2	1	1	1	0	0	0	0	1	0	0	0	0
April 2036	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2037	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2038	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	7.9	6.4	5.5	4.8	4.2	7.6	6.3	5.5	4.8	4.2	7.6	6.3	5.5	4.8	4.2

**Security Group 7
PPC Prepayment Assumption Rates**

Distribution Date	Class IC* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class IC* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class IC* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	98	94	91	88	107	98	95	92	88	107	98	95	92	88
April 2026	114	94	87	81	75	115	94	88	81	75	115	94	88	81	75
April 2027	122	89	79	70	62	123	90	80	71	63	123	90	80	71	63
April 2028	131	83	70	59	50	133	84	72	60	51	133	84	72	60	51
April 2029	140	77	62	49	39	142	78	63	50	40	142	78	63	50	40
April 2030	150	70	53	40	29	153	72	55	41	30	153	72	55	41	30
April 2031	135	53	38	27	18	139	55	39	28	19	139	55	39	28	19
April 2032	56	19	13	9	6	46	15	10	6	4	46	15	10	6	4
April 2033	12	4	3	2	1	1	0	0	0	0	1	0	0	0	0
April 2034	13	4	3	2	1	1	0	0	0	0	1	0	0	0	0
April 2035	14	3	2	1	1	1	0	0	0	0	1	0	0	0	0
April 2036	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2037	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2038	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	7.9	6.4	5.5	4.8	4.2	7.6	6.3	5.5	4.8	4.2	7.6	6.3	5.5	4.8	4.2

* The decrement tables for Class IC reflect only the Class IC Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IC Notional Balance at the Class IC Interest Rate, Class IC is entitled to the Class IC Deferred Interest Amount. No representation is made about the timing of distributions of the Class IC Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IC.

**Security Group 8
PPC Prepayment Assumption Rates**

Distribution Date	Class DI* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class DI* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class DI* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	102	101	99	97	111	106	104	102	101	111	106	104	102	101
April 2026	115	102	97	93	89	124	109	105	100	96	124	109	105	100	96
April 2027	124	99	92	85	78	138	111	103	95	88	138	111	103	95	88
April 2028	133	96	85	76	67	154	111	99	88	78	154	111	99	88	78
April 2029	143	91	77	66	55	171	109	93	79	67	171	109	93	79	67
April 2030	153	85	69	55	44	191	107	87	70	56	191	107	87	70	56
April 2031	164	79	60	46	35	133	69	54	42	33	133	69	54	42	33
April 2032	129	55	41	30	21	9	4	3	2	1	9	4	3	2	1
April 2033	136	49	34	23	16	4	1	1	1	0	4	1	1	1	0
April 2034	119	37	25	16	10	4	1	1	0	0	4	1	1	0	0
April 2035	125	33	20	12	7	4	1	0	0	0	4	1	0	0	0
April 2036	4	1	0	0	0	4	1	0	0	0	4	1	0	0	0
April 2037	3	0	0	0	0	4	1	0	0	0	4	1	0	0	0
April 2038	4	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2039	4	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2040	4	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2041	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.8	8.7	7.5	6.5	5.7	7.4	7.2	6.7	6.2	5.7	7.4	7.2	6.7	6.2	5.7

* The decrement tables for Class DI reflect only the Class DI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class DI Notional Balance at the Class DI Interest Rate, Class DI is entitled to the Class DI Deferred Interest Amount. No representation is made about the timing of distributions of the Class DI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class DI.

**Security Group 8
PPC Prepayment Assumption Rates**

Distribution Date	Class FD 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class FD 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class FD 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	102	100	99	97	111	106	104	102	101	111	106	104	102	101
April 2026	113	101	97	93	89	124	109	105	100	96	124	109	105	100	96
April 2027	120	99	92	85	78	138	111	103	95	88	138	111	103	95	88
April 2028	128	95	85	76	67	154	111	99	88	78	154	111	99	88	78
April 2029	136	91	77	66	55	171	109	93	79	67	171	109	93	79	67
April 2030	144	85	69	55	44	191	107	87	70	56	191	107	87	70	56
April 2031	153	78	60	46	35	132	69	54	42	33	133	69	54	42	33
April 2032	119	55	41	29	21	9	4	3	2	1	9	4	3	2	1
April 2033	125	49	34	23	16	4	1	1	1	0	4	1	1	1	0
April 2034	108	37	25	16	10	4	1	1	0	0	4	1	1	0	0
April 2035	113	33	20	12	7	4	1	0	0	0	4	1	0	0	0
April 2036	4	1	0	0	0	4	1	0	0	0	4	1	0	0	0
April 2037	3	0	0	0	0	4	1	0	0	0	4	1	0	0	0
April 2038	3	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2039	3	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2040	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2041	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.7	8.7	7.5	6.5	5.7	7.4	7.2	6.7	6.2	5.7	7.4	7.2	6.7	6.2	5.7

**Security Group 9
PPC Prepayment Assumption Rates**

Distribution Date	Class DF 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class DF 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class DF 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	104	104	103	102	112	109	108	107	107	112	110	109	108	107
April 2026	113	105	102	100	97	125	115	112	109	106	126	116	113	109	106
April 2027	120	104	98	93	87	140	119	113	107	100	142	120	114	107	101
April 2028	128	101	92	84	76	157	122	111	101	92	160	123	112	101	92
April 2029	136	97	85	74	64	176	122	107	93	81	180	123	108	94	81
April 2030	145	92	77	64	53	197	121	102	85	70	203	122	102	85	70
April 2031	154	86	68	54	42	220	119	95	75	58	229	120	95	75	58
April 2032	164	79	59	44	32	3	1	1	1	0	3	1	1	1	0
April 2033	175	72	51	35	24	3	1	1	1	0	3	1	1	1	0
April 2034	186	65	43	28	17	3	1	1	0	0	3	1	1	0	0
April 2035	197	57	35	21	12	3	1	1	0	0	3	1	1	0	0
April 2036	2	1	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2037	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2038	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2039	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2040	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.1	9.9	8.5	7.4	6.5	7.7	7.6	7.3	6.8	6.3	7.7	7.6	7.3	6.8	6.3

PPC Prepayment Assumption Rates

Distribution Date	Class FE 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class FE 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class FE 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	104	104	103	102	112	109	108	107	107	112	110	109	108	107
April 2026	113	105	102	100	97	125	115	112	109	106	126	116	113	109	106
April 2027	120	104	98	93	87	140	119	113	107	100	142	120	114	107	101
April 2028	128	101	92	84	76	157	122	111	101	92	160	123	112	101	92
April 2029	136	97	85	74	64	176	122	107	93	81	180	123	108	94	81
April 2030	145	92	77	64	53	197	121	102	85	70	203	122	102	85	70
April 2031	154	86	68	54	42	220	119	95	75	58	229	120	95	75	58
April 2032	164	79	59	44	32	3	1	1	1	0	3	1	1	1	0
April 2033	175	72	51	35	24	3	1	1	1	0	3	1	1	1	0
April 2034	186	65	43	28	17	3	1	1	0	0	3	1	1	0	0
April 2035	197	57	35	21	12	3	1	1	0	0	3	1	1	0	0
April 2036	2	1	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2037	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2038	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2039	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2040	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.1	9.9	8.5	7.4	6.5	7.7	7.6	7.3	6.8	6.3	7.7	7.6	7.3	6.8	6.3

**Security Group 9
PPC Prepayment Assumption Rates**

Distribution Date	Class ID* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class ID* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class ID* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	105	104	103	102	112	110	109	108	107	112	110	109	108	107
April 2026	115	106	103	100	97	126	116	113	110	106	126	116	113	110	106
April 2027	124	105	99	93	88	142	120	114	107	101	142	120	114	107	101
April 2028	133	102	93	84	76	160	123	112	102	92	160	123	112	102	92
April 2029	143	98	85	74	64	180	123	108	94	81	180	123	108	94	81
April 2030	153	92	77	64	53	203	123	102	85	70	203	123	102	85	70
April 2031	164	86	68	54	42	229	120	95	75	58	229	120	95	75	58
April 2032	176	80	60	44	32	3	1	1	1	0	3	1	1	1	0
April 2033	189	73	51	36	24	3	1	1	1	0	3	1	1	1	0
April 2034	202	65	43	28	18	3	1	1	0	0	3	1	1	0	0
April 2035	217	58	35	21	12	3	1	1	0	0	3	1	1	0	0
April 2036	2	1	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2037	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2038	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2039	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2040	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.1	9.9	8.5	7.4	6.5	7.7	7.6	7.3	6.8	6.3	7.7	7.6	7.3	6.8	6.3

* The decrement tables for Class ID reflect only the Class ID Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class ID Notional Balance at the Class ID Interest Rate, Class ID is entitled to the Class ID Deferred Interest Amount. No representation is made about the timing of distributions of the Class ID Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class ID.

**Security Group 10
PPC Prepayment Assumption Rates**

Distribution Date	Class EF 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class EF 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class EF 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	101	100	98	96	111	105	103	101	99	111	105	103	101	99
April 2026	113	101	96	92	88	123	108	103	99	94	124	108	103	99	94
April 2027	120	98	91	84	77	137	109	101	93	86	138	110	101	93	86
April 2028	127	94	84	74	65	152	109	96	85	75	152	109	97	85	75
April 2029	135	89	76	64	54	165	105	89	75	63	165	105	89	75	63
April 2030	143	83	67	54	43	183	101	82	66	52	183	101	82	66	52
April 2031	147	75	57	43	32	69	35	28	22	17	69	35	28	22	17
April 2032	128	57	42	30	21	8	3	2	1	1	8	3	2	2	1
April 2033	93	37	26	18	12	7	2	1	1	1	7	2	1	1	1
April 2034	91	31	20	13	8	7	2	1	1	0	7	2	1	1	0
April 2035	57	16	10	6	3	8	2	1	0	0	8	2	1	0	0
April 2036	6	1	1	0	0	8	1	1	0	0	8	1	1	0	0
April 2037	6	1	0	0	0	9	1	1	0	0	9	1	0	0	0
April 2038	6	1	0	0	0	9	1	0	0	0	9	1	0	0	0
April 2039	6	1	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2040	7	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2041	7	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2042	7	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2043	7	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2044	3	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2045	3	0	0	0	0	6	0	0	0	0	6	0	0	0	0
April 2046	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2050	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.7	8.4	7.3	6.3	5.5	7.6	6.9	6.4	5.9	5.4	7.6	6.9	6.4	5.9	5.4

**Security Group 10
PPC Prepayment Assumption Rates**

Distribution Date	Class FG 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class FG 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class FG 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	101	100	98	96	111	105	103	101	99	111	105	103	101	99
April 2026	113	101	96	92	88	123	108	103	99	94	124	108	103	99	94
April 2027	120	98	91	84	77	137	109	101	93	86	138	110	101	93	86
April 2028	127	94	84	74	65	152	109	96	85	75	152	109	97	85	75
April 2029	135	89	76	64	54	165	105	89	75	63	165	105	89	75	63
April 2030	143	83	67	54	43	183	101	82	66	52	183	101	82	66	52
April 2031	148	75	57	43	32	69	35	28	22	17	69	35	28	22	17
April 2032	128	57	42	30	21	8	3	2	1	1	8	3	2	2	1
April 2033	94	37	26	18	12	7	2	1	1	1	7	2	1	1	1
April 2034	91	31	20	13	8	7	2	1	1	0	7	2	1	1	0
April 2035	57	16	10	6	3	8	2	1	0	0	8	2	1	0	0
April 2036	6	1	1	0	0	8	1	1	0	0	8	1	1	0	0
April 2037	6	1	0	0	0	9	1	1	0	0	9	1	0	0	0
April 2038	6	1	0	0	0	9	1	0	0	0	9	1	0	0	0
April 2039	6	1	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2040	7	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2041	7	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2042	7	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2043	7	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2044	3	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2045	3	0	0	0	0	6	0	0	0	0	6	0	0	0	0
April 2046	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2050	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.7	8.4	7.3	6.3	5.5	7.6	6.9	6.4	5.9	5.4	7.6	6.9	6.4	5.9	5.4

**Security Group 10
PPC Prepayment Assumption Rates**

Distribution Date	Class FH 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class FH 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class FH 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	102	100	98	96	111	105	103	101	99	111	105	103	101	99
April 2026	113	101	96	92	88	123	108	103	99	94	124	108	103	99	94
April 2027	120	98	91	84	77	137	109	101	93	86	138	110	101	93	86
April 2028	128	94	84	74	65	152	109	96	85	75	152	109	97	85	75
April 2029	136	89	76	64	54	165	105	89	75	63	165	105	89	75	63
April 2030	144	83	67	54	43	183	101	82	66	52	183	101	82	66	52
April 2031	149	75	57	43	32	69	35	28	22	17	69	35	28	22	17
April 2032	130	57	42	30	21	8	3	2	1	1	8	3	2	2	1
April 2033	95	37	26	18	12	7	2	1	1	1	7	2	1	1	1
April 2034	92	31	20	13	8	7	2	1	1	0	7	2	1	1	0
April 2035	58	16	10	6	3	8	2	1	0	0	8	2	1	0	0
April 2036	6	1	1	0	0	8	1	1	0	0	8	1	1	0	0
April 2037	6	1	0	0	0	9	1	1	0	0	9	1	0	0	0
April 2038	6	1	0	0	0	9	1	0	0	0	9	1	0	0	0
April 2039	7	1	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2040	7	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2041	7	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2042	8	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2043	7	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2044	4	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2045	4	0	0	0	0	6	0	0	0	0	6	0	0	0	0
April 2046	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2050	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.7	8.4	7.3	6.3	5.5	7.6	6.9	6.4	5.9	5.4	7.6	6.9	6.4	5.9	5.4

**Security Group 10
PPC Prepayment Assumption Rates**

Distribution Date	Class GF 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class GF 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class GF 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	102	100	98	96	111	105	103	101	99	111	105	103	101	99
April 2026	113	101	96	92	88	123	108	103	99	94	124	108	103	99	94
April 2027	120	98	91	84	77	137	109	101	93	86	138	110	101	93	86
April 2028	127	94	84	74	65	152	109	96	85	75	152	109	97	85	75
April 2029	135	89	76	64	54	165	105	89	75	63	165	105	89	75	63
April 2030	143	83	67	54	43	183	101	82	66	52	183	101	82	66	52
April 2031	148	75	57	43	32	69	35	28	22	17	69	35	28	22	17
April 2032	128	57	42	30	21	8	3	2	1	1	8	3	2	2	1
April 2033	94	37	26	18	12	7	2	1	1	1	7	2	1	1	1
April 2034	91	31	20	13	8	7	2	1	1	0	7	2	1	1	0
April 2035	57	16	10	6	3	8	2	1	0	0	8	2	1	0	0
April 2036	6	1	1	0	0	8	1	1	0	0	8	1	1	0	0
April 2037	6	1	0	0	0	9	1	1	0	0	9	1	0	0	0
April 2038	6	1	0	0	0	9	1	0	0	0	9	1	0	0	0
April 2039	6	1	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2040	7	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2041	7	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2042	7	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2043	7	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2044	3	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2045	4	0	0	0	0	6	0	0	0	0	6	0	0	0	0
April 2046	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2050	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.7	8.4	7.3	6.3	5.5	7.6	6.9	6.4	5.9	5.4	7.6	6.9	6.4	5.9	5.4

**Security Group 10
PPC Prepayment Assumption Rates**

Distribution Date	Class HF 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class HF 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class HF 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	102	100	98	96	111	105	103	101	99	111	105	103	101	99
April 2026	114	101	96	92	88	123	108	103	99	94	124	108	103	99	94
April 2027	121	98	91	84	77	137	109	101	93	86	138	110	101	93	86
April 2028	129	94	84	74	65	152	109	96	85	75	152	109	97	85	75
April 2029	137	89	76	64	54	165	105	89	75	63	165	105	89	75	63
April 2030	146	83	67	54	43	183	101	82	66	52	183	101	82	66	52
April 2031	151	75	57	43	32	69	35	28	22	17	69	35	28	22	17
April 2032	131	57	42	30	21	8	3	2	1	1	8	3	2	2	1
April 2033	96	38	26	18	12	7	2	1	1	1	7	2	1	1	1
April 2034	93	31	20	13	8	7	2	1	1	0	7	2	1	1	0
April 2035	59	16	10	6	3	8	2	1	0	0	8	2	1	0	0
April 2036	6	1	1	0	0	8	1	1	0	0	8	1	1	0	0
April 2037	6	1	0	0	0	9	1	1	0	0	9	1	0	0	0
April 2038	6	1	0	0	0	9	1	0	0	0	9	1	0	0	0
April 2039	7	1	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2040	7	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2041	7	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2042	8	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2043	7	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2044	4	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2045	4	0	0	0	0	6	0	0	0	0	6	0	0	0	0
April 2046	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2050	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.7	8.4	7.3	6.3	5.5	7.6	6.9	6.4	5.9	5.4	7.6	6.9	6.4	5.9	5.4

**Security Group 10
PPC Prepayment Assumption Rates**

Distribution Date	Class IE* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class IE* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class IE* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	102	100	98	96	111	105	103	101	99	111	105	103	101	99
April 2026	115	101	96	92	88	124	108	103	99	94	124	108	103	99	94
April 2027	124	98	91	84	77	138	109	101	93	86	138	110	101	93	86
April 2028	133	94	84	74	65	152	109	96	85	75	153	109	97	85	75
April 2029	143	90	76	64	54	165	105	89	75	63	165	105	89	75	63
April 2030	152	83	67	54	43	183	101	82	66	52	183	101	82	66	52
April 2031	159	75	57	43	32	69	35	28	22	17	69	35	28	22	17
April 2032	139	57	42	30	21	8	3	2	1	1	8	3	2	2	1
April 2033	102	38	26	18	12	7	2	1	1	1	7	2	1	1	1
April 2034	100	31	20	13	8	7	2	1	1	0	7	2	1	1	0
April 2035	63	16	10	6	3	8	2	1	0	0	8	2	1	0	0
April 2036	7	1	1	0	0	8	1	1	0	0	8	1	1	0	0
April 2037	7	1	0	0	0	9	1	1	0	0	9	1	0	0	0
April 2038	7	1	0	0	0	9	1	0	0	0	9	1	0	0	0
April 2039	7	1	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2040	8	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2041	8	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2042	9	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2043	8	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2044	4	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2045	4	0	0	0	0	6	0	0	0	0	6	0	0	0	0
April 2046	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2050	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.8	8.4	7.3	6.3	5.5	7.6	6.9	6.4	5.9	5.4	7.6	6.9	6.4	5.9	5.4

* The decrement tables for Class IE reflect only the Class IE Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IE Notional Balance at the Class IE Interest Rate, Class IE is entitled to the Class IE Deferred Interest Amount. No representation is made about the timing of distributions of the Class IE Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IE.

**Security Group 11
PPC Prepayment Assumption Rates**

Distribution Date	Class FJ 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class FJ 7.59000% 30-day Average SOFR 6.70500% One-Year CMT					Class FJ 9.85000% 30-day Average SOFR 8.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	97	94	91	87	107	97	94	91	87	107	97	94	91	87
April 2026	113	93	86	80	74	114	93	86	80	74	114	93	86	80	74
April 2027	121	88	78	69	60	122	88	78	69	60	122	88	78	69	60
April 2028	129	82	69	58	48	130	82	69	58	48	130	82	69	58	48
April 2029	137	75	60	48	37	139	75	60	48	37	139	75	60	48	37
April 2030	146	68	51	38	28	149	68	51	38	28	149	68	51	38	28
April 2031	156	61	43	30	20	159	61	43	30	20	159	61	43	30	20
April 2032	2	1	0	0	0	2	1	0	0	0	2	1	0	0	0
April 2033	2	1	0	0	0	2	1	0	0	0	2	1	0	0	0
April 2034	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2036	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	7.7	6.2	5.4	4.7	4.1	7.7	6.2	5.4	4.7	4.1	7.7	6.2	5.4	4.7	4.1

**Security Group 11
PPC Prepayment Assumption Rates**

Distribution Date	Class JI* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class JI* 7.59000% 30-day Average SOFR 6.70500% One-Year CMT					Class JI* 9.85000% 30-day Average SOFR 8.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	97	94	91	87	107	97	94	91	87	107	97	94	91	87
April 2026	114	93	86	80	74	114	93	86	80	74	114	93	86	80	74
April 2027	122	88	78	69	60	122	88	78	69	60	122	88	78	69	60
April 2028	130	82	69	58	48	130	82	69	58	48	130	82	69	58	48
April 2029	139	75	60	48	37	139	75	60	48	37	139	75	60	48	37
April 2030	149	68	51	38	28	149	68	51	38	28	149	68	51	38	28
April 2031	159	61	43	30	20	159	61	43	30	20	159	61	43	30	20
April 2032	2	1	0	0	0	2	1	0	0	0	2	1	0	0	0
April 2033	2	1	0	0	0	2	1	0	0	0	2	1	0	0	0
April 2034	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2036	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	7.7	6.2	5.4	4.7	4.1	7.7	6.2	5.4	4.7	4.1	7.7	6.2	5.4	4.7	4.1

* The decrement tables for Class JI reflect only the Class JI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class JI Notional Balance at the Class JI Interest Rate, Class JI is entitled to the Class JI Deferred Interest Amount. No representation is made about the timing of distributions of the Class JI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class JI.

**Security Group 12
PPC Prepayment Assumption Rates**

Distribution Date	Class IJ* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class IJ* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class IJ* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	102	100	98	96	111	105	103	101	99	111	105	103	101	99
April 2026	115	101	96	92	87	124	108	103	98	94	124	108	103	98	94
April 2027	124	98	91	83	76	138	109	101	93	85	138	109	101	93	85
April 2028	133	94	84	74	65	152	108	96	85	75	153	109	96	85	75
April 2029	143	89	76	64	53	166	105	89	75	63	166	105	89	75	63
April 2030	153	83	67	54	43	184	101	82	66	52	184	101	82	66	52
April 2031	159	75	57	43	32	70	36	28	22	17	70	36	28	22	17
April 2032	139	57	42	30	21	8	3	2	2	1	8	3	2	2	1
April 2033	103	38	26	18	12	7	2	1	1	1	7	2	1	1	1
April 2034	100	31	20	13	8	7	2	1	1	0	7	2	1	1	0
April 2035	64	16	10	6	3	8	2	1	0	0	8	2	1	0	0
April 2036	7	1	1	0	0	8	1	1	0	0	8	1	1	0	0
April 2037	6	1	0	0	0	9	1	1	0	0	8	1	0	0	0
April 2038	7	1	0	0	0	9	1	0	0	0	9	1	0	0	0
April 2039	7	1	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2040	8	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2041	8	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2042	9	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2043	8	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2044	4	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2045	4	0	0	0	0	6	0	0	0	0	6	0	0	0	0
April 2046	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2050	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2052 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.8	8.4	7.2	6.3	5.5	7.6	6.9	6.4	5.9	5.4	7.6	6.9	6.4	5.9	5.4

* The decrement tables for Class IJ reflect only the Class IJ Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IJ Notional Balance at the Class IJ Interest Rate, Class IJ is entitled to the Class IJ Deferred Interest Amount. No representation is made about the timing of distributions of the Class IJ Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IJ.

**Security Group 12
PPC Prepayment Assumption Rates**

Distribution Date	Class JF 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class JF 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class JF 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	101	100	98	96	111	105	103	101	99	111	105	103	101	99
April 2026	113	101	96	92	87	123	108	103	98	94	123	108	103	98	94
April 2027	120	98	90	83	76	137	109	101	93	85	138	109	101	93	85
April 2028	128	94	83	74	65	152	108	96	85	75	152	109	96	85	75
April 2029	136	89	76	64	53	166	105	89	75	63	166	105	89	75	63
April 2030	144	83	67	54	43	184	101	82	66	52	184	101	82	66	52
April 2031	149	75	57	43	32	70	36	28	22	17	70	36	28	22	17
April 2032	129	57	42	30	21	8	3	2	2	1	8	3	2	2	1
April 2033	95	38	26	18	12	7	2	1	1	1	7	2	1	1	1
April 2034	91	31	20	13	8	7	2	1	1	0	7	2	1	1	0
April 2035	58	16	10	6	3	8	2	1	0	0	8	2	1	0	0
April 2036	6	1	1	0	0	8	1	1	0	0	8	1	1	0	0
April 2037	6	1	0	0	0	9	1	1	0	0	8	1	0	0	0
April 2038	6	1	0	0	0	9	1	0	0	0	9	1	0	0	0
April 2039	6	1	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2040	7	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2041	7	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2042	7	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2043	7	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2044	3	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2045	4	0	0	0	0	6	0	0	0	0	6	0	0	0	0
April 2046	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2050	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2052 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.7	8.4	7.2	6.3	5.5	7.6	6.9	6.4	5.9	5.4	7.6	6.9	6.4	5.9	5.4

**Security Group 13
PPC Prepayment Assumption Rates**

Distribution Date	Class IK* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class IK* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class IK* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	102	100	99	97	112	106	105	103	101	112	106	105	103	101
April 2026	115	102	97	93	89	125	111	106	101	97	125	111	106	101	97
April 2027	124	99	92	85	78	140	113	104	97	89	141	113	105	97	89
April 2028	133	96	85	76	67	157	113	101	89	79	157	113	101	89	79
April 2029	143	91	77	66	55	170	109	93	79	67	170	109	93	79	67
April 2030	152	85	69	55	44	191	107	87	70	56	191	107	87	70	56
April 2031	159	77	59	45	34	59	30	23	18	14	59	30	23	18	14
April 2032	171	70	51	37	26	17	7	5	3	2	17	7	5	3	2
April 2033	182	63	43	29	19	15	5	3	2	1	16	5	3	2	1
April 2034	96	30	19	12	8	1	0	0	0	0	1	0	0	0	0
April 2035	52	13	8	5	3	1	0	0	0	0	1	0	0	0	0
April 2036	14	2	1	1	0	1	0	0	0	0	1	0	0	0	0
April 2037	14	2	1	0	0	1	0	0	0	0	0	0	0	0	0
April 2038	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2040	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.6	8.7	7.5	6.5	5.7	7.1	6.9	6.5	6.0	5.6	7.1	6.9	6.5	6.0	5.5

* The decrement tables for Class IK reflect only the Class IK Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IK Notional Balance at the Class IK Interest Rate, Class IK is entitled to the Class IK Deferred Interest Amount. No representation is made about the timing of distributions of the Class IK Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IK.

**Security Group 13
PPC Prepayment Assumption Rates**

Distribution Date	Class KF 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class KF 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class KF 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	102	100	99	97	112	106	104	103	101	112	106	105	103	101
April 2026	113	101	97	93	89	125	110	106	101	97	125	111	106	101	97
April 2027	120	99	92	85	78	140	113	104	96	89	141	113	105	97	89
April 2028	128	95	85	76	67	156	113	100	89	79	157	113	101	89	79
April 2029	136	91	77	66	55	169	109	93	79	67	170	109	93	79	67
April 2030	144	85	69	55	44	190	107	87	70	56	191	107	87	70	56
April 2031	149	77	59	45	34	59	30	23	18	14	59	30	23	18	14
April 2032	159	70	51	37	26	17	7	5	3	2	17	7	5	3	2
April 2033	168	63	43	29	19	15	5	3	2	1	16	5	3	2	1
April 2034	88	30	19	12	8	1	0	0	0	0	1	0	0	0	0
April 2035	47	13	8	5	3	1	0	0	0	0	1	0	0	0	0
April 2036	12	2	1	1	0	1	0	0	0	0	1	0	0	0	0
April 2037	13	2	1	0	0	1	0	0	0	0	0	0	0	0	0
April 2038	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2040	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.5	8.7	7.5	6.5	5.7	7.1	6.9	6.5	6.0	5.6	7.1	6.9	6.5	6.0	5.5

**Security Group 14
PPC Prepayment Assumption Rates**

Distribution Date	Class FL 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class FL 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class FL 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	102	100	99	97	111	105	104	102	100	111	105	104	102	100
April 2026	113	101	97	93	89	123	109	104	100	95	123	109	104	100	95
April 2027	120	99	92	85	78	137	110	102	94	87	137	110	102	94	87
April 2028	127	95	85	75	66	153	110	98	87	77	153	110	98	87	77
April 2029	135	90	77	65	55	170	109	93	79	66	170	109	93	79	66
April 2030	143	84	69	55	44	188	105	85	69	55	188	105	85	69	55
April 2031	132	69	54	41	31	124	64	51	40	31	124	64	51	40	31
April 2032	130	59	44	32	23	8	3	2	1	1	8	3	2	1	1
April 2033	118	47	33	22	15	5	1	1	1	0	5	1	1	1	0
April 2034	121	41	27	17	11	5	1	1	0	0	5	1	1	0	0
April 2035	104	30	19	11	6	5	1	1	0	0	5	1	1	0	0
April 2036	4	1	0	0	0	5	1	0	0	0	5	1	0	0	0
April 2037	5	1	0	0	0	5	1	0	0	0	5	1	0	0	0
April 2038	4	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2039	5	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2040	4	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2041	5	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2042	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2043	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2044	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2045	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2050	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.8	8.6	7.5	6.5	5.7	7.6	7.1	6.7	6.1	5.6	7.6	7.1	6.7	6.1	5.6

**Security Group 14
PPC Prepayment Assumption Rates**

Distribution Date	Class LI* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class LI* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class LI* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	102	100	99	97	111	106	104	102	100	111	106	104	102	100
April 2026	115	102	97	93	89	123	109	104	100	95	123	109	104	100	95
April 2027	124	99	92	85	78	137	110	102	94	87	137	110	102	94	87
April 2028	133	95	85	75	66	153	110	98	87	77	153	110	98	87	77
April 2029	142	90	77	65	55	170	109	93	79	66	170	109	93	79	66
April 2030	153	85	69	55	44	188	105	86	69	55	188	105	86	69	55
April 2031	142	70	54	41	31	124	64	51	40	31	124	64	51	40	31
April 2032	141	59	44	32	23	8	3	2	1	1	8	3	2	1	1
April 2033	129	47	33	22	15	5	1	1	1	0	5	1	1	1	0
April 2034	133	41	27	17	11	5	1	1	0	0	5	1	1	0	0
April 2035	116	30	19	11	6	5	1	1	0	0	5	1	1	0	0
April 2036	5	1	0	0	0	5	1	0	0	0	5	1	0	0	0
April 2037	5	1	0	0	0	5	1	0	0	0	5	1	0	0	0
April 2038	5	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2039	5	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2040	5	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2041	5	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2042	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2043	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2044	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2045	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2046	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2050	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.9	8.6	7.5	6.5	5.7	7.6	7.1	6.7	6.1	5.6	7.6	7.1	6.7	6.1	5.6

* The decrement tables for Class LI reflect only the Class LI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class LI Notional Balance at the Class LI Interest Rate, Class LI is entitled to the Class LI Deferred Interest Amount. No representation is made about the timing of distributions of the Class LI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class LI.

**Security Group 14
PPC Prepayment Assumption Rates**

Distribution Date	Class PF 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class PF 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class PF 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	102	100	99	97	111	105	104	102	100	111	105	104	102	100
April 2026	113	101	97	93	89	123	109	104	100	95	123	109	104	100	95
April 2027	120	99	92	85	78	137	110	102	94	87	137	110	102	94	87
April 2028	127	95	85	75	66	153	110	98	87	77	153	110	98	87	77
April 2029	135	90	77	65	55	170	109	93	79	66	170	109	93	79	66
April 2030	144	84	69	55	44	188	105	85	69	55	188	105	85	69	55
April 2031	133	69	54	41	31	124	64	51	40	31	124	64	51	40	31
April 2032	130	59	44	32	23	8	3	2	1	1	8	3	2	1	1
April 2033	118	47	33	22	15	5	1	1	1	0	5	1	1	1	0
April 2034	121	41	27	17	11	5	1	1	0	0	5	1	1	0	0
April 2035	104	30	19	11	6	5	1	1	0	0	5	1	1	0	0
April 2036	4	1	0	0	0	5	1	0	0	0	5	1	0	0	0
April 2037	5	1	0	0	0	5	1	0	0	0	5	1	0	0	0
April 2038	4	0	0	0	0	5	0	0	0	0	5	0	0	0	0
April 2039	5	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2040	4	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2041	5	0	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2042	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2043	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2044	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2045	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2050	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.8	8.6	7.5	6.5	5.7	7.6	7.1	6.7	6.1	5.6	7.6	7.1	6.7	6.1	5.6

**Security Group 15
PPC Prepayment Assumption Rates**

Distribution Date	Class IL* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class IL* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class IL* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	103	101	100	98	111	107	105	104	102	111	107	105	104	102
April 2026	115	103	99	95	91	124	111	106	102	98	124	111	106	102	98
April 2027	124	100	93	87	80	139	113	105	98	90	139	113	105	98	90
April 2028	133	97	87	77	69	155	113	102	91	81	155	113	102	91	81
April 2029	143	92	79	67	57	173	112	96	82	70	173	112	96	82	70
April 2030	153	87	71	57	46	193	110	90	73	59	193	110	90	73	59
April 2031	164	80	62	48	36	187	94	74	57	44	187	94	74	57	44
April 2032	176	74	54	39	28	6	3	2	1	1	6	3	2	1	1
April 2033	160	58	40	27	18	7	3	2	1	1	7	3	2	1	1
April 2034	126	40	27	17	11	4	1	1	1	0	4	1	1	1	0
April 2035	133	35	22	13	7	1	0	0	0	0	1	0	0	0	0
April 2036	6	1	1	0	0	1	0	0	0	0	1	0	0	0	0
April 2037	4	1	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2038	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2039	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2040	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2041	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2042	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2043	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2044	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2045	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2046	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2047	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2048	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2049	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2050	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2051	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2052 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	11.1	9.1	7.8	6.8	5.9	7.5	7.3	6.9	6.4	5.8	7.5	7.3	6.9	6.4	5.8

* The decrement tables for Class IL reflect only the Class IL Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IL Notional Balance at the Class IL Interest Rate, Class IL is entitled to the Class IL Deferred Interest Amount. No representation is made about the timing of distributions of the Class IL Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IL.

**Security Group 15
PPC Prepayment Assumption Rates**

Distribution Date	Class LF 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class LF 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class LF 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	102	101	100	98	111	107	105	103	102	111	107	105	103	102
April 2026	113	102	98	95	91	124	111	106	102	98	124	111	106	102	98
April 2027	120	100	93	87	80	139	113	105	98	90	139	113	105	98	90
April 2028	127	96	87	77	69	155	113	102	91	81	155	113	102	91	81
April 2029	135	92	79	67	57	173	112	96	82	70	173	112	96	82	70
April 2030	144	86	71	57	46	193	110	90	73	59	193	110	90	73	59
April 2031	152	80	62	48	36	187	94	74	57	44	187	94	74	57	44
April 2032	162	73	54	39	28	6	3	2	1	1	6	3	2	1	1
April 2033	145	58	40	27	18	7	3	2	1	1	7	3	2	1	1
April 2034	113	40	27	17	11	4	1	1	1	0	4	1	1	1	0
April 2035	118	35	22	13	7	1	0	0	0	0	1	0	0	0	0
April 2036	5	1	1	0	0	1	0	0	0	0	1	0	0	0	0
April 2037	4	1	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2038	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2039	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2040	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2041	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2042	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2043	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2044	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2045	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2046	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2047	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2048	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2051	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2052 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	11.0	9.1	7.8	6.8	5.9	7.5	7.3	6.9	6.4	5.8	7.5	7.3	6.9	6.4	5.8

**Security Groups 7, 8, 9, 10, 11, 12, 13, 14 and 15
PPC Prepayment Assumption Rates**

Distribution Date	Class GI* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class GI* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class GI* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	101	99	97	95	110	104	102	99	97	110	104	102	99	97
April 2026	115	100	95	90	85	121	105	100	95	90	121	105	100	95	90
April 2027	123	96	88	81	74	134	105	97	89	81	134	105	97	89	81
April 2028	132	92	81	71	62	148	104	91	80	70	148	104	91	80	71
April 2029	142	87	73	61	51	162	100	85	71	59	162	100	85	71	59
April 2030	152	81	65	51	40	179	96	77	62	49	179	96	77	62	49
April 2031	155	71	54	40	30	133	63	48	37	28	133	63	48	37	28
April 2032	115	48	35	25	18	12	4	3	2	1	12	4	3	2	1
April 2033	101	37	26	17	12	5	2	1	1	0	5	2	1	1	0
April 2034	91	29	19	12	8	4	1	1	0	0	4	1	1	0	0
April 2035	80	21	13	8	4	3	1	0	0	0	4	1	0	0	0
April 2036	4	1	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2037	4	1	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2038	3	0	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2039	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2040	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2041	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2042	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2043	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2044	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2045	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2050	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2052 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.3	8.2	7.0	6.1	5.3	7.6	7.1	6.5	5.9	5.3	7.6	7.1	6.5	5.9	5.3

* The decrement tables for Class GI reflect only the Class GI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class GI Notional Balance at the Class GI Interest Rate, Class GI is entitled to the Class GI Deferred Interest Amount. No representation is made about the timing of distributions of the Class GI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class GI.

**Security Groups 7, 8, 9, 10, 11, 12, 13, 14 and 15
PPC Prepayment Assumption Rates**

Distribution Date	Class IG* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class IG* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class IG* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	101	99	97	95	110	104	102	99	97	110	104	102	99	97
April 2026	115	100	95	90	85	121	105	100	95	90	121	105	100	95	90
April 2027	123	96	88	81	74	134	105	97	89	81	134	105	97	89	81
April 2028	132	92	81	71	62	148	104	91	80	70	148	104	91	80	71
April 2029	142	87	73	61	51	162	100	85	71	59	162	100	85	71	59
April 2030	152	81	65	51	40	179	96	77	62	49	179	96	77	62	49
April 2031	155	71	54	40	30	133	63	48	37	28	133	63	48	37	28
April 2032	115	48	35	25	18	12	4	3	2	1	12	4	3	2	1
April 2033	101	37	26	17	12	5	2	1	1	0	5	2	1	1	0
April 2034	91	29	19	12	8	4	1	1	0	0	4	1	1	0	0
April 2035	80	21	13	8	4	3	1	0	0	0	4	1	0	0	0
April 2036	4	1	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2037	4	1	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2038	3	0	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2039	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2040	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2041	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2042	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2043	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2044	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2045	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2050	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2052 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.3	8.2	7.0	6.1	5.3	7.6	7.1	6.5	5.9	5.3	7.6	7.1	6.5	5.9	5.3

* The decrement tables for Class IG reflect only the Class IG Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IG Notional Balance at the Class IG Interest Rate, Class IG is entitled to the Class IG Deferred Interest Amount. No representation is made about the timing of distributions of the Class IG Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IG.

**Security Group 16
PPC Prepayment Assumption Rates**

Distribution Date	Class DA				
	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100
April 2025	103	93	89	85	81
April 2026	95	76	70	64	58
April 2027	98	68	59	51	43
April 2028	101	60	49	39	30
April 2029	105	52	39	28	19
April 2030	108	44	30	19	10
April 2031	111	36	22	11	3
April 2032	115	29	15	5	0
April 2033	118	23	9	0	0
April 2034	122	17	4	0	0
April 2035	126	11	0	0	0
April 2036	103	3	0	0	0
April 2037	86	0	0	0	0
April 2038 and thereafter	0	0	0	0	0
Weighted Average Life (years)	12.3	5.6	4.3	3.5	2.9

**Security Group 16
PPC Prepayment Assumption Rates**

Distribution Date	Class DC				
	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100
April 2025	103	100	100	100	100
April 2026	106	100	100	100	100
April 2027	110	100	100	100	100
April 2028	113	100	100	100	100
April 2029	116	100	100	100	100
April 2030	120	100	100	100	100
April 2031	124	100	100	100	100
April 2032	128	100	100	100	86
April 2033	132	100	100	99	57
April 2034	136	100	100	69	36
April 2035	140	100	96	47	22
April 2036	144	100	59	26	11
April 2037	148	84	36	15	6
April 2038	76	10	5	2	1
April 2039	79	9	4	2	1
April 2040	82	7	3	1	0
April 2041	86	5	2	1	0
April 2042	0	0	0	0	0
April 2043	0	0	0	0	0
April 2044	0	0	0	0	0
April 2045	0	0	0	0	0
April 2046	0	0	0	0	0
April 2047	0	0	0	0	0
April 2048	0	0	0	0	0
April 2049	0	0	0	0	0
April 2050	0	0	0	0	0
April 2051	0	0	0	0	0
April 2052	0	0	0	0	0
April 2053	0	0	0	0	0
April 2054	0	0	0	0	0
April 2055	0	0	0	0	0
April 2056	0	0	0	0	0
April 2057	0	0	0	0	0
April 2058	0	0	0	0	0
April 2059	0	0	0	0	0
April 2060	0	0	0	0	0
April 2061	0	0	0	0	0
April 2062 and thereafter	0	0	0	0	0
Weighted Average Life (years)	15.8	13.7	12.6	11.1	9.7

**Security Group 17
PPC Prepayment Assumption Rates**

Distribution Date	Class EA				
	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100
April 2025	104	92	88	84	80
April 2026	107	83	76	68	62
April 2027	111	74	64	54	46
April 2028	116	65	53	42	33
April 2029	120	57	42	31	22
April 2030	124	48	33	22	13
April 2031	127	40	25	14	7
April 2032	132	33	18	9	2
April 2033	137	26	13	4	0
April 2034	142	21	8	1	0
April 2035	147	15	4	0	0
April 2036	25	0	0	0	0
April 2037	26	0	0	0	0
April 2038	27	0	0	0	0
April 2039	28	0	0	0	0
April 2040	29	0	0	0	0
April 2041	31	0	0	0	0
April 2042	32	0	0	0	0
April 2043	34	0	0	0	0
April 2044	35	0	0	0	0
April 2045	37	0	0	0	0
April 2046	38	0	0	0	0
April 2047	40	0	0	0	0
April 2048	42	0	0	0	0
April 2049	44	0	0	0	0
April 2050	46	0	0	0	0
April 2051	48	0	0	0	0
April 2052	50	0	0	0	0
April 2053	53	0	0	0	0
April 2054	55	0	0	0	0
April 2055	58	0	0	0	0
April 2056	60	0	0	0	0
April 2057	63	0	0	0	0
April 2058	66	0	0	0	0
April 2059	69	0	0	0	0
April 2060	72	0	0	0	0
April 2061	75	0	0	0	0
April 2062	79	0	0	0	0
April 2063	82	0	0	0	0
April 2064	86	0	0	0	0
April 2065	90	0	0	0	0
April 2066 and thereafter	0	0	0	0	0
Weighted Average Life (years)	23.9	6.1	4.7	3.8	3.1

**Security Group 17
PPC Prepayment Assumption Rates**

Distribution Date	Class EC				
	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100
April 2025	104	100	100	100	100
April 2026	107	100	100	100	100
April 2027	111	100	100	100	100
April 2028	116	100	100	100	100
April 2029	120	100	100	100	100
April 2030	124	100	100	100	100
April 2031	128	100	100	100	100
April 2032	133	100	100	100	100
April 2033	138	100	100	100	87
April 2034	143	100	100	100	54
April 2035	148	100	100	74	33
April 2036	153	25	7	2	0
April 2037	160	18	5	1	0
April 2038	168	14	3	1	0
April 2039	175	10	2	0	0
April 2040	183	7	1	0	0
April 2041	192	5	1	0	0
April 2042	201	4	0	0	0
April 2043	210	3	0	0	0
April 2044	219	2	0	0	0
April 2045	229	1	0	0	0
April 2046	240	1	0	0	0
April 2047	251	1	0	0	0
April 2048	262	1	0	0	0
April 2049	274	0	0	0	0
April 2050	287	0	0	0	0
April 2051	300	0	0	0	0
April 2052	314	0	0	0	0
April 2053	328	0	0	0	0
April 2054	343	0	0	0	0
April 2055	359	0	0	0	0
April 2056	376	0	0	0	0
April 2057	393	0	0	0	0
April 2058	411	0	0	0	0
April 2059	430	0	0	0	0
April 2060	449	0	0	0	0
April 2061	470	0	0	0	0
April 2062	491	0	0	0	0
April 2063	514	0	0	0	0
April 2064	537	0	0	0	0
April 2065	562	0	0	0	0
April 2066 and thereafter	0	0	0	0	0
Weighted Average Life (years)	41.1	12.8	12.1	11.5	10.4

**Security Groups 1 and 17
PPC Prepayment Assumption Rates**

Distribution Date	Class GA				
	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100
April 2025	104	93	89	86	82
April 2026	107	85	77	71	64
April 2027	105	72	62	54	46
April 2028	108	63	51	41	32
April 2029	112	55	41	30	20
April 2030	116	46	31	19	10
April 2031	120	38	22	11	2
April 2032	91	18	6	2	1
April 2033	94	12	3	1	0
April 2034	97	7	2	0	0
April 2035	100	3	1	0	0
April 2036	75	0	0	0	0
April 2037	28	0	0	0	0
April 2038	29	0	0	0	0
April 2039	6	0	0	0	0
April 2040	6	0	0	0	0
April 2041	7	0	0	0	0
April 2042	7	0	0	0	0
April 2043	7	0	0	0	0
April 2044	8	0	0	0	0
April 2045	8	0	0	0	0
April 2046	8	0	0	0	0
April 2047	9	0	0	0	0
April 2048	9	0	0	0	0
April 2049	9	0	0	0	0
April 2050	10	0	0	0	0
April 2051	10	0	0	0	0
April 2052	11	0	0	0	0
April 2053	11	0	0	0	0
April 2054	12	0	0	0	0
April 2055	12	0	0	0	0
April 2056	13	0	0	0	0
April 2057	14	0	0	0	0
April 2058	14	0	0	0	0
April 2059	15	0	0	0	0
April 2060	16	0	0	0	0
April 2061	16	0	0	0	0
April 2062	17	0	0	0	0
April 2063	18	0	0	0	0
April 2064	19	0	0	0	0
April 2065	19	0	0	0	0
April 2066 and thereafter	0	0	0	0	0
Weighted Average Life (years)	14.6	5.4	4.3	3.6	3.1

**Security Groups 16 and 17
PPC Prepayment Assumption Rates**

Distribution Date	Class DL				
	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100
April 2025	103	100	100	100	100
April 2026	106	100	100	100	100
April 2027	110	100	100	100	100
April 2028	113	100	100	100	100
April 2029	117	100	100	100	100
April 2030	120	100	100	100	100
April 2031	124	100	100	100	100
April 2032	128	100	100	100	87
April 2033	132	100	100	99	60
April 2034	136	100	100	72	38
April 2035	141	100	96	50	23
April 2036	145	93	54	24	10
April 2037	149	78	33	14	5
April 2038	84	11	5	2	1
April 2039	88	9	4	1	1
April 2040	91	7	3	1	0
April 2041	95	5	2	1	0
April 2042	18	0	0	0	0
April 2043	19	0	0	0	0
April 2044	20	0	0	0	0
April 2045	21	0	0	0	0
April 2046	22	0	0	0	0
April 2047	23	0	0	0	0
April 2048	24	0	0	0	0
April 2049	25	0	0	0	0
April 2050	26	0	0	0	0
April 2051	27	0	0	0	0
April 2052	29	0	0	0	0
April 2053	30	0	0	0	0
April 2054	31	0	0	0	0
April 2055	33	0	0	0	0
April 2056	34	0	0	0	0
April 2057	36	0	0	0	0
April 2058	37	0	0	0	0
April 2059	39	0	0	0	0
April 2060	41	0	0	0	0
April 2061	43	0	0	0	0
April 2062	45	0	0	0	0
April 2063	47	0	0	0	0
April 2064	49	0	0	0	0
April 2065	51	0	0	0	0
April 2066 and thereafter	0	0	0	0	0
Weighted Average Life (years)	22.3	13.7	12.6	11.2	9.8

**Security Group 18
PPC Prepayment Assumption Rates**

Distribution Date	Class FM 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class FM 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class FM 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	100	98	96	94	110	103	101	99	96	110	103	101	99	96
April 2026	113	99	94	89	84	122	105	99	94	89	122	105	99	94	89
April 2027	120	95	87	80	72	134	104	96	87	79	134	105	96	87	80
April 2028	127	91	80	70	61	145	101	88	77	67	142	98	87	76	66
April 2029	135	86	72	60	49	157	96	80	67	56	156	96	80	67	56
April 2030	141	78	62	49	38	140	73	58	46	36	140	73	58	46	36
April 2031	130	63	48	36	26	58	29	22	17	13	58	29	22	17	13
April 2032	120	51	36	26	18	19	8	6	4	3	19	8	6	4	3
April 2033	42	16	11	8	5	8	3	2	1	1	8	3	2	1	1
April 2034	43	14	9	6	4	3	1	0	0	0	3	1	0	0	0
April 2035	45	12	7	4	2	3	1	0	0	0	3	1	0	0	0
April 2036	14	3	2	1	0	3	0	0	0	0	3	0	0	0	0
April 2037	7	1	1	0	0	3	0	0	0	0	3	0	0	0	0
April 2038	7	1	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2039	8	1	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2040	3	0	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2041	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2042	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2043	3	0	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2044	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2045	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2046	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.6	7.6	6.6	5.8	5.1	7.1	6.5	6.0	5.4	4.9	7.1	6.4	6.0	5.4	4.9

**Security Group 18
PPC Prepayment Assumption Rates**

Distribution Date	Class MI* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class MI* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class MI* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	100	98	96	94	110	103	101	99	96	110	103	101	99	96
April 2026	115	99	94	89	84	122	105	99	94	89	122	105	99	94	89
April 2027	123	96	87	80	72	135	104	96	87	79	135	105	96	87	80
April 2028	132	91	80	70	61	145	101	88	77	67	142	99	87	76	66
April 2029	142	86	72	60	49	157	96	80	67	56	157	96	80	67	56
April 2030	149	79	62	49	38	141	73	58	46	36	141	73	58	46	36
April 2031	138	63	48	36	26	58	29	22	17	13	58	29	22	17	13
April 2032	128	51	36	26	18	19	8	6	4	3	19	8	6	4	3
April 2033	45	16	11	8	5	8	3	2	1	1	8	3	2	1	1
April 2034	46	14	9	6	4	3	1	0	0	0	3	1	0	0	0
April 2035	49	12	7	4	2	3	1	0	0	0	3	1	0	0	0
April 2036	15	3	2	1	0	3	0	0	0	0	3	0	0	0	0
April 2037	8	1	1	0	0	3	0	0	0	0	3	0	0	0	0
April 2038	8	1	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2039	9	1	0	0	0	4	0	0	0	0	4	0	0	0	0
April 2040	4	0	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2041	4	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2042	4	0	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2043	3	0	0	0	0	3	0	0	0	0	3	0	0	0	0
April 2044	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2045	4	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2046	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.7	7.6	6.6	5.8	5.1	7.1	6.5	6.0	5.4	4.9	7.1	6.4	6.0	5.4	4.9

* The decrement tables for Class MI reflect only the Class MI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class MI Notional Balance at the Class MI Interest Rate, Class MI is entitled to the Class MI Deferred Interest Amount. No representation is made about the timing of distributions of the Class MI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class MI.

**Security Group 19
PPC Prepayment Assumption Rates**

Distribution Date	Class IM* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class IM* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class IM* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	99	96	93	90	112	103	100	97	94	113	104	101	98	95
April 2026	116	96	90	84	78	127	105	98	92	85	129	107	100	93	87
April 2027	124	92	82	74	65	143	106	95	85	75	147	108	97	87	77
April 2028	133	87	74	63	53	4	3	2	2	2	4	3	2	2	2
April 2029	143	81	66	53	42	5	3	2	2	1	5	3	2	2	1
April 2030	4	2	2	1	1	6	3	2	2	1	2	1	1	1	0
April 2031	4	2	1	1	1	2	1	1	1	0	0	0	0	0	0
April 2032	5	2	1	1	0	0	0	0	0	0	0	0	0	0	0
April 2033	2	1	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2034	2	1	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2035 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	5.9	5.3	4.8	4.3	3.9	3.7	3.7	3.6	3.4	3.2	3.6	3.5	3.5	3.3	3.1

* The decrement tables for Class IM reflect only the Class IM Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IM Notional Balance at the Class IM Interest Rate, Class IM is entitled to the Class IM Deferred Interest Amount. No representation is made about the timing of distributions of the Class IM Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IM.

**Security Group 19
PPC Prepayment Assumption Rates**

Distribution Date	Class MF 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class MF 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class MF 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	99	96	93	90	112	103	100	97	94	113	104	101	98	95
April 2026	114	96	90	84	78	125	105	98	92	85	129	107	100	93	87
April 2027	121	92	82	74	65	141	105	95	85	75	147	108	97	87	77
April 2028	129	87	74	63	53	4	3	2	2	2	4	3	2	2	2
April 2029	138	81	66	53	42	5	3	2	2	1	5	3	2	2	1
April 2030	4	2	2	1	1	5	3	2	2	1	2	1	1	1	0
April 2031	4	2	1	1	1	2	1	1	1	0	0	0	0	0	0
April 2032	4	2	1	1	0	0	0	0	0	0	0	0	0	0	0
April 2033	2	1	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2034	2	1	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2035 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	5.9	5.3	4.8	4.3	3.9	3.7	3.7	3.6	3.4	3.2	3.6	3.5	3.5	3.3	3.1

**Security Group 20
PPC Prepayment Assumption Rates**

Distribution Date	Class FN 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class FN 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class FN 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	100	98	96	93	110	103	101	98	96	110	103	101	98	96
April 2026	113	98	93	88	83	122	104	99	93	88	122	104	99	93	88
April 2027	120	95	87	79	72	134	104	95	86	78	134	104	95	86	78
April 2028	127	91	79	69	60	146	101	88	77	67	146	101	88	77	67
April 2029	135	85	71	59	48	161	98	82	68	56	161	98	82	68	56
April 2030	142	78	62	49	38	157	82	65	51	39	157	82	65	51	39
April 2031	121	59	45	33	24	35	17	13	10	8	35	17	13	10	8
April 2032	119	50	36	25	17	8	3	2	1	1	8	3	2	1	1
April 2033	75	27	18	12	8	7	2	1	1	1	7	2	1	1	1
April 2034	70	21	13	8	5	7	2	1	1	0	7	2	1	1	0
April 2035	27	7	4	3	1	2	0	0	0	0	2	0	0	0	0
April 2036	6	1	1	0	0	2	0	0	0	0	2	0	0	0	0
April 2037	6	1	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2038	6	1	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2039	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2040	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2041	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2042	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2043	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2044	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2045	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.6	7.7	6.6	5.7	5.0	7.0	6.5	6.0	5.4	4.9	7.0	6.5	6.0	5.4	4.9

**Security Group 20
PPC Prepayment Assumption Rates**

Distribution Date	Class NI* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class NI* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class NI* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	100	98	96	93	110	103	101	98	96	110	103	101	98	96
April 2026	115	98	93	88	83	122	104	99	93	88	122	104	99	93	88
April 2027	123	95	87	79	72	135	104	95	86	78	135	104	95	86	78
April 2028	132	91	79	69	60	147	101	88	77	67	147	101	88	77	67
April 2029	142	85	71	59	48	162	98	82	68	56	162	98	82	68	56
April 2030	151	78	62	49	38	158	82	65	51	39	158	82	65	51	39
April 2031	130	59	45	33	24	35	17	13	10	8	35	17	13	10	8
April 2032	129	50	36	25	17	8	3	2	1	1	8	3	2	1	1
April 2033	81	27	18	12	8	7	2	1	1	1	7	2	1	1	1
April 2034	76	21	13	8	5	8	2	1	1	0	8	2	1	1	0
April 2035	30	7	4	3	1	2	0	0	0	0	2	0	0	0	0
April 2036	6	1	1	0	0	3	0	0	0	0	3	0	0	0	0
April 2037	7	1	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2038	7	1	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2039	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2040	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2041	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2042	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2043	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2044	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2045	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2046	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.6	7.7	6.6	5.7	5.0	7.0	6.5	6.0	5.4	4.9	7.0	6.5	6.0	5.4	4.9

* The decrement tables for Class NI reflect only the Class NI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class NI Notional Balance at the Class NI Interest Rate, Class NI is entitled to the Class NI Deferred Interest Amount. No representation is made about the timing of distributions of the Class NI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class NI.

**Security Group 21
PPC Prepayment Assumption Rates**

Distribution Date	Class IN* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class IN* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class IN* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	100	98	96	93	110	103	101	98	96	110	103	101	98	96
April 2026	115	98	93	88	83	122	104	99	93	88	122	104	99	93	88
April 2027	123	95	87	79	72	135	104	95	86	78	135	104	95	86	78
April 2028	132	91	79	69	60	147	101	88	77	67	147	101	88	77	67
April 2029	142	85	71	59	48	162	98	82	68	56	162	98	82	68	56
April 2030	151	78	62	49	38	158	82	65	51	39	158	82	65	51	39
April 2031	130	59	45	33	24	35	17	13	10	8	35	17	13	10	8
April 2032	129	50	36	25	17	8	3	2	1	1	8	3	2	1	1
April 2033	81	27	18	12	8	7	2	1	1	1	7	2	1	1	1
April 2034	76	21	13	8	5	8	2	1	1	0	8	2	1	1	0
April 2035	30	7	4	3	1	2	0	0	0	0	2	0	0	0	0
April 2036	6	1	1	0	0	3	0	0	0	0	3	0	0	0	0
April 2037	7	1	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2038	7	1	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2039	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2040	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2041	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2042	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2043	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2044	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2045	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2046	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.6	7.7	6.6	5.7	5.0	7.0	6.5	6.0	5.4	4.9	7.0	6.5	6.0	5.4	4.9

* The decrement tables for Class IN reflect only the Class IN Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IN Notional Balance at the Class IN Interest Rate, Class IN is entitled to the Class IN Deferred Interest Amount. No representation is made about the timing of distributions of the Class IN Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IN.

**Security Group 21
PPC Prepayment Assumption Rates**

Distribution Date	Class NF 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class NF 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class NF 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	106	100	98	96	93	110	103	101	98	96	110	103	101	98	96
April 2026	113	98	93	88	83	122	104	99	93	88	122	104	99	93	88
April 2027	120	95	87	79	72	134	104	95	86	78	134	104	95	86	78
April 2028	128	91	79	69	60	146	101	88	77	67	146	101	88	77	67
April 2029	136	85	71	59	48	161	98	82	68	56	161	98	82	68	56
April 2030	143	78	62	49	38	157	82	65	51	39	157	82	65	51	39
April 2031	122	59	45	33	24	35	17	13	10	8	35	17	13	10	8
April 2032	120	50	36	25	17	8	3	2	1	1	8	3	2	1	1
April 2033	75	27	18	12	8	7	2	1	1	1	7	2	1	1	1
April 2034	70	21	13	8	5	7	2	1	1	0	7	2	1	1	0
April 2035	27	7	4	3	1	2	0	0	0	0	2	0	0	0	0
April 2036	6	1	1	0	0	2	0	0	0	0	2	0	0	0	0
April 2037	6	1	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2038	6	1	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2039	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2040	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2041	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2042	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2043	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2044	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2045	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2046	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.6	7.7	6.6	5.7	5.0	7.0	6.5	6.0	5.4	4.9	7.0	6.5	6.0	5.4	4.9

**Security Groups 18, 19, 20 and 21
PPC Prepayment Assumption Rates**

Distribution Date	Class HI* 5.33000% 30-day Average SOFR 5.16000% One-Year CMT					Class HI* 10.48850% 30-day Average SOFR 10.05700% One-Year CMT					Class HI* 15.64700% 30-day Average SOFR 14.95400% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2025	107	100	98	96	93	110	103	101	98	96	110	103	101	98	96
April 2026	115	98	93	88	83	122	104	99	94	88	122	105	99	94	88
April 2027	123	95	87	79	72	135	104	95	87	79	135	104	95	87	79
April 2028	132	91	79	69	60	141	97	85	74	65	140	97	85	74	64
April 2029	142	85	71	59	48	155	94	79	65	54	155	94	79	65	54
April 2030	145	76	60	47	37	148	77	61	47	37	148	77	61	47	37
April 2031	128	58	44	33	24	41	20	16	12	9	41	20	16	12	9
April 2032	124	49	35	24	17	11	4	3	2	1	11	4	3	2	1
April 2033	68	23	15	10	7	7	2	1	1	1	7	2	1	1	1
April 2034	65	18	12	7	4	6	2	1	1	0	6	2	1	1	0
April 2035	34	9	5	3	2	2	0	0	0	0	2	0	0	0	0
April 2036	9	2	1	0	0	3	0	0	0	0	3	0	0	0	0
April 2037	7	1	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2038	7	1	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2039	4	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2040	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2041	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2042	3	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2043	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
April 2044	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2045	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
April 2046	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.6	7.6	6.6	5.7	5.0	7.0	6.4	5.9	5.4	4.8	7.0	6.4	5.9	5.4	4.8

* The decrement tables for Class HI reflect only the Class HI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class HI Notional Balance at the Class HI Interest Rate, Class HI is entitled to the Class HI Deferred Interest Amount. No representation is made about the timing of distributions of the Class HI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class HI.

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 Maturity Events and deferrals of Maturity Events in respect of the HECMs related to the Participations underlying the HECM MBS,
- the investor's own projection of prepayments in respect of the HECMs related to the Participations underlying the HECM MBS,
- the investor's own projection of the occurrence of any Ginnie Mae Issuer Purchase Events,
- the investor's own projection of draw activity with respect to the HECMs,
- in the case of the Group 2, 3, 4, 7, 8, 9, 10, 11, 12, 13, 14, 15, 18, 19, 20 and 21 Securities, the investor's own projection of 30-day Average SOFR and One-Year CMT under a variety of scenarios,
- in the case of the Group 5 and 6 Securities, the investor's own projection of 30-day Average SOFR and One-Year Adjusted CME Term SOFR under a variety of scenarios and
- in the case of the Group 2, 7 and 11 Securities, the investors own projection of the rate of reduction and increase in principal balance of the Underlying Certificates under a variety of scenarios.

No representation is made regarding Maturity Events or prepayments in respect of the HECMs related to the Participations underlying the HECM MBS, the occurrence of any Ginnie Mae Issuer Purchase Events, One-Year Adjusted CME Term SOFR levels, 30-day Average SOFR levels, One-Year CMT levels, draw activity with respect to the HECMs, Underlying Certificate rates of reduction or increase in principal balance or the yield on any Class.

Prepayments: Effect on Yields

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

- In the case of Regular 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 or MX Securities purchased at a discount, slower than anticipated rates of principal payments could result in actual yields to investors that are lower than the anticipated yields.

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

Rapid rates of prepayments on the HECMs 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 HECMs 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 HECMs will not prepay at any constant rate until maturity, nor will all of the HECMs underlying any Trust Asset Group or Subgroup 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 related HECMs, 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.

One-Year Adjusted CME Term SOFR, One-Year CMT or 30-day Average SOFR: Effect on Yields of the Floating Rate Classes

Low levels of One-Year Adjusted CME Term SOFR, One-Year CMT or 30-day Average SOFR, as applicable, can reduce the yield of the Floating Rate Classes. In addition, the Floating Rate Classes will not necessarily benefit from a higher yield at high levels of One-Year Adjusted CME Term SOFR, One-Year CMT or 30-day Average SOFR, as applicable, because the rate on such Classes is capped at a maximum rate described under "Terms Sheet — Interest Rates." See "Risk Factors — The levels of any interest rate indices applicable to the Trust Assets or securities will affect payments and yields on the securities" in this Supplement.

Payment Delay: Effect on Yields of the Delay Classes

The effective yield on any 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 will accrue with respect to) that Class even though interest began to accrue approximately 50 days earlier.

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 PPC, in the case of Classes AI, BI, DI, EI, GI, HI, IA, IC, ID, IE, IG, IJ, IK, IL, IM, IN, IO, JI, LI, MI and NI, at various constant levels of One-Year CMT and 30-day Average SOFR and, in the case of Classes CI and IB, at various constant levels of One-Year Adjusted CME Term SOFR and 30-day Average SOFR.

The HECMs will not prepay or draw at any constant rate until maturity, and it is unlikely that One-Year Adjusted CME Term SOFR, One-Year CMT or 30-day Average SOFR will remain constant. Moreover, it is likely that the HECMs will experience actual prepayment and draw 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, 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 Floating Rate Class and the Group 2 and 11 and Subgroup 7B Trust Assets for each Accrual Period following the first Accrual Period will be based on the indicated level of 30-day Average SOFR, (2) the HECM MBS Rates applicable to the Group 3,

4, 8, 9, 10, 12, 13, 14, 15, 18, 19, 20 and 21 and Subgroup 7A Trust Assets for each Accrual Period following the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A will be based on the indicated level of One-Year CMT, (3) the HECM MBS Rates applicable to the Group 5 and 6 Trust Assets for each Accrual Period following the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A will be based on the indicated level of One-Year Adjusted CME Term SOFR, (4) the HECM MBS Rates applicable to the HECMs underlying the Group 2 and 11 and Subgroup 7B Trust Assets for each Accrual Period following the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit E will be based on the indicated level of One-Year CMT and (5) the purchase price of each Class (expressed as a percentage of its original Class Notional Balance) plus accrued interest is as indicated in the related table. **The assumed purchase price is not necessarily that at which actual sales will occur.**

SECURITY GROUP 2
Sensitivity of Class AI to Prepayments
Assumed Price 1.00000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	11.5%	7.5%	3.5%	(0.7)%

Sensitivity of Class AI to Prepayments
Assumed Price 1.00000%*
6.70500% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
7.59000%	(0.1)%	(3.8)%	(7.4)%	(11.2)%

Sensitivity of Class AI to Prepayments
Assumed Price 1.00000%*
8.25000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.85000%	(66.5)%	(66.5)%	(66.5)%	(66.4)%

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

SECURITY GROUP 3
Sensitivity of Class IA to Prepayments
Assumed Price 6.75000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	(5.1)%	(9.0)%	(13.0)%	(17.0)%

Sensitivity of Class IA to Prepayments
Assumed Price 6.75000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%.	(20.4)%	(25.4)%	(29.1)%	(32.8)%

Sensitivity of Class IA to Prepayments
Assumed Price 6.75000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%.	(20.4)%	(25.4)%	(29.1)%	(32.8)%

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

SECURITY GROUP 4
Sensitivity of Class BI to Prepayments
Assumed Price 6.00000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	2.9%	0.1%	(2.8)%	(5.7)%

Sensitivity of Class BI to Prepayments
Assumed Price 6.00000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%.	(10.1)%	(13.7)%	(16.9)%	(19.7)%

Sensitivity of Class BI to Prepayments
Assumed Price 6.00000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%.	(17.3)%	(21.3)%	(24.7)%	(27.7)%

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

SECURITY GROUPS 2, 3 AND 4
Sensitivity of Class IO to Prepayments
Assumed Price 3.75000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	1.3%	(2.1)%	(5.5)%	(9.0)%

Sensitivity of Class IO to Prepayments
Assumed Price 3.75000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%.	(16.8)%	(21.1)%	(24.6)%	(27.8)%

Sensitivity of Class IO to Prepayments
Assumed Price 3.75000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%.	(20.8)%	(25.4)%	(28.9)%	(32.2)%

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

SECURITY GROUPS 3 AND 4
Sensitivity of Class EI to Prepayments
Assumed Price 6.25000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	(0.3)%	(3.6)%	(7.0)%	(10.4)%

Sensitivity of Class EI to Prepayments
Assumed Price 6.25000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%.	(14.4)%	(18.6)%	(22.1)%	(25.3)%

Sensitivity of Class EI to Prepayments
Assumed Price 6.25000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%.	(18.5)%	(23.0)%	(26.5)%	(29.8)%

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

SECURITY GROUP 5
Sensitivity of Class IB to Prepayments
Assumed Price 4.75000%*
5.17000% One-Year Adjusted CME Term SOFR

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	12.1%	5.5%	(1.2)%	(8.2)%

Sensitivity of Class IB to Prepayments
Assumed Price 4.75000%*
5.81900% One-Year Adjusted CME Term SOFR

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
7.18500%	(20.5)%	(28.3)%	(36.1)%	(43.8)%

Sensitivity of Class IB to Prepayments
Assumed Price 4.75000%*
6.46800% One-Year Adjusted CME Term SOFR

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.04000%	**	**	**	**

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

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

SECURITY GROUP 6
Sensitivity of Class CI to Prepayments
Assumed Price 5.00000%*
5.17000% One-Year Adjusted CME Term SOFR

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	9.2%	2.6%	(4.2)%	(11.1)%

Sensitivity of Class CI to Prepayments
Assumed Price 5.00000%*
5.81900% One-Year Adjusted CME Term SOFR

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
7.18500%	(20.4)%	(28.3)%	(36.2)%	(43.9)%

Sensitivity of Class CI to Prepayments
Assumed Price 5.00000%*
6.46800% One-Year Adjusted CME Term SOFR

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.04000%	(37.0)%	(49.8)%	(57.3)%	(63.5)%

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

SECURITY GROUP 7
Sensitivity of Class IC to Prepayments
Assumed Price 0.75000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	14.0%	10.0%	5.9%	1.8%

Sensitivity of Class IC to Prepayments
Assumed Price 0.75000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%.	**	**	**	**

Sensitivity of Class IC to Prepayments
Assumed Price 0.75000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%.	**	**	**	**

-
- * The price does not include accrued interest. Accrued interest has been added to the price in calculating the yields set forth in the table above.
 - ** Indicates that investors will suffer a loss of virtually all of their investment.

SECURITY GROUP 8
Sensitivity of Class DI to Prepayments
Assumed Price 8.00000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	2.5%	(1.0)%	(4.6)%	(8.2)%

Sensitivity of Class DI to Prepayments
Assumed Price 8.00000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%	(35.7)%	(38.5)%	(41.3)%	(44.2)%

Sensitivity of Class DI to Prepayments
Assumed Price 8.00000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%	(54.6)%	(60.4)%	(67.6)%	(82.4)%

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

SECURITY GROUP 9
Sensitivity of Class ID to Prepayments
Assumed Price 7.75000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	3.7%	0.6%	(2.4)%	(5.6)%

Sensitivity of Class ID to Prepayments
Assumed Price 7.75000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%.	(5.3)%	(8.8)%	(11.9)%	(14.9)%

Sensitivity of Class ID to Prepayments
Assumed Price 7.75000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%.	(50.8)%	(52.7)%	(54.6)%	(56.7)%

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

SECURITY GROUP 10
Sensitivity of Class IE to Prepayments
Assumed Price 8.00000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	2.7%	(0.9)%	(4.6)%	(8.2)%

Sensitivity of Class IE to Prepayments
Assumed Price 8.00000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%.	(41.7)%	(45.7)%	(49.3)%	(52.0)%

Sensitivity of Class IE to Prepayments
Assumed Price 8.00000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%.	(48.5)%	(56.0)%	(67.3)%	**

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

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

SECURITY GROUP 11
Sensitivity of Class JI to Prepayments
Assumed Price 1.75000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	5.4%	1.0%	(3.5)%	(8.1)%

Sensitivity of Class JI to Prepayments
Assumed Price 1.75000%*
6.70500% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
7.59000%	(86.2)%	(86.2)%	(86.2)%	(86.2)%

Sensitivity of Class JI to Prepayments
Assumed Price 1.75000%*
8.25000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.85000%	(86.2)%	(86.2)%	(86.2)%	(86.2)%

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

SECURITY GROUP 12
Sensitivity of Class IJ to Prepayments
Assumed Price 7.75000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	2.6%	(1.0)%	(4.7)%	(8.3)%

Sensitivity of Class IJ to Prepayments
Assumed Price 7.75000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%	(42.3)%	(46.4)%	(50.3)%	(52.8)%

Sensitivity of Class IJ to Prepayments
Assumed Price 7.75000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%	(48.7)%	(56.3)%	(70.4)%	**

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

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

SECURITY GROUP 13
Sensitivity of Class IK to Prepayments
Assumed Price 7.50000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	1.8%	(1.8)%	(5.5)%	(9.1)%

Sensitivity of Class IK to Prepayments
Assumed Price 7.50000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%.	(30.4)%	(35.0)%	(38.9)%	(42.3)%

Sensitivity of Class IK to Prepayments
Assumed Price 7.50000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%.	(59.6)%	(65.1)%	(72.3)%	(83.9)%

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

SECURITY GROUP 14
Sensitivity of Class LI to Prepayments
Assumed Price 8.25000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	3.4%	(0.1)%	(3.7)%	(7.3)%

Sensitivity of Class LI to Prepayments
Assumed Price 8.25000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%	(37.0)%	(40.0)%	(43.0)%	(46.1)%

Sensitivity of Class LI to Prepayments
Assumed Price 8.25000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%	(50.2)%	(56.7)%	(63.9)%	(69.7)%

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

SECURITY GROUP 15
Sensitivity of Class IL to Prepayments
Assumed Price 8.25000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	4.2%	0.8%	(2.7)%	(6.2)%

Sensitivity of Class IL to Prepayments
Assumed Price 8.25000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%	(37.5)%	(39.1)%	(40.6)%	(42.1)%

Sensitivity of Class IL to Prepayments
Assumed Price 8.25000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%	(48.5)%	(55.4)%	(63.8)%	(70.6)%

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

SECURITY GROUPS 7, 8, 9, 10, 11, 12, 13, 14 AND 15
Sensitivity of Class GI to Prepayments
Assumed Price 6.00000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	3.5%	0.0%	(3.5)%	(7.1)%

Sensitivity of Class GI to Prepayments
Assumed Price 6.00000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%	(29.7)%	(33.5)%	(36.7)%	(39.7)%

Sensitivity of Class GI to Prepayments
Assumed Price 6.00000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%	(50.0)%	(56.6)%	(64.5)%	(72.5)%

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

SECURITY GROUPS 7, 8, 9, 10, 11, 12, 13, 14 AND 15
Sensitivity of Class IG to Prepayments
Assumed Price 6.00000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	3.5%	0.0%	(3.5)%	(7.1)%

Sensitivity of Class IG to Prepayments
Assumed Price 6.00000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%	(29.7)%	(33.5)%	(36.7)%	(39.7)%

Sensitivity of Class IG to Prepayments
Assumed Price 6.00000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%	(50.0)%	(56.6)%	(64.5)%	(72.5)%

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

SECURITY GROUP 18
Sensitivity of Class MI to Prepayments
Assumed Price 6.50000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	2.7%	(1.0)%	(4.7)%	(8.5)%

Sensitivity of Class MI to Prepayments
Assumed Price 6.50000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%.	(31.5)%	(33.6)%	(35.1)%	(36.4)%

Sensitivity of Class MI to Prepayments
Assumed Price 6.50000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%.	(30.4)%	(32.9)%	(34.5)%	(35.7)%

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

SECURITY GROUP 19
Sensitivity of Class IM to Prepayments
Assumed Price 4.75000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	(3.5)%	(7.2)%	(10.9)%	(14.8)%

Sensitivity of Class IM to Prepayments
Assumed Price 4.75000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%	(28.0)%	(35.2)%	(38.8)%	(41.8)%

Sensitivity of Class IM to Prepayments
Assumed Price 4.75000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%	**	**	**	**

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

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

SECURITY GROUP 20
Sensitivity of Class NI to Prepayments
Assumed Price 6.75000%*
5.16000% One-Year CMT

30-day Average SOFR	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
5.33000%	4.2%	0.4%	(3.4)%	(7.3)%

Sensitivity of Class NI to Prepayments
Assumed Price 6.75000%*
10.05700% One-Year CMT

30-day Average SOFR	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
10.48850%.	(26.2)%	(28.9)%	(31.0)%	(33.1)%

Sensitivity of Class NI to Prepayments
Assumed Price 6.75000%*
14.95400% One-Year CMT

30-day Average SOFR	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
15.64700%.	(26.2)%	(28.9)%	(31.0)%	(33.0)%

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

SECURITY GROUP 21
Sensitivity of Class IN to Prepayments
Assumed Price 6.25000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	3.6%	(0.2)%	(4.0)%	(7.9)%

Sensitivity of Class IN to Prepayments
Assumed Price 6.25000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%.	(25.0)%	(27.7)%	(29.8)%	(31.8)%

Sensitivity of Class IN to Prepayments
Assumed Price 6.25000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%.	(25.0)%	(27.7)%	(29.8)%	(31.8)%

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

SECURITY GROUPS 18, 19, 20 AND 21
Sensitivity of Class HI to Prepayments
Assumed Price 6.25000%*
5.16000% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
5.33000%	3.8%	0.1%	(3.7)%	(7.5)%

Sensitivity of Class HI to Prepayments
Assumed Price 6.25000%*
10.05700% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
10.48850%.	(26.9)%	(29.5)%	(31.4)%	(33.3)%

Sensitivity of Class HI to Prepayments
Assumed Price 6.25000%*
14.95400% One-Year CMT

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.64700%.	(27.0)%	(29.6)%	(31.5)%	(33.4)%

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

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 Double REMIC Series as to the Group 1 Trust Assets, a Double REMIC Series as to the Group 2 Trust Asset, a Double REMIC Series as to the Group 3 Trust Assets, a Double REMIC Series as to the Group 4 Trust Assets and a Double REMIC Series as to the Group 5 through 21 Trust Assets, each for United States federal income tax purposes. Separate REMIC elections will be made for the Group 1 Issuing REMIC, the Group 1 Pooling REMIC, the Group 2 Issuing REMIC, the Group 2 Pooling REMIC, the Group 3 Issuing REMIC, the Group 3 Pooling REMIC, the Group 4 Issuing REMIC, the Group 4 Pooling REMIC, the Group 5 through 21 Issuing REMIC and the Group 5 through 21 Pooling REMIC.

Regular Securities

The Regular Securities will be treated as debt instruments issued by the Group 1 Issuing REMIC, the Group 2 Issuing REMIC, the Group 3 Issuing REMIC, the Group 4 Issuing REMIC or the Group 5 through 21 Issuing 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 Notional and HECM MBS Accrual Classes of Regular Securities will be issued with original issue discount (“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, among other things, in determining the rates of accrual of OID on the Regular Securities is 100% PPC (as described in “Yield, Maturity and Prepayment Considerations” in this Supplement). 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 HECMs underlying any Group of Participations actually will occur or the level of One-Year Adjusted CME Term SOFR, 30-day Average SOFR or One-Year CMT at any time after the date of this Supplement. See *“Certain United States Federal Income Tax Consequences” in the Base Offering Circular.* In view of the complexities as to the manner of inclusion in income of OID on the Regular Securities, investors should consult their own tax advisors to determine the appropriate amount and method of inclusion in income of OID on the Regular Securities for United States federal income tax purposes.

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.

Residual Securities

Each Class of Residual Securities will represent the beneficial ownership of the Residual Interest in the related Trust REMICs, as shown below:

<u>Residual Securities</u>	<u>Trust REMIC</u>
Class RR Securities	Group 5 through 21 Pooling REMIC and Group 5 through 21 Issuing REMIC
Class RR1 Securities	Group 1 Pooling REMIC and Group 1 Issuing REMIC
Class RR2 Securities	Group 2 Pooling REMIC and Group 2 Issuing REMIC
Class RR3 Securities	Group 3 Pooling REMIC and Group 3 Issuing REMIC
Class RR4 Securities	Group 4 Pooling REMIC and Group 4 Issuing REMIC

The Residual 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 assumptions as set forth under “Certain United States Federal Income Tax Consequences — Regular Securities” in this Supplement.

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.

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.

Prospective Plan Investors should consult with their advisors 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.

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 (“Similar Law”).

Fiduciaries of any such Plans or governmental or church plans subject to Similar Law should consult with their counsel before purchasing any of the Securities.

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 from (1) April 1, 2024 on the Delay Classes and (2) April 20, 2024, on the Floating Rate Classes and Classes DI, GI, IC, ID, IE, IG, IJ, IK, IL, JI and LI. 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 the Original Class Principal Balance (or original Class Notional Balance) 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 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 Andrews Kurth LLP, for the Trust by Cleary Gottlieb Steen & Hamilton LLP and Marcell Solomon & Associates, P.C., and for the Trustee by Faegre Drinker Biddle & Reath LLP.

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 Groups 2, 3 and 4								
Combination 1(6)								
AI	\$51,366,432	IO	\$109,118,427	NTL(SC/HPT)	(5)	HWAC/IO/DIY	38383KWY4	April 2074
BI	29,270,273							
IA	28,481,722							
Security Groups 3 and 4								
Combination 2(6)								
BI	\$29,270,273	EI	\$ 57,751,995	NTL(HPT)	(5)	HWAC/IO/DIY	38383KWZ1	April 2074
IA	28,481,722							
Security Groups 7, 8, 9, 10, 11, 12, 13, 14 and 15								
Combination 3(6)								
DI	\$20,000,000	GI	\$289,457,930	NTL(SC/HPT)	(5)	HWAC/IO	38383KXA5	April 2074
IC	37,274,433							
ID	26,204,596							
IE	22,500,000							
IJ	39,989,478							
IK	18,440,035							
IL	32,000,000							
JI	46,542,525							
LI	46,506,863							

REMIC Securities		MX Securities						
Class	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Balance or Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Combination 4(6)								
DI	\$20,000,000	IG	\$289,457,930	NTL(SC/HPT)	(5)	HWAC/IO	38383KXB3	April 2074
IC	37,274,433							
ID	26,204,596							
IE	22,500,000							
IJ	39,989,478							
IK	18,440,035							
IL	32,000,000							
JI	46,542,525							
LI	46,506,863							
Security Groups 1 and 17								
Combination 5(6)								
BA	\$ 5,197,669	GA	\$ 6,626,925	HSEQ	(5)	HWAC/HZ/DLY	38383KXC1	April 2074
EA	1,429,256							
Security Groups 1 and 17								
Combination 6(6)								
DC	\$ 1,000,000	DL	\$ 1,100,000	HSEQ	(5)	HWAC/HZ/DLY	38383KXD9	April 2074
EC	100,000							
Security Groups 18, 19, 20 and 21								
Combination 7(6)								
IM	\$ 2,295,682	HI	\$ 66,295,682	NTL(HPT)	(5)	HWAC/IO/DLY	38383KXE7	March 2074
IN	30,000,000							
MI	20,000,000							
NI	14,000,000							

(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) Derived from REMIC Classes relating to separate Groups.

Exhibit A

Assumed Characteristics of the HECMs and the Participations Underlying the Group 1, 3 through 10 and 12 through 21 and Subgroup 7A Trust Assets(1)

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal (\$)	HECM Loan Balance	HECM Weighted HECM for HECM (\$)	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate (Month)(5)	Approximate Weighted Average Rate (Month)(7)	Approximate Weighted Average Rate Floor(6)	Approximate Weighted Average Rate Cap(8)	Approximate Weighted Average Life(9)	Approximate Weighted Average Margin(11)	Monthly Servicing Fee(12)	Initial Month Servicing Fee(13)	Initial Month Servicing Fee(14)	Subsequent Month Servicing Fee(15)	Approximate Weighted Remaining Term (months)(16)	Initial Available Credit(10)	Available Credit(17)	Maximum Amount (\$)	Pool Number	HECM MBS Date
1	Line of Credit	1.15687512%	\$ 423,419.91	\$ 520,877.74	158	N/A	N/A	N/A	5.150%	N/A	N/A	N/A	0.340%	\$20.00	(2)	(2)	(2)	(19)	(2)	\$ 137,967.26	\$ 625,500.00	710065	March 2011
1	Line of Credit	3.441689996%	4,349.03	4,917,555.21	153	N/A	N/A	N/A	5.056%	N/A	N/A	N/A	1.054%	\$20.00	(2)	(2)	(2)	(19)	(2)	\$ 5,949,524.74	7,745,900.00	766552	June 2012
1	Line of Credit	2.372974572%	15,201.10	2,892,491.06	165	N/A	N/A	N/A	5.455%	N/A	N/A	N/A	0.577%	\$20.00	(2)	(2)	(2)	(19)	(2)	644,466.76	3,472,000.00	773413	May 2012
1	Line of Credit	7.239739519%	1,790.26	1,561,803.30	151	N/A	N/A	N/A	4.691%	N/A	N/A	N/A	0.560%	(2)	(2)	(2)	(2)	(19)	(2)	31,893.31	2,209,600.00	A1785	September 2014
1	Lump Sum	50.000000000%	3,619,619.32	3,725,447.65	31	N/A	N/A	N/A	3.177%	N/A	N/A	N/A	0.560%	(2)	(2)	(2)	(2)	(19)	(2)	0.00	6,430,250.00	C10763	November 2014
1	Lump Sum	100%	2,255,534.08	2,301,117.03	29	N/A	N/A	N/A	3.214%	N/A	N/A	N/A	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	0.00	3,694,125.00	C10770	December 2011
1	Lump Sum	100%	1,498,729.37	66,602,281.64	24	N/A	N/A	N/A	5.348%	N/A	N/A	N/A	0.360%	(2)	(2)	(2)	(2)	(19)	(2)	0.00	103,706,233.00	C10245	November 2012
1	Lump Sum	100%	365,916.32	364,718,813.88	94	N/A	N/A	N/A	4.909%	N/A	N/A	N/A	1.250%	(2)	(2)	(2)	(2)	(19)	(2)	0.00	395,567,288.00	C24338	February 2014
3	Line of Credit	0.493197609%	26,539,823.94	30,597,040.92	28	FLT	1-year GMT	1	6.914%	1.929%	1.929%	7.142%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	5,087,635.32	53,982,825.00	C17153	January 2012
3	Modified Term	0.493197609%	402,898.02	402,898.02	28	FLT	1-year GMT	1	7.281%	2.309%	2.309%	7.569%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	97,189.35	1,162,000.00	C17153	January 2012
3	Modified Term	0.493197609%	730,317.98	826,419.69	28	FLT	1-year GMT	1	6.922%	1.936%	1.936%	7.117%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	259,399.87	1,844,000.00	C17153	January 2012
3	Line of Credit	25.4571664231%	95,569,238.21	40,609,204.91	20	FLT	1-year GMT	1	7.265%	2.266%	2.266%	10.107%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	11,250,469.20	95,551,534.00	C18132	September 2012
3	Modified Term	25.4571664231%	566,888.28	566,888.28	20	FLT	1-year GMT	1	7.178%	2.192%	2.192%	10.271%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	298,066.75	2,491,500.00	C18132	September 2012
3	Tenure	25.4571664231%	460,988.75	507,757.59	20	FLT	1-year GMT	1	7.476%	2.491%	2.491%	10.699%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	0.00	1,565,000.00	C18132	September 2012
3	Term	25.4571664231%	151,382.97	172,610.65	20	FLT	1-year GMT	1	6.988%	1.970%	1.970%	10.220%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	0.00	518,000.00	C18132	September 2012
3	Modified Term	25.4571664231%	1,400,629.34	3,903,639.26	20	FLT	1-year GMT	1	7.575%	2.516%	2.516%	10.668%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	1,271,502.92	3,020,000.00	C18132	September 2012
3	Line of Credit	100%	8,771,506.34	2,561,924,639.25	21	FLT	1-year GMT	1	7.212%	2.218%	2.218%	9.835%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	563,030,948.02	5,412,950,128.00	C24362	March 2014
3	Modified Term	100%	800,194.79	800,194.79	19	FLT	1-year GMT	1	7.242%	2.249%	2.249%	9.957%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	14,867,099.49	181,356,605.00	C24362	March 2014
3	Tenure	100%	132,886.51	124,854,944.77	18	FLT	1-year GMT	1	7.314%	2.319%	2.319%	10.799%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	0.00	47,483,425.00	C24362	March 2014
3	Term	100%	93,277.80	8,244,654.87	16	FLT	1-year GMT	1	7.149%	2.154%	2.154%	10.606%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	0.00	23,134,975.00	C24362	March 2014
3	Modified Term	100%	209,331.26	19,457,928.10	16	FLT	1-year GMT	1	7.310%	2.313%	2.313%	10.973%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	10,334,451.71	78,508,550.00	C24362	March 2014
3	Line of Credit	100%	1,548,077.53	58,287,499.69	15	FLT	1-year GMT	1	7.294%	2.311%	2.311%	10.426%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	9,991,202.65	121,566,450.00	DA461	March 2014
3	Modified Term	100%	20,065.69	20,065.69	15	FLT	1-year GMT	1	7.488%	2.500%	2.500%	12.540%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	0.00	1,089,300.00	DA461	March 2014
3	Tenure	100%	3,435.19	624,779.42	25	FLT	1-year GMT	1	7.106%	2.118%	2.118%	8.713%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	0.00	1,605,800.00	DA461	March 2014
3	Term	100%	1,300.68	519,567.27	26	FLT	1-year GMT	1	6.488%	1.569%	1.569%	7.300%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	0.00	970,800.00	DA461	March 2014
3	Modified Term	100%	6,762.02	607,574.88	17	FLT	1-year GMT	1	7.457%	2.459%	2.459%	11.257%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	56,197.44	2,582,000.00	DA461	March 2014
3	Line of Credit	100%	1,316,814.47	607,163,995.66	18	FLT	1-year GMT	1	7.169%	2.167%	2.167%	10.279%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	17,842,128.00	1,226,706,150.00	DA464	April 2014
3	Modified Term	100%	68,690.69	68,690.69	18	FLT	1-year GMT	1	7.294%	2.311%	2.311%	10.561%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	2,484,835.76	20,889,675.00	DA464	April 2014
3	Tenure	100%	25,345.03	3,282,074.99	18	FLT	1-year GMT	1	7.051%	2.053%	2.053%	10.061%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	0.00	11,939,775.00	DA464	April 2014
3	Term	100%	20,401.86	3,005,688.44	18	FLT	1-year GMT	1	7.110%	2.118%	2.118%	10.231%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	0.00	7,181,900.00	DA464	April 2014
3	Modified Term	100%	56,092.95	5,607,286.32	14	FLT	1-year GMT	1	7.144%	2.126%	2.126%	11.659%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	1,843,500.33	15,412,025.00	DA464	April 2014
3	Line of Credit	56.2433966799%	10,124,312.95	2,567,722,049.42	15	FLT	1-year GMT	1	7.330%	2.341%	2.341%	11.538%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	695,508,022.83	5,792,686,018.00	D10933	March 2014
3	Modified Term	56.2433966799%	984,855.61	984,855.61	14	FLT	1-year GMT	1	7.439%	2.426%	2.426%	11.681%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	865,777.72	894,963.73	57	March 2014
3	Tenure	56.2433966799%	19,313.30	14,264,970.50	14	FLT	1-year GMT	1	7.399%	2.406%	2.406%	11.603%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	138,165.69	138,997.83	20	March 2014
3	Term	56.2433966799%	1,307,714.40	8,865,259.74	12	FLT	1-year GMT	1	7.498%	2.412%	2.412%	11.917%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	123,303.79	123,987.12	105	March 2014
3	Modified Term	56.2433966799%	456,753.02	28,975,289.93	12	FLT	1-year GMT	1	7.165%	2.167%	2.167%	11.986%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	13,206,655.45	19,637,027.62	141	March 2014
3	Line of Credit	100%	1,476,258.13	217,465,393.55	16	FLT	1-year GMT	1	7.129%	2.130%	2.130%	11.076%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	51,269,229.42	512,244,646.00	D10872	April 2014
3	Modified Term	100%	56,595.85	56,595.85	16	FLT	1-year GMT	1	7.042%	2.045%	2.045%	10.796%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	844,199.27	8,785,100.00	D10872	April 2014
3	Tenure	100%	19,155.87	1,554,073.38	17	FLT	1-year GMT	1	7.224%	2.227%	2.227%	10.657%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	0.00	6,560,375.00	D10872	April 2014
3	Term	100%	25,434.00	1,042,390.53	9	FLT	1-year GMT	1	6.680%	1.681%	1.681%	11.452%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	0.00	65,222,400.00	D10933	March 2014
3	Modified Term	100%	8,798.15	991,897.76	20	FLT	1-year GMT	1	7.117%	2.118%	2.118%	9.918%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	948,625.42	5,754,175.00	D10872	April 2014
4	Line of Credit	100%	8,121,324.48	8,121,324.48	0	FLT	1-year GMT	1	7.006%	2.037%	2.037%	12.004%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	177,990.97	14,892,825.00	DA466	April 2014
4	Term	100%	201,920.14	261,930.14	0	FLT	1-year GMT	1	6.689%	1.750%	1.750%	11.699%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	0.00	569,000.00	DA466	April 2014
4	Modified Term	100%	438,120.38	438,120.38	0	FLT	1-year GMT	1	7.259%	2.259%	2.259%	12.269%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	29,003.72	758,000.00	DA466	April 2014
4	Line of Credit	100%	18,690,477.21	18,691,836.40	1	FLT	1-year GMT	1	7.161%	2.170%	2.170%	12.110%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	1,393,969.79	53,844,172.00	D10339	April 2014
4	Modified Term	100%	131,510.11	131,510.11	1	FLT	1-year GMT	1	7.498%	2.500%	2.500%	12.300%	0.500%	(2)	(2)	(2)	(2)	(19)	(2)	90,989.09	688,000.00	D10339	April 2014

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance	HECM MBS Average Weighted (in months)(3)	HECM Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Month(5)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Rate Floor(8)	Approximate Weighted Average Lifetime Interest Cap(9)	Approximate Weighted Average Fee(10)	Approximate Weighted Average Servicing Margin(11)	Monthly Fee(12)	Initial Monthly Draw(D1)	Subsequent Monthly Draw(D2)	Weighted Remaining Draw(D3)	Approximate Weighted Draw Months(13)	Available Credit(C0)	Available Credit(C1)	Maximum Amount(18)	Red Number	HECM MBS Date			
4	Modified Tenure	100%	\$ 201,658.68	2	PLT	1-year CMT	Monthly	1	7.498%	2.500%	12.333%	0.500%	0.500%	(2)	\$ 2,000.00	\$ 2,000.00	0	(2)	\$150,188.17	\$ 200,366.05	4,187,825.00	DD3569	April 2024			
4	Line of Credit	100%	1,425,272.00	0	PLT	1-year CMT	Monthly	1	7.028%	2.073%	17.028%	0.500%	0.500%	(2)	71,880.53	71,880.53	0	(1)	71,880.53	112,802.25	4,267,000.00	DD3570	April 2024			
5	Line of Credit	100%	1,328,890,756.24	92	PLT	CME Term SOFR	Annually	7	7.147%	3.400%	9.107%	1.250%	0.500%	(2)	286,490,524.54	286,490,524.54	0	(1)	286,490,524.54	1,825,572,449.00	CW9905	CW9905	December 2023			
5	Modified Term	100%	472,991.52	95	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.131%	3.363%	9.019%	1.250%	0.500%	(2)	351,204.71	351,099.69	29	(2)	10,411,775.06	10,411,775.06	106,605,250.00	CW9905	CW9905	December 2023		
5	Tenure	100%	148,964.77	94	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.120%	3.397%	8.987%	1.250%	0.500%	(2)	115,173.25	115,173.25	39	(2)	0.00	0.00	39,519,150.00	CW9905	CW9905	December 2023		
5	Term	100%	416,440.42	91	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.077%	3.382%	8.886%	1.250%	0.500%	(2)	34,885.76	34,885.76	39	(2)	0.00	0.00	10,528,600.00	CW9905	CW9905	December 2023		
5	Modified Tenure	100%	253,655.81	93	PLT	1-year Adjusted CME Term SOFR	Annually	7	6.999%	3.225%	8.872%	1.250%	0.500%	(2)	169,284.51	169,284.51	20	(2)	8,365,516.60	70,984,050.00	CW9905	CW9905	December 2023			
5	Line of Credit	100%	1,347,449.74	98	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.303%	3.546%	8.999%	1.250%	0.500%	(2)	107,600.12	107,600.12	40	(2)	3,819,886.92	33,018,600.00	CY5017	CY5017	December 2023			
5	Modified Term	100%	117,930.91	100	PLT	1-year Adjusted CME Term SOFR	Annually	5	7.213%	3.540%	8.888%	1.250%	0.500%	(2)	49,165.08	49,165.08	20	(2)	0.00	0.00	18,408,000.00	CY5017	CY5017	December 2023		
5	Tenure	100%	67,673.38	102	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.214%	3.530%	8.824%	1.250%	0.500%	(2)	40,966.67	40,966.67	88	(2)	0.00	0.00	9,528,500.00	CY5017	CY5017	December 2023		
5	Term	100%	42,910.94	101	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.199%	3.554%	8.910%	1.250%	0.500%	(2)	52,860.35	52,860.35	20	(2)	3,619,557.95	23,928,800.00	CY5017	CY5017	December 2023			
5	Modified Tenure	100%	94,173.75	98	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.231%	3.575%	9.042%	1.250%	0.500%	(2)	15,192.25	15,192.25	54	(2)	1,014,341.84	5,923,800.00	CY5064	CY5064	December 2023			
5	Line of Credit	100%	2,161,100.78	93	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.071%	3.366%	8.992%	1.250%	0.500%	(2)	303.70	303.70	39	(2)	0.00	0.00	146,000.00	CY5064	CY5064	December 2023		
5	Modified Term	100%	56,216.85	87	PLT	1-year Adjusted CME Term SOFR	Annually	5	6.869%	3.190%	9.030%	1.250%	0.500%	(2)	4,424.14	4,424.14	20	(2)	707,737.73	2,410,500.00	CY5064	CY5064	December 2023			
5	Term	100%	847.86	81	PLT	1-year Adjusted CME Term SOFR	Annually	5	7.129%	3.440%	9.490%	1.250%	0.500%	(2)	276,112.39	276,112.39	45	(2)	11,451,741.32	83,796,300.00	CY5067	CY5067	January 2024			
5	Modified Tenure	100%	13,346.72	108	PLT	1-year Adjusted CME Term SOFR	Annually	8	6.771%	3.093%	9.138%	1.250%	0.500%	(2)	125,363.86	125,363.79	20	(2)	0.00	0.00	47,879,950.00	CY5067	CY5067	January 2024		
5	Line of Credit	100%	3,109,355.14	91	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.126%	3.411%	8.814%	1.250%	0.500%	(2)	57,260.78	57,260.78	73	(2)	0.00	0.00	14,128,300.00	CY5067	CY5067	January 2024		
5	Modified Term	100%	288,186.76	96	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.088%	3.395%	8.875%	1.250%	0.500%	(2)	140,689.08	140,689.08	20	(2)	10,990,895.05	69,057,300.00	CY5067	CY5067	January 2024			
5	Tenure	100%	163,689.38	97	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.120%	3.399%	9.067%	1.250%	0.500%	(2)	27,606.69	27,606.69	40	(2)	3,621,605.38	32,102,588.00	CY5077	CY5077	January 2024			
5	Line of Credit	100%	60,453.06	93	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.047%	3.329%	9.010%	1.250%	0.500%	(2)	1,818.20	1,818.20	20	(2)	0.00	0.00	1,195,000.00	CY5077	CY5077	January 2024		
5	Modified Tenure	100%	199,332.20	92	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.073%	3.414%	9.206%	1.250%	0.500%	(2)	9,139.90	9,139.90	20	(2)	362,105,402.70	2,665,499,870.00	CY5083	CY5083	February 2024			
5	Line of Credit	100%	2,565,722.24	90	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.073%	3.414%	9.206%	1.250%	0.500%	(2)	289,738.69	289,738.69	45	(2)	12,143,303.48	88,860,000.00	CY5083	CY5083	February 2024			
5	Modified Term	100%	73,675.37	100	PLT	1-year Adjusted CME Term SOFR	Annually	8	7.296%	3.449%	8.810%	1.250%	0.500%	(2)	57,364.48	57,364.48	73	(2)	0.00	0.00	47,879,950.00	CY5083	CY5083	February 2024		
5	Tenure	100%	8,085.23	91	PLT	1-year Adjusted CME Term SOFR	Annually	4	7.489%	3.792%	9.160%	1.250%	0.500%	(2)	142,732.17	142,732.17	20	(2)	11,348,323.76	70,542,800.00	CY5083	CY5083	February 2024			
5	Term	100%	478.01	81	PLT	1-year Adjusted CME Term SOFR	Annually	5	7.114%	3.440%	9.400%	1.250%	0.500%	(2)	104,094.06	104,094.06	43	(2)	4,827,150.14	28,805,926.00	CZ2267	CZ2267	December 2023			
5	Modified Tenure	100%	22,222.68	96	PLT	1-year Adjusted CME Term SOFR	Annually	6	6.928%	3.246%	8.750%	1.250%	0.500%	(2)	39,807.29	39,807.29	20	(2)	0.00	0.00	14,979,100.00	CZ2267	CZ2267	December 2023		
5	Line of Credit	100%	3,543,559.82	92	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.119%	3.427%	9.122%	1.250%	0.500%	(2)	2,000.00	2,000.00	20	(2)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
5	Modified Term	100%	301,613.36	96	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.001%	3.276%	8.853%	1.250%	0.500%	(2)	125,363.86	125,363.86	20	(2)	0.00	0.00	14,266,300.00	CY5085	CY5085	February 2024		
5	Tenure	100%	163,209.67	97	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.057%	3.395%	8.879%	1.250%	0.500%	(2)	142,732.17	142,732.17	20	(2)	11,348,323.76	70,542,800.00	CY5085	CY5085	February 2024			
5	Term	100%	61,837.84	95	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.083%	3.386%	9.063%	1.250%	0.500%	(2)	104,094.06	104,094.06	43	(2)	4,827,150.14	28,805,926.00	CZ2267	CZ2267	December 2023			
5	Modified Tenure	100%	220,384.34	94	PLT	1-year Adjusted CME Term SOFR	Annually	6	6.990%	3.399%	8.908%	1.250%	0.500%	(2)	104,094.06	104,094.06	43	(2)	4,827,150.14	28,805,926.00	CZ2267	CZ2267	December 2023			
5	Line of Credit	100%	1,680,980.86	81	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.073%	3.416%	9.522%	1.250%	0.500%	(2)	39,807.29	39,807.29	20	(2)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
5	Modified Term	100%	120,137.01	80	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.119%	3.430%	9.575%	1.250%	0.500%	(2)	2,000.00	2,000.00	20	(2)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
5	Tenure	100%	52,027.58	82	PLT	1-year Adjusted CME Term SOFR	Annually	6	6.978%	3.389%	9.457%	1.250%	0.500%	(2)	2,000.00	2,000.00	20	(2)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance (\$)	HECM Mean Balance (\$)	Approximate Weighted Average (in months)	HECM Type	Index	Rate Reset Frequency (4)	Approximate Weighted Average Next Rate (Month)	Approximate Weighted Average Gross Margin (7)	Approximate Weighted Average Lifetime Interest Rate Floor (8)	Approximate Weighted Average Lifetime Interest Rate Cap (9)	Approximate Weighted Average Servicing Margin (10)	Approximate Weighted Average Servicing Margin (11)	Monthly Fee (12)	Monthly Fee (13)	Initial Monthly Draw (14)	Subsequent Monthly Draw (15)	Weighted Average Remaining Months (16)	Available Credit (17)	Maximum Amount (18)	Red Number	HECM MBS Date	
5	Term	100%	\$ 37,998.36	\$ 4,607,453.65	88	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.115%	3.90%	2.70%	9.453%	0.360%	(2)	\$ 31,097.05	\$ 31,097.05	\$ 31,097.05	75	\$ 0.00	\$ 7,199,950.00	C22207	December 2023	
5	Modified Tenure	100%	87,220.25	13,006,502.07	81	PLT	1-year Adjusted CME Term SOFR	Annually	8	7.115%	3.41%	2.72%	9.555%	0.360%	(2)	53,889.45	53,889.45	53,889.45	(20)	5,561,883.27	23,126,000.00	C22207	December 2023	
5	Line of Credit	100%	1,200,355.43	501,004,150.21	81	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.086%	3.42%	2.79%	9.535%	0.360%	(2)	(19)	(19)	101,094.16	106,616.08	44	111,796,883.35	728,589,500.00	C22278	January 2024
5	Modified Term	100%	113,141.51	113,141.51	80	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.128%	3.46%	2.75%	9.515%	0.360%	(2)	39,307.29	39,307.29	39,307.29	(20)	4,827,150.14	28,845,926.00	C22278	January 2024	
5	Tenure	100%	50,149.22	7,659,888.81	82	PLT	1-year Adjusted CME Term SOFR	Annually	6	6.989%	3.39%	2.70%	9.459%	0.360%	(2)	31,097.05	31,097.05	31,097.05	75	0.00	14,979,100.00	C22278	January 2024	
5	Term	100%	37,882.10	4,607,453.65	83	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.130%	3.39%	2.70%	9.453%	0.360%	(2)	53,889.45	53,889.45	53,889.45	(20)	0.00	7,199,950.00	C22278	January 2024	
5	Modified Tenure	100%	108,675.93	13,006,502.07	83	PLT	1-year Adjusted CME Term SOFR	Annually	8	7.25%	3.39%	2.81%	9.601%	0.360%	(2)	53,889.45	53,889.45	53,889.45	(20)	5,561,883.27	23,126,000.00	C22278	January 2024	
5	Line of Credit	100%	847,549.85	33,324,844.41	90	PLT	1-year Adjusted CME Term SOFR	Annually	4	7.278%	3.42%	2.73%	9.254%	0.360%	(2)	(19)	(19)	101,094.16	106,616.08	44	7,371,644.49	47,141,750.00	C24327	January 2024
5	Modified Term	100%	28,111.71	28,111.71	94	PLT	1-year Adjusted CME Term SOFR	Annually	4	7.468%	3.41%	2.72%	9.033%	0.360%	(2)	(20)	(20)	168,184.51	168,184.51	(20)	284,910.41	4,165,150.00	C24327	January 2024
5	Term	100%	76.61	120,954.56	76	PLT	1-year Adjusted CME Term SOFR	Annually	10	7.408%	3.19%	2.50%	9.550%	0.360%	(2)	737.38	737.38	737.38	141	0.00	253,000.00	C24327	January 2024	
5	Modified Tenure	100%	11,868.21	1,562,997.72	91	PLT	1-year Adjusted CME Term SOFR	Annually	4	6.957%	3.46%	2.81%	9.022%	0.360%	(2)	3,536.03	3,536.03	3,536.03	(20)	208,275.87	2,208,300.00	C24327	January 2024	
5	Line of Credit	100%	2,998,064.85	1,307,638,322.06	91	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.089%	3.37%	2.68%	9.091%	0.360%	(2)	(19)	(19)	101,094.16	106,616.08	44	286,033,938.48	1,802,490,199.00	C24335	February 2024
5	Modified Term	100%	482,197.36	482,197.36	92	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.057%	3.32%	2.62%	9.019%	0.360%	(2)	344,453.08	345,805.96	29	20	10,308,661.09	107,587,500.00	C24335	February 2024	
5	Tenure	100%	144,316.25	21,475,809.98	94	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.092%	3.40%	2.71%	9.002%	0.360%	(2)	114,658.96	114,658.96	39	0.00	59,282,150.00	C24335	February 2024		
5	Term	100%	42,213.86	7,299,825.55	95	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.013%	3.36%	2.58%	8.898%	0.360%	(2)	34,885.76	34,885.76	39	0.00	10,528,600.00	C24335	February 2024		
5	Modified Tenure	100%	226,448.13	30,395,455.44	92	PLT	1-year Adjusted CME Term SOFR	Annually	4	7.072%	3.29%	2.69%	8.984%	0.360%	(2)	168,184.51	168,184.51	(20)	(20)	8,327,085.18	70,394,050.00	C24335	February 2024	
5	Line of Credit	100%	905,581.51	24,722,716.86	92	PLT	1-year Adjusted CME Term SOFR	Annually	4	7.072%	3.02%	2.39%	8.888%	0.360%	(2)	(19)	(19)	101,094.16	106,616.08	44	6,359,823.57	35,678,600.00	C24345	December 2023
5	Modified Term	100%	2,553.21	2,553.21	89	PLT	1-year Adjusted CME Term SOFR	Annually	9	8.352%	3.77%	3.09%	9.619%	0.360%	(2)	5,351.66	5,407.04	74	(20)	150,345.84	1,544,000.00	C24345	December 2023	
5	Modified Tenure	100%	2,382.03	351,666.88	76	PLT	1-year Adjusted CME Term SOFR	Annually	9	8.059%	3.56%	2.88%	9.800%	0.360%	(2)	1,409.59	1,409.59	(20)	(20)	1,456.19	618,000.00	C24345	December 2023	
5	Line of Credit	100%	884,818.79	44,263,875.74	91	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.277%	3.36%	2.65%	9.123%	0.360%	(2)	(19)	(19)	101,094.16	106,616.08	44	10,773,542.65	63,664,530.00	C24349	February 2024
5	Modified Term	100%	67,067.21	67,067.21	90	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.369%	3.34%	2.66%	9.107%	0.360%	(2)	(20)	(20)	101,094.16	106,616.08	44	583,108.23	3,928,500.00	C24349	February 2024
5	Modified Tenure	100%	3,217.80	526,600.13	106	PLT	1-year Adjusted CME Term SOFR	Annually	7	6.888%	3.07%	2.33%	8.209%	0.360%	(2)	1,535.00	1,535.00	(20)	(20)	55,404.03	893,000.00	C24349	February 2024	
5	Line of Credit	100%	2,970,557.01	1,288,959,306.61	92	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.129%	3.42%	2.76%	9.104%	0.360%	(2)	(19)	(19)	101,094.16	106,616.08	44	284,468,469.72	1,781,727,457.00	C24355	March 2024
5	Modified Term	100%	444,690.21	444,690.21	94	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.009%	3.32%	2.63%	8.915%	0.360%	(2)	339,381.72	339,381.72	29	(20)	10,371,861.99	105,628,750.00	C24355	March 2024	
5	Tenure	100%	142,632.15	20,970,871.79	94	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.082%	3.40%	2.72%	8.999%	0.360%	(2)	112,195.95	112,195.95	(20)	(20)	0.00	38,504,150.00	C24355	March 2024	
5	Term	100%	42,692.93	6,757,322.66	95	PLT	1-year Adjusted CME Term SOFR	Annually	6	6.999%	3.27%	2.58%	8.851%	0.360%	(2)	33,841.76	33,841.76	38	0.00	0.00	9,003,100.00	C24355	March 2024	
5	Modified Tenure	100%	233,652.67	39,036,207.85	92	PLT	1-year Adjusted CME Term SOFR	Annually	6	6.993%	3.28%	2.61%	8.960%	0.360%	(2)	165,429.03	165,429.03	(20)	(20)	8,331,007.15	69,708,500.00	C24355	March 2024	
5	Line of Credit	100%	573,848.82	37,808,094.42	89	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.180%	3.39%	2.67%	9.234%	0.360%	(2)	(19)	(19)	101,094.16	106,616.08	44	101,148,783.74	54,673,050.00	C24369	March 2024
5	Modified Term	100%	14,076.51	14,076.51	90	PLT	1-year Adjusted CME Term SOFR	Annually	5	7.546%	3.70%	3.017%	9.534%	0.360%	(2)	5,193.06	5,193.06	17	(20)	176,840.81	1,890,000.00	C24369	March 2024	
5	Tenure	100%	35.13	176,911.28	88	PLT	1-year Adjusted CME Term SOFR	Annually	10	7.935%	3.94%	3.25%	9.900%	0.360%	(2)	569.29	569.29	(20)	(20)	0.00	275,000.00	C24369	March 2024	
5	Term	100%	5.52	139,739.05	111	PLT	1-year Adjusted CME Term SOFR	Annually	11	6.818%	2.69%	2.00%	7.600%	0.360%	(2)	(20)	(20)	101,094.16	106,616.08	44	0.00	188,000.00	C24369	March 2024
5	Modified Tenure	100%	2,501.60	87,449.88	77	PLT	1-year Adjusted CME Term SOFR	Annually	10	7.182%	3.18%	2.49%	9.488%	0.360%	(2)	1,931.75	1,931.75	(20)	(20)	25,791.04	940,000.00	C24369	March 2024	
5	Line of Credit	100%	1,426,389.83	48,083,786.55	101	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.124%	3.41%	2.74%	8.757%	0.360%	(2)	(19)	(19)	101,094.16	106,616.08	44	110,726,420.73	613,840,076.00	C26007	March 2024
5	Modified Term	100%	115,733.34	115,733.34	100	PLT	1-year Adjusted CME Term SOFR	Annually	5	7.136%	3.51%	2.82%	8.851%	0.360%	(2)	104,100.12	104,100.12	41	(20)	3,794,253.73	34,128,600.00	C26007	March 2024	

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance (\$)	HECM Loan Balance (\$)	Approximate Weighted Average Life (in months)	HECM Type	Index	Rate Reset Frequency (4)	Approximate Weighted Average Next Rate (Month/5)	Approximate Weighted Average Gross Margin (7)	Approximate Weighted Average Lifetime Rate Floor (8)	Approximate Weighted Average Lifetime Interest Cap (9)	Approximate Weighted Average Fee (10)	Approximate Servicing Margin (11)	Monthly Fee (12)	Monthly Escalation (13)	Initial Monthly Draw (14)	Subsequent Monthly Draw (15)	Approximate Remaining Months (16)	Available Credit (17)	Maximum Amount (18)	Red Number	HECM MBS Date	
6	Tenure	100%	\$ 149,325.14	\$ 217,437,979.7	94	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.110%	3.412%	2.723%	9.023%	1.250%	0.360%	(2)	\$15,161.88	\$15,161.88	(2)	\$ 0.00	\$ 39,687,150.00	CR2607	June 2023	
6	Term	100%	41,432.67	6,614,598.34	95	PLT	1-year Adjusted CME Term SOFR	Annually	6	6.998%	3.246%	2.580%	8.830%	1.250%	0.360%	(2)	33,857.76	33,857.76	40	0.00	9,761,100.00	CR2607	June 2023	
6	Modified Tenure	100%	246,343.98	40,265,289.25	92	PLT	1-year Adjusted CME Term SOFR	Annually	7	6.998%	3.274%	2.580%	8.957%	1.250%	0.360%	(2)	17,273.85	17,273.85	40	8,741,377.29	72,206,550.00	CR2607	June 2023	
6	Line of Credit	100%	3,092,045.20	1,245,871,423.51	92	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.069%	3.366%	2.679%	9.056%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	284,380,780.04	1,729,210,488.00	CR2682	July 2023
6	Modified Term	100%	429,941.82	429,941.82	92	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.088%	3.346%	2.659%	9.021%	1.250%	0.360%	(2)	343,905.73	346,927.39	30	(23)	10,145,888.51	105,673,250.00	CR2682	July 2023
6	Tenure	100%	146,188.42	21,083,828.39	94	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.110%	3.406%	2.719%	9.010%	1.250%	0.360%	(2)	114,288.56	114,288.56	(20)	0.00	39,552,400.00	CR2682	July 2023	
6	Term	100%	41,331.79	6,614,598.34	95	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.006%	3.346%	2.560%	8.830%	1.250%	0.360%	(2)	33,857.76	33,857.76	40	0.00	9,761,100.00	CR2682	July 2023	
6	Modified Tenure	100%	271,616.61	39,884,059.32	93	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.028%	3.322%	2.604%	8.968%	1.250%	0.360%	(2)	171,273.85	171,273.85	(20)	(23)	8,559,094.76	71,581,050.00	CR2682	July 2023
6	Line of Credit	100%	4,018,026.91	1,240,553,107.41	92	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.109%	3.367%	2.680%	9.080%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	282,298,638.64	1,720,988,348.00	CR2697	August 2023
6	Modified Term	100%	488,160.25	488,160.25	92	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.052%	3.337%	2.650%	9.035%	1.250%	0.360%	(2)	343,905.73	346,927.39	32	(23)	10,145,888.51	105,673,250.00	CR2697	August 2023
6	Tenure	100%	151,419.38	21,743,747.97	94	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.138%	3.398%	2.710%	9.015%	1.250%	0.360%	(2)	115,161.88	115,161.88	(20)	0.00	39,687,150.00	CR2697	August 2023	
6	Term	100%	41,152.88	6,614,598.34	95	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.039%	3.249%	2.559%	8.827%	1.250%	0.360%	(2)	33,857.76	33,857.76	41	0.00	9,761,100.00	CR2697	August 2023	
6	Modified Tenure	100%	201,188.72	29,854,059.32	91	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.031%	3.284%	2.579%	9.004%	1.250%	0.360%	(2)	171,273.85	171,273.85	(20)	(23)	8,559,094.76	71,581,050.00	CR2697	August 2023
6	Line of Credit	100%	5,699,003.02	1,287,875,041.67	91	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.185%	3.460%	2.754%	9.206%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	286,651,559.08	1,779,434,568.00	CR2711	September 2023
6	Modified Term	100%	633,049.91	633,049.91	96	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.038%	3.272%	2.587%	8.796%	1.250%	0.360%	(2)	352,255.72	355,095.55	22	(23)	10,324,500.44	108,078,750.00	CR2711	September 2023
6	Tenure	100%	149,984.20	21,743,747.97	94	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.144%	3.408%	2.720%	9.022%	1.250%	0.360%	(2)	115,161.88	115,161.88	(20)	0.00	39,687,150.00	CR2711	September 2023	
6	Term	100%	52,955.88	6,757,322.66	97	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.134%	3.352%	2.665%	8.814%	1.250%	0.360%	(2)	33,844.76	33,844.76	31	0.00	9,903,100.00	CR2711	September 2023	
6	Modified Tenure	100%	287,808.80	39,881,084.53	95	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.016%	3.276%	2.589%	8.959%	1.250%	0.360%	(2)	171,273.85	171,273.85	(20)	(23)	8,559,094.76	71,634,050.00	CR2711	September 2023
6	Line of Credit	100%	1,284,351.48	49,247,059.44	98	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.251%	3.510%	2.829%	8.969%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	111,111,452.85	625,516,066.00	CS213	May 2023
6	Modified Term	100%	131,055.77	131,055.77	101	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.228%	3.492%	2.805%	8.829%	1.250%	0.360%	(2)	106,600.12	106,600.12	38	(23)	3,644,169.36	32,409,000.00	CS213	May 2023
6	Tenure	100%	66,237.85	10,651,455.24	102	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.270%	3.522%	2.836%	8.817%	1.250%	0.360%	(2)	49,286.26	49,286.26	(20)	0.00	18,468,000.00	CS213	May 2023	
6	Term	100%	44,574.76	7,034,555.93	101	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.246%	3.549%	2.869%	8.899%	1.250%	0.360%	(2)	40,806.07	40,806.07	86	0.00	9,528,500.00	CS213	May 2023	
6	Modified Tenure	100%	75,738.26	15,046,796.88	100	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.158%	3.449%	2.788%	8.815%	1.250%	0.360%	(2)	53,610.35	53,610.35	(20)	(23)	3,619,991.54	24,486,800.00	CS213	May 2023
6	Line of Credit	100%	1,507,871.81	503,429,441.14	81	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.087%	3.418%	2.729%	9.519%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	117,962,990.71	738,829,300.00	CS224	April 2023
6	Modified Term	100%	115,545.27	115,545.27	81	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.151%	3.426%	2.760%	9.328%	1.250%	0.360%	(2)	100,888.68	102,610.70	44	(23)	4,496,653.63	28,195,926.00	CS224	April 2023
6	Tenure	100%	59,231.61	7,659,688.81	81	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.050%	3.389%	2.702%	9.487%	1.250%	0.360%	(2)	39,307.29	39,316.39	(20)	0.00	14,979,100.00	CS224	April 2023	
6	Term	100%	39,716.19	4,607,433.65	83	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.150%	3.388%	2.704%	9.453%	1.250%	0.360%	(2)	31,697.65	31,697.65	75	0.00	7,199,950.00	CS224	April 2023	
6	Modified Tenure	100%	107,363.44	13,006,502.07	82	PLT	1-year Adjusted CME Term SOFR	Annually	8	7.298%	3.505%	2.817%	9.611%	1.250%	0.360%	(2)	53,889.45	53,889.45	(20)	(23)	5,561,883.27	25,126,000.00	CS224	April 2023
6	Line of Credit	100%	990,141.28	115,270,360.76	88	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.398%	3.766%	3.076%	9.638%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	8,879,632.43	137,595,950.00	CT745	April 2023
6	Modified Term	100%	24,673.90	24,673.90	94	PLT	1-year Adjusted CME Term SOFR	Annually	4	7.215%	3.556%	2.867%	9.128%	1.250%	0.360%	(2)	4,884.73	4,884.73	51	(23)	42,654.08	1,920,500.00	CT745	April 2023
6	Tenure	100%	8,260.07	206,789.81	78	PLT	1-year Adjusted CME Term SOFR	Annually	8	7.114%	3.486%	2.799%	9.633%	1.250%	0.360%	(2)	1,999.27	1,999.27	(20)	0.00	498,000.00	CT745	April 2023	
6	Term	100%	8,275.49	397,658.75	91	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.829%	4.130%	3.500%	10.958%	1.250%	0.360%	(2)	(2)	(2)	(2)	0.00	450,000.00	CT745	April 2023	
6	Modified Tenure	100%	4,415.72	25,820.31	77	PLT	1-year Adjusted CME Term SOFR	Annually	9	6.445%	2.600%	2.000%	8.910%	1.250%	0.360%	(2)	836.82	836.82	(20)	(23)	14,776.33	570,000.00	CT745	April 2023
6	Line of Credit	100%	1,372,873.75	439,365,231.88	98	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.246%	3.516%	2.838%	8.965%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	111,033,188.97	623,727,566.00	CT798	April 2023

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance (\$)	HECM Loan Balance (\$)	Approximate Weighted Average (in months)(3)	HECM Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate (Month)(5)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Rate Floor(8)	Approximate Weighted Average Lifetime Interest Cap(9)	Approximate Weighted Average Fee(10)	Approximate Servicing Margin(11)	Monthly Fee(12)	Monthly Escalation(13)	Initial Monthly Draw(14)	Subsequent Monthly Draw(15)	Weighted Remaining Months(16)	Available Credit(17)	Maximum Amount(18)	Red Number	HECM MBS Date
6	Modified Term	100%	\$ 135,323.06	\$ 135,323.06	100	PLT	1-year Adjusted CME Term SOFR	Annually	5	7.285%	3.039%	8.958%	1.250%	0.360%	(2)	\$106,600.12	\$106,600.12	42	\$ 3,614,169.36	\$ 32,400,000.00	CT7998	April 2023	
6	Tenure	100%	68,260.70	10,651,455.24	102	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.228%	3.530%	8.888%	1.250%	0.360%	(2)	49,286.26	49,286.26	(20)	0.00	15,488,000.00	CT7998	April 2023	
6	Tenure	100%	43,575.81	7,034,555.93	101	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.200%	3.555%	8.911%	1.250%	0.360%	(2)	40,496.67	40,496.67	88	0.00	9,528,500.00	CT7998	April 2023	
6	Modified Tenure	100%	10,329.46	15,046,796.88	100	PLT	1-year Adjusted CME Term SOFR	Annually	5	7.077%	3.477%	8.825%	1.250%	0.360%	(2)	53,610.35	53,610.35	(20)	3,619,991.54	24,486,800.00	CT7998	April 2023	
6	Line of Credit	100%	1,379,149.15	4,981,774,521.15	102	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.199%	3.450%	8.772%	1.250%	0.360%	(2)	106,600.12	106,600.12	37	111,374,066.04	624,772,556.00	CT8005	June 2023	
6	Modified Term	100%	135,243.14	135,243.14	100	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.265%	3.569%	8.946%	1.250%	0.360%	(2)	106,600.12	106,600.12	37	3,614,169.36	32,400,000.00	CT8005	June 2023	
6	Tenure	100%	69,080.95	10,773,836.50	103	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.160%	3.513%	8.783%	1.250%	0.360%	(2)	50,079.86	50,079.86	(20)	0.00	15,628,000.00	CT8005	June 2023	
6	Tenure	100%	43,388.68	7,034,555.93	101	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.208%	3.555%	8.911%	1.250%	0.360%	(2)	40,496.67	40,496.67	88	0.00	9,528,500.00	CT8005	June 2023	
6	Modified Tenure	100%	97,173.62	15,046,796.88	99	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.214%	3.542%	8.974%	1.250%	0.360%	(2)	53,610.35	53,610.35	(20)	3,619,991.54	24,486,800.00	CT8005	June 2023	
6	Line of Credit	100%	2,071,262.84	6,182,214,629.69	90	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.057%	3.365%	8.744%	1.250%	0.360%	(2)	127,636.47	127,636.47	39	18,762,880.95	93,889,351.00	CI0761	April 2023	
6	Modified Term	100%	11,302.84	11,302.84	97	PLT	1-year Adjusted CME Term SOFR	Annually	7	6.998%	3.289%	8.665%	1.250%	0.360%	(2)	900.00	900.00	(20)	253,020.75	927,000.00	CI0761	April 2023	
6	Modified Tenure	100%	700.93	174,186.93	76	PLT	1-year Adjusted CME Term SOFR	Annually	10	7.304%	3.406%	9.710%	1.250%	0.360%	(2)	500.00	500.00	(20)	14,081.23	293,000.00	CI0761	April 2023	
6	Line of Credit	100%	3,103,951.19	1,095,866,187.04	91	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.134%	3.392%	9.133%	1.250%	0.360%	(2)	106,600.12	106,600.12	(20)	333,442,389.21	1,601,984,183.00	CI4206	April 2023	
6	Modified Term	100%	21,823.55	21,823.55	98	PLT	1-year Adjusted CME Term SOFR	Annually	6	6.979%	3.266%	8.747%	1.250%	0.360%	(2)	1,200.00	1,200.00	(20)	2,952,214.53	12,551,000.00	CI4206	April 2023	
6	Modified Tenure	100%	116.99	89,089.84	88	PLT	1-year Adjusted CME Term SOFR	Annually	10	7.587%	3.640%	9.600%	1.250%	0.360%	(2)	1,200.00	1,200.00	(20)	237,007.14	625,000.00	CI4206	April 2023	
6	Line of Credit	100%	563,612.98	27,779,056.12	88	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.081%	3.393%	9.207%	1.250%	0.360%	(2)	127,636.47	127,636.47	39	6,516,712.09	39,892,750.00	CI8054	May 2023	
6	Modified Term	100%	223,380.43	223,380.43	95	PLT	1-year Adjusted CME Term SOFR	Annually	7	6.888%	3.153%	8.769%	1.250%	0.360%	(2)	2,457.62	2,457.62	(20)	8,343,626.40	46,176,700.00	CI8054	May 2023	
6	Tenure	100%	2,334.58	418,709.95	94	PLT	1-year Adjusted CME Term SOFR	Annually	6	6.864%	3.166%	9.161%	1.250%	0.360%	(2)	2,457.62	2,457.62	(20)	0.00	972,000.00	CI8054	May 2023	
6	Tenure	100%	1,597.59	437,108.78	89	PLT	1-year Adjusted CME Term SOFR	Annually	6	6.872%	3.163%	9.043%	1.250%	0.360%	(2)	1,005.98	1,005.98	29	0.00	541,000.00	CI8054	May 2023	
6	Modified Tenure	100%	165,345.45	30,346,129.46	92	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.009%	3.300%	8.967%	1.250%	0.360%	(2)	106,600.12	106,600.12	(20)	10,400,338.13	54,566,650.00	CI8054	May 2023	
6	Line of Credit	100%	1,117,999.54	50,997,059.13	94	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.068%	3.362%	8.969%	1.250%	0.360%	(2)	106,600.12	106,600.12	(20)	10,403,571.64	69,800,000.00	CI8056	May 2023	
6	Modified Term	100%	1,466.25	1,466.25	80	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.302%	3.566%	9.600%	1.250%	0.360%	(2)	2,400.00	2,400.00	(20)	88,000.00	209,000.00	CI8056	May 2023	
6	Line of Credit	100%	2,383,749.96	1,133,128,166.33	90	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.129%	3.429%	9.186%	1.250%	0.360%	(2)	118,750.22	118,750.22	46	315,542,864.98	1,631,454,616.00	CI8058	May 2023	
6	Modified Term	100%	14,034.39	14,034.39	96	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.075%	3.359%	8.867%	1.250%	0.360%	(2)	2,400.00	2,400.00	(20)	2,993,506.76	12,974,000.00	CI8058	May 2023	
6	Tenure	100%	139.19	107,104.27	102	PLT	1-year Adjusted CME Term SOFR	Annually	8	7.000%	3.310%	8.900%	1.250%	0.360%	(2)	2,400.00	2,400.00	(20)	0.00	115,000.00	CI8058	May 2023	
6	Modified Tenure	100%	117.15	89,089.84	88	PLT	1-year Adjusted CME Term SOFR	Annually	10	7.500%	3.640%	9.600%	1.250%	0.360%	(2)	1,200.00	1,200.00	(20)	257,017.14	625,000.00	CI8058	May 2023	
6	Line of Credit	100%	993,358.03	71,523,739.31	94	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.107%	3.413%	9.014%	1.250%	0.360%	(2)	106,600.12	106,600.12	(20)	653,812.86	811,628,061.00	CI8060	June 2023	
6	Modified Term	100%	117,551.18	117,551.18	96	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.125%	3.368%	8.932%	1.250%	0.360%	(2)	112,310.48	112,310.48	46	1,120,857.51	29,348,650.00	CI8060	June 2023	
6	Tenure	100%	157,812.82	26,245,775.35	98	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.066%	3.382%	8.852%	1.250%	0.360%	(2)	118,750.22	118,750.22	46	0.00	44,113,450.00	CI8060	June 2023	
6	Tenure	100%	62,151.72	9,069,493.35	92	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.119%	3.413%	9.022%	1.250%	0.360%	(2)	52,685.08	52,685.08	71	0.00	13,126,300.00	CI8060	June 2023	
6	Modified Tenure	100%	52,303.03	10,201,461.66	92	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.099%	3.410%	9.102%	1.250%	0.360%	(2)	36,443.17	36,443.17	(20)	605,338.51	15,846,150.00	CI8060	June 2023	
6	Line of Credit	100%	1,849,340.64	503,057,068.80	81	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.096%	3.424%	9.544%	1.250%	0.360%	(2)	102,094.06	102,094.06	31	11,260,582.54	73,221,800.00	CI9058	May 2023	
6	Modified Term	100%	205,725.33	205,725.33	81	PLT	1-year Adjusted CME Term SOFR	Annually	6	6.939%	3.339%	9.428%	1.250%	0.360%	(2)	39,307.29	39,307.29	(20)	4,498,882.83	28,395,260.00	CI9058	May 2023	
6	Tenure	100%	52,010.44	7,659,688.81	82	PLT	1-year Adjusted CME Term SOFR	Annually	6	6.999%	3.387%	9.455%	1.250%	0.360%	(2)	39,307.29	39,307.29	(20)	0.00	14,979,100.00	CI9058	May 2023	

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance (\$)	HECM Loan Balance (\$)	Approximate Weighted Average Interest Rate (in months)(3)	HECM Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate (Month)(5)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Lifetime Rate Floor(8)	Approximate Weighted Average Interest Rate Cap(9)	Approximate Weighted Average Servicing Margin(10)	Approximate Weighted Average Fee(11)	Monthly Fee(12)	Monthly Escalation(13)	Initial Available Credit(16)	Available Credit(17)	Maximum Amount(18)	Red Number	HECM MBS Date	
6	Term	100%	\$ 38,672.20	\$ 4,607,453.65	88	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.144%	3.906%	9.453%	1.250%	0.506%	(2)	\$ 31,097.05	\$ 31,097.05	75	75	75	CI9058	May 2023
6	Modified Tenure	100%	98,532.54	13,006,502.07	82	PLT	1-year Adjusted CME Term SOFR	Annually	8	7.302%	3.515%	9.629%	1.250%	0.360%	(2)	53,889.45	53,889.45	(20)	(20)	23,126,000.00	CI9058	May 2023
6	Line of Credit	100%	1,186,507.45	503,741,847.57	80	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.102%	3.422%	9.567%	1.250%	0.360%	(2)	(19)	(19)	(20)	(20)	758,055,526.00	CI9074	June 2023
6	Modified Term	100%	118,616.17	118,616.17	81	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.087%	3.360%	9.471%	1.250%	0.360%	(2)	104,094.06	106,616.08	45	(23)	28,845,926.00	CI9074	June 2023
6	Tenure	100%	50,989.25	7,659,888.81	82	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.050%	3.330%	9.459%	1.250%	0.360%	(2)	39,307.29	39,316.39	(20)	(20)	14,979,100.00	CI9074	June 2023
6	Term	100%	38,601.61	4,607,453.65	83	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.191%	3.390%	9.453%	1.250%	0.360%	(2)	31,097.05	31,097.05	75	(20)	7,199,950.00	CI9074	June 2023
6	Modified Tenure	100%	169,860.84	13,006,502.07	80	PLT	1-year Adjusted CME Term SOFR	Annually	8	7.348%	3.546%	9.677%	1.250%	0.360%	(2)	53,889.45	53,889.45	(20)	(23)	23,126,000.00	CI9074	June 2023
6	Line of Credit	100%	1,143,643.83	452,882,454.33	99	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.248%	3.494%	9.823%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	618,480,566.00	CV9399	August 2023
6	Modified Term	100%	142,346.69	142,346.69	100	PLT	1-year Adjusted CME Term SOFR	Annually	5	7.177%	3.520%	8.881%	1.250%	0.360%	(2)	107,600.12	107,600.12	38	(23)	33,018,600.00	CV9399	August 2023
6	Tenure	100%	66,974.88	10,773,826.30	102	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.227%	3.517%	8.793%	1.250%	0.360%	(2)	50,079.86	50,079.86	(20)	(20)	18,628,000.00	CV9399	August 2023
6	Term	100%	43,295.18	7,034,559.93	101	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.225%	3.555%	8.911%	1.250%	0.360%	(2)	40,406.67	40,406.67	88	(20)	9,528,500.00	CV9399	August 2023
6	Modified Tenure	100%	97,065.41	15,016,796.88	100	PLT	1-year Adjusted CME Term SOFR	Annually	5	7.051%	3.456%	8.866%	1.250%	0.360%	(2)	53,610.35	53,610.35	(20)	(23)	24,486,800.00	CV9399	August 2023
6	Line of Credit	100%	1,086,662.58	41,224,646.01	88	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.052%	3.320%	9.202%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	59,759,400.00	CV9025	July 2023
6	Modified Term	100%	117,871.08	117,871.08	93	PLT	1-year Adjusted CME Term SOFR	Annually	7	6.895%	3.190%	8.605%	1.250%	0.360%	(2)	77,485.73	77,485.73	47	(23)	22,283,950.00	CV9025	July 2023
6	Tenure	100%	16,179.15	1,015,505.04	90	PLT	1-year Adjusted CME Term SOFR	Annually	4	7.106%	3.715%	9.465%	1.250%	0.360%	(2)	2,820.49	2,820.49	(20)	(20)	1,826,000.00	CV9025	July 2023
6	Term	100%	5,668.09	171,194.01	88	PLT	1-year Adjusted CME Term SOFR	Annually	10	7.210%	3.275%	9.274%	1.250%	0.360%	(2)	1,822.47	4,213.29	90	(20)	850,500.00	CV9025	July 2023
6	Modified Tenure	100%	73,383.23	10,744,065.84	93	PLT	1-year Adjusted CME Term SOFR	Annually	6	6.995%	3.292%	8.955%	1.250%	0.360%	(2)	52,665.30	52,665.30	(20)	(23)	19,582,200.00	CV9025	July 2023
6	Line of Credit	100%	1,353,101.01	56,246,389.92	92	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.120%	3.436%	9.130%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	79,256,170.00	CV9314	June 2023
6	Modified Term	100%	112,677.77	112,677.77	95	PLT	1-year Adjusted CME Term SOFR	Annually	7	6.957%	3.213%	8.850%	1.250%	0.360%	(2)	73,851.98	74,142.44	41	(23)	21,101,950.00	CV9314	June 2023
6	Tenure	100%	1,755.41	357,669.78	95	PLT	1-year Adjusted CME Term SOFR	Annually	3	7.915%	4.190%	9.790%	1.250%	0.360%	(2)	1,267.40	1,267.40	(20)	(20)	620,000.00	CV9314	June 2023
6	Modified Tenure	100%	98,680.62	10,205,360.64	92	PLT	1-year Adjusted CME Term SOFR	Annually	6	6.846%	3.148%	8.841%	1.250%	0.360%	(2)	51,068.32	51,068.32	(20)	(23)	18,754,200.00	CV9314	June 2023
6	Line of Credit	100%	1,099,975.29	719,524,667.58	94	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.128%	3.438%	9.048%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	818,395,851.00	CV7786	July 2023
6	Modified Term	100%	33,227.45	33,227.45	99	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.029%	3.277%	8.673%	1.250%	0.360%	(2)	112,210.48	112,212.73	35	(23)	29,346,050.00	CV7786	July 2023
6	Tenure	100%	33,063.15	26,207,163.11	97	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.098%	3.399%	8.877%	1.250%	0.360%	(2)	118,474.38	118,684.31	(20)	(20)	44,007,450.00	CV7786	July 2023
6	Term	100%	1,124.52	8,997,866.05	95	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.033%	3.341%	8.971%	1.250%	0.360%	(2)	51,142.41	51,142.41	61	(20)	12,590,800.00	CV7786	July 2023
6	Modified Tenure	100%	12,742.17	10,000,696.44	95	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.107%	3.399%	9.052%	1.250%	0.360%	(2)	35,323.08	35,323.08	(20)	(23)	15,461,150.00	CV7786	July 2023
6	Line of Credit	100%	2,395,956.86	1,308,325,316.53	91	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.138%	3.438%	9.172%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	1,762,545,380.00	CV3114	August 2023
6	Modified Term	100%	101,469.70	101,469.70	96	PLT	1-year Adjusted CME Term SOFR	Annually	7	6.920%	3.198%	8.682%	1.250%	0.360%	(2)	101,507.36	101,507.36	42	(23)	38,172,400.00	CV3114	August 2023
6	Tenure	100%	8,256.24	1,492,144.84	96	PLT	1-year Adjusted CME Term SOFR	Annually	5	6.753%	3.450%	8.980%	1.250%	0.360%	(2)	4,884.67	4,884.67	(20)	(20)	2,786,500.00	CV3114	August 2023
6	Term	100%	2,544.86	718,325.07	89	PLT	1-year Adjusted CME Term SOFR	Annually	7	6.625%	2.928%	8.818%	1.250%	0.360%	(2)	4,752.78	4,752.78	29	(20)	970,000.00	CV3114	August 2023
6	Modified Tenure	100%	92,194.44	18,915,760.26	94	PLT	1-year Adjusted CME Term SOFR	Annually	7	6.951%	3.248%	8.829%	1.250%	0.360%	(2)	54,887.26	54,887.26	(20)	(23)	34,669,950.00	CV3114	August 2023
6	Line of Credit	100%	2,079,704.66	731,320,576.86	96	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.010%	3.314%	8.811%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	896,225,661.00	CV3115	August 2023
6	Modified Term	100%	260,287.22	260,287.22	96	PLT	1-year Adjusted CME Term SOFR	Annually	7	7.046%	3.315%	8.855%	1.250%	0.360%	(2)	126,955.36	127,166.61	46	(23)	31,806,800.00	CV3115	August 2023
6	Tenure	100%	281,175.32	26,215,775.35	98	PLT	1-year Adjusted CME Term SOFR	Annually	6	7.052%	3.388%	8.866%	1.250%	0.360%	(2)	118,760.22	118,970.15	(20)	(20)	44,113,450.00	CV3115	August 2023

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance (\$)	HECM Loan Balance (\$)	Approximate Weighted Average (in months)(3)	HECM Type	Index	Rate	Rate Frequency	Approximate Weighted Average Next Rate (Month)(5)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Lifetime Rate Floor(8)	Approximate Weighted Average Lifetime Interest Cap(9)	Approximate Weighted Average Servicing Margin(10)	Approximate Weighted Average Servicing Fee(11)	Monthly Fee(12)	Initial Monthly Draw(13)	Subsequent Monthly Draw(14)	Weighted Remaining Months(15)	Initial Available Credit(16)	Available Credit(17)	Maximum Amount(18)	Red Number	HECM MBS Date
6 Term		100%	\$ 108,156.16	\$ 9,065,493.55	92	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.103%	3.417%	2.729%	9.088%	1.250%	0.360%	(2)	\$ 52,685.08	\$ 55,075.50	71	\$0.00	\$ 0.00	\$ 13,138,000.00	CW3115	August 2023
6 Modified Tenure		100%	\$89,221.24	\$10,370,988.05	91	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.102%	3.421%	2.734%	9.138%	1.250%	0.360%	(2)	\$7,902.82	\$7,902.82	(20)	(23)	695,878.51	\$15,196,150.00	CW3115	August 2023
6 Line of Credit		100%	\$2,909,755.00	\$1,924,806,883.10	90	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.102%	3.431%	2.744%	9.185%	1.250%	0.360%	(2)	\$9,792.39	\$9,792.39	(19)	(23)	\$27,189,027.04	\$1,718,897,474.00	CW3119	July 2023
6 Modified Term		100%	\$1,939.53	\$1,939.53	98	FLT	1-year Adjusted CME Term SOFR	6	Annually	6.912%	3.208%	2.520%	8.666%	1.250%	0.360%	(2)	\$9,792.39	\$9,792.39	41	(23)	8,051,250.08	\$7,332,900.00	CW3119	July 2023
6 Tenure		100%	\$6,27.67	\$1,013,242.44	93	FLT	1-year Adjusted CME Term SOFR	5	Annually	6.902%	3.525%	2.899%	9.246%	1.250%	0.360%	(2)	\$3,968.99	\$3,968.99	(20)	0.00	0.00	\$2,046,500.00	CW3119	July 2023
6 Term		100%	\$2,865.43	\$74,898.85	93	FLT	1-year Adjusted CME Term SOFR	6	Annually	6.921%	3.230%	2.544%	8.877%	1.250%	0.360%	(2)	\$4,999.60	\$4,999.60	16	0.00	0.00	\$95,000.00	CW3119	July 2023
6 Modified Tenure		100%	\$6,989.36	\$8,542,195.88	94	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.028%	3.504%	2.616%	8.895%	1.250%	0.360%	(2)	\$4,430.87	\$4,430.87	(20)	(23)	7,479,285.81	\$3,751,450.00	CW3119	July 2023
6 Line of Credit		100%	\$1,188,906.41	\$9,624,556.93	90	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.166%	3.328%	2.614%	9.094%	1.250%	0.360%	(2)	\$2,918.59	\$2,918.59	(19)	(23)	11,074,538.90	\$1,886,900.00	CW3125	July 2023
6 Modified Term		100%	\$85,120.78	\$85,120.78	91	FLT	1-year Adjusted CME Term SOFR	4	Annually	7.478%	3.716%	3.020%	9.420%	1.250%	0.360%	(2)	\$1,231.11	\$1,231.11	52	(23)	240,866.97	\$1,175,000.00	CW3125	July 2023
6 Modified Tenure		100%	\$5,998.08	\$1,543,714.16	85	FLT	1-year Adjusted CME Term SOFR	4	Annually	7.054%	3.519%	2.629%	9.421%	1.250%	0.360%	(2)	\$1,231.11	\$1,231.11	(20)	(23)	501,620.55	\$2,653,000.00	CW3125	July 2023
6 Line of Credit		100%	\$79,329.15	\$15,622,266.20	89	FLT	1-year Adjusted CME Term SOFR	5	Annually	7.438%	3.781%	3.095%	9.608%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	7,127,564.08	\$35,916,800.00	CW4589	July 2023
6 Modified Term		100%	\$6,881.82	\$16,384.82	94	FLT	1-year Adjusted CME Term SOFR	4	Annually	7.265%	3.569%	2.889%	9.148%	1.250%	0.360%	(2)	\$4,884.73	\$4,884.73	50	(23)	42,651.08	\$1,926,500.00	CW4589	July 2023
6 Tenure		100%	\$6,154.08	\$26,789.81	78	FLT	1-year Adjusted CME Term SOFR	8	Annually	7.150%	3.486%	2.799%	9.653%	1.250%	0.360%	(2)	\$1,999.27	\$1,999.27	(20)	0.00	0.00	\$98,000.00	CW4589	July 2023
6 Term		100%	\$1,521.58	\$97,658.75	91	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.860%	4.100%	3.500%	10.050%	1.250%	0.360%	(2)	(2)	(2)	(2)	0.00	0.00	\$50,000.00	CW4589	July 2023
6 Modified Tenure		100%	\$3,597.89	\$25,820.31	77	FLT	1-year Adjusted CME Term SOFR	9	Annually	6.480%	2.690%	2.000%	8.910%	1.250%	0.360%	(2)	\$8,638.82	\$8,638.82	(20)	(23)	14,776.35	\$70,000.00	CW4589	July 2023
6 Line of Credit		100%	\$83,021.08	\$20,329,118.27	89	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.202%	3.478%	2.791%	9.289%	1.250%	0.360%	(2)	\$15,551.20	\$15,551.20	(19)	(23)	8,046,522.92	\$2,713,150.00	CW6004	August 2023
6 Modified Term		100%	\$5,034.34	\$5,034.34	94	FLT	1-year Adjusted CME Term SOFR	8	Annually	7.028%	3.186%	2.451%	8.718%	1.250%	0.360%	(2)	\$751.57	\$751.57	(20)	0.00	0.00	\$4,421,800.00	CW6004	August 2023
6 Tenure		100%	\$4,910.47	\$15,320.62	76	FLT	1-year Adjusted CME Term SOFR	10	Annually	7.451%	3.540%	2.850%	9.900%	1.250%	0.360%	(2)	\$15,006.21	\$15,006.21	(20)	(23)	542,780.09	\$6,000,000.00	CW6004	August 2023
6 Modified Tenure		100%	\$9,625.10	\$3,616,261.89	96	FLT	1-year Adjusted CME Term SOFR	9	Annually	7.275%	3.591%	2.704%	8.939%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	8,856,006.51	\$5,281,200.00	CW7729	August 2023
6 Line of Credit		100%	\$97,122.05	\$7,110,693.59	88	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.235%	3.491%	2.805%	9.344%	1.250%	0.360%	(2)	\$8,819.42	\$8,819.42	50	(23)	2,460,230.08	\$16,002,000.00	CW7729	August 2023
6 Modified Term		100%	\$5,562.69	\$85,562.69	97	FLT	1-year Adjusted CME Term SOFR	7	Annually	6.927%	3.185%	2.498%	8.765%	1.250%	0.360%	(2)	\$1,287.40	\$1,287.40	(20)	0.00	0.00	\$20,000.00	CW7729	August 2023
6 Tenure		100%	\$1,746.15	\$37,669.78	95	FLT	1-year Adjusted CME Term SOFR	3	Annually	7.891%	4.180%	3.500%	9.750%	1.250%	0.360%	(2)	\$126.62	\$126.62	85	0.00	0.00	\$170,000.00	CW7729	August 2023
6 Term		100%	\$4,939.79	\$11,080.49	95	FLT	1-year Adjusted CME Term SOFR	3	Annually	7.821%	4.120%	3.490%	9.730%	1.250%	0.360%	(2)	\$7,049.96	\$7,049.96	(20)	(23)	2,441,677.05	\$15,510,950.00	CW7729	August 2023
6 Modified Tenure		100%	\$2,786.92	\$8,165,652.12	90	FLT	1-year Adjusted CME Term SOFR	6	Annually	6.941%	3.257%	2.567%	8.982%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	33,859,023.32	\$30,328,394.00	CW9012	October 2023
6 Line of Credit		100%	\$8,202.94	\$19,874,122.42	73	FLT	1-year Adjusted CME Term SOFR	6	Annually	6.748%	3.038%	2.511%	9.054%	0.878%	0.360%	(2)	\$25,492.32	\$27,865.04	33	(23)	1,391,524.53	\$8,729,600.00	CW9012	October 2023
6 Modified Term		100%	\$6,109.22	\$6,109.22	80	FLT	1-year Adjusted CME Term SOFR	7	Annually	6.754%	3.020%	2.331%	9.177%	1.054%	0.360%	(2)	\$21,223.73	\$21,811.36	(20)	0.00	0.00	\$7,553,325.00	CW9012	October 2023
6 Tenure		100%	\$6,611.95	\$6,654,465.26	73	FLT	1-year Adjusted CME Term SOFR	6	Annually	6.619%	2.875%	2.188%	9.192%	0.942%	0.360%	(2)	\$9,917.96	\$9,917.96	91	0.00	0.00	\$1,990,000.00	CW9012	October 2023
6 Term		100%	\$1,700.68	\$1,028,591.77	71	FLT	1-year Adjusted CME Term SOFR	6	Annually	6.670%	3.048%	2.566%	9.352%	0.738%	0.360%	(2)	\$4,975.17	\$4,975.17	(20)	(23)	830,098.31	\$7,626,200.00	CW9012	October 2023
6 Modified Tenure		100%	\$2,919.86	\$3,310,162.47	71	FLT	1-year Adjusted CME Term SOFR	4	Annually	6.211%	2.621%	1.933%	9.089%	0.753%	0.360%	(2)	(19)	(19)	(19)	(23)	286,518,004.12	\$1,785,949,168.00	CW9879	October 2023
6 Line of Credit		100%	\$3,862,880.37	\$1,293,885,345.55	92	FLT	1-year Adjusted CME Term SOFR	6	Annually	7.153%	3.419%	2.732%	9.137%	1.250%	0.360%	(2)	\$36,005.51	\$39,381.55	32	(23)	10,154,888.65	\$16,988,750.00	CW9879	October 2023
6 Modified Term		100%	\$4,283,616.22	\$4,283,616.22	93	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.071%	3.308%	2.621%	8.989%	1.250%	0.360%	(2)	\$115,161.88	\$115,161.88	(20)	0.00	0.00	\$9,687,150.00	CW9879	October 2023
6 Tenure		100%	\$149,895.90	\$21,713,747.97	94	FLT	1-year Adjusted CME Term SOFR	6	Annually	7.144%	3.406%	2.718%	9.028%	1.250%	0.360%	(2)	\$4,385.76	\$4,385.76	26	0.00	0.00	\$10,528,600.00	CW9879	October 2023
6 Term		100%	\$6,071.95	\$7,299,825.55	92	FLT	1-year Adjusted CME Term SOFR	8	Annually	7.477%	3.519%	2.834%	9.257%	1.250%	0.360%	(2)	\$169,274.54	\$169,274.54	(20)	(23)	8,411,551.30	\$71,009,950.00	CW9879	October 2023
6 Modified Tenure		100%	\$88,106.51	\$9,071,088.40	92	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.010%	3.267%	2.579%	8.955%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	7,127,564.08	\$35,916,800.00	CW4589	July 2023

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance (C)	HECM Loan Balance	Approximate Weighted Average Life (in months)(3)	HECM Type	Index	Rate	Frequency	Approximate Weighted Average Next Rate (Month)(5)	Approximate Weighted Average Rate (Floor)(7)	Approximate Weighted Average Rate (Cap)(8)	Approximate Weighted Average Margin (10)	Approximate Weighted Average Servicing Fee (11)	Monthly Fee (12)	Monthly Draw (13)	Subsequent Monthly Draw (14)	Weighted Remaining Draw (15)	Available Credit (16)	Available Credit (17)	Maximum Amount (18)	Roll Number	HECM MBS Date	
6	Line of Credit	100%	\$5,975,829.95	\$1,315,757,829.95	91	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.117%	3.411%	9.151%	1.250%	0.500%	(2)	\$287,569,553.67	\$0.00	\$0.00	(2)	\$287,569,553.67	\$1,812,515,460.00	CW9894	November 2023	
6	Modified Term	100%	497,317.25	497,317.25	91	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.052%	3.355%	9.052%	1.250%	0.360%	(2)	\$348,255.51	\$351,831.55	28	(2)	\$0.00	\$0.00	307,869,750.00	CW9894	November 2023
6	Tenure	100%	14,914,713.78	21,475,809.98	94	FLT	1-year Adjusted CME Term SOFR	6	Annually	7.101%	3.405%	9.082%	1.250%	0.360%	(2)	114,658.96	114,658.96	28	(2)	\$0.00	\$0.00	10,528,600.00	CW9894	November 2023
6	Modified Tenure	100%	45,137.53	7,209,825.55	94	FLT	1-year Adjusted CME Term SOFR	6	Annually	7.029%	3.278%	8.899%	1.250%	0.360%	(2)	34,885.76	34,885.76	38	(2)	\$0.00	\$0.00	71,559,950.00	CW9894	November 2023
6	Line of Credit	100%	276,940.56	40,027,692.15	95	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.020%	3.281%	8.928%	1.250%	0.360%	(2)	170,281.51	170,281.51	20	(2)	\$0.00	\$0.00	823,654,461.00	CX0149	September 2023
6	Modified Term	100%	1,269,410.16	7,227,637.80	94	FLT	1-year Adjusted CME Term SOFR	6	Annually	7.100%	3.411%	9.033%	1.250%	0.360%	(2)	125,066.07	125,066.07	40	(2)	\$0.00	\$0.00	31,451,800.00	CX0149	September 2023
6	Tenure	100%	130,371.26	130,371.26	95	FLT	1-year Adjusted CME Term SOFR	6	Annually	7.022%	3.312%	8.973%	1.250%	0.360%	(2)	13,038.54	13,038.54	20	(2)	\$0.00	\$0.00	47,584,950.00	CX0149	September 2023
6	Modified Term	100%	16,643.82	28,121,119.01	97	FLT	1-year Adjusted CME Term SOFR	6	Annually	7.074%	3.396%	8.878%	1.250%	0.360%	(2)	57,564.48	59,955.30	70	(2)	\$0.00	\$0.00	14,266,500.00	CX0149	September 2023
6	Modified Tenure	100%	64,156.62	9,901,898.91	92	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.112%	3.401%	9.087%	1.250%	0.360%	(2)	35,580.97	35,580.97	20	(2)	\$0.00	\$0.00	15,282,150.00	CX0155	September 2023
6	Line of Credit	100%	852,363.66	35,094,066.42	91	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.003%	3.261%	8.899%	1.250%	0.360%	(2)	30,246.37	30,430.04	26	(2)	\$0.00	\$0.00	51,971,350.00	CX0155	September 2023
6	Modified Term	100%	52,418.98	52,418.98	91	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.002%	3.083%	8.822%	1.250%	0.360%	(2)	24,184.45	24,967.48	20	(2)	\$0.00	\$0.00	7,356,450.00	CX0155	September 2023
6	Modified Tenure	100%	45,171.27	4,384,477.77	88	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.165%	3.299%	9.128%	1.250%	0.360%	(2)	89,889.98	89,889.98	57	(2)	\$0.00	\$0.00	89,939,565.00	CX2310	September 2023
6	Line of Credit	100%	825,099.02	65,026,957.55	89	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.073%	3.322%	9.181%	1.250%	0.360%	(2)	0.00	0.00	0.00	(2)	\$0.00	\$0.00	38,553,500.00	CX2310	September 2023
6	Modified Term	100%	202,426.25	202,426.25	89	FLT	1-year Adjusted CME Term SOFR	8	Annually	6.931%	3.197%	8.617%	1.250%	0.360%	(2)	0.00	0.00	0.00	(2)	\$0.00	\$0.00	295,000.00	CX2310	September 2023
6	Tenure	100%	2,722.92	114,791.58	113	FLT	1-year Adjusted CME Term SOFR	9	Annually	6.965%	3.190%	8.050%	1.250%	0.360%	(2)	82,121.69	82,121.69	20	(2)	\$0.00	\$0.00	47,756,200.00	CX2310	September 2023
6	Modified Tenure	100%	136,002.00	26,349,829.62	95	FLT	1-year Adjusted CME Term SOFR	7	Annually	6.976%	3.286%	8.920%	1.250%	0.360%	(2)	144,523.93	144,523.93	20	(2)	\$0.00	\$0.00	12,822,000.00	CX2315	September 2023
6	Line of Credit	100%	2,412,644.05	1,173,554,428.54	91	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.113%	3.398%	9.110%	1.250%	0.360%	(2)	3,099,215.36	3,099,215.36	69	(2)	\$0.00	\$0.00	14,266,500.00	CX2327	October 2023
6	Modified Term	100%	14,003.95	14,003.95	97	FLT	1-year Adjusted CME Term SOFR	6	Annually	7.017%	3.289%	8.788%	1.250%	0.360%	(2)	1,953.79	1,953.79	20	(2)	\$0.00	\$0.00	851,000.00	CX2315	September 2023
6	Modified Tenure	100%	253.81	192,017.19	95	FLT	1-year Adjusted CME Term SOFR	11	Annually	7.547%	3.597%	9.291%	1.250%	0.360%	(2)	294,034.02	294,034.02	39	(2)	\$0.00	\$0.00	90,395,000.00	CX2327	October 2023
6	Line of Credit	100%	3,648,981.67	1,993,092,280.56	91	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.108%	3.408%	9.131%	1.250%	0.360%	(2)	125,263.86	125,263.86	20	(2)	\$0.00	\$0.00	47,879,950.00	CX2327	October 2023
6	Modified Term	100%	383,846.56	383,846.56	97	FLT	1-year Adjusted CME Term SOFR	7	Annually	6.896%	3.153%	8.667%	1.250%	0.360%	(2)	57,564.48	59,955.30	69	(2)	\$0.00	\$0.00	14,266,500.00	CX2327	October 2023
6	Tenure	100%	165,246.75	28,253,910.59	97	FLT	1-year Adjusted CME Term SOFR	6	Annually	7.058%	3.396%	8.877%	1.250%	0.360%	(2)	144,523.93	144,523.93	20	(2)	\$0.00	\$0.00	71,268,800.00	CX2327	October 2023
6	Modified Tenure	100%	64,228.40	9,901,898.91	92	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.092%	3.398%	9.085%	1.250%	0.360%	(2)	107,600.12	107,600.12	45	(2)	\$0.00	\$0.00	18,408,000.00	CX2464	September 2023
6	Line of Credit	100%	295,815.74	40,701,917.40	92	FLT	1-year Adjusted CME Term SOFR	7	Annually	7.002%	3.316%	8.982%	1.250%	0.360%	(2)	40,865.08	40,865.08	88	(2)	\$0.00	\$0.00	9,528,500.00	CX2464	September 2023
6	Modified Term	100%	1,457,238.76	433,350,672.60	99	FLT	1-year Adjusted CME Term SOFR	6	Annually	7.261%	3.519%	9.929%	1.250%	0.360%	(2)	53,610.35	53,610.35	20	(2)	\$0.00	\$0.00	24,486,800.00	CX2464	September 2023
6	Modified Tenure	100%	149,329.58	149,329.58	99	FLT	1-year Adjusted CME Term SOFR	5	Annually	7.473%	3.729%	9.120%	1.250%	0.360%	(2)	40,865.08	40,865.08	20	(2)	\$0.00	\$0.00	3,819,966.92	CX2464	September 2023
6	Tenure	100%	66,022.92	10,648,096.42	103	FLT	1-year Adjusted CME Term SOFR	6	Annually	7.256%	3.516%	8.781%	1.250%	0.360%	(2)	40,865.08	40,865.08	88	(2)	\$0.00	\$0.00	18,408,000.00	CX2464	September 2023
6	Modified Tenure	100%	42,244.80	7,034,555.93	101	FLT	1-year Adjusted CME Term SOFR	6	Annually	7.260%	3.556%	8.909%	1.250%	0.360%	(2)	53,610.35	53,610.35	20	(2)	\$0.00	\$0.00	9,528,500.00	CX2464	September 2023
6	Line of Credit	100%	93,486.35	15,016,796.88	98	FLT	1-year Adjusted CME Term SOFR	6	Annually	7.269%	3.531%	9.002%	1.250%	0.360%	(2)	107,600.12	107,600.12	30	(2)	\$0.00	\$0.00	33,018,600.00	CX2472	October 2023
6	Modified Term	100%	1,544,119.76	456,891,051.53	98	FLT	1-year Adjusted CME Term SOFR	6	Annually	7.103%	3.484%	8.909%	1.250%	0.360%	(2)	49,165.08	49,165.08	20	(2)	\$0.00	\$0.00	18,408,000.00	CX2472	October 2023
6	Tenure	100%	294,373.71	294,373.71	100	FLT	1-year Adjusted CME Term SOFR	4	Annually	7.210%	3.546%	8.907%	1.250%	0.360%	(2)	40,865.08	40,865.08	86	(2)	\$0.00	\$0.00	9,528,500.00	CX2472	October 2023
6	Modified Tenure	100%	661,391.64	10,648,096.42	102	FLT	1-year Adjusted CME Term SOFR	6	Annually	7.204%	3.531%	8.810%	1.250%	0.360%	(2)	40,865.08	40,865.08	86	(2)	\$0.00	\$0.00	18,408,000.00	CX2472	October 2023
6	Tenure	100%	43,878.19	7,034,555.93	101	FLT	1-year Adjusted CME Term SOFR	6	Annually	7.187%	3.556%	8.902%	1.250%	0.360%	(2)	40,865.08	40,865.08	86	(2)	\$0.00	\$0.00	9,528,500.00	CX2472	October 2023

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance	HECM Mean Balance	Approximate Weighted Average (in months)	HECM Type	Index	Rate Reset Frequency (4)	Approximate Weighted Average Next Rate (Month)	Approximate Weighted Average Gross Margin (7)	Approximate Weighted Average Lifetime Interest Cap (9)	Approximate Weighted Average Servicing Fee (10)	Approximate Weighted Average Servicing Margin (11)	Monthly Fee (12)	Initial Monthly Draw (13)	Subsequent Monthly Draw (14)	Approximate Weighted Average Remaining Draw (15)	Available Credit (16)	Maximum Amount (18)	Red Number	HECM MBS Date	
6	Modified Tenure	100%	\$ 156,134.10	\$ 15,046,790.88	100	FLT	1-year Adjusted CME Term SOFR	Annually	8	7.189%	3.659%	1.250%	0.360%	(2)	\$ 53,010.35	\$ 53,010.35	(20)	(2)	\$ 24,486,800.00	CX6172	October 2023	
6	Line of Credit	100%	1,584,824.53	117,084,799.14	87	FLT	1-year Adjusted CME Term SOFR	Annually	6	7.422%	3.722%	1.250%	0.360%	(2)	8,721,737.54	139,585,950.00	CX6051	(23)	139,585,950.00	CX6051	December 2023	
6	Modified Term	100%	27,431.79	27,431.79	94	FLT	1-year Adjusted CME Term SOFR	Annually	4	7.322%	3.570%	1.250%	0.360%	(2)	4,884.73	4,884.73	50	(23)	1,920,500.00	CX6051	December 2023	
6	Tenure	100%	10,182.39	266,789.81	78	FLT	1-year Adjusted CME Term SOFR	Annually	8	7.202%	3.486%	1.250%	0.360%	(2)	1,999.27	1,999.27	(20)	(23)	498,000.00	CX6051	December 2023	
6	Term	100%	9,949.80	397,688.75	91	FLT	1-year Adjusted CME Term SOFR	Annually	7	7.016%	4.130%	1.250%	0.360%	(2)	(2)	(2)	(21)	(23)	450,000.00	CX6051	December 2023	
6	Modified Tenure	100%	5,970.92	25,820.31	77	FLT	1-year Adjusted CME Term SOFR	Annually	9	6.556%	2.690%	1.250%	0.360%	(2)	856.82	856.82	(20)	(23)	570,000.00	CX6051	December 2023	
6	Line of Credit	100%	1,076,742.63	63,006,850.38	92	FLT	1-year Adjusted CME Term SOFR	Annually	7	7.168%	3.382%	1.250%	0.360%	(2)	3,000.00	3,000.00	52	(23)	89,492,500.00	CX8097	October 2023	
6	Modified Term	100%	8,257.10	8,257.10	95	FLT	1-year Adjusted CME Term SOFR	Annually	9	7.359%	3.369%	1.250%	0.360%	(2)	3,000.00	3,000.00	52	(23)	1,779,150.00	CX8097	October 2023	
6	Tenure	100%	6,724.68	697,599.09	93	FLT	1-year Adjusted CME Term SOFR	Annually	4	7.655%	3.808%	1.250%	0.360%	(2)	1,848.20	1,848.20	(20)	(23)	1,195,000.00	CX8097	October 2023	
6	Term	100%	1,102.81	95,546.71	89	FLT	1-year Adjusted CME Term SOFR	Annually	9	6.632%	2.690%	1.250%	0.360%	(2)	279.80	279.80	115	(23)	205,000.00	CX8097	October 2023	
6	Modified Tenure	100%	12,624.36	1,079,347.52	87	FLT	1-year Adjusted CME Term SOFR	Annually	5	7.417%	3.500%	1.250%	0.360%	(2)	2,184.79	2,184.79	(20)	(23)	1,790,000.00	CX8097	October 2023	
6	Line of Credit	100%	3,347,255.20	1,987,001,489.41	92	FLT	1-year Adjusted CME Term SOFR	Annually	7	7.128%	3.432%	1.250%	0.360%	(2)	2,184.79	2,184.79	(20)	(23)	335,193,923.39	2,646,124,146.00	CX8115	November 2023
6	Modified Term	100%	328,032.56	328,032.56	96	FLT	1-year Adjusted CME Term SOFR	Annually	7	6.998%	3.268%	1.250%	0.360%	(2)	291,489.96	291,489.96	42	(23)	89,771,000.00	CX8115	November 2023	
6	Tenure	100%	16,980.94	28,245,910.59	97	FLT	1-year Adjusted CME Term SOFR	Annually	6	7.064%	3.366%	1.250%	0.360%	(2)	125,353.86	125,353.79	(20)	(23)	47,879,950.00	CX8115	November 2023	
6	Term	100%	61,255.16	9,901,888.91	93	FLT	1-year Adjusted CME Term SOFR	Annually	7	7.100%	3.399%	1.250%	0.360%	(2)	57,564.48	59,955.30	72	(23)	1,206,300.00	CX8115	November 2023	
6	Modified Tenure	100%	20,622.26	40,704,947.40	92	FLT	1-year Adjusted CME Term SOFR	Annually	7	7.012%	3.320%	1.250%	0.360%	(2)	144,523.93	144,523.93	(20)	(23)	71,208,800.00	CX8115	November 2023	
6	Line of Credit	100%	626,662.54	32,840,219.23	91	FLT	1-year Adjusted CME Term SOFR	Annually	6	7.003%	3.313%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	6,272,051.38	46,657,450.00	CX8126	November 2023
6	Modified Term	100%	7,363.47	7,363.47	89	FLT	1-year Adjusted CME Term SOFR	Annually	10	7.291%	3.435%	1.250%	0.360%	(2)	2,811.06	2,811.06	87	(23)	10,569.89	671,000.00	CX8126	November 2023
6	Modified Tenure	100%	51,138.32	297,477.96	105	FLT	1-year Adjusted CME Term SOFR	Annually	5	7.145%	3.406%	1.250%	0.360%	(2)	900.00	900.00	(20)	(23)	255,224.70	625,500.00	CX8126	November 2023
6	Line of Credit	100%	1,562,890.19	502,435,303.87	81	FLT	1-year Adjusted CME Term SOFR	Annually	7	7.064%	3.389%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	116,440,203.83	756,535,550.00	CY1794	October 2023
6	Modified Term	100%	126,991.53	126,991.53	81	FLT	1-year Adjusted CME Term SOFR	Annually	7	7.276%	3.549%	1.250%	0.360%	(2)	104,094.06	106,616.08	46	(23)	4,827,150.14	28,885,926.00	CY1794	October 2023
6	Tenure	100%	51,310.63	7,639,688.81	82	FLT	1-year Adjusted CME Term SOFR	Annually	6	7.033%	3.391%	1.250%	0.360%	(2)	39,807.29	39,816.39	(20)	(23)	0.00	14,979,100.00	CY1794	October 2023
6	Term	100%	39,189.04	4,674,133.65	83	FLT	1-year Adjusted CME Term SOFR	Annually	7	7.177%	3.389%	1.250%	0.360%	(2)	31,697.65	31,697.65	75	(23)	0.00	7,199,950.00	CY1794	October 2023
6	Modified Tenure	100%	90,609.79	13,006,502.07	82	FLT	1-year Adjusted CME Term SOFR	Annually	8	7.176%	3.390%	1.250%	0.360%	(2)	53,889.45	53,889.45	(20)	(23)	5,561,883.27	25,126,000.00	CY1794	October 2023
6	Line of Credit	100%	1,634,063.18	457,208,978.04	95	FLT	1-year Adjusted CME Term SOFR	Annually	6	7.165%	3.450%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	111,699,949.15	624,354,066.00	CY5941	November 2023
6	Modified Term	100%	120,888.78	120,888.78	100	FLT	1-year Adjusted CME Term SOFR	Annually	6	7.244%	3.517%	1.250%	0.360%	(2)	107,600.12	107,600.12	40	(23)	3,819,846.92	35,018,600.00	CY5941	November 2023
6	Tenure	100%	66,145.51	10,646,096.42	102	FLT	1-year Adjusted CME Term SOFR	Annually	6	7.240%	3.529%	1.250%	0.360%	(2)	49,163.08	49,163.08	(20)	(23)	0.00	18,468,000.00	CY5941	November 2023
6	Term	100%	42,968.04	7,034,555.93	101	FLT	1-year Adjusted CME Term SOFR	Annually	6	7.228%	3.554%	1.250%	0.360%	(2)	49,406.67	49,406.67	88	(23)	0.00	9,528,500.00	CY5941	November 2023
6	Modified Tenure	100%	7,977.13	15,046,796.88	100	FLT	1-year Adjusted CME Term SOFR	Annually	6	7.122%	3.446%	1.250%	0.360%	(2)	53,610.35	53,610.35	(20)	(23)	3,619,991.54	24,486,800.00	CY5941	November 2023
6	Line of Credit	100%	1,007,774.82	76,711,976.72	91	FLT	1-year Adjusted CME Term SOFR	Annually	7	7.170%	3.425%	1.250%	0.360%	(2)	(19)	(19)	(19)	(23)	11,732,091.04	105,168,648.00	CY5952	November 2023
6	Modified Term	100%	51,846.07	51,846.07	83	FLT	1-year Adjusted CME Term SOFR	Annually	9	7.239%	3.418%	1.250%	0.360%	(2)	3,837.87	3,837.87	113	(23)	372,429.14	1,694,000.00	CY5952	November 2023
6	Tenure	100%	14,206.05	544,182.63	92	FLT	1-year Adjusted CME Term SOFR	Annually	3	6.655%	3.659%	1.250%	0.360%	(2)	1,692.43	1,692.43	(20)	(23)	0.00	1,168,500.00	CY5952	November 2023
6	Term	100%	4,073.93	497,004.01	87	FLT	1-year Adjusted CME Term SOFR	Annually	3	7.072%	3.443%	1.250%	0.360%	(2)	2,517.80	2,517.80	19	(23)	0.00	674,000.00	CY5952	November 2023
6	Modified Tenure	100%	3,305.97	577,261.61	95	FLT	1-year Adjusted CME Term SOFR	Annually	11	7.775%	3.589%	1.250%	0.360%	(2)	893.92	893.92	(20)	(23)	95,848.37	989,000.00	CY5952	November 2023

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance	HECM Loan Balance	Approximate Weighted Average (in months)	HECM Type	Index	Rate Reset Frequency (4)	Approximate Rate Next Month	Approximate Weighted Average Gross Margin (7)	Approximate Weighted Average Gross Margin (8)	Approximate Weighted Average Gross Margin (9)	Approximate Weighted Average Gross Margin (10)	Approximate Weighted Average Gross Margin (11)	Monthly Fee (12)	Initial Monthly Draw (13)	Subsequent Monthly Draw (14)	Weighted Average Remaining Months (15)	Available Credit (16)	Maximum Amount (18)	Red Number	HECM MBS Date
6	Line of Credit	100%	\$ 631,860.27	\$ 53,418,799.51	94	FLT	1-year Adjusted CME Term SOFR	Annually	8	7.132%	3.68%	9.07%	1.250%	0.360%	(2)	\$ 2,881.16	\$ 2,881.16	6	(2)	\$ 70,709,950.00	CY594	November 2023
6	Modified Term	100%	1,221.71	1,221.71	94	FLT	1-year Adjusted CME Term SOFR	Annually	4	6.988%	3.35%	8.93%	1.250%	0.360%	(2)	\$ 2,881.16	\$ 2,881.16	6	(2)	\$ 575,000.00	CY594	November 2023
6	Tenure	100%	626.93	175,907.72	96	FLT	1-year Adjusted CME Term SOFR	Annually	4	7.527%	4.06%	9.59%	1.250%	0.360%	(2)	\$ 1,821.56	\$ 1,821.56	(2)	\$	226,000.00	CY594	November 2023
6	Modified Tenure	100%	5,205.32	790,265.60	97	FLT	1-year Adjusted CME Term SOFR	Annually	4	7.120%	3.58%	9.01%	1.250%	0.360%	(2)	\$ 1,821.56	\$ 1,821.56	(2)	\$	1,136,150.00	CY594	November 2023
6	Line of Credit	100%	1,559,561.31	409,170,335.53	81	FLT	1-year Adjusted CME Term SOFR	Annually	6	7.120%	3.42%	9.52%	1.250%	0.360%	(2)	\$ 1,821.56	\$ 1,821.56	48	(2)	738,462,950.00	CZ287	February 2024
6	Modified Term	100%	116,470.71	116,470.71	81	FLT	1-year Adjusted CME Term SOFR	Annually	7	7.262%	3.46%	9.52%	1.250%	0.360%	(2)	\$ 1,821.56	\$ 1,821.56	48	(2)	28,805,926.00	CZ287	February 2024
6	Tenure	100%	49,991.56	7,659,688.81	82	FLT	1-year Adjusted CME Term SOFR	Annually	6	7.077%	3.30%	9.45%	1.250%	0.360%	(2)	\$ 1,821.56	\$ 1,821.56	75	(2)	1,479,100.00	CZ287	February 2024
6	Term	100%	37,761.79	4,607,433.65	83	FLT	1-year Adjusted CME Term SOFR	Annually	7	7.218%	3.30%	9.45%	1.250%	0.360%	(2)	\$ 1,821.56	\$ 1,821.56	75	(2)	7,199,950.00	CZ287	February 2024
6	Modified Tenure	100%	122,216.79	13,006,902.07	83	FLT	1-year Adjusted CME Term SOFR	Annually	9	7.520%	3.63%	9.71%	1.250%	0.360%	(2)	\$ 1,821.56	\$ 1,821.56	(2)	\$	25,126,000.00	CZ287	February 2024
6	Line of Credit	100%	3,014,152.70	1,324,198,938.16	92	FLT	1-year Adjusted CME Term SOFR	Annually	7	7.085%	3.51%	9.06%	1.250%	0.360%	(2)	\$ 1,821.56	\$ 1,821.56	52	(2)	1,821,906,340.00	CZ438	January 2024
6	Modified Term	100%	455,324.26	455,324.26	92	FLT	1-year Adjusted CME Term SOFR	Annually	7	7.056%	3.52%	9.06%	1.250%	0.360%	(2)	\$ 1,821.56	\$ 1,821.56	52	(2)	108,172,250.00	CZ438	January 2024
6	Tenure	100%	144,494.65	21,669,318.63	94	FLT	1-year Adjusted CME Term SOFR	Annually	6	7.102%	3.40%	9.00%	1.250%	0.360%	(2)	\$ 1,821.56	\$ 1,821.56	(2)	\$	39,519,150.00	CZ438	January 2024
6	Term	100%	42,881.49	7,299,825.55	95	FLT	1-year Adjusted CME Term SOFR	Annually	6	7.026%	3.26%	8.95%	1.250%	0.360%	(2)	\$ 1,821.56	\$ 1,821.56	39	(2)	10,526,900.00	CZ438	January 2024
6	Modified Tenure	100%	232,177.67	39,752,157.42	92	FLT	1-year Adjusted CME Term SOFR	Annually	7	7.015%	3.29%	8.95%	1.250%	0.360%	(2)	\$ 1,821.56	\$ 1,821.56	39	(2)	8,365,516.00	CZ438	January 2024
7A	Line of Credit	21.873070603%	9,585,428.05	9,582,258.23	2	FLT	1-year CMT	Monthly	1	7.238%	2.41%	12.35%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	117	(2)	1,332,563.00	CY687	March 2024
7A	Modified Term	21.873070603%	186,965.69	186,965.69	3	FLT	1-year CMT	Monthly	1	7.222%	2.45%	12.25%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	117	(2)	173,898.02	CY687	March 2024
7A	Modified Term	21.873070603%	114,471.72	117,571.87	2	FLT	1-year CMT	Monthly	1	7.602%	2.75%	12.35%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	117	(2)	2,800.00	CY687	March 2024
8	Line of Credit	47.379702826%	14,839,088.54	14,839,088.54	0	FLT	1-year CMT	Monthly	1	7.341%	2.89%	12.35%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	(2)	\$	321,161.20	CY687	March 2024
8	Modified Term	47.379702826%	100,850.61	100,850.61	0	FLT	1-year CMT	Monthly	1	7.082%	2.42%	12.08%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	87	(2)	6,913,171.76	CY687	March 2024
8	Tenure	47.379702826%	25,867.31	25,867.31	0	FLT	1-year CMT	Monthly	1	7.949%	2.93%	12.93%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	87	(2)	106,822.59	CY687	March 2024
8	Term	47.379702826%	111,692.57	111,692.57	0	FLT	1-year CMT	Monthly	1	7.474%	2.50%	12.44%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	122	(2)	70,000.00	CY687	March 2024
8	Modified Tenure	47.379702826%	212,215.97	212,215.97	0	FLT	1-year CMT	Monthly	1	7.357%	2.59%	12.35%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	122	(2)	1,195,000.00	CY687	March 2024
8	Line of Credit	49.6746239340%	310,574.94	91,514,104.11	34	FLT	1-year CMT	Annually	6	6.500%	2.64%	7.65%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	71	(2)	1,508,825.00	CY687	March 2024
8	Modified Term	49.6746239340%	48,662.93	48,662.93	29	FLT	1-year CMT	Annually	7	6.929%	2.61%	8.53%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	71	(2)	185,586,909.00	CY687	March 2024
8	Tenure	49.6746239340%	2,782.13	3,957,714.88	25	FLT	1-year CMT	Annually	6	6.601%	2.45%	8.63%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	71	(2)	14,185,625.00	CY687	March 2024
8	Term	49.6746239340%	1,797.92	435,497.93	38	FLT	1-year CMT	Annually	4	6.325%	2.62%	7.72%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	96	(2)	1,245,000.00	CY687	March 2024
8	Modified Tenure	49.6746239340%	7,845.20	624,394.17	32	FLT	1-year CMT	Annually	6	6.405%	2.31%	7.46%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	96	(2)	865,000.00	CY687	March 2024
8	Line of Credit	23.8110025985%	10,363,725.61	5,003,332,752.28	23	FLT	1-year CMT	Monthly	1	7.358%	2.66%	9.59%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	20	(2)	10,077,504,900.00	CZ719	March 2024
8	Modified Term	23.8110025985%	748,635.56	748,635.56	23	FLT	1-year CMT	Monthly	1	7.358%	2.66%	9.59%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	20	(2)	1,507,500.00	CZ719	March 2024
8	Tenure	23.8110025985%	4,281,889.47	14,495,894.47	24	FLT	1-year CMT	Monthly	1	7.373%	2.57%	9.36%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	57	(2)	19,639,600.00	CZ719	March 2024
8	Term	23.8110025985%	1,792,132	17,055,801.00	24	FLT	1-year CMT	Monthly	1	7.306%	2.31%	9.13%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	96	(2)	49,250,400.00	CZ719	March 2024
8	Modified Tenure	23.8110025985%	254,011.54	26,062,947.34	25	FLT	1-year CMT	Monthly	1	7.458%	2.47%	9.27%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	96	(2)	46,449,775.00	CZ719	March 2024
8	Line of Credit	36.505171738%	9,385,426.05	9,392,250.25	2	FLT	1-year CMT	Monthly	1	7.288%	2.11%	12.38%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	117	(2)	34,534,500.00	CZ756	March 2024
8	Modified Term	36.505171738%	186,965.69	186,965.69	3	FLT	1-year CMT	Monthly	1	7.222%	2.45%	12.25%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	117	(2)	1,893,900.00	CZ756	March 2024
8	Tenure	36.505171738%	114,471.72	117,571.87	2	FLT	1-year CMT	Monthly	1	7.602%	2.75%	12.50%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	117	(2)	1,620,000.00	CZ756	March 2024
8	Term	36.505171738%	5,221,781.29	2,949,728,288.05	19	FLT	1-year CMT	Monthly	1	7.361%	2.65%	10.66%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	67	(2)	590,359,572.00	CZ756	March 2024
8	Modified Tenure	36.505171738%	40,045.38	40,045.38	20	FLT	1-year CMT	Monthly	1	7.265%	2.27%	9.82%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	67	(2)	14,387,125.00	CZ756	March 2024
8	Line of Credit	49.6747249286%	7,742.52	1,456,451.38	22	FLT	1-year CMT	Monthly	1	7.162%	2.02%	9.41%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	101	(2)	3,453,375.00	CZ757	March 2024
8	Modified Term	49.6747249286%	1,430,009	1,430,009	19	FLT	1-year CMT	Monthly	1	7.382%	2.86%	9.85%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	101	(2)	3,616,000.00	CZ757	March 2024
8	Tenure	49.6747249286%	25,029.76	232,459.77	22	FLT	1-year CMT	Monthly	1	7.474%	2.50%	10.09%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	101	(2)	8,569,250.00	CZ757	March 2024
8	Term	49.6747249286%	300,114,810.57	300,114,810.57	23	FLT	1-year CMT	Monthly	1	7.370%	2.88%	9.53%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	67	(2)	624,576,091.00	CZ757	March 2024
8	Modified Tenure	49.6747249286%	101,938.03	101,938.03	25	FLT	1-year CMT	Monthly	1	7.404%	2.45%	9.73%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	53	(2)	15,863,900.00	CZ758	March 2024
8	Line of Credit	49.6747249286%	13,895.54	2,126,079.70	26	FLT	1-year CMT	Monthly	1	7.281%	2.32%	9.85%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	67	(2)	6,964,275.00	CZ758	March 2024
8	Modified Term	49.6747249286%	10,072,348.24	10,072,348.24	0	FLT	1-year CMT	Monthly	1	7.278%	2.28%	12.28%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	67	(2)	67,555,060.00	CZ760	April 2024
8	Term	49.6747249286%	306,459.14	306,459.14	1	FLT	1-year CMT	Monthly	1	7.645%	2.65%	12.24%	0.500%	0.360%	(2)	\$ 4,500.00	\$ 4,500.00	77	(2)	2,588,000.00	CZ760	April 2024

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance (\$)	HECM Loan Balance (\$)	Approximate Weighted Average (in months)(3)	HECM MBS Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate (Month)(5)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Lifetime Rate Floor(8)	Approximate Weighted Average Lifetime Interest Rate Cap(9)	Approximate Weighted Average Service Margin(11)	Monthly Fee(12)	Initial Monthly Draw(13)	Subsequent Monthly Draw(14)	Approximate Weighted Average Remaining Draw months(15)	Available Credit(16)	Maximum Amount(18)	Red Number	HECM MBS Date	
8	Tenure	1.280671847%	33,124,272	33,124,272	0	FLT	1-year GMT	Monthly	7.207%	2.288%	2.288%	12.208%	0.500%	(2)	\$ 5,892.35	\$ 5,892.35	(20)	0.00	\$ 2,697,000.00	CZ7707	April 2024	
8	Modified Tenure	1.280671847%	253,393.64	253,393.64	0	FLT	1-year GMT	Monthly	7.299%	2.630%	2.630%	12.570%	0.500%	(2)	4,285.35	4,285.35	(60)	0.00	1,750,000.00	CZ7707	April 2024	
8	Line of Credit	1.280671847%	79,269.26	79,269.26	0	FLT	1-year GMT	Monthly	7.569%	2.630%	2.630%	12.570%	0.500%	(2)	900.00	900.00	(20)	(23)	38,897.88	0.00	March 2024	
8	Modified Term	1.280671847%	599,533,699.86	599,533,699.86	23	FLT	1-year GMT	Monthly	7.017%	2.026%	2.026%	9.137%	0.500%	(2)	66,404.19	66,404.19	(74)	(23)	115,437,953.65	1,201,930,360.00	DA4660	March 2024
8	Modified Term	1.280671847%	66,635.81	66,635.81	19	FLT	1-year GMT	Monthly	7.251%	2.266%	2.266%	10.626%	0.500%	(2)	23,021.44	23,021.44	(20)	(23)	2,988,894.87	20,051,675.00	DA4660	March 2024
8	Modified Term	1.280671847%	25,413.77	25,413.77	19	FLT	1-year GMT	Monthly	7.016%	2.036%	2.036%	10.626%	0.500%	(2)	18,278.85	18,278.85	(19)	(23)	11,939,775.00	DA4660	March 2024	
8	Modified Term	1.280671847%	2,049.41	2,049.41	19	FLT	1-year GMT	Monthly	7.327%	2.326%	2.326%	11.500%	0.500%	(2)	44,875.94	44,875.94	(20)	(23)	7,181,900.00	DA4660	March 2024	
8	Modified Term	1.280671847%	3,671,645.65	3,671,645.65	15	FLT	1-year GMT	Monthly	7.509%	2.507%	2.507%	11.822%	0.500%	(2)	963,807.36	963,807.36	(81)	(23)	16,467,725.00	DR3505	March 2024	
8	Modified Term	1.280671847%	13,338,083.21	13,338,083.21	13	FLT	1-year GMT	Monthly	7.509%	2.507%	2.507%	11.759%	0.500%	(2)	118,290.55	118,290.55	(20)	(23)	4,518,517,908.00	DR3505	April 2024	
8	Modified Term	1.280671847%	1,167,121.68	1,167,121.68	14	FLT	1-year GMT	Monthly	7.658%	2.658%	2.658%	11.899%	0.500%	(2)	282,420.30	282,420.30	(20)	(23)	20,982,425.00	DR3505	April 2024	
8	Modified Term	1.280671847%	8,296,514.72	8,296,514.72	12	FLT	1-year GMT	Monthly	7.569%	2.577%	2.577%	11.899%	0.500%	(2)	142,612.25	142,612.25	(87)	(23)	42,724,300.00	DR3505	April 2024	
8	Modified Term	1.280671847%	8,199,507.96	8,199,507.96	13	FLT	1-year GMT	Monthly	7.569%	2.566%	2.566%	11.956%	0.500%	(2)	282,420.30	282,420.30	(20)	(23)	31,841,800.00	DR3505	April 2024	
8	Modified Term	1.280671847%	505,257.80	505,257.80	14	FLT	1-year GMT	Monthly	7.792%	2.790%	2.790%	12.179%	0.500%	(2)	12,681.95	12,681.95	(87)	(23)	118,535,685.00	DR3505	April 2024	
9	Line of Credit	100%	25,826,953.61	25,826,953.61	0	FLT	1-year GMT	Monthly	7.289%	2.311%	2.311%	12.290%	0.500%	(2)	3,117,824.53	3,117,824.53	(19)	(23)	92,385,393.00	CZ7795	April 2024	
9	Modified Term	100%	24,446.98	24,446.98	0	FLT	1-year GMT	Monthly	7.899%	2.930%	2.930%	12.930%	0.500%	(2)	1,282.72	1,282.72	(125)	(23)	395,000.00	CZ7795	April 2024	
9	Line of Credit	100%	253,067.05	253,067.05	0	FLT	1-year GMT	Monthly	7.066%	2.061%	2.061%	12.067%	0.500%	(2)	3,700.00	3,700.00	(20)	(23)	1,035,000.00	CZ7795	April 2024	
9	Modified Term	100%	100,128.36	100,128.36	0	FLT	1-year GMT	Monthly	7.249%	2.256%	2.256%	12.250%	0.500%	(2)	2,887.00	2,887.00	(20)	(23)	755,000.00	CZ7795	April 2024	
10	Line of Credit	14.017779584%	14,859,088.54	14,859,088.54	0	FLT	1-year GMT	Monthly	7.341%	2.389%	2.389%	12.338%	0.500%	(2)	45,900.44	45,900.44	(71)	(23)	54,557,280.00	CY6967	March 2024	
10	Modified Term	14.017779584%	46,662.25	46,662.25	29	FLT	1-year GMT	Annually	6.929%	2.503%	2.503%	8.533%	0.500%	(2)	2,544.05	2,544.05	(20)	(23)	1,270,000.00	CY6967	March 2024	
10	Modified Term	14.017779584%	2,971,148.28	2,971,148.28	35	FLT	1-year GMT	Annually	6.601%	2.478%	2.478%	8.638%	0.500%	(2)	1,888.07	1,888.07	(96)	(23)	70,000.00	CY6967	March 2024	
10	Modified Term	14.017779584%	435,497.93	435,497.93	38	FLT	1-year GMT	Annually	6.425%	2.626%	2.626%	7.208%	0.500%	(2)	3,960.04	3,960.04	(122)	(23)	1,145,000.00	CY6967	March 2024	
10	Modified Term	14.017779584%	111,692.57	111,692.57	0	FLT	1-year GMT	Monthly	7.474%	2.507%	2.507%	12.434%	0.500%	(2)	3,700.00	3,700.00	(20)	(23)	206,613.99	213,716.87	CY6967	March 2024
10	Modified Term	14.017779584%	212,457.97	212,457.97	0	FLT	1-year GMT	Monthly	7.357%	2.397%	2.397%	12.337%	0.500%	(2)	45,900.44	45,900.44	(71)	(23)	185,548,040.00	CZ4359	March 2024	
10	Line of Credit	14.192326986%	310,574.94	310,574.94	34	FLT	1-year GMT	Annually	6.659%	2.466%	2.466%	7.653%	0.500%	(2)	5,900.00	5,900.00	(20)	(23)	25,363,764.5	0.00	March 2024	
10	Modified Term	14.192326986%	46,662.25	46,662.25	29	FLT	1-year GMT	Annually	6.929%	2.503%	2.503%	8.533%	0.500%	(2)	2,544.05	2,544.05	(20)	(23)	1,418,625.00	CZ4359	March 2024	
10	Modified Term	14.192326986%	2,971,148.28	2,971,148.28	35	FLT	1-year GMT	Annually	6.601%	2.478%	2.478%	8.638%	0.500%	(2)	1,888.07	1,888.07	(96)	(23)	1,265,000.00	CZ4359	March 2024	
10	Modified Term	14.192326986%	435,497.93	435,497.93	38	FLT	1-year GMT	Annually	6.425%	2.626%	2.626%	7.208%	0.500%	(2)	3,960.04	3,960.04	(122)	(23)	865,000.00	CZ4359	March 2024	
10	Line of Credit	6.811707597%	624,394.17	624,394.17	23	FLT	1-year GMT	Annually	6.495%	2.316%	2.316%	7.666%	0.500%	(2)	5,950.00	5,950.00	(19)	(23)	2,568,500.00	CZ7749	March 2024	
10	Line of Credit	6.811707597%	5,003,634.75	5,003,634.75	28	FLT	1-year GMT	Annually	7.388%	2.366%	2.366%	9.590%	0.500%	(2)	179,266.11	179,266.11	(20)	(23)	10,077,500,000.00	CZ7749	March 2024	
10	Modified Term	6.811707597%	748,635.56	748,635.56	23	FLT	1-year GMT	Monthly	7.338%	2.328%	2.328%	9.557%	0.500%	(2)	741,540.92	741,540.92	(57)	(23)	193,689,600.00	CZ7749	March 2024	
10	Modified Term	6.811707597%	14,495,894.47	14,495,894.47	24	FLT	1-year GMT	Monthly	7.373%	2.379%	2.379%	9.369%	0.500%	(2)	115,218.99	115,218.99	(56)	(23)	49,250,400.00	CZ7749	March 2024	
10	Modified Term	6.811707597%	159,724.12	159,724.12	24	FLT	1-year GMT	Monthly	7.306%	2.310%	2.310%	9.137%	0.500%	(2)	166,756.70	166,756.70	(56)	(23)	46,469,775.00	CZ7749	March 2024	
10	Modified Term	6.811707597%	254,015.14	254,015.14	25	FLT	1-year GMT	Monthly	7.458%	2.478%	2.478%	9.278%	0.500%	(2)	179,266.11	179,266.11	(20)	(23)	13,726,681.45	0.00	March 2024	
10	Line of Credit	11.088860515%	9,585,428.05	9,585,428.05	2	FLT	1-year GMT	Monthly	7.328%	2.411%	2.411%	12.387%	0.500%	(2)	4,900.00	4,900.00	(17)	(23)	34,341,500.00	CZ7756	March 2024	
10	Modified Term	11.088860515%	186,965.69	186,965.69	3	FLT	1-year GMT	Monthly	7.222%	2.437%	2.437%	12.255%	0.500%	(2)	4,900.00	4,900.00	(17)	(23)	1,839,300.00	CZ7756	March 2024	
10	Modified Term	11.088860515%	14,471.72	14,471.72	2	FLT	1-year GMT	Monthly	7.603%	2.756%	2.756%	12.590%	0.500%	(2)	2,800.00	2,800.00	(20)	(23)	1,622,000.00	CZ7756	March 2024	
10	Line of Credit	14.192212672%	5,221,781.29	5,221,781.29	19	FLT	1-year GMT	Monthly	7.501%	2.659%	2.659%	10.666%	0.500%	(2)	60,977,028.65	60,977,028.65	(23)	(23)	390,399,572.00	CZ7757	March 2024	
10	Modified Term	14.192212672%	4,004.38	4,004.38	20	FLT	1-year GMT	Monthly	7.269%	2.279%	2.279%	9.827%	0.500%	(2)	34,324.84	34,324.84	(67)	(23)	14,387,125.00	CZ7757	March 2024	
10	Modified Term	14.192212672%	7,742.52	7,742.52	22	FLT	1-year GMT	Monthly	7.162%	2.192%	2.192%	9.413%	0.500%	(2)	4,820.47	4,820.47	(20)	(23)	3,453,375.00	CZ7757	March 2024	
10	Modified Term	14.192212672%	14,300.99	14,300.99	22	FLT	1-year GMT	Monthly	7.382%	2.389%	2.389%	11.006%	0.500%	(2)	4,800.42	4,800.42	(101)	(23)	3,616,000.00	CZ7757	March 2024	
10	Line of Credit	14.192212672%	2,825,697.26	2,825,697.26	22	FLT	1-year GMT	Monthly	8.011%	2.999%	2.999%	13.078%	0.500%	(2)	33,809.03	33,809.03	(86)	(23)	7,704,100.00	CZ7761	March 2024	
10	Modified Term	14.192212672%	4,557,387.15	4,557,387.15	23	FLT	1-year GMT	Monthly	7.376%	2.388%	2.388%	9.533%	0.500%	(2)	51,676.66	51,676.66	(23)	(23)	621,576,225.00	CZ7758	March 2024	
10	Modified Term	14.192212672%	101,938.05	101,938.05	19	FLT	1-year GMT	Monthly	7.401%	2.429%	2.429%	8.738%	0.500%	(2)	107,175.41	107,175.41	(53)	(23)	15,869,900.00	CZ7758	March 2024	
10	Modified Term	14.192212672%	13,938.54	13,938.54	26	FLT	1-year GMT	Monthly	7.281%	2.321%	2.321%	8.632%	0.500%	(2)	9,179.43	9,179.43	(60)	(23)	1,231,409.22	6,981,275.00	CZ7758	March 2024
10	Line of Credit	28.499048514%	120,161,341.30	120,161,341.30	17	FLT	1-year GMT	Monthly	7.388%	2.389%	2.389%	11.006%	0.500%	(2)	413,241.79	413,241.79	(86)	(23)	278,953,039.00	CZ7761	March 2024	
10	Modified Term	28.499048514%	72,837.03	72,837.03	10	FLT	1-year GMT	Monthly	8.011%	2.999%	2.999%	13.078%	0.500%	(2)	33,809.03	33,809.03	(86)	(23)	7,704,100.00	CZ7761	March 2024	
10	Modified Term	28.499048514%	1,504,203.01	1,504,203.01	15	FLT	1-year GMT	Monthly	7.281%	2.301%	2.301%	11.128%	0.500%	(2)	8,654.62	8,654.62	(20)	(23)	5,811,110.00	0.00	March 2024	
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Group or Subgroup	Payment Plan	Percentage of Pool in Balance	HECM MBS Balance	HECM Loan Balance	Approximate Weighted Average (in months)	HECM MBS Type	Index	Rate Reset Frequency (4)	Approximate Weighted Average Next Rate (Month)	Approximate Weighted Average Rate Floor (7)	Approximate Weighted Average Rate Floor (8)	Approximate Weighted Average Interest Rate Cap (9)	Approximate Weighted Average Service Margin (10)	Approximate Weighted Average Service Margin (11)	Monthly Fee (12)	Initial Monthly Draw (13)	Subsequent Monthly Draw (14)	Approximate Weighted Average Remaining Draw (15)	Available Credit (16)	Available Credit (17)	Maximum Amount (18)	Red Number	HECM MBS Date
10	Line of Credit	28.49958534%	\$ 378,052.04	\$ 146,333,240.21	30	PLT	Monthly	1	7.347%	2.251%	12.781%	0.500%	0.500%	0.500%	(2)	\$ 24,102.33	\$ 24,102.33	62	(2)	\$ 14,939,571.71	24,350,615.00	CZ7764	March 2024
10	Modified Term	28.49958534%	31,966.26	31,966.26	30	PLT	Monthly	1	7.270%	2.251%	12.862%	0.500%	0.500%	0.500%	(2)	\$ 1,853.67	\$ 1,853.67	20	(2)	\$ 761,597.61	1,020,750.00	CZ7764	March 2024
10	Term	28.49958534%	5,610.41	5,610.41	31	PLT	Monthly	1	7.426%	2.257%	12.524%	0.500%	0.500%	0.500%	(2)	4,765.68	4,765.68	75	(2)	0.00	2,152,375.00	CZ7764	March 2024
10	Modified Term	28.49958534%	2,651.04	2,651.04	33	PLT	Monthly	1	6.877%	1.818%	11.910%	0.500%	0.500%	0.500%	(2)	2,240.00	2,240.00	20	(2)	87,240.65	1,662,375.00	CZ7764	March 2024
10	Line of Credit	8.641871381%	80,663,737.90	30,663,737.90	0	PLT	Monthly	1	7.271%	2.282%	12.272%	0.500%	0.500%	0.500%	(2)	3,563,424.08	14,769,044.86	106,220,765.00	(2)	0.00	106,220,765.00	CZ7768	April 2024
10	Modified Term	8.641871381%	250,705.27	250,705.27	0	PLT	Monthly	1	7.345%	2.587%	12.315%	0.500%	0.500%	0.500%	(2)	20,327.11	20,327.11	97	(2)	383,511.02	3,584,930.00	CZ7768	April 2024
10	Term	8.641871381%	91,863.70	91,863.70	0	PLT	Monthly	1	7.433%	2.428%	12.433%	0.500%	0.500%	0.500%	(2)	7,334.84	7,334.84	20	(2)	0.00	2,415,000.00	CZ7768	April 2024
10	Modified Term	8.641871381%	40,866.28	40,866.28	0	PLT	Monthly	1	7.700%	2.690%	12.700%	0.500%	0.500%	0.500%	(2)	1,001.25	1,001.25	232	(2)	0.00	443,000.00	CZ7768	April 2024
10	Line of Credit	14.1921994900%	346,555.85	599,535,649.86	23	PLT	Monthly	1	7.657%	2.617%	12.657%	0.500%	0.500%	0.500%	(2)	1,416.72	1,416.72	87	(2)	87,940.77	1,270,000.00	CZ7768	March 2024
10	Modified Term	14.1921994900%	1,324,702.05	599,535,649.86	23	PLT	Monthly	1	7.017%	2.020%	9.137%	0.500%	0.500%	0.500%	(2)	115,457,953.65	1,204,908,360.00	1,204,908,360.00	(2)	115,457,953.65	1,204,908,360.00	DA1460	March 2024
10	Line of Credit	14.1921994900%	66,635.81	66,635.81	19	PLT	Monthly	1	7.251%	2.246%	10.462%	0.500%	0.500%	0.500%	(2)	66,604.19	66,727.53	71	(2)	2,588,894.87	20,054,675.00	DA1460	March 2024
10	Term	14.1921994900%	25,413.77	3,259,059.91	19	PLT	Monthly	1	7.045%	2.055%	10.022%	0.500%	0.500%	0.500%	(2)	25,021.44	25,021.44	20	(2)	0.00	1,139,975.00	DA1460	March 2024
10	Modified Term	14.1921994900%	20,489.41	2,987,594.71	19	PLT	Monthly	1	7.104%	2.119%	10.222%	0.500%	0.500%	0.500%	(2)	18,278.85	18,278.85	109	(2)	0.00	7,181,900.00	DA1460	March 2024
10	Line of Credit	14.1921994900%	53,739.94	3,671,615.65	15	PLT	Monthly	1	7.327%	2.342%	11.500%	0.500%	0.500%	0.500%	(2)	44,875.94	44,875.94	20	(2)	2,297,866.03	16,467,025.00	DA1460	March 2024
10	Modified Term	28.49958534%	15,889,853.44	15,902,115.84	2	PLT	Monthly	1	7.128%	2.216%	12.088%	0.500%	0.500%	0.500%	(2)	1,912,531.74	6,761,525.16	49,970,925.00	(2)	1,912,531.74	49,970,925.00	DB0936	March 2024
10	Modified Term	28.49958534%	181,871.97	181,871.97	2	PLT	Monthly	1	7.378%	2.422%	12.338%	0.500%	0.500%	0.500%	(2)	8,440.71	8,440.71	50	(2)	49,868.10	1,552,000.00	DB0936	March 2024
10	Term	28.49958534%	55,158.05	58,587.65	2	PLT	Monthly	1	7.121%	2.142%	12.082%	0.500%	0.500%	0.500%	(2)	3,368.40	3,368.40	20	(2)	0.00	1,555,000.00	DB0936	March 2024
10	Modified Term	28.49958534%	76,262.44	80,345.50	2	PLT	Monthly	1	7.408%	2.500%	12.369%	0.500%	0.500%	0.500%	(2)	3,055.91	3,055.91	91	(2)	0.00	911,000.00	DB0936	March 2024
10	Line of Credit	28.49958534%	134,475.29	143,068.39	2	PLT	Monthly	1	7.506%	2.673%	12.501%	0.500%	0.500%	0.500%	(2)	8,442.75	8,442.75	20	(2)	320,621.76	328,699.81	DB0936	March 2024
10	Modified Term	28.49958534%	10,316,482.15	4,519,138,258.56	17	PLT	Monthly	1	7.362%	2.371%	10.612%	0.500%	0.500%	0.500%	(2)	61,839.44	61,839.44	54	(2)	1,826,603,934.94	10,308,197,219.00	DB0980	April 2024
10	Line of Credit	28.49958534%	15,889,853.44	15,902,115.84	2	PLT	Monthly	1	7.128%	2.216%	12.088%	0.500%	0.500%	0.500%	(2)	1,912,531.74	6,761,525.16	49,970,925.00	(2)	1,912,531.74	49,970,925.00	DB0936	March 2024
10	Modified Term	28.49958534%	181,871.97	181,871.97	2	PLT	Monthly	1	7.378%	2.422%	12.338%	0.500%	0.500%	0.500%	(2)	8,440.71	8,440.71	50	(2)	49,868.10	1,552,000.00	DB0936	March 2024
10	Term	28.49958534%	145,220.50	17,088,625.08	19	PLT	Monthly	1	7.392%	2.395%	10.270%	0.500%	0.500%	0.500%	(2)	269,939.30	269,939.30	85	(2)	0.00	80,681,075.00	DB0980	April 2024
10	Modified Term	28.49958534%	305,570.31	28,935,326.69	16	PLT	Monthly	1	7.333%	2.318%	10.492%	0.500%	0.500%	0.500%	(2)	269,939.30	269,939.30	85	(2)	0.00	80,681,075.00	DB0980	April 2024
10	Line of Credit	28.49958534%	346,261.53	3,096,408.39	17	PLT	Monthly	1	7.209%	2.307%	10.608%	0.500%	0.500%	0.500%	(2)	23,802.58	23,802.58	20	(2)	17,471.23	15,585,525.00	DB0980	April 2024
10	Modified Term	28.49958534%	4,912,442.71	4,902,022,013.31	23	PLT	Monthly	1	7.490%	2.411%	10.608%	0.500%	0.500%	0.500%	(2)	997,706,328.45	997,706,328.45	10,057,939,081.00	(2)	997,706,328.45	10,057,939,081.00	DB0980	April 2024
10	Line of Credit	28.49958534%	694,186.35	694,186.35	20	PLT	Monthly	1	7.507%	2.370%	10.268%	0.500%	0.500%	0.500%	(2)	410,178.21	410,178.21	44	(2)	23,002,987.66	193,117,250.00	DB0981	April 2024
10	Modified Term	28.49958534%	192,170.55	17,002,998.84	20	PLT	Monthly	1	7.507%	2.516%	10.268%	0.500%	0.500%	0.500%	(2)	124,674.72	124,674.72	20	(2)	21,067,862.82	208,922,000.00	DB0981	April 2024
10	Term	28.49958534%	172,284.76	17,077,472.55	24	PLT	Monthly	1	7.298%	2.297%	9.023%	0.500%	0.500%	0.500%	(2)	155,210.07	155,210.07	94	(2)	0.00	48,467,150.00	DB0981	April 2024
10	Modified Term	28.49958534%	200,383.87	25,428,290.28	23	PLT	Monthly	1	7.477%	2.475%	9.355%	0.500%	0.500%	0.500%	(2)	148,121.87	148,121.87	20	(2)	11,676,260.09	83,642,225.00	DB0981	April 2024
12	Line of Credit	24.9790361190%	14,839,088.54	14,839,088.54	0	PLT	Monthly	1	7.341%	2.389%	12.338%	0.500%	0.500%	0.500%	(2)	2,005,004.90	6,913,171.26	54,355,280.00	(2)	2,005,004.90	1,270,000.00	CY6967	April 2024
12	Modified Term	24.9790361190%	100,850.61	100,850.61	0	PLT	Monthly	1	7.082%	2.142%	12.082%	0.500%	0.500%	0.500%	(2)	12,681.95	12,681.95	87	(2)	106,822.59	1,270,000.00	CY6967	April 2024
12	Term	24.9790361190%	25,467.31	25,467.31	0	PLT	Monthly	1	7.930%	2.930%	12.930%	0.500%	0.500%	0.500%	(2)	1,728.09	1,728.09	20	(2)	0.00	70,000.00	CY6967	April 2024
12	Modified Term	24.9790361190%	111,692.57	111,692.57	0	PLT	Monthly	1	7.437%	2.507%	12.445%	0.500%	0.500%	0.500%	(2)	3,960.04	3,960.04	122	(2)	0.00	1,165,000.00	CY6967	April 2024
12	Line of Credit	24.9790361190%	212,245.97	212,245.97	0	PLT	Monthly	1	7.378%	2.397%	12.338%	0.500%	0.500%	0.500%	(2)	3,700.00	3,700.00	20	(2)	206,613.09	243,746.87	CY6967	April 2024
12	Modified Term	24.9790361190%	10,463,725.61	5,003,257.95	23	PLT	Monthly	1	7.398%	2.360%	9.591%	0.500%	0.500%	0.500%	(2)	1,000,327.71	1,000,327.71	10,077,504,900.00	(2)	1,000,327.71	10,077,504,900.00	CZ7749	March 2024
12	Line of Credit	12.1381463964%	748,635.56	748,635.56	23	PLT	Monthly	1	7.359%	2.342%	9.557%	0.500%	0.500%	0.500%	(2)	724,530.92	744,781.00	57	(2)	24,130,763.69	193,639,600.00	CZ7749	March 2024
12	Modified Term	12.1381463964%	123,809.89	14,495,894.47	24	PLT	Monthly	1	7.379%	2.379%	9.369%	0.500%	0.500%	0.500%	(2)	115,248.99	115,950.56	20	(2)	0.00	49,250,400.00	CZ7749	March 2024
12	Term	12.1381463964%	159,723.12	17,055,801.00	24	PLT	Monthly	1	7.300%	2.310%	9.137%	0.500%	0.500%	0.500%	(2)	16,756.70	16,879.15	96	(2)	0.00	46,449,775.00	CZ7749	March 2024
12	Modified Term	12.1381463964%	254,011.54	26,062,947.34	25	PLT	Monthly	1	7.458%	2.478%	9.272%	0.500%	0.500%	0.500%	(2)	179,266.11	179,266.11	20	(2)	13,736,681.43	92,328,975.00	CZ7749	March 2024
12	Line of Credit	19.7586160630%	9,385,126.05	9,392,258.25	2	PLT	Monthly	1	7.328%	2.411%	12.385%	0.500%	0.500%	0.500%	(2)	1,335,563.60	4,931,633.77	34,544,500.00	(2)	1,335,563.60	34,544,500.00	CZ7756	March 2024
12	Modified Term	19.7586160630%	186,905.69	186,905.69	3	PLT	Monthly	1	7.622%	2.457%	12.255%	0.500%	0.500%	0.500%	(2)	4,500.00	4,500.00	117	(2)	173,898.02	1,820,000.00	CZ7756	March 2024
12	Term	19.7586160630%	114,717.62	117,571.87	2	PLT	Monthly	1	7.020%	2.750%	12.500%	0.500%</											

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance (\$)	HECM Loan Balance (\$)	Approximate Weighted Average (in months)	HECM MBS Type	Index	Rate Reset Frequency (4)	Approximate Weighted Average Next Rate (Month/5)	Approximate Weighted Average Rate Floor (8)	Approximate Weighted Average Lifetime Interest Rate Cap (9)	Approximate Weighted Average Service Margin (11)	Monthly Fee (\$/100)	Initial Monthly Draw (\$)	Subsequent Monthly Draw (\$)	Approximate Remaining Draw (months)	Available Credit (\$)	Available Credit (F)	Maximum Amount (\$)	Red Number	HECM MBS Date
13	Line of Credit	13.623489274%	11,839,088.51	14,489,088.51	0	FLT	1-year GMT	Monthly	7.341%	2.899%	12.339%	0.500%	(21)	\$ 12,681.95	\$ 12,681.95	87	\$ 6,913,171.76	\$ 6,913,171.76	54,557,280.00	CY6987	April 2024
13	Modified Term	13.623489274%	100,850.61	100,850.61	0	FLT	1-year GMT	Monthly	7.082%	2.142%	12.082%	0.500%	(21)	1,286.82	1,286.82	87	106,522.59	106,522.59	1,270,000.00	CY6987	April 2024
13	Tenure	13.623489274%	25,467.31	25,467.31	0	FLT	1-year GMT	Monthly	7.939%	2.930%	12.939%	0.500%	(20)	1,728.09	1,728.09	122	0.00	0.00	740,000.00	CY6987	April 2024
13	Term	13.623489274%	111,692.57	111,692.57	0	FLT	1-year GMT	Monthly	7.474%	2.507%	12.474%	0.500%	(20)	3,560.04	3,560.04	122	206,614.99	206,614.99	1,145,000.00	CY6987	April 2024
13	Modified Term	13.623489274%	212,245.97	212,245.97	0	FLT	1-year GMT	Monthly	7.357%	2.897%	12.357%	0.500%	(20)	3,700.00	3,700.00	122	206,614.99	206,614.99	1,994,825.00	CY6987	April 2024
13	Line of Credit	10.776204448%	9,892,258.23	9,892,258.23	2	FLT	1-year GMT	Monthly	7.428%	2.411%	12.428%	0.500%	(21)	4,300.00	4,300.00	117	1,832,568.00	1,832,568.00	34,544,500.00	CZ7756	March 2024
13	Modified Term	10.776204448%	186,965.69	186,965.69	3	FLT	1-year GMT	Monthly	7.222%	2.457%	12.255%	0.500%	(21)	4,500.00	4,500.00	117	173,898.02	173,898.02	1,839,300.00	CZ7756	March 2024
13	Line of Credit	11.1447172	117,571.87	117,571.87	29	FLT	1-year GMT	Monthly	7.602%	2.750%	12.506%	0.500%	(20)	2,800.00	2,800.00	166	311,162.71	311,162.71	1,624,000.00	CZ7762	March 2024
13	Modified Term	27.6935957569%	1,816,217.14	1,816,217.14	29	FLT	1-year GMT	Monthly	7.412%	2.419%	13.430%	0.500%	(20)	3,482.30	3,482.30	166	2,486,800.00	2,486,800.00	2,486,800.00	CZ7762	March 2024
13	Modified Term	27.6935957569%	58,621.61	58,621.61	21	FLT	1-year GMT	Monthly	7.681%	2.707%	13.209%	0.500%	(20)	1,900.00	1,900.00	166	66,132.40	66,132.40	1,490,000.00	CZ7762	March 2024
13	Modified Term	27.6935957569%	12,289.41	12,289.41	26	FLT	1-year GMT	Monthly	7.695%	2.497%	13.286%	0.500%	(20)	1,900.00	1,900.00	166	66,132.40	66,132.40	1,490,000.00	CZ7762	March 2024
13	Line of Credit	27.6935957569%	378,052.04	146,333,206.21	30	FLT	1-year GMT	Monthly	7.470%	2.451%	12.788%	0.500%	(21)	4,100.00	4,100.00	117	14,939,271.71	14,939,271.71	24,636,615.00	CZ7764	March 2024
13	Modified Term	27.6935957569%	31,966.26	31,966.26	30	FLT	1-year GMT	Monthly	7.270%	2.427%	12.388%	0.500%	(21)	2,412.35	2,412.35	62	761,997.62	761,997.62	10,267,900.00	CZ7764	March 2024
13	Tenure	27.6935957569%	459,112.80	459,112.80	32	FLT	1-year GMT	Monthly	7.498%	2.599%	12.499%	0.500%	(20)	1,263.67	1,263.67	128	0.00	0.00	1,022,000.00	CZ7764	March 2024
13	Term	27.6935957569%	5,610.41	1,155,640.38	31	FLT	1-year GMT	Monthly	7.428%	2.437%	12.504%	0.500%	(20)	4,765.08	4,765.08	75	0.00	0.00	2,152,375.00	CZ7764	March 2024
13	Modified Term	27.6935957569%	2,661.04	977,276.95	35	FLT	1-year GMT	Monthly	6.877%	1.848%	11.910%	0.500%	(20)	2,400.00	2,400.00	120	87,240.65	87,240.65	1,662,375.00	CZ7764	March 2024
13	Line of Credit	27.6935957569%	15,802,115.84	15,802,115.84	2	FLT	1-year GMT	Monthly	7.128%	2.216%	12.088%	0.500%	(21)	1,912,531.74	1,912,531.74	68	6,761,525.16	6,761,525.16	49,970,925.00	D80936	March 2024
13	Modified Term	27.6935957569%	181,874.97	181,874.97	2	FLT	1-year GMT	Monthly	7.378%	2.427%	12.388%	0.500%	(21)	8,440.71	8,440.71	50	49,868.10	49,868.10	1,552,000.00	D80936	March 2024
13	Tenure	27.6935957569%	55,138.85	55,138.85	2	FLT	1-year GMT	Monthly	7.121%	2.142%	12.082%	0.500%	(21)	3,368.40	3,368.40	120	0.00	0.00	1,552,000.00	D80936	March 2024
13	Term	27.6935957569%	76,262.44	80,345.50	2	FLT	1-year GMT	Monthly	7.408%	2.500%	12.699%	0.500%	(21)	3,055.91	3,055.91	91	0.00	0.00	911,000.00	D80936	March 2024
13	Modified Term	27.6935957569%	134,475.29	143,068.39	2	FLT	1-year GMT	Monthly	7.536%	2.673%	12.504%	0.500%	(20)	8,442.75	8,442.75	120	320,621.76	320,621.76	2,439,825.00	D80936	March 2024
13	Line of Credit	100%	8,309,416.47	2,317,462,712.23	13	FLT	1-year GMT	Annually	6.592%	2.466%	7.653%	0.500%	(21)	1,808,977.98	1,808,977.98	71	14,185,625.00	14,185,625.00	9,949,231,298.00	D80943	April 2024
13	Modified Term	100%	975,205.28	975,205.28	13	FLT	1-year GMT	Monthly	7.422%	2.411%	11.735%	0.500%	(20)	914,208.35	914,208.35	68	17,134,005.83	17,134,005.83	192,579,050.00	D80943	April 2024
13	Tenure	100%	169,997.72	15,521,714.15	11	FLT	1-year GMT	Monthly	7.375%	2.366%	11.664%	0.500%	(20)	148,933.49	148,933.49	120	0.00	0.00	71,054,400.00	D80943	April 2024
13	Term	100%	153,866.62	9,171,600.65	10	FLT	1-year GMT	Monthly	7.494%	2.416%	11.972%	0.500%	(21)	132,713.05	132,713.05	128	0.00	0.00	40,112,400.00	D80943	April 2024
13	Modified Term	100%	429,760.91	30,330,667.59	10	FLT	1-year GMT	Monthly	7.443%	2.606%	12.052%	0.500%	(21)	347,809.45	347,809.45	128	6,760,837.78	6,760,837.78	151,001,675.00	D80943	April 2024
14	Line of Credit	36.1330496673%	310,571.94	91,544,104.11	34	FLT	1-year GMT	Annually	6.592%	2.466%	7.653%	0.500%	(21)	1,808,977.98	1,808,977.98	71	26,363,276.45	26,363,276.45	185,548,049.00	CZ4359	March 2024
14	Modified Term	36.1330496673%	48,662.93	48,662.93	29	FLT	1-year GMT	Annually	6.929%	2.361%	8.534%	0.500%	(21)	43,900.44	43,900.44	71	1,808,977.98	1,808,977.98	14,185,625.00	CZ4359	March 2024
14	Tenure	36.1330496673%	2,782.13	309,714.88	25	FLT	1-year GMT	Annually	6.601%	2.457%	8.638%	0.500%	(21)	2,544.05	2,544.05	120	0.00	0.00	1,245,000.00	CZ4359	March 2024
14	Term	36.1330496673%	1,707.92	435,497.95	38	FLT	1-year GMT	Annually	6.252%	2.624%	7.720%	0.500%	(21)	1,888.07	1,888.07	96	0.00	0.00	865,000.00	CZ4359	March 2024
14	Modified Term	36.1330496673%	7,815.20	624,594.17	32	FLT	1-year GMT	Annually	6.405%	2.316%	7.466%	0.500%	(21)	5,950.00	5,950.00	120	578,168.98	578,168.98	2,568,500.00	CZ4359	March 2024
14	Line of Credit	5.204302079%	5,003,342,755.28	5,003,342,755.28	23	FLT	1-year GMT	Monthly	7.358%	2.366%	9.594%	0.500%	(21)	1,007,304,930.00	1,007,304,930.00	57	10,077,304,930.00	10,077,304,930.00	19,639,600.00	CZ7749	March 2024
14	Modified Term	5.204302079%	748,635.56	748,635.56	24	FLT	1-year GMT	Monthly	7.358%	2.326%	9.577%	0.500%	(21)	724,530.92	741,781.00	57	2,130,763.69	2,130,763.69	19,639,600.00	CZ7749	March 2024
14	Term	5.204302079%	123,989.89	14,095,804.17	24	FLT	1-year GMT	Monthly	7.375%	2.379%	9.369%	0.500%	(20)	115,218.99	115,950.56	120	0.00	0.00	49,259,400.00	CZ7749	March 2024
14	Modified Term	5.204302079%	159,723.12	17,055,801.00	24	FLT	1-year GMT	Monthly	7.306%	2.310%	9.137%	0.500%	(21)	146,756.70	146,979.15	96	0.00	0.00	46,407,750.00	CZ7749	March 2024
14	Line of Credit	10.841621330%	25,011.54	26,064,547.54	25	FLT	1-year GMT	Monthly	7.498%	2.478%	9.277%	0.500%	(21)	179,266.11	179,266.11	120	13,726,681.43	13,726,681.43	92,583,975.00	CZ7749	March 2024
14	Modified Term	10.841621330%	4,557,387.15	300,118,810.57	25	FLT	1-year GMT	Monthly	7.306%	2.369%	10.666%	0.500%	(21)	1,007,304,930.00	1,007,304,930.00	57	6,947,028.63	6,947,028.63	590,359,575.00	CZ7758	March 2024
14	Line of Credit	10.841621330%	40,015.38	40,015.38	20	FLT	1-year GMT	Monthly	7.400%	2.429%	8.738%	0.500%	(21)	107,175.11	107,295.55	53	17,388,811.91	17,388,811.91	15,863,900.00	CZ7758	March 2024
14	Modified Term	10.841621330%	13,095.54	21,260,079.70	26	FLT	1-year GMT	Monthly	7.265%	2.279%	9.827%	0.500%	(21)	9,179.43	9,341.60	120	14,381,469.22	14,381,469.22	6,961,275.00	CZ7758	March 2024
14	Term	10.841621330%	7,742.52	14,964,651.38	22	FLT	1-year GMT	Monthly	7.162%	2.192%	9.415%	0.500%	(20)	4,820.47	4,820.47	120	0.00	0.00	3,453,375.00	CZ7757	March 2024
14	Modified Term	10.841621330%	14,300.99	1,522,254.97	14	FLT	1-year GMT	Monthly	7.382%	2.386%	9.856%	0.500%	(21)	4,800.42	4,800.42	101	0.00	0.00	3,616,000.00	CZ7757	March 2024
14	Modified Term	10.841621330%	25,050.29	23,256,697.76	22	FLT	1-year GMT	Monthly	7.474%	2.502%	10.059%	0.500%	(20)	8,988.56	8,988.56	120	1,351,469.09	1,351,469.09	8,536,925.00	CZ7757	March 2024
14	Line of Credit	10.841621330%	4,557,387.15	300,118,810.57	25	FLT	1-year GMT	Monthly	7.306%	2.369%	10.666%	0.500%	(21)	1,007,304,930.00	1,007,304,930.00	57	6,947,028.63	6,947,028.63	590,359,575.00	CZ7758	March 2024
14	Modified Term	10.841621330%	40,015.38	40,015.38	20	FLT	1-year GMT	Monthly	7.400%	2.429%	8.738%	0.500%	(21)	107,175.11	107,295.55	53	17,388,811.91	17,388,811.91	15,863,900.00	CZ7758	March 2024
14	Line of Credit	20.7280810625%	72,837.03	72,837.03	10	FLT	1-year GMT	Monthly	7.389%	2.386%	11.006%	0.500%	(21)	9,179.43	9,341.60	120	3,448,686.98	3,448,686.			

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance	HECM Loan Balance	Approximate Weighted Average (in months)(3)	HECM Type	Index	Rate, Rate Frequency(4)	Approximate Weighted Average Next Rate (Month)(5)	Approximate Weighted Average Rate Floor(8)	Approximate Weighted Average Life Interest Cap(9)	Approximate Weighted Average Life Interest Rate(10)	Approximate Weighted Average Service Margin(11)	Monthly Fee(12)	Initial Monthly Draw(13)	Subsequent Monthly Draw(14)	Approximate Weighted Average Remaining Draw(15)	Available Credit(16)	Maximum Amount(18)	Red Number	HECM MBS Date	
14	Tenure	75.952356007%	\$ 94,865.70	\$ 94,865.70	0	FLT	1-year GMT	Monthly	7.433%	2.128%	12.133%	0.500%	0.500%	(2)	\$ 7,534.04	\$ 7,534.04	(2)	0.00	\$ 0.00	2,415,000.00	C27706	April 2024
14	Tenure	75.952356007%	40,866.28	40,866.28	0	FLT	1-year GMT	Monthly	7.700%	2.609%	12.500%	0.500%	0.500%	(2)	1,001.25	1,001.25	32	0.00	0.00	443,000.00	C27706	April 2024
14	Modified Tenure	75.952356007%	346,555.85	346,555.85	23	FLT	1-year GMT	Monthly	7.617%	2.678%	12.657%	0.500%	0.500%	(2)	1,416.72	1,416.72	(19)	87,940.77	87,940.77	1,270,000.00	C27706	April 2024
14	Line of Credit	10.814119910%	1,324,702.05	599,533,609.86	23	FLT	1-year GMT	Monthly	7.057%	2.026%	10.379%	0.500%	0.500%	(2)	66,404.19	66,404.19	74	2,988,894.87	2,988,894.87	20,056,000.00	DA4660	March 2024
14	Modified Term	10.814119910%	66,635.81	66,635.81	19	FLT	1-year GMT	Monthly	7.251%	2.266%	10.626%	0.500%	0.500%	(2)	23,021.44	23,021.44	(20)	0.00	0.00	1,199,775.00	DA4660	March 2024
14	Tenure	10.814119910%	25,413.77	25,413.77	19	FLT	1-year GMT	Monthly	7.015%	2.036%	10.222%	0.500%	0.500%	(2)	18,278.85	18,278.85	109	0.00	0.00	7,149,000.00	DA4660	March 2024
14	Modified Tenure	10.814119910%	2,049.44	2,049.44	15	FLT	1-year GMT	Monthly	7.327%	2.342%	11.500%	0.500%	0.500%	(2)	44,875.94	44,875.94	(20)	2,297,868.51	2,297,868.51	16,467,025.00	DA4660	March 2024
14	Line of Credit	10.00%	6,087,066.90	1,978,050,274.25	29	FLT	1-year GMT	Monthly	7.073%	2.133%	7.479%	0.500%	0.500%	(2)	240,380.45	240,380.45	86	3,212,200,888.51	3,212,200,888.51	35,278,091,000.00	DB0944	April 2024
14	Modified Term	10.00%	341,894.42	341,894.42	29	FLT	1-year GMT	Monthly	7.186%	2.309%	7.721%	0.500%	0.500%	(2)	30,880.17	30,880.17	(20)	9,044,850.97	9,044,850.97	73,926,175.00	DB0944	April 2024
14	Tenure	10.00%	34,905.26	6,255,938.97	29	FLT	1-year GMT	Monthly	7.228%	2.238%	7.626%	0.500%	0.500%	(2)	30,880.17	30,880.17	(20)	0.00	0.00	16,301,000.00	DB0944	April 2024
14	Term	10.00%	24,822.74	2,912,037.98	29	FLT	1-year GMT	Monthly	7.115%	2.028%	7.241%	0.500%	0.500%	(2)	21,722.58	21,722.58	113	0.00	0.00	7,076,975.00	DB0944	April 2024
14	Modified Tenure	10.00%	1,252,166.08	10,759,010.00	28	FLT	1-year GMT	Monthly	7.059%	2.089%	7.482%	0.500%	0.500%	(2)	68,527.97	68,527.97	(20)	5,322,491.47	5,322,491.47	33,089,025.00	DB0944	April 2024
14	Line of Credit	10.00%	1,201,981.35	136,427,667.06	32	FLT	1-year GMT	Annually	7.439%	2.433%	11.702%	0.500%	0.500%	(2)	61,889.44	61,889.44	51	42,922,920.36	42,922,920.36	285,553,750.00	DB0952	April 2024
14	Modified Term	10.00%	10,035.98	10,035.98	19	FLT	1-year GMT	Monthly	7.392%	2.399%	10.279%	0.500%	0.500%	(2)	44,666.90	44,666.90	72	1,475,738.32	1,475,738.32	10,076,300.00	DB0952	April 2024
14	Tenure	10.00%	1,225.51	85,620.00	27	FLT	1-year GMT	Annually	6.707%	2.431%	11.709%	0.500%	0.500%	(2)	5,511.40	5,511.40	(20)	0.00	0.00	2,836,375.00	DB0952	April 2024
14	Term	10.00%	30,765.32	1,204,854.01	30	FLT	1-year GMT	Annually	6.685%	2.518%	11.687%	0.500%	0.500%	(2)	14,504.53	14,504.53	80	0.00	0.00	2,682,375.00	DB0952	April 2024
14	Modified Tenure	10.00%	28,156.86	1,395,184.06	29	FLT	1-year GMT	Annually	6.590%	2.513%	11.592%	0.500%	0.500%	(2)	10,573.31	10,573.31	(20)	886,075.85	886,075.85	5,557,975.00	DB0952	April 2024
14	Line of Credit	20.7280728022%	6,545,912.47	4,932,022,015.31	23	FLT	1-year GMT	Monthly	7.299%	2.507%	9.144%	0.500%	0.500%	(2)	110,178.21	110,178.21	44	11,822,603,993.94	11,822,603,993.94	103,303,197,219.00	DB4981	April 2024
14	Modified Term	20.7280728022%	699,186.35	699,186.35	23	FLT	1-year GMT	Monthly	7.363%	2.571%	10.612%	0.500%	0.500%	(2)	121,078.21	121,078.21	44	23,002,867.86	23,002,867.86	193,117,255.00	DB4981	April 2024
14	Tenure	20.7280728022%	192,170.55	17,002,998.84	20	FLT	1-year GMT	Monthly	7.507%	2.516%	10.268%	0.500%	0.500%	(2)	134,074.72	134,074.72	42	0.00	0.00	55,526,150.00	DB4981	April 2024
14	Term	20.7280728022%	17,977,472.55	24,822,829.30	24	FLT	1-year GMT	Monthly	7.298%	2.397%	9.022%	0.500%	0.500%	(2)	155,310.07	155,310.07	94	0.00	0.00	61,984,100.00	DB4981	April 2024
14	Modified Tenure	20.7280728022%	200,883.87	23,422,829.30	25	FLT	1-year GMT	Monthly	7.471%	2.475%	9.455%	0.500%	0.500%	(2)	148,121.87	148,121.87	85	0.00	0.00	80,861,075.00	DB4981	April 2024
14	Line of Credit	41.1434151000%	33,338,083.21	1,592,652,895.30	13	FLT	1-year GMT	Monthly	7.509%	2.507%	11.822%	0.500%	0.500%	(2)	963,367.96	963,367.96	81	611,038,324.69	611,038,324.69	4,518,517,988.00	DB5005	April 2024
14	Modified Term	41.1434151000%	1,107,121.68	1,107,121.68	14	FLT	1-year GMT	Monthly	7.658%	2.658%	12.749%	0.500%	0.500%	(2)	5,800.00	5,800.00	77	313,672.25	313,672.25	2,486,000.00	C27707	April 2024
14	Tenure	41.1434151000%	1,283,579.78	8,290,514.72	12	FLT	1-year GMT	Monthly	7.509%	2.577%	11.759%	0.500%	0.500%	(2)	118,200.55	118,200.55	(20)	0.00	0.00	4,274,200.00	DB5005	April 2024
14	Term	41.1434151000%	150,088.53	8,199,507.96	13	FLT	1-year GMT	Monthly	7.569%	2.566%	11.956%	0.500%	0.500%	(2)	142,612.25	142,612.25	87	0.00	0.00	31,841,800.00	DB5005	April 2024
14	Modified Tenure	41.1434151000%	565,247.80	21,011,443.81	14	FLT	1-year GMT	Monthly	7.792%	2.780%	11.779%	0.500%	0.500%	(2)	282,420.30	282,420.30	(20)	17,274,325.20	17,274,325.20	118,535,635.00	DB5005	April 2024
15	Line of Credit	98.262656018725%	19,072,248.24	19,072,248.24	0	FLT	1-year GMT	Monthly	7.272%	2.288%	12.288%	0.500%	0.500%	(2)	2,606,904.75	2,606,904.75	(19)	6,687,414.51	6,687,414.51	67,558,060.00	C27707	April 2024
15	Modified Term	98.262656018725%	306,499.14	306,499.14	0	FLT	1-year GMT	Monthly	7.645%	2.659%	12.749%	0.500%	0.500%	(2)	5,800.00	5,800.00	77	417,967.85	417,967.85	2,486,000.00	C27707	April 2024
15	Tenure	98.262656018725%	531,242.72	331,242.72	0	FLT	1-year GMT	Monthly	7.299%	2.288%	12.208%	0.500%	0.500%	(2)	5,800.00	5,800.00	(20)	0.00	0.00	6,997,000.00	C27707	April 2024
15	Term	98.262656018725%	253,993.64	253,993.64	0	FLT	1-year GMT	Monthly	7.299%	2.288%	12.208%	0.500%	0.500%	(2)	4,285.55	4,285.55	160	0.00	0.00	1,725,000.00	C27707	April 2024
15	Modified Tenure	98.262656018725%	79,269.26	79,269.26	0	FLT	1-year GMT	Monthly	7.569%	2.630%	12.570%	0.500%	0.500%	(2)	500.00	500.00	(20)	38,897.88	38,897.88	540,000.00	C27707	April 2024
15	Line of Credit	98.262656018725%	2,605,995.18	182,128,934.05	17	FLT	1-year GMT	Monthly	7.383%	2.380%	10.661%	0.500%	0.500%	(2)	282,420.30	282,420.30	(20)	51,016,179.52	51,016,179.52	457,926,211.00	DB4984	April 2024
15	Modified Term	98.262656018725%	41,257.31	41,257.31	19	FLT	1-year GMT	Monthly	7.569%	2.359%	10.230%	0.500%	0.500%	(2)	44,328.06	44,328.06	59	730,666.41	730,666.41	8,918,200.00	DB4984	April 2024
15	Tenure	98.262656018725%	1,260.90	15,027.65	19	FLT	1-year GMT	Monthly	7.248%	2.210%	10.160%	0.500%	0.500%	(2)	376.30	376.30	(20)	0.00	0.00	319,000.00	DB4984	April 2024
15	Term	98.262656018725%	4,360.95	106,476.66	18	FLT	1-year GMT	Monthly	7.128%	2.190%	12.160%	0.500%	0.500%	(2)	1,885.91	1,885.91	113	0.00	0.00	555,000.00	DB4984	April 2024
15	Modified Tenure	98.262656018725%	22,887.66	1,313,110.52	7	FLT	1-year GMT	Monthly	7.764%	2.788%	11.172%	0.500%	0.500%	(2)	6,909.31	6,909.31	(20)	630,871.65	630,871.65	4,699,575.00	DB4984	April 2024
15	Line of Credit	98.262656018725%	4,934,992.94	206,669,313.87	24	FLT	1-year GMT	Monthly	7.388%	2.390%	9.188%	0.500%	0.500%	(2)	20,417.52	20,417.52	44	45,881,724.03	45,881,724.03	411,341,548.00	DB4985	April 2024
15	Modified Term	98.262656018725%	86,214.34	86,214.34	27	FLT	1-year GMT	Monthly	7.140%	2.160%	8.186%	0.500%	0.500%	(2)	20,417.52	20,417.52	44	1,518,465.88	1,518,465.88	9,628,250.00	DB4985	April 2024
15	Tenure	98.262656018725%	15,981.13	163,124.93	19	FLT	1-year GMT	Monthly	7.098%	3.006%	11.250%	0.500%	0.500%	(2)	115.17	115.17	(20)	0.00	0.00	270,000.00	DB4985	April 2024
15	Term	98.262656018725%	1,361.14	121,249.19	21	FLT	1-year GMT	Monthly	6.748%	1.750%	9.909%	0.500%	0.500%	(2)	1,300.00	1,300.00	48	0.00	0.00	311,000.00	DB4985	April 2024
15	Modified Tenure	98.262656018725%	1,501,417.45	1,326,558.56	21	FLT	1-year GMT	Monthly	7.499%	2.532%	9.901%	0.500%	0.500%	(2)	5,944.03	5,944.03	(20)	798,276.59	798,276.59	3,764,800.00	DB4985	April 2024
16	Lump Sum	44.591392911%	1,415,889.84	1,604,706.04	95	FIX	N/A	N/A	N/A	N/A	N/A	N/A	1.250%	(2)	0.00	0.00	(19)	0.00	0.00	1,778,000.00	AR2401	June 2016
16	Lump Sum	52.5917965578%	2,425,724.57	2,425,724.57	37	FIX	N/A	N/A	N/A	N/A	N/A	N/A	1.250%	(2)	0.00	0.00	(19)	0.00				

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance	HECM Loan Balance	Approximate Weighted Average (in months)	HECM MBS Type	Index	Rate Reset Frequency (4)	Approximate Weighted Average Next Rate (Month)	Approximate Weighted Average Gross Margin (7)	Approximate Weighted Average Lifetime Rate Floor (8)	Approximate Weighted Average Lifetime Interest Rate Cap (9)	Approximate Weighted Average Service Margin (11)	Monthly Fee (12)	Initial Monthly Draw (13)	Subsequent Monthly Draw (14)	Approximate Remaining Draw Months (15)	Available Credit (17)	Maximum Amount (18)	Red Number	HECM MBS Date
16	Line of Credit	100%	2017	2,882.71	144	FLT	N/A	N/A	5.060%	N/A	N/A	N/A	0.500%	(2)	\$ 5,000.00		(2)	\$ 5,000.00	\$ 480,000.00	CZ776	April 2021
16	Lump Sum	100%	420,099.83		0	FLT	N/A	N/A	4.500%	N/A	N/A	N/A	0.500%	(2)	0.00		(1)	0.00	1,050,000.00	C2776	April 2021
17	Lump Sum	100%	1,218,277.10	389,356,085.15	36	FLT	N/A	N/A	3.74%	N/A	N/A	N/A	0.500%	(2)	0.00		(1)	0.00	659,947,126.00	DB0911	April 2021
17	Line of Credit	100%	16,238.19	12,683,305.48	139	FLT	N/A	N/A	4.762%	N/A	N/A	N/A	0.360%	(2)	(22)	(19)	(19)	(22)	19,221,500.00	DB1115	April 2021
17	Lump Sum	100%	294,704.81	294,704.81	107	FLT	N/A	N/A	4.878%	N/A	N/A	N/A	0.260%	(2)	0.00		(1)	0.00	219,147,578.00	DB1115	April 2021
18	Line of Credit	0.218689199%	35,393,709.77	42,639,075.72	32	FLT	1-year GMT	Monthly	7.165%	2.189%	2.195%	7.260%	0.360%	(2)	9,010,081.67	(19)	(19)	0.00	80,413,650.00	CE5546	September 2021
18	Modified Term	0.218689199%	470,711.50	470,711.50	32	FLT	1-year GMT	Monthly	7.202%	2.245%	2.245%	7.313%	0.500%	(2)	57,282.43	(19)	(19)	(23)	1,095,000.00	CE5524	September 2021
18	Line of Credit	0.2125661532%	36,107,006.71	41,828,820.65	31	FLT	1-year GMT	Monthly	7.160%	2.189%	2.195%	7.220%	0.500%	(2)	8,346,928.35	(19)	(19)	(23)	77,498,475.00	CE5539	October 2021
18	Modified Term	0.2125661532%	420,113.73	420,113.73	31	FLT	1-year GMT	Monthly	7.222%	2.233%	2.233%	7.303%	0.500%	(2)	91,316.27	(19)	(19)	(23)	1,305,000.00	CE5539	October 2021
18	Line of Credit	0.2125661532%	30,208,96.96	29,325,17.33	33	FLT	1-year GMT	Monthly	6.609%	1.560%	1.560%	6.649%	0.500%	(2)	28,455.26	(19)	(19)	(23)	690,000.00	CE5539	October 2021
18	Line of Credit	0.289155432%	33,405,616.07	40,294,618.92	30	FLT	1-year GMT	Monthly	7.098%	2.107%	2.107%	7.216%	0.500%	(2)	6,453,228.26	(19)	(19)	(23)	71,903,675.00	CE5546	November 2021
18	Modified Term	0.289155432%	433,695.37	433,695.37	30	FLT	1-year GMT	Monthly	7.349%	2.367%	2.367%	7.477%	0.500%	(2)	401,423.96	(19)	(19)	(23)	1,787,375.00	CE5546	November 2021
18	Line of Credit	0.289155132%	117,350.34	140,260.91	30	FLT	1-year GMT	Monthly	7.328%	2.387%	2.387%	7.490%	0.500%	(2)	0.00		(1)	0.00	244,000.00	CE5546	November 2021
18	Line of Credit	0.2328127759%	207,365.82	41,173,526.36	29	FLT	1-year GMT	Monthly	7.087%	2.097%	2.097%	7.208%	0.500%	(2)	6,727,386.44	(19)	(19)	(23)	74,238,375.00	CE5546	November 2021
18	Modified Term	0.2328127759%	5,023,124.55	688,000.41	29	FLT	1-year GMT	Monthly	7.328%	2.310%	2.310%	7.408%	0.500%	(2)	409,085.06	(19)	(19)	(23)	1,854,750.00	CE5546	November 2021
18	Line of Credit	0.4981219877%	1,095,188.27	207,435,888.83	36	FLT	1-year GMT	Monthly	6.977%	2.000%	2.000%	7.090%	0.500%	(2)	0.00		(1)	0.00	445,000.00	CE5546	November 2021
18	Modified Term	0.4981219877%	85,628.86	85,628.86	36	FLT	1-year GMT	Monthly	7.165%	2.179%	2.179%	7.252%	0.500%	(2)	337,331.84	(19)	(19)	(23)	9,999,175.00	CE5575	October 2021
18	Tenure	0.584820141%	2,561.25	454,527.94	37	FLT	1-year GMT	Monthly	8.507%	3.513%	3.513%	8.570%	0.500%	(2)	0.00		(1)	0.00	244,000.00	CE5575	November 2021
18	Line of Credit	0.584820141%	18,509,415.69	18,548,289.02	29	FLT	1-year GMT	Monthly	7.469%	2.466%	2.466%	7.274%	0.500%	(2)	9,108,592.54	(19)	(19)	(23)	86,532,150.00	CE5575	December 2021
18	Modified Term	0.584820141%	17,264.48	866,884.21	36	FLT	1-year GMT	Monthly	7.409%	2.416%	2.416%	7.274%	0.500%	(2)	106,191.67	(19)	(19)	(23)	750,000.00	CE5575	December 2021
18	Line of Credit	0.0591384932%	9,376,416.47	11,422,348.87	37	FLT	1-year GMT	Monthly	7.011%	2.010%	2.010%	7.130%	0.500%	(2)	2,000.00	(19)	(19)	(23)	4,275,375.00	CE5575	October 2021
18	Modified Term	0.0591384932%	1,095,188.27	1,136,237.63	29	FLT	1-year GMT	Monthly	7.369%	2.360%	2.360%	7.599%	0.500%	(2)	27,988.33	(19)	(19)	(23)	1,800,000.00	CE5575	December 2021
18	Line of Credit	0.1872735584%	41,259,363.66	135,666.51	29	FLT	1-year GMT	Monthly	6.949%	1.906%	1.906%	7.080%	0.500%	(2)	28,266,246.44	(19)	(19)	(23)	336,971,901.00	CE5575	October 2021
18	Modified Term	0.1872735584%	437,257.44	463,620.28	30	FLT	1-year GMT	Monthly	6.994%	1.950%	1.950%	7.030%	0.500%	(2)	3,573,818.4	(19)	(19)	(23)	9,999,175.00	CE5575	October 2021
18	Tenure	0.584820141%	2,561.25	454,527.94	37	FLT	1-year GMT	Monthly	8.507%	3.513%	3.513%	8.570%	0.500%	(2)	0.00		(1)	0.00	244,000.00	CE5575	November 2021
18	Line of Credit	0.1872735584%	42,040.38	57,684.20	28	FLT	1-year GMT	Monthly	6.924%	1.938%	1.938%	7.073%	0.500%	(2)	7,145.47	(19)	(19)	(23)	261,500.00	CE5575	October 2021
18	Modified Term	0.1872735584%	28,109.76	86,684.21	36	FLT	1-year GMT	Monthly	7.409%	2.416%	2.416%	7.274%	0.500%	(2)	106,191.67	(19)	(19)	(23)	750,000.00	CE5575	December 2021
18	Line of Credit	0.070612807%	166,122,988.89	195,010,413.53	29	FLT	1-year GMT	Monthly	7.111%	2.159%	2.159%	7.299%	0.500%	(2)	4,000.00	(19)	(19)	(23)	1,005,000.00	CF711	December 2021
18	Modified Term	0.070612807%	151,539.99	184,000.87	29	FLT	1-year GMT	Monthly	7.206%	2.250%	2.250%	7.400%	0.500%	(2)	8,007.33	(19)	(19)	(23)	1,005,000.00	CF711	December 2021
18	Line of Credit	0.1872735584%	41,259,363.66	48,729,861.51	28	FLT	1-year GMT	Monthly	7.128%	2.137%	2.137%	7.369%	0.500%	(2)	9,680,826.55	(19)	(19)	(23)	90,581,350.00	CK2707	January 2022
18	Modified Term	0.1872735584%	227,609.54	227,609.54	29	FLT	1-year GMT	Monthly	6.950%	2.000%	2.000%	7.180%	0.500%	(2)	2,036.33	(19)	(19)	(23)	445,000.00	CK2707	January 2022
18	Tenure	0.584820141%	2,561.25	454,527.94	37	FLT	1-year GMT	Monthly	7.340%	2.300%	2.300%	7.550%	0.500%	(2)	3,284,017.80	(19)	(19)	(23)	32,472,880.00	CF711	December 2021
18	Line of Credit	0.1872735584%	42,040.38	57,684.20	28	FLT	1-year GMT	Monthly	6.924%	1.938%	1.938%	7.073%	0.500%	(2)	7,145.47	(19)	(19)	(23)	261,500.00	CF711	December 2021
18	Modified Term	0.1872735584%	28,109.76	86,684.21	36	FLT	1-year GMT	Monthly	7.409%	2.416%	2.416%	7.274%	0.500%	(2)	106,191.67	(19)	(19)	(23)	750,000.00	CF711	December 2021
18	Line of Credit	0.070612807%	166,122,988.89	195,010,413.53	29	FLT	1-year GMT	Monthly	7.050%	2.069%	2.069%	7.210%	0.500%	(2)	4,000.00	(19)	(19)	(23)	1,005,000.00	CK2783	March 2022
18	Modified Term	0.070612807%	294,855.34	294,855.34	26	FLT	1-year GMT	Monthly	6.998%	2.000%	2.000%	7.057%	0.500%	(2)	42,288.71	(19)	(19)	(23)	11,790,050.00	CK2783	March 2022
18	Line of Credit	0.070612807%	759,319.89	944,647.42	27	FLT	1-year GMT	Monthly	7.172%	2.199%	2.199%	7.279%	0.500%	(2)	6,345.68	(19)	(19)	(23)	3,022,000.00	CK2783	March 2022
18	Modified Term	0.070612807%	851,099.24	1,076,266.00	26	FLT	1-year GMT	Monthly	6.974%	1.989%	1.989%	7.050%	0.500%	(2)	7,777.27	(19)	(19)	(23)	2,792,000.00	CK2783	March 2022
18	Tenure	0.584820141%	2,561.25	454,527.94	37	FLT	1-year GMT	Monthly	7.128%	2.137%	2.137%	7.369%	0.500%	(2)	9,680,826.55	(19)	(19)	(23)	90,581,350.00	CK2707	January 2022
18	Line of Credit	0.070612807%	1,024,175.59	1,340,493.29	26	FLT	1-year GMT	Monthly	7.128%	2.137%	2.137%	7.369%	0.500%	(2)	6,024.05	(19)	(19)	(23)	3,918,000.00	CK2783	March 2022
18	Modified Term	0.070612807%	41,772,433.76	47,449,331.59	24	FLT	1-year GMT	Monthly	7.023%	2.031%	2.031%	7.128%	0.500%	(2)	203,222.64	(19)	(19)	(23)	814,000.00	CK2707	January 2022
18	Line of Credit	0.173932060%	1,242,027.90	176,690.91	27	FLT	1-year GMT	Monthly	7.265%	2.241%	2.241%	7.390%	0.500%	(2)	32,511,455.59	(19)	(19)	(23)	360,543,950.00	CK2783	March 2022
18	Modified Term	0.173932060%	538,023.87	538,023.87	24	FLT	1-year GMT	Monthly	7.265%	2.241%	2.241%	7.390%	0.500%	(2)	213,103.47	(19)	(19)	(23)	2,090,000.00	CK2810	March 2022
18	Line of Credit	0.173932060%	19,562.10	57,121.80	24	FLT	1-year GMT	Monthly	7.330%	2.387%	2.387%	7.500%	0.500%	(2)	5,068.47	(19)	(19)	(23)	565,000.00	CK2810	March 2022
18	Modified Term	0.173932060%	196,432.19	376,978.82	24	FLT	1-year GMT	Monthly	7.398%	2.432%	2.432%	7.520%	0.500%	(2)	14,280.57	(19)	(19)	(23)	1,204,000.00	CK2810	March 2022
18	Line of Credit	0.048455426%	32,809,205.86	32,809,205.86	27	FLT	1-year GMT	Monthly	7.011%	2.021%	2.021%	7.153%	0.500%	(2)	5,252,387.68	(19)	(19)	(23)	58,106,950.00	CF886	February 2022
18	Modified Term	0.048455426%	236,715.85	236,715.85	27	FLT	1-year GMT	Monthly	7.200%	2.240%	2.240%	7.354%	0.500%	(2)	298,680.60	(19)	(19)	(23)	1,662,000.00	CF886	February 2022
18	Line of Credit	0.048455426%	1,242,027.90	176,690.91	27	FLT	1-year GMT	Monthly	7.110%	2.126%	2.126%	7.200%	0.500%	(2)	1,825.51	(19)	(19)	(23)	205,000.00	CF886	February 2022
18	Modified Term	0.048455426%	107,936.64	107,936.64	27	FLT	1-year GMT	Monthly	7.490%	2.500%	2.500%	7.600%	0.500%	(2)	23,092.56	(19)	(19)	(23)	260,000.00	CF886	February 2022
18	Line of Credit	0.25738601046%	18,717,368.72	2																	

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance (\$)	HECM Loan Balance (\$)	HECM MBS Weighted Average (in months)(3)	HECM MBS Type	Index	Rate Reset Frequency(4)	Approx-imate Weighted Average Next Rate (Month)(5)	Approx-imate Weighted Average Gross Margin(7)	Approx-imate Weighted Average Lifetime Rate Floor(8)	Approx-imate Weighted Average Interest Rate Cap(9)	Approx-imate Weighted Average Service Margin(11)	Monthly Fee(12)	Initial Monthly Draw(D13)	Subsequent Monthly Draw(D14)	Approx-imate Weighted Remaining Months(D15)	Available Credit(C16)	Available Credit(C17)	Maximum Amount(18)	Red. Date	HECM MBS Date
21	Tenure	1.3314946293%	132,051.00	165,680.85	30	FLT	1-year GMT	Monthly	1	6.917%	2.000%	7.050%	0.500%	(21)	\$ 957.04	\$ 1,260.11	90	0.00	0.00	445,000.00	CE550	November 2021
21	Tenure	1.3314946293%	132,051.00	165,680.85	30	FLT	1-year GMT	Monthly	1	7.077%	2.100%	7.200%	0.500%	(21)	\$ 1,260.11	\$ 1,260.11	90	0.00	0.00	244,000.00	CE550	November 2021
21	Line of Credit	36.3892877725%	1,095,888.27	207,435,808.83	36	FLT	1-year GMT	Monthly	1	7.229%	2.240%	12.309%	0.500%	(21)	\$ 37,584.61	\$ 43,694.07	31	0.00	0.00	336,971,000.00	CE975	October 2021
21	Modified Term	36.3892877725%	1,095,888.27	207,435,808.83	36	FLT	1-year GMT	Monthly	1	7.163%	2.173%	12.252%	0.500%	(21)	\$ 37,584.61	\$ 43,694.07	31	0.00	0.00	9,999,175.00	CE975	October 2021
21	Tenure	36.3892877725%	2,561.25	454,527.94	36	FLT	1-year GMT	Monthly	1	8.570%	3.513%	13.570%	0.500%	(20)	\$ 1,231.51	\$ 1,231.51	20	0.00	0.00	1,135,000.00	CE975	October 2021
21	Modified Term	36.3892877725%	17,264.48	866,804.21	36	FLT	1-year GMT	Monthly	1	7.169%	2.486%	12.567%	0.500%	(21)	\$ 7,145.47	\$ 7,145.47	17	0.00	0.00	2,615,000.00	CE975	October 2021
21	Line of Credit	36.3892877725%	26,226.73	1,742,486.67	37	FLT	1-year GMT	Monthly	1	7.049%	2.166%	12.486%	0.500%	(21)	\$ 8,070.00	\$ 8,170.00	20	0.00	0.00	4,275,375.00	CE975	October 2021
21	Modified Term	36.3892877725%	26,226.73	1,742,486.67	37	FLT	1-year GMT	Monthly	1	6.911%	1.928%	11.426%	0.500%	(21)	\$ 8,070.00	\$ 8,170.00	20	0.00	0.00	53,982,825.00	CP753	January 2022
21	Line of Credit	14.7341002226%	20,599,821.04	30,595,040.92	28	FLT	1-year GMT	Monthly	1	7.271%	2.309%	7.569%	0.500%	(21)	\$ 3,300.00	\$ 3,300.00	95	0.00	0.00	1,162,000.00	CP753	January 2022
21	Modified Term	14.7341002226%	40,288,032.00	60,288,032.00	28	FLT	1-year GMT	Monthly	1	6.922%	1.936%	7.117%	0.500%	(21)	\$ 1,800.00	\$ 1,800.00	20	0.00	0.00	1,844,000.00	CP753	January 2022
21	Line of Credit	26.6521092349%	18,717,316.71	21,668,937.82	20	FLT	1-year GMT	Monthly	1	7.310%	2.318%	10.383%	0.500%	(21)	\$ 1,288.52	\$ 1,288.52	20	0.00	0.00	48,046,265.00	CP819	August 2022
21	Modified Term	26.6521092349%	505,280.55	505,280.55	20	FLT	1-year GMT	Monthly	1	7.126%	2.129%	10.209%	0.500%	(21)	\$ 5,012.24	\$ 5,012.24	11	0.00	0.00	2,032,000.00	CP819	August 2022
21	Tenure	26.6521092349%	11,291,978.24	11,291,978.24	20	FLT	1-year GMT	Monthly	1	7.127%	2.129%	10.209%	0.500%	(21)	\$ 7,224.61	\$ 7,224.61	20	0.00	0.00	375,000.00	CP819	September 2022
21	Line of Credit	26.6521092349%	82,822.80	141,652.65	21	FLT	1-year GMT	Monthly	1	7.247%	2.250%	10.569%	0.500%	(21)	\$ 2,720.61	\$ 2,720.61	99	0.00	0.00	721,000.00	CP819	September 2022
21	Tenure	26.6521092349%	379,328.95	35,600,539.41	21	FLT	1-year GMT	Monthly	1	7.177%	2.183%	10.027%	0.500%	(21)	\$ 4,811.25	\$ 4,811.25	102	0.00	0.00	78,977,235.00	CP819	August 2022
21	Modified Term	25.177067081%	20,374,938.92	279,328.95	27	FLT	1-year GMT	Monthly	1	7.286%	2.318%	10.118%	0.500%	(21)	\$ 1,288.52	\$ 1,288.52	20	0.00	0.00	2,102,000.00	CP819	August 2022
21	Modified Term	25.177067081%	338,670.53	415,035.63	22	FLT	1-year GMT	Monthly	1	7.421%	2.426%	10.235%	0.500%	(21)	\$ 1,288.52	\$ 1,288.52	20	0.00	0.00	1,517,000.00	CP819	August 2022
21	Line of Credit	13.526404026%	11,291,978.24	1,582,919,834.58	30	FLT	1-year GMT	Monthly	1	7.282%	2.289%	7.746%	0.500%	(21)	\$ 282,224.57	\$ 297,516.28	72	0.00	0.00	2,953,531,440.00	CP925	September 2022
21	Modified Term	13.526404026%	11,291,978.24	1,582,919,834.58	30	FLT	1-year GMT	Monthly	1	7.272%	2.267%	11.773%	0.500%	(21)	\$ 87,253.50	\$ 89,383.98	35	0.00	0.00	119,361,725.00	CP925	September 2022
21	Tenure	55.9672140533%	101,914.79	101,914.79	11	FLT	1-year GMT	Monthly	1	7.270%	2.267%	11.773%	0.500%	(21)	\$ 18,600.31	\$ 18,600.31	20	0.00	0.00	7,770,900.00	CS565	March 2024
21	Tenure	55.9672140533%	20,116.80	2,288,389.16	15	FLT	1-year GMT	Monthly	1	7.545%	2.350%	11.470%	0.500%	(21)	\$ 15,035.16	\$ 15,035.16	56	0.00	0.00	4,781,300.00	CS565	March 2024
21	Tenure	55.9672140533%	16,564.48	1,936,387.87	14	FLT	1-year GMT	Monthly	1	7.287%	2.300%	11.423%	0.500%	(21)	\$ 23,550.77	\$ 23,550.77	20	0.00	0.00	8,181,100.00	CS565	March 2024
21	Modified Term	55.9672140533%	45,615.19	1,908,875.69	16	FLT	1-year GMT	Monthly	1	7.259%	2.248%	11.268%	0.500%	(21)	\$ 23,550.77	\$ 23,550.77	20	0.00	0.00	1,532,628.85	CS565	March 2024
21	Line of Credit	46.070248218%	1,893,758.144.41	1,893,758.144.41	14	FLT	1-year GMT	Monthly	1	7.529%	2.526%	11.911%	0.500%	(21)	\$ 2,913.00	\$ 2,913.00	20	0.00	0.00	4,505,926,277.00	CV665	March 2024
21	Modified Term	46.070248218%	1,124,166.08	1,124,166.08	14	FLT	1-year GMT	Monthly	1	7.628%	2.638%	11.898%	0.500%	(21)	\$ 940,783.46	\$ 973,650.40	53	0.00	0.00	200,021,125.00	CV665	March 2024
21	Tenure	46.070248218%	128,804.12	817,564.59	14	FLT	1-year GMT	Monthly	1	7.581%	2.584%	11.790%	0.500%	(21)	\$ 118,203.55	\$ 118,203.55	20	0.00	0.00	4,274,200.00	CV665	March 2024
21	Tenure	46.070248218%	150,999.75	810,968.08	14	FLT	1-year GMT	Monthly	1	7.568%	2.577%	11.974%	0.500%	(21)	\$ 140,804.25	\$ 142,612.25	71	0.00	0.00	3,181,800.00	CV665	March 2024
21	Modified Term	46.070248218%	451,060.58	21,033,702.63	14	FLT	1-year GMT	Monthly	1	7.666%	2.653%	11.788%	0.500%	(21)	\$ 281,932.07	\$ 281,932.07	20	0.00	0.00	18,718,100.00	CV665	March 2024
21	Line of Credit	5.7369810899%	20,356,208.47	20,610,688.46	3	FLT	1-year GMT	Monthly	1	7.590%	2.575%	12.375%	0.500%	(21)	\$ 3,338.314.31	\$ 3,338.314.31	3	0.00	0.00	75,234,500.00	C2845	February 2024
21	Modified Term	5.7369810899%	102,516.17	102,516.17	4	FLT	1-year GMT	Monthly	1	7.601%	2.606%	12.660%	0.500%	(21)	\$ 2,913.00	\$ 2,913.00	20	0.00	0.00	1,088,000.00	C2845	February 2024
21	Line of Credit	30.957335009%	4,574,682.84	1,985,992,140.95	30	FLT	1-year GMT	Monthly	1	7.041%	2.028%	7.156%	0.500%	(21)	\$ 299,975.45	\$ 240,380.45	52	0.00	0.00	3,510,954,536.00	C2281	February 2024
21	Modified Term	30.957335009%	270,393.53	270,393.53	30	FLT	1-year GMT	Monthly	1	7.222%	2.250%	7.651%	0.500%	(21)	\$ 20,407.61	\$ 20,407.61	20	0.00	0.00	16,561,000.00	C2281	February 2024
21	Tenure	30.957335009%	35,189.63	6,224,622.68	30	FLT	1-year GMT	Monthly	1	7.222%	2.234%	7.629%	0.500%	(21)	\$ 20,475.61	\$ 21,772.58	100	0.00	0.00	16,561,000.00	C2281	February 2024
21	Tenure	30.957335009%	23,719.46	2,801,630.96	30	FLT	1-year GMT	Monthly	1	6.988%	1.989%	10.989%	0.500%	(21)	\$ 74,311.69	\$ 74,311.69	20	0.00	0.00	7,076,975.00	C2281	February 2024
21	Modified Term	30.957335009%	92,675.23	11,279,299.70	29	FLT	1-year GMT	Monthly	1	7.111%	2.129%	11.577%	0.500%	(21)	\$ 13,877.05	\$ 13,877.05	20	0.00	0.00	34,260,825.00	C2281	February 2024
21	Line of Credit	36.1987740017%	5,914,158.72	5,914,158.72	2	FLT	1-year GMT	Monthly	1	6.748%	1.747%	12.476%	0.500%	(21)	\$ 99,737.46	\$ 149,076.89	17	0.00	0.00	17,258,778.00	C2871	March 2024
21	Modified Term	36.1987740017%	69,515.15	69,515.15	2	FLT	1-year GMT	Monthly	1	7.225%	2.256%	12.056%	0.500%	(21)	\$ 2,500.00	\$ 2,500.00	70	0.00	0.00	560,000.00	C2871	March 2024
21	Tenure	36.1987740017%	166,216.11	167,880.35	2	FLT	1-year GMT	Monthly	1	6.505%	1.250%	11.590%	0.500%	(21)	\$ 1,307.36	\$ 1,307.36	16	0.00	0.00	307,200.00	C2871	March 2024
21	Line of Credit	36.3178573351%	1,294,092.60	2,469,746.22	19	FLT	1-year GMT	Monthly	1	7.209%	2.212%	10.709%	0.500%	(21)	\$ 43,694.07	\$ 43,694.07	47	0.00	0.00	538,636,816.00	C2872	March 2024
21	Modified Term	36.3178573351%	59,713.75	59,713.75	18	FLT	1-year GMT	Monthly	1	7.126%	2.129%	10.485%	0.500%	(21)	\$ 13,877.05	\$ 13,877.05	20	0.00	0.00	9,255,100.00	C2872	March 2024
21	Tenure	36.3178573351%	15,168.74	1,553,073.50	18	FLT	1-year GMT	Monthly	1	7.222%	2.220%	10.300%	0.500%	(21)	\$ 24,554.87	\$ 24,554.87	110	0.00	0.00	6,561,300.00	C2872	March 2024
21	Tenure	36.3178573351%	25,533.55	1,062,390.63	10	FLT	1-year GMT	Monthly	1	6.677%	1.681%	11.498%	0.500%	(21)	\$ 24,554.87	\$ 24,554.87	110	0.00	0.00	5,894,300.00	C2872	March 2024
21	Modified Term	36.3178573351%	8,833.22	991,897.84	21	FLT	1-year GMT	Monthly	1	7.111%	2.188%	9.919%	0.500%	(21)	\$ 8,048.53	\$ 8,048.53	20	0.00	0.00	5,473,175.00	DM475	February 2024
21	Line of Credit	21.4071328698%	12,158,138.28	12,564,416.68	3	FLT	1-year GMT	Monthly	1	7.277%	2.278%	12.088%	0.500%	(21)	\$ 3,400.00	\$ 3,400.00	107	0.00	0.00	30,261,625.00	DM475	February 2024
21	Modified Term	21.4071328698%	144,457.83	144,457.83	3	FLT	1-year GMT	Monthly	1	7.246%	2.248%	12.046%	0.500%	(21)	\$ 4,000.00	\$ 4,000.00	107	0.00	0.00	953,000.00	DM475	February 2024
21	Modified Term	21.40713286																				

- (1) The information in this Exhibit A is provided by the Sponsor as of April 1, 2024. It is based on information regarding the HECM MBS, the related Participations and the HECMs related to the Participations underlying the 1, 3 through 6, 8 through 10 and 12 through 21 and Subgroup 7A, 4 and 6 HECM MBS Trust Assets. All weighted averages provided in this Exhibit A are weighted based on the outstanding principal amounts of the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024. The information shown in this Exhibit A is for 100% of the relevant pool; however, the Trust Assets will include only the portion of each pool listed under the column heading "Percentage of Pool in Trust."
- (2) The HECM MBS Principal Balance is the sum of the outstanding principal amounts of the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024.
- (3) The Approximate Weighted Average HECM Age (in months) is the weighted average age of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024.
- (4) The Rate Reset Frequency is a period, whether annually or monthly, that the interest rate of each adjustable rate HECM resets under the interest rate formula and HECM loan documents applicable to each adjustable rate HECM.
- (5) The Approximate Weighted Average Next Rate Reset Month is the weighted average number of months until the interest rate of each adjustable rate HECM resets under the interest rate formula and HECM loan documents applicable to each adjustable rate HECM. For example, an entry of "1" signifies that the Approximate Weighted Average Next Rate Reset Month for the adjustable rate HECM's rate is the first day of May 2024.
- (6) The Approximate Weighted Average Gross Interest Rate is the weighted average of the gross interest rates of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024.
- (7) The Approximate Weighted Average Gross Margin is the weighted average of the gross margins of the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024.
- (8) The Approximate Weighted Average Gross Lifetime Interest Rate Floor is the weighted average of the lowest interest rates possible based on the interest rate formula and HECM loan documents applicable to the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024.
- (9) The Approximate Weighted Average Gross Lifetime Interest Rate Cap is the weighted average of the maximum interest rates possible based on the interest rate formula and HECM loan documents applicable to the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024.
- (10) The Approximate Weighted Average MIP Fee is the weighted average of the MIP Fees of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024. The MIP Fee is charged for FHA mortgage insurance. The MIP Fee is the monthly mortgage insurance premium ("MIP") that accrues on each HECM.
- (11) The Approximate Weighted Average Servicing Fee Margin is the weighted average of the Servicing Fee Margins of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024. The Servicing Fee Margin represents (together with the Monthly Servicing Fee, if any) the amount of the servicing compensation payable to the Issuer to cover the Issuer's servicing costs. The Servicing Fee Margin includes the Guaranty Fee charged by Ginnie Mae for the HECM MBS guaranty at the annual rate of 0.06% and a participation agent fee, if any. The Approximate Weighted Average Servicing Fee Margin is included in the rates shown in the columns for Approximate Weighted Average Gross Interest Rate, Approximate Weighted Average Gross Margin, Approximate Weighted Average Gross Lifetime Interest Rate Floor and Approximate Weighted Average Gross Lifetime Interest Rate Cap.
- (12) The Monthly Servicing Fee is the aggregate monthly servicing fee payable to the Issuer if the full amount of the servicing cost is not included in the HECM interest rate and is in addition to the Servicing Fee Margin.
- (13) The Initial Monthly Scheduled Draw is the aggregate monthly amount that is payable to borrowers in a given month under certain types of payment plans during the first twelve month disbursement period.
- (14) The Subsequent Monthly Scheduled Draw is the aggregate monthly amount that is payable to borrowers in a given month under certain types of payment plans after the first twelve month disbursement period.

- (15) The Approximate Weighted Average Remaining Draw Term (in months) is the weighted average of the remaining draw terms of the HECMs related to the Participations underlying the related HECM MBS for such payment plan. The remaining draw term represents the number of months over which a borrower with a term or modified term payment plan will receive Monthly Scheduled Draws as of April 1, 2024.
- (16) The Initial Available Line of Credit is the aggregate of the lines of credit available to borrowers under the Modified Term, Modified Tenure and Line of Credit payment plans during the first twelve month disbursement period. The Initial Available Line of Credit does not include set asides for the Monthly Servicing Fee, if any, property charges (such as taxes, hazard insurance, ground rents or assessments) or repairs, if any.
- (17) The Available Line of Credit is the aggregate of the lines of credit available to borrowers under the Modified Term, Modified Tenure and Line of Credit payment plans during the lives of their related HECMs. The Available Line of Credit does not include set asides for the Monthly Servicing Fee, if any, property charges (such as taxes, hazard insurance, ground rents or assessments) or repairs, if any.
- (18) The sum of the applicable Maximum Claim Amounts with respect to each HECM.
- (19) These HECMs do not have draw terms or monthly scheduled draws.
- (20) Borrowers who select tenure or modified tenure payment plans have a right to receive monthly draws for their tenure in the property.
- (21) These HECMs do not have a flat Monthly Servicing Fee in addition to the Servicing Fee Margin.
- (22) The Lines of Credit related to these HECMs are fully drawn.
- (23) These HECMs are not subject to restrictions on the amount of the Available Line of Credit available to borrowers during the first twelve month disbursement period.
- (24) The draw terms for these HECMs has expired.

The actual HECM ages, gross interest rates, gross margins, gross lifetime interest rate floors, gross lifetime interest rate caps, MIP Fees, Servicing Fee Margins and remaining draw terms of many of the HECMs related to the Participations underlying the Group 1, 3 through 6, 8 through 10 and 12 through 21 and Subgroup 7A Trust Assets will differ from the approximate weighted averages shown above, perhaps significantly. See *"The Trust Assets — The Participations and the HECMs" in this Supplement*.

CPR Percentage in Effect by HECM Age

HECM Age (in months)	CPR (%)
1	0.00000
2	0.54545
3	1.09091
4	1.63636
5	2.18182
6	2.72727
7	3.27273
8	3.81818
9	4.36364
10	4.90909
11	5.45455
12	6.00000
13	6.29167
14	6.58333
15	6.87500
16	7.16667
17	7.45833
18	7.75000
19	8.04167
20	8.33333
21	8.62500
22	8.91667
23	9.20833
24	9.50000
25	9.66667
26	9.83333
27	10.00000
28	10.16667
29	10.33333
30	10.50000
31	10.66667
32	10.83333
33	11.00000
34	11.16667
35	11.33333
36	11.50000
37	11.66667
38	11.83333
39	12.00000
40	12.16667

HECM Age (in months)	CPR (%)
41	12.33333
42	12.50000
43	12.66667
44	12.83333
45	13.00000
46	13.16667
47	13.33333
48	13.50000
49	13.62240
50	13.74479
51	13.86719
52	13.98958
53	14.11198
54	14.23438
55	14.35677
56	14.47917
57	14.60156
58	14.72396
59	14.84635
60	14.96875
61	15.09115
62	15.21354
63	15.33594
64	15.45833
65	15.58073
66	15.70313
67	15.82552
68	15.94792
69	16.07031
70	16.19271
71	16.31510
72	16.43750
73	16.55990
74	16.68229
75	16.80469
76	16.92708
77	17.04948
78	17.17188
79	17.29427
80	17.41667
81	17.53906
82	17.66146
83	17.78385

HECM Age (in months)	CPR (%)
84	17.90625
85	18.02865
86	18.15104
87	18.27344
88	18.39583
89	18.51823
90	18.64063
91	18.76302
92	18.88542
93	19.00781
94	19.13021
95	19.25260
96	19.37500
97	19.49740
98	19.61979
99	19.74219
100	19.86458
101	19.98698
102	20.10938
103	20.23177
104	20.35417
105	20.47656
106	20.59896
107	20.72135
108	20.84375
109	20.96615
110	21.08854
111	21.21094
112	21.33333
113	21.45573
114	21.57813
115	21.70052
116	21.82292
117	21.94531
118	22.06771
119	22.19010
120	22.31250
121	22.43490
122	22.55729
123	22.67969
124	22.80208
125	22.92448
126	23.04688

HECM Age (in months)	CPR (%)
127	23.16927
128	23.29167
129	23.41406
130	23.53646
131	23.65885
132	23.78125
133	23.90365
134	24.02604
135	24.14844
136	24.27083
137	24.39323
138	24.51563
139	24.63802
140	24.76042
141	24.88281
142	25.00521
143	25.12760
144	25.25000
145	25.37240
146	25.49479
147	25.61719
148	25.73958
149	25.86198
150	25.98438
151	26.10677
152	26.22917
153	26.35156
154	26.47396
155	26.59635
156	26.71875
157	26.84115
158	26.96354
159	27.08594
160	27.20833
161	27.33073
162	27.45313
163	27.57552
164	27.69792
165	27.82031
166	27.94271
167	28.06510
168	28.18750
169	28.30990

HECM Age (in months)	CPR (%)
170	28.43229
171	28.55469
172	28.67708
173	28.79948
174	28.92188
175	29.04427
176	29.16667
177	29.28906
178	29.41146
179	29.53385
180	29.65625
181	29.77865
182	29.90104
183	30.02344
184	30.14583
185	30.26823
186	30.39063
187	30.51302
188	30.63542
189	30.75781
190	30.88021
191	31.00260
192	31.12500
193	31.24740
194	31.36979
195	31.49219
196	31.61458
197	31.73698
198	31.85938
199	31.98177
200	32.10417
201	32.22656
202	32.34896
203	32.47135
204	32.59375
205	32.71615
206	32.83854
207	32.96094
208	33.08333
209	33.20573
210	33.32813
211	33.45052
212	33.57292

HECM Age (in months)	CPR (%)
213	33.69531
214	33.81771
215	33.94010
216	34.06250
217	34.18490
218	34.30729
219	34.42969
220	34.55208
221	34.67448
222	34.79688
223	34.91927
224	35.04167
225	35.16406
226	35.28646
227	35.40885
228	35.53125
229	35.65365
230	35.77604
231	35.89844
232	36.02083
233	36.14323
234	36.26563
235	36.38802
236	36.51042
237	36.63281
238	36.75521
239	36.87760
240	37.00000
241	37.05000
242	37.10000
243	37.15000
244	37.20000
245	37.25000
246	37.30000
247	37.35000
248	37.40000
249	37.45000
250	37.50000
251	37.55000
252	37.60000
253	37.65000
254	37.70000
255	37.75000

HECM Age (in months)	CPR (%)
256	37.80000
257	37.85000
258	37.90000
259	37.95000
260	38.00000
261	38.05000
262	38.10000
263	38.15000
264	38.20000
265	38.25000
266	38.30000
267	38.35000
268	38.40000
269	38.45000
270	38.50000
271	38.55000
272	38.60000
273	38.65000
274	38.70000
275	38.75000
276	38.80000
277	38.85000
278	38.90000
279	38.95000
280	39.00000
281	39.05000
282	39.10000
283	39.15000
284	39.20000
285	39.25000
286	39.30000
287	39.35000
288	39.40000
289	39.45000
290	39.50000
291	39.55000
292	39.60000
293	39.65000
294	39.70000
295	39.75000
296	39.80000
297	39.85000
298	39.90000

HECM Age (in months)	CPR (%)
299	39.95000
300	40.00000
301	40.05000
302	40.10000
303	40.15000
304	40.20000
305	40.25000
306	40.30000
307	40.35000
308	40.40000
309	40.45000
310	40.50000
311	40.55000
312	40.60000
313	40.65000
314	40.70000
315	40.75000
316	40.80000
317	40.85000
318	40.90000
319	40.95000
320	41.00000
321	41.05000
322	41.10000
323	41.15000
324	41.20000
325	41.25000
326	41.30000
327	41.35000
328	41.40000
329	41.45000
330	41.50000
331	41.55000
332	41.60000
333	41.65000
334	41.70000
335	41.75000
336	41.80000
337	41.85000
338	41.90000
339	41.95000
340	42.00000
341	42.05000

HECM Age (in months)	CPR (%)
342	42.10000
343	42.15000
344	42.20000
345	42.25000
346	42.30000
347	42.35000
348	42.40000
349	42.45000
350	42.50000
351	42.55000
352	42.60000
353	42.65000
354	42.70000
355	42.75000
356	42.80000
357	42.85000
358	42.90000
359	42.95000
360 and thereafter	43.00000

Draw Curve in Effect by HECM Age

HECM Age (in months)	Annualized Draw Rate (%)
1	14.00000
2	9.00000
3	8.00000
4	7.33333
5	6.66667
6	6.00000
7	5.83333
8	5.66667
9	5.50000
10	5.33333
11	5.16667
12	5.00000
13	4.83333
14	4.66667
15	4.50000
16	4.33333
17	4.16667
18	4.00000
19	3.86111
20	3.72222
21	3.58333
22	3.44444
23	3.30556
24	3.16667
25	3.02778
26	2.88889
27	2.75000
28	2.61111
29	2.47222
30	2.33333
31	2.19444
32	2.05556
33	1.91667
34	1.77778
35	1.63889
36	1.50000
37	1.43750
38	1.37500
39	1.31250
40	1.25000

HECM Age (in months)	Annualized Draw Rate (%)
41	1.18750
42	1.12500
43	1.06250
44	1.00000
45	0.93750
46	0.87500
47	0.81250
48	0.75000
49	0.68750
50	0.62500
51	0.56250
52	0.50000
53	0.43750
54	0.37500
55	0.31250
56	0.25000
57	0.18750
58	0.12500
59	0.06250
60 and thereafter	0.00000

Underlying Certificates

Trust Asset Group or Subgroup	Issuer	Series	Class	Issue Date	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Class Principal Balance	Underlying Certificate Factor(2)	Approximate Cumulative Deferred Interest Amount	Principal Balance in Trust(3)	Percentage of Class in Trust	Approximate Weighted Average Gross Interest Rate of HECMs(4)	Approximate Weighted Average HECM Age (in months)(4)
2	Ginnie Mae	2022-H19	FD	September 30, 2022	38382YXY4	(5)	FLT/HWAC/HZ	September 2072	HPT	\$50,000,000	1.02732865	N/A	\$51,366,432	100%	7.198%	21
7B	Ginnie Mae	2021-H13	FD	August 30, 2021	38382YAH6	(5)	FLT/HWAC/HZ	August 2071	HPT	49,040,867	0.89915999	N/A	35,111,970	79.6269507225	7.022	34
11	Ginnie Mae	2021-H11	GF	July 30, 2021	38380QP2	(5)	FLT/HWAC/HZ	July 2071	HPT	49,129,366	0.94734635	N/A	46,542,525	100	6.951	34

(1) As defined under “Class Types” in Appendix I to the Base Offering Circular.

(2) Underlying Certificate Factors are as of April 2024.

(3) The Principal Balance in Trust was obtained using the current Class Principal Balance of the related Underlying Certificate from data provided to the Sponsor by the participation agent as of April 1, 2024 instead of the truncated balance from ginnie Mae.gov.

(4) Based on information as of the first Business Day of April 2024.

(5) See “Terms Sheet — Interest Rates” in the related Underlying Certificate Disclosure Document.

- (1) The information in this Updated Exhibit A is provided by the Sponsor as of April 1, 2024. It is based on information regarding the HECM MBS, the related Participations and the HECMs related to the Participations underlying the Group 2 and 11 and Subgroup 7B Trust Assets. All weighted averages provided in this Updated Exhibit A are weighted based on the outstanding principal amounts of the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024. The information shown in this Updated Exhibit A is for 100% of the relevant pool; however, the Group 3 and 5 securities are only entitled to the Group 2 and 11 and Subgroup 7B Trust Assets.
- (2) The HECM MBS Principal Balance is the sum of the outstanding principal amounts of the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024.
- (3) The Approximate Weighted Average HECM Age (in months) is the weighted average age of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024.
- (4) The Rate Reset Frequency is a period, whether annually or monthly, that the interest rate of each adjustable rate HECM resets under the interest rate formula and HECM loan documents applicable to each adjustable rate HECM.
- (5) The Approximate Weighted Average Next Rate Reset Month is the weighted average number of months until the interest rate of each adjustable rate HECM resets under the interest rate formula and HECM loan documents applicable to each adjustable rate HECM. For example, an entry of "1" signifies that the Approximate Weighted Average Next Rate Reset Month for the adjustable rate HECM's rate is the first day of May 2024.
- (6) The Approximate Weighted Average Gross Interest Rate is the weighted average of the gross interest rates of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024.
- (7) The Approximate Weighted Average Gross Margin is the weighted average of the gross margins of the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024.
- (8) The Approximate Weighted Average Gross Lifetime Interest Rate Floor is the weighted average of the lowest interest rates possible based on the interest rate formula and HECM loan documents applicable to the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024.
- (9) The Approximate Weighted Average Gross Lifetime Interest Rate Cap is the weighted average of the maximum interest rates possible based on the interest rate formula and HECM loan documents applicable to the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024.
- (10) The Approximate Weighted Average MIP Fee is the weighted average of the MIP Fees of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024. The MIP Fee is charged for FHA mortgage insurance. The MIP Fee is the monthly mortgage insurance premium ("MIP") that accrues on each HECM.
- (11) The Approximate Weighted Average Servicing Fee Margin is the weighted average of the Servicing Fee Margins of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of April 1, 2024. The Servicing Fee Margin represents (together with the Monthly Servicing Fee, if any) the amount of the servicing compensation payable to the Issuer to cover the Issuer's servicing costs. The Servicing Fee Margin

includes the Guaranty Fee charged by Ginnie Mae for the HECM MBS guaranty at the annual rate of 0.06% and a participation agent fee, if any. The Approximate Weighted Average Servicing Fee Margin is included in the rates shown in the columns for Approximate Weighted Average Gross Interest Rate, Approximate Weighted Average Gross Margin, Approximate Weighted Average Gross Lifetime Interest Rate Floor and Approximate Weighted Average Gross Lifetime Interest Rate Cap.

- (12) The Monthly Servicing Fee is the aggregate monthly servicing fee payable to the Issuer if the full amount of the servicing cost is not included in the HECM interest rate and is in addition to the Servicing Fee Margin.
- (13) The Initial Monthly Scheduled Draw is the aggregate monthly amount that is payable to borrowers in a given month under certain types of payment plans during the first twelve month disbursement period.
- (14) The Subsequent Monthly Scheduled Draw is the aggregate monthly amount that is payable to borrowers in a given month under certain types of payment plans after the first twelve month disbursement period.
- (15) The Approximate Weighted Average Remaining Draw Term (in months) is the weighted average of the remaining draw terms of the HECMs related to the Participations underlying the related HECM MBS for such payment plan. The remaining draw term represents the number of months over which a borrower with a term or modified term payment plan will receive Monthly Scheduled Draws as of April 1, 2024.
- (16) The Initial Available Line of Credit is the aggregate of the lines of credit available to borrowers under the Modified Term, Modified Tenure and Line of Credit payment plans during the first twelve month disbursement period. The Initial Available Line of Credit does not include set asides for the Monthly Servicing Fee, if any, property charges (such as taxes, hazard insurance, ground rents or assessments) or repairs, if any.
- (17) The Available Line of Credit is the aggregate of the lines of credit available to borrowers under the Modified Term, Modified Tenure and Line of Credit payment plans during the lives of their related HECMs. The Available Line of Credit does not include set asides for the Monthly Servicing Fee, if any, property charges (such as taxes, hazard insurance, ground rents or assessments) or repairs, if any.
- (18) The sum of the applicable Maximum Claim Amounts with respect to each HECM.
- (19) These HECMs do not have draw terms or monthly scheduled draws.
- (20) Borrowers who select tenure or modified tenure payment plans have a right to receive monthly draws for their tenure in the property.
- (21) These HECMs do not have a flat Monthly Servicing Fee in addition to the Servicing Fee Margin.
- (22) These HECMs are not subject to restrictions on the amount of the Available Line of Credit available to borrowers during the first twelve month disbursement period.

The actual HECM ages, gross interest rates, gross margins, gross lifetime interest rate floors, gross lifetime interest rate caps, MIP Fees, Servicing Fee Margins and remaining draw terms of many of the HECMs related to the Participations underlying the Group 2 and 11 and Subgroup 7B Trust Assets will differ from the approximate weighted averages shown above, perhaps significantly. See *"The Trust Assets — The Participations" in this Supplement*.



\$640,609,913

**Government National
Mortgage Association**

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**Guaranteed HECM MBS REMIC
Pass-Through Securities
and MX Securities
Ginnie Mae REMIC Trust 2024-H07**

**OFFERING CIRCULAR SUPPLEMENT
April 24, 2024**

**Citigroup
Roberts & Ryan Investments Inc.**
