Offering Circular Supplement
(To Base Offering Circular dated March 1, 2017)

Ginnie Mae
Our Guaranty Matters

$735,334,186
Government National Mortgage Association
GINNIE MAE®

Guaranteed HECM MBS REMIC Pass-Through Securities and MX Securities
Ginnie Mae REMIC Trust 2019-H15

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.

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 1						
AI	$33,329,821	(5)	NTL(HPT)	HWAC/IO/DLY	38380LZT3	August 2069
FA	33,329,821	(5)	HPT	FLT/HWAC/HZ	38380LZU0	August 2069
Security Group 2						
AF	33,241,101	(5)	HPT	FLT/HWAC/HZ	38380LZV8	August 2069
IA	33,241,101	(5)	NTL(HPT)	HWAC/IO/DLY	38380LZW6	August 2069
Security Group 3						
BI	65,056,853	(5)	NTL(HPT)	HWAC/IO/DLY	38380LZX4	April 2069
FB	65,056,853	(5)	HPT	FLT/HWAC/HZ	38380LZY2	April 2069
Security Group 4						
CI	36,924,814	(5)	NTL(HPT)	HWAC/IO/DLY	38380LZZ9	July 2069
FC	36,924,814	(5)	HPT	FLT/HWAC/HZ	38380LA29	July 2069
Security Group 5						
CF	40,349,673	(5)	HPT	FLT/HWAC/HZ	38380LA37	September 2069
IC	40,349,673	(5)	NTL(HPT)	HWAC/IO/DLY	38380LA45	September 2069
Security Group 6						
DI	48,790,844	(5)	NTL(HPT)	HWAC/IO/DLY	38380LA52	September 2069
FD	48,790,844	(5)	HPT	FLT/HWAC/HZ	38380LA60	September 2069
Security Group 7						
DF	40,629,121	(5)	HPT	FLT/HWAC/HZ	38380LA78	September 2069
ID	40,629,121	(5)	NTL(HPT)	HWAC/IO/DLY	38380LA86	September 2069
Security Group 8						
EI	53,082,626	(5)	NTL(HPT)	HWAC/IO/DLY	38380LA94	September 2069
FE	53,082,626	(5)	HPT	FLT/HWAC/HZ	38380LB28	September 2069
Security Group 9						
EF	50,427,236	(5)	HPT	FLT/HWAC/HZ	38380LB36	September 2069
IE	50,427,236	(5)	NTL(HPT)	HWAC/IO/DLY	38380LB44	September 2069
Security Group 10						
FG(1)	20,067,979	(5)	HPT	FLT/HWAC/HZ	38380LB51	September 2069
GI(1)	20,067,979	(5)	NTL(HPT)	HWAC/IO/DLY	38380LB69	September 2069
Security Group 11						
GF(1)	24,686,779	(5)	HPT	FLT/HWAC/HZ	38380LB77	September 2069
IG(1)	24,686,779	(5)	NTL(HPT)	HWAC/IO/DLY	38380LB85	September 2069
Security Group 12						
HF(1)	26,474,089	(5)	HPT	FLT/HWAC/HZ	38380LB93	September 2069
IH	26,474,089	(5)	NTL(HPT)	HWAC/IO/DLY	38380LC27	September 2069
Security Group 13						
FL(1)	20,000,000	(5)	HPT	FLT/HWAC/HZ	38380LC35	September 2069
IJ	20,000,000	(5)	NTL(HPT)	HWAC/IO/DLY	38380LC43	September 2069
Security Group 14						
FM(1)	22,000,000	(5)	HPT	FLT/HWAC/HZ	38380LC50	September 2069
MF	15,228,831	(5)	HPT	FLT/HWAC/HZ	38380LC68	September 2069
MI	37,228,831	(5)	NTL(HPT)	HWAC/IO/DLY	38380LC76	September 2069
Security Group 15						
IL	46,634,227	(5)	NTL(HPT)	HWAC/IO/DLY	38380LC92	August 2069
LF	46,634,227	(5)	HPT	FLT/HWAC/HZ	38380LC84	August 2069
Security Group 16						
GA	36,282,861	2.25%	SC/HSEQ	FIX/HZ	38380LD26	August 2069
GZ	333,080	(5)	SC/HSEQ	HWAC/HZ/DLY	38380LD34	August 2069
IJ	66,282,861	(5)	NTL(SC/HSEQ)	HWAC/IO/DLY	38380LD42	August 2069
JA	30,000,000	2.10	SC/HSEQ	FIX/HZ	38380LD59	August 2069
Security Group 17						
FJ	21,965,444	(5)	HPT	FLT/HWAC/HZ	38380LD67	September 2069
IJ	21,965,444	(5)	NTL(HPT)	HWAC/IO/DLY	38380LD75	September 2069
Security Group 18						
IN	41,567,344	(5)	NTL(HPT)	HWAC/IO/DLY	38380LD83	May 2069
NF	41,567,344	(5)	HPT	FLT/HWAC/HZ	38380LD91	May 2069
Security Group 19						
KF(1)	28,261,463	(5)	HPT	FLT/HWAC/HZ	38380LE25	September 2069
KI	28,261,463	(5)	NTL(HPT)	HWAC/IO/DLY	38380LE33	September 2069
Residuals						
RR	0	0.00	NPR	NPR	38380LE41	September 2069
RR4	0	0.00	NPR	NPR	38380LE58	July 2069

(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.*

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-26 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 September 30, 2019.

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.

Citigroup **Mischler Financial Group, Inc.**

The date of this Offering Circular Supplement is September 24, 2019.

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, July 1, 2011, November 1, 2013 or June 1, 2014, 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 16 Securities, each disclosure document 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.

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: Mischler Financial Group, Inc.

Trustee: U.S. Bank National Association

Tax Administrator: The Trustee

Closing Date: September 30, 2019

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 October 2019.

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)
1	Ginnie Mae II[4]	$33,329,821	(5)(6)	50
2	Ginnie Mae II[7]	33,241,101	(8)(9)	50
3	Ginnie Mae II[10]	65,056,853	(8)(11)	50
4	Ginnie Mae II[12]	36,924,814	(8)(13)	50
5	Ginnie Mae II[14]	40,349,673	(8)(15)	50
6	Ginnie Mae II[16]	48,790,844	(8)(17)	50
7	Ginnie Mae II[18]	40,629,121	(8)(19)	50
8	Ginnie Mae II[20]	53,082,626	(8)(21)	50
9	Ginnie Mae II[22]	50,427,236	(8)(23)	50
10	Ginnie Mae II[24]	20,067,979	(8)(25)	50
11	Ginnie Mae II[26]	24,686,779	(8)(27)	50
12	Ginnie Mae II[28]	26,474,089	(8)(29)	50
13	Ginnie Mae II[30]	20,000,000	(8)(31)	50
14	Ginnie Mae II[32]	37,228,831	(8)(33)	50
15	Ginnie Mae II[34]	46,634,227	(5)(35)	50
16A	Underlying Certificate	14,187,047	(36)	(36)
16B	Underlying Certificate	2,532,683	(36)	(36)
16C	Ginnie Mae II[37]	49,896,211	(38)	50
17	Ginnie Mae II[39]	21,965,444	(8)(40)	50
18	Ginnie Mae II[41]	41,567,344	(8)(42)	50
19	Ginnie Mae II[43]	28,261,463	(8)(44)	50

(1) The Group 16 Trust Assets consist of subgroups, Subgroup 16A, Subgroup 16B and Subgroup 16C (each, a "Subgroup").

(2) The Group 1 through 15, 17, 18 and 19 and Subgroup 16C 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 is set forth in Exhibit A to this Supplement.

(3) The HECM MBS Rate for each Group 1 through 15, 17, 18 and 19 and Subgroup 16C 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) The Group 1 Trust Assets consist of Ginnie Mae HECM MBS pools AZ4026, BG9953, BK5149, BN9684, BN9688, BN9701, BO8369, BP0545, BP3724 and BP3729.

(5) The applicable index for each of the Group 1 and 15 Trust Assets is one-month LIBOR ("One-Month LIBOR"). The actual HECM lifetime caps on interest rate adjustments may limit whether the HECM MBS Rate for a particular Group 1 or 15 Trust Asset remains at One-Month LIBOR (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 1 through 15, 17, 18 and 19 securities" in this Supplement*.

(6) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 1 HECM MBS pools range from 0.775% to 2.207%.

(7) The Group 2 Trust Assets consist of Ginnie Mae HECM MBS pools BK5145, BN2889, BO8366 and BP3722.

(8) The applicable index for each of the Group 2 through 14, 17, 18 and 19 Trust Assets is one-year LIBOR ("One-Year LIBOR"). The actual HECM lifetime and annual caps on interest rate adjustments may limit whether the HECM MBS Rate for a particular Group 2 through 14, 17, 18 or 19 Trust Asset remains at One-Year LIBOR (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 1 through 15, 17, 18 and 19 securities" in this Supplement*.

(9) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 2 HECM MBS pools range from 2.197% to 2.577%.

(10) The Group 3 Trust Assets consist of Ginnie Mae HECM MBS pools BI8329, BJ5461, BJ5520, BJ5529 and BJ7956.

(11) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 3 HECM MBS pools range from 0.640% to 2.640%.

(12) The Group 4 Trust Assets consist of Ginnie Mae HECM MBS pools BK5125, BK5134, BM4318, BM4324 and BM8882.

(13) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 4 HECM MBS pools range from 0.943% to 3.515%.

(14) The Group 5 Trust Assets consist of Ginnie Mae HECM MBS pools BO9112, BP0541 and BP3730.

(15) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 5 HECM MBS pools range from 1.291% to 3.015%.

(16) The Group 6 Trust Assets consist of Ginnie Mae HECM MBS pools BK5148, BO9113 and BP3733.

(17) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 6 HECM MBS pools range from 0.890% to 3.515%.

(18) The Group 7 Trust Assets consist of Ginnie Mae HECM MBS pools BO9111, BP3730 and BP3731.

(19) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 7 HECM MBS pools range from 1.140% to 2.140%.

(20) The Group 8 Trust Assets consist of Ginnie Mae HECM MBS pools BE9485, BK5116, BK5127, BK5144 and BO1460.

(21) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 8 HECM MBS pools range from 1.140% to 2.265%.

(22) The Group 9 Trust Assets consist of Ginnie Mae HECM MBS pools BK5116, BK5126, BK5141 and BP3728.

(23) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 9 HECM MBS pools range from 1.140% to 2.265%.

(24) The Group 10 Trust Asset consists of Ginnie Mae HECM MBS pool BP0549.

(25) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 10 HECM MBS pool range from 1.307% to 1.765%.

(26) The Group 11 Trust Assets consist of Ginnie Mae HECM MBS pools BE9480, BK5146, BM0996, BO9090 and BP0552.

(27) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 11 HECM MBS pools range from 1.172% to 2.092%.

(28) The Group 12 Trust Assets consist of Ginnie Mae HECM MBS pools BO9108, BO9109 and BP0546.

(29) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 12 HECM MBS pools range from 2.283% to 2.532%.

(30) The Group 13 Trust Assets consist of Ginnie Mae HECM MBS pools BL9409, BN2892 and BN2903.

(31) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 13 HECM MBS pools range from 1.390% to 2.970%.

(32) The Group 14 Trust Assets consist of Ginnie Mae HECM MBS pools BJ1170, BK5142, BM0995, BN2876, BN2892, BN2897, BN8572 and BO7448.

(33) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 14 HECM MBS pools range from 0.640% to 3.000%.

(34) The Group 15 Trust Assets consist of Ginnie Mae HECM MBS pools 899415, AE0480, AF5191, AF5198, AH4551, AK0219, AK8710, BE5570, BK5130, BK5139, BK5147, BN2871, BN2872, BN2891, BO1447, BO1454, BO8362, BO8364, BO8367, BO8370, BO9091, BO9100 and BO9101.

(35) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 15 HECM MBS pools range from 1.640% to 2.597%.

(36) Certain information regarding the Underlying Certificates is set forth in Exhibits D and E to this Supplement.

(37) The Subgroup 16C Trust Assets consist of Ginnie Mae HECM MBS pools 710061, 710070, 710074, 710081, 721648, 721656, 725610, 725874, 731487, 731493, 751407, 751741, 756680, 756693, 756704, 756713, 759704, 765152, 766536, 766561, 771803, 773438, 773443, 777410, 777432, 777434, 791929, 791962, 791971, 798510, AA1721, AA1722, AA1723, AA7527, AA7554, AB6529, AC0954, AC0972, AC9906, AE0476, AF7329, AF7356, AG8195, AG8201, AH1099, AH1210, AH1242, AM4006, AN4735, AO0446, AO4623, AQ1083, AQ3530, AR3404, AS2327, AS5980, AU3115, AU3123, AU3149, AU3178, AU3184, AW1855, AY2228, AY2304, AY4767, AY9547, AZ2437, AZ7262, AZ7265, BA7340, BA7681, BB0099, BB5610, BB9557, BC0788, BC1861, BC8813, BK9424, BN1312, BN2879, BO1462, BO1463, BO8365 and BP3726.

(38) The interest rates of the Participations (net of the related Servicing Fee Margin) underlying the Subgroup 16C HECM MBS pools at issuance ranged from 3.390% to 6.815%.

(39) The Group 17 Trust Asset consists of Ginnie Mae HECM MBS pool BN2900.

(40) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 17 HECM MBS pool range from 1.765% to 2.987%.

(41) The Group 18 Trust Assets consist of Ginnie Mae HECM MBS pools BE5587, BE5588, BK5116 and BN1304.

(42) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 18 HECM MBS pools range from 1.140% to 1.814%.

(43) The Group 19 Trust Assets consist of Ginnie Mae HECM MBS pools BN2887, BN2895, BN2902 and BP3725.

(44) The approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the Group 19 HECM MBS pools range from 2.187% to 2.454%.

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 through 15, 17, 18 and 19 and Subgroup 16C Trust Assets: The assumed characteristics of the HECMs and the Participations underlying the Group 1 through 15, 17, 18 and 19 and Subgroup 16C 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 through 15, 17, 18 and 19 and Subgroup 16C 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 Subgroup 16A and 16B Underlying Certificates: The assumed characteristics of the HECMs and the Participations underlying the Subgroup 16A and 16B Underlying Certificates are identified in the respective updated Exhibit A for each of the Underlying Certificates (the "Updated Exhibits 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 Subgroup 16A and 16B Underlying Certificates will be the same as the assumed characteristics identified in the Updated Exhibits 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 Security 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 Interest Rates for the Fixed Rate Classes are shown on the front cover of this Supplement.

The Floating Rate Classes will bear interest at per annum rates based on One-Month LIBOR or One-Year LIBOR as follows:

Class	Interest Rate Formula(1)	Initial Interest Rate(2)	Minimum Rate(3)	Maximum Rate(4)	Delay (in days)	One-Month LIBOR or One-Year LIBOR for Minimum Interest Rate
AF	One-Month LIBOR + 0.85%	2.97000%	0.85%	(5)	0	0.00%
CF	One-Month LIBOR + 0.70%	2.78000%	0.70%	7.50%	0	0.00%
DF	One-Month LIBOR + 0.90%	2.98000%	0.90%	7.50%	0	0.00%
EF	One-Month LIBOR + 0.63%	2.72000%	0.63%	(6)	0	0.00%
F	One-Month LIBOR + 0.60%	2.65000%	0.60%	7.50%	0	0.00%
FA	One-Month LIBOR + 0.65%	2.76000%	0.65%	(7)	0	0.00%
FB	One-Month LIBOR + 0.70%	2.76700%	0.70%	(8)	0	0.00%
FC	One-Month LIBOR + 0.65%	2.81200%	0.65%	7.50%	0	0.00%
FD	One-Month LIBOR + 0.70%	2.78000%	0.70%	7.50%	0	0.00%
FE	One-Month LIBOR + 0.63%	2.77000%	0.63%	(9)	0	0.00%
FG	One-Month LIBOR + 0.60%	2.65000%	0.60%	7.50%	0	0.00%
FH	One-Year LIBOR + 0.35%	2.35000%	0.35%	7.50%	0	0.00%
FJ	One-Month LIBOR + 0.60%	2.65000%	0.60%	(10)	0	0.00%
FL	One-Month LIBOR + 0.65%	2.70000%	0.65%	7.50%	0	0.00%
FM	One-Month LIBOR + 0.65%	2.70000%	0.65%	7.50%	0	0.00%
GF	One-Month LIBOR + 0.60%	2.65000%	0.60%	7.50%	0	0.00%
HF	One-Year LIBOR + 0.35%	2.35000%	0.35%	7.50%	0	0.00%
JF	One-Month LIBOR + 0.65%	2.70000%	0.65%	7.50%	0	0.00%
KF	One-Year LIBOR + 0.35%	2.35000%	0.35%	7.50%	0	0.00%
LF	One-Month LIBOR + 0.50%	2.55700%	0.50%	11.00%	0	0.00%
MF	One-Month LIBOR + 1.05%	3.10000%	1.05%	(11)	0	0.00%
NF	One-Month LIBOR + 0.63%	2.68000%	0.63%	(12)	0	0.00%

(1) One-Month LIBOR and One-Year LIBOR 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 of the Floating Rate Classes (other than Classes FH, HF and KF) will adjust monthly thereafter. The Interest Rate for each of Classes FH, HF and KF will adjust annually, beginning with the Accrual Period related to the Distribution Date in October 2020.

(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. In the case of Classes F, FH and JF, the minimum rate for any Accrual Period will be limited by the aggregate interest accrued on the related REMIC Classes for that Accrual Period.

(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 for the related Trust Asset Group. In the case of Classes F, FH and JF, the maximum rate for any Accrual Period will be limited by the aggregate interest accrued on the related REMIC Classes for that Accrual Period. *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 Class AF for any Accrual Period will be the WACR for Trust Asset Group 2.

(6) The maximum rate for Class EF for any Accrual Period will be the WACR for Trust Asset Group 9.

(7) The maximum rate for Class FA for any Accrual Period will be the WACR for Trust Asset Group 1.

(8) The maximum rate for Class FB for any Accrual Period will be the WACR for Trust Asset Group 3.

(9) The maximum rate for Class FE for any Accrual Period will be the WACR for Trust Asset Group 8.

(10) The maximum rate for Class FJ for any Accrual Period will be the WACR for Trust Asset Group 17.

(11) The maximum rate for Class MF for any Accrual Period will be the WACR for Trust Asset Group 14.

(12) The maximum rate for Class NF for any Accrual Period will be the WACR for Trust Asset Group 18.

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 Class GZ are set forth in the table below.

Class	Approximate Initial Interest Rate[1]
AI	1.22033%
BI	1.57767%
CI	1.09668%
DI	0.70411%
EI	1.03117%
GI	0.85233%
GZ	4.26829%
IA	2.20316%
IC	0.81330%
ID	0.76281%
IE	1.08313%
IG	1.70932%
IH	2.86990%
IJ	2.08618%
IL	1.96151%
IN	1.77972%
IO[2]	1.32504%
JI	1.39067%
KI	2.81214%
LI	1.78627%
MI	0.76428%

(1) The approximate initial Interest Rates for the Classes set forth in the table above were calculated using the assumed characteristics of the Group 1 through 15, 17, 18 and 19 and Subgroup 16C HECMs and the Participations underlying the related Group 1 through 15, 17, 18 and 19 and Subgroup 16C Trust Assets set forth in Exhibit A, which are provided by the Sponsor as of September 1, 2019. The approximate initial Interest Rate for Class IJ was also calculated using the assumed characteristics of the Subgroup 16A and Subgroup 16B HECMs and the Participations underlying the related Subgroup 16A and Subgroup 16B Trust Assets set forth in Exhibit E, which are provided by the Sponsor as of September 1, 2019. 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 initial 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.

Class GZ 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.

Class 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 notional balance for such Accrual Period.

Class AI Interest Rate: 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 Group 1 Trust Assets over (II) the Class FA Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 1 Trust Assets as of the related Record Date for Class AI.

Class BI Interest Rate: 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 Group 3 Trust Assets over (II) the Class FB Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 3 Trust Assets as of the related Record Date for Class BI.

Class CI Interest Rate: 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 Group 4 Trust Assets over (II) the Class FC Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 4 Trust Assets as of the related Record Date for Class CI.

Class DI Interest Rate: 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 Group 6 Trust Assets over (II) the Class FD Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 6 Trust Assets as of the related Record Date for Class DI.

Class EI Interest Rate: 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 Group 8 Trust Assets over (II) the Class FE Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 8 Trust Assets as of the related Record Date for Class EI.

Class GI Interest Rate: 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 Group 10 Trust Assets over (II) the Class FG Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 10 Trust Assets as of the related Record Date for Class GI.

Class IA Interest Rate: 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 Group 2 Trust Assets over (II) the Class AF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 2 Trust Assets as of the related Record Date for Class IA.

Class IC Interest Rate: 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 Group 5 Trust Assets over (II) the Class CF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 5 Trust Assets as of the related Record Date for Class IC.

Class ID Interest Rate: 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 Group 7 Trust Assets over (II) the Class DF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 7 Trust Assets as of the related Record Date for Class ID.

Class IE Interest Rate: 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 Group 9 Trust Assets over (II) the Class EF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 9 Trust Assets as of the related Record Date for Class IE.

Class IG Interest Rate: 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 Group 11 Trust Assets over (II) the Class GF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 11 Trust Assets as of the related Record Date for Class IG.

Class IH Interest Rate: 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 Group 12 Trust Assets over (II) the Class HF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 12 Trust Assets as of the related Record Date for Class IH.

Class IJ Interest Rate: 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 Group 16 Trust Assets over (II) the sum of the Class GA Interest Accrual Amount, the Class GZ Interest Accural Amount and the Class JA Interest Accrual Amount for such Distribution Date, divided by (b) the sum of the outstanding Class GA Principal Balance, the Class JA Principal Balance and the Class IJ Deferred Interest Amount as of the related Record Date for Class IJ.

Class IL Interest Rate: 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 Group 15 Trust Assets over (II) the Class LF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 15 Trust Assets as of the related Record Date for Class IL.

Class IN Interest Rate: 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 Group 18 Trust Assets over (II) the Class NF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 18 Trust Assets as of the related Record Date for Class IN.

Class JI Interest Rate: 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 Group 17 Trust Assets over (II) the Class FJ Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 17 Trust Assets as of the related Record Date for Class JI.

Class KI Interest Rate: 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 Group 19 Trust Assets over (II) the Class KF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 19 Trust Assets as of the related Record Date for Class KI.

Class LI Interest Rate: 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 Group 13 Trust Assets over (II) the Class FL Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 13 Trust Assets as of the related Record Date for Class LI.

Class MI Interest Rate: 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 Group 14 Trust Assets over (II) the sum of the Class FM Interest Accrual Amount and the Class MF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 14 Trust Assets as of the related Record Date for Class MI.

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. 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 2

The Group 2 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 3

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

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

2. To FB, in reduction of its Class Principal Balance, up to the amount of the Class FB 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 4

The Group 4 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 5

The Group 5 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 6

The Group 6 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 7

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

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

2. To DF, in reduction of its Class Principal Balance, up to the amount of the Class DF 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 8

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

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

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

3. To EI, until the Class EI 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 EF and IE, pro rata based on their respective Interest Accrual Amounts, up to the Class EF Interest Accrual Amount and the Class IE Interest Accrual Amount for such Distribution Date

2. To EF, in reduction of its Class Principal Balance, up to the amount of the Class EF 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 10

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

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

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

3. To GI, until the Class GI 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 GF and IG, pro rata based on their respective Interest Accrual Amounts, up to the Class GF Interest Accrual Amount and the Class IG Interest Accrual Amount for such Distribution Date

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

3. To IG, until the Class IG 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 HF and IH, pro rata based on their respective Interest Accrual Amounts, up to the Class HF Interest Accrual Amount and the Class IH Interest Accrual Amount for such Distribution Date

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

3. To IH, until the Class IH 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 FL and LI, pro rata based on their respective Interest Accrual Amounts, up to the Class FL Interest Accrual Amount and the Class LI Interest Accrual Amount for such Distribution Date

2. To FL, in reduction of its Class Principal Balance, up to the amount of the Class FL 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 14

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

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

2. Concurrently, to FM and MF, pro rata, 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 MI, until the Class MI 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 GA, IJ and JA, pro rata based on their respective Interest Accrual Amounts, up to the Class GA Interest Accrual Amount, the Class IJ Interest Accrual Amount and the Class JA Interest Accrual Amount for such Distribution Date

2. Concurrently, to GA and JA, pro rata based on their respective Class Principal Balances, in reduction of their Class Principal Balances, up to the amount of the Group 16 Principal Distribution Amount for such Distribution Date, until retired

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

4. To GZ, up to the Class GZ Interest Accrual Amount for such Distribution Date

5. To GZ, 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 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 18

The Group 18 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

SECURITY GROUP 19

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

1. Concurrently, to KF and KI, pro rata based on their respective Interest Accrual Amounts, up to the Class KF Interest Accrual Amount and the Class KI 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 KI, until the Class KI Deferred Interest Amount is reduced to zero

Available Distribution Amount: For each of Security Groups 1 through 15, 17, 18 and 19, 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 Security Group 16, with respect to each Distribution Date, the amounts received in respect of the Group 16 Trust Assets on such Distribution Date.

Class AF Interest Accrual Amount: 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 Class AF as of the related Record Date. If, on any Distribution Date, the Class AF Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class AF pursuant to step 1. under Security Group 2 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class AF (the "Class AF Principal Balance").

Class AF Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 2 Available Distribution Amount for such Distribution Date over (b) the sum of the Class AF Interest Accrual Amount and the Class IA Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class AF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 2 Trust Assets as of the related Record Date for Class AF.

Class AI Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class AI Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class AI on all prior Distribution Dates plus (b) the amount distributed in respect of Class AI on such Distribution Date pursuant to step 1. under Security Group 1 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class AI Deferred Interest Amount can be calculated by subtracting the Class FA Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 1 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class AI Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class AI Interest Rate on the Class Notional Balance of Class AI (the "Class AI Notional Balance") as of the related Record Date.

Class BI Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class BI Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class BI on all prior Distribution Dates plus (b) the amount distributed in respect of Class BI on such Distribution Date pursuant to step 1. under Security Group 3 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class BI Deferred Interest Amount can be calculated by subtracting the Class FB Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 3 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class BI Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class BI Interest Rate on the Class Notional Balance of Class BI (the "Class BI Notional Balance") as of the related Record Date.

Class CF Interest Accrual Amount: 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 Class CF as of the related Record Date. If, on any Distribution Date, the Class CF Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class CF pursuant to step 1. under Security Group 5 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class CF (the "Class CF Principal Balance").

Class CF Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 5 Available Distribution Amount for such Distribution Date over (b) the sum of the Class CF Interest Accrual Amount and the Class IC Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class CF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 5 Trust Assets as of the related Record Date for Class CF.

Class CI Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class CI Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class CI on all prior Distribution Dates plus (b) the amount distributed in respect of Class CI on such Distribution Date pursuant to step 1. under Security Group 4 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class CI Deferred Interest Amount can be calculated by subtracting the Class FC Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 4 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class CI Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class CI Interest Rate on the Class Notional Balance of Class CI (the "Class CI Notional Balance") as of the related Record Date.

Class DF Interest Accrual Amount: 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 Class DF as of the related Record Date. If, on any Distribution Date, the Class DF Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class DF pursuant to step 1. under Security Group 7 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class DF (the "Class DF Principal Balance").

Class DF Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 7 Available Distribution Amount for such Distribution Date over (b) the sum of the Class DF Interest Accrual Amount and the Class ID Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class DF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 7 Trust Assets as of the related Record Date for Class DF.

Class DI Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class DI Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class DI on all prior Distribution Dates plus (b) the amount distributed in respect of Class DI on such Distribution Date pursuant to step 1. under Security Group 6 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class DI Deferred Interest Amount can be calculated by subtracting the Class FD Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 6 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class DI Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class DI Interest Rate on the Class Notional Balance of Class DI (the "Class DI Notional Balance") as of the related Record Date.

Class EF Interest Accrual Amount: 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 Class EF as of the related Record Date. If, on any Distribution Date, the Class EF Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class EF pursuant to step 1. under Security Group 9 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class EF (the "Class EF Principal Balance").

Class EF Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 9 Available Distribution Amount for such Distribution Date over (b) the sum of the Class EF Interest Accrual Amount and the Class IE Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class EF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 9 Trust Assets as of the related Record Date for Class EF.

Class EI Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class EI Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class EI on all prior Distribution Dates plus (b) the amount distributed in respect of Class EI on such Distribution Date pursuant to step 1. under Security Group 8 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class EI Deferred Interest Amount can be calculated by subtracting the Class FE Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 8 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class EI Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class EI Interest Rate on the Class Notional Balance of Class EI (the "Class EI Notional Balance") as of the related Record Date.

Class FA Interest Accrual Amount: 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 Class FA as of the related Record Date. If, on any Distribution Date, the Class FA Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class FA pursuant to step 1. under Security Group 1 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class FA (the "Class FA Principal Balance").

Class FA Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 1 Available Distribution Amount for such Distribution Date over (b) the sum of the Class AI Interest Accrual Amount and the Class FA Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class FA Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 1 Trust Assets as of the related Record Date for Class FA.

Class FB Interest Accrual Amount: 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 Class FB as of the related Record Date. If, on any Distribution Date, the Class FB Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class FB pursuant to step 1. under Security Group 3 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class FB (the "Class FB Principal Balance").

Class FB Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 3 Available Distribution Amount for such Distribution Date over (b) the sum of the Class BI Interest Accrual Amount and the Class FB Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class FB Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 3 Trust Assets as of the related Record Date for Class FB.

Class FC Interest Accrual Amount: 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 Class FC as of the related Record Date. If, on any Distribution Date, the Class FC Interest Accrual Amount

for such Distribution Date exceeds the amount distributed in respect of Class FC pursuant to step 1. under Security Group 4 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class FC (the "Class FC Principal Balance").

Class FC Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 4 Available Distribution Amount for such Distribution Date over (b) the sum of the Class CI Interest Accrual Amount and the Class FC Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class FC Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 4 Trust Assets as of the related Record Date for Class FC.

Class FD Interest Accrual Amount: 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 Class FD as of the related Record Date. If, on any Distribution Date, the Class FD Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class FD pursuant to step 1. under Security Group 6 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class FD (the "Class FD Principal Balance").

Class FD Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 6 Available Distribution Amount for such Distribution Date over (b) the sum of the Class DI Interest Accrual Amount and the Class FD Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class FD Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 6 Trust Assets as of the related Record Date for Class FD.

Class FE Interest Accrual Amount: 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 Class FE as of the related Record Date. If, on any Distribution Date, the Class FE Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class FE pursuant to step 1. under Security Group 8 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class FE (the "Class FE Principal Balance").

Class FE Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 8 Available Distribution Amount for such Distribution Date over (b) the sum of the Class EI Interest Accrual Amount and the Class FE Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class FE Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 8 Trust Assets as of the related Record Date for Class FE.

Class FG Interest Accrual Amount: 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 Class FG as of the related Record Date. If, on any Distribution Date, the Class FG Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class FG pursuant to step 1. under Security Group 10 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class FG (the "Class FG Principal Balance").

Class FG Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 10 Available Distribution Amount for such Distribution Date over (b) the sum of the Class FG Interest Accrual Amount and the Class GI Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class FG Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 10 Trust Assets as of the related Record Date for Class FG.

Class FJ Interest Accrual Amount: 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 Class FJ as of the related Record Date. If, on any Distribution Date, the Class FJ Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class FJ pursuant to step 1. under Security Group 17 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class FJ (the "Class FJ Principal Balance").

Class FJ Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 17 Available Distribution Amount for such Distribution Date over (b) the sum of the Class FJ Interest Accrual Amount and the Class JI Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class FJ Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 17 Trust Assets as of the related Record Date for Class FJ.

Class FL Interest Accrual Amount: 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 Class FL as of the related Record Date. If, on any Distribution Date, the Class FL Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class FL pursuant to step 1. under Security Group 13 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class FL (the "Class FL Principal Balance").

Class FL Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 13 Available Distribution Amount for such Distribution Date over (b) the sum of the Class FL Interest Accrual Amount and the Class LI Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class FL Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 13 Trust Assets as of the related Record Date for Class FL.

Class FM Interest Accrual Amount: 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 Class FM as of the related Record Date. If, on any Distribution Date, the Class FM Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class FM pursuant to step 1. under Security Group 14 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class FM (the "Class FM Principal Balance").

Class GA Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the Interest Rate on the Class Principal Balance of Class GA as of the related Record Date. If, on any Distribution Date, the Class GA Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class GA pursuant to step 1. under Security Group 16 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class GA (the "Class GA Principal Balance").

Class GF Interest Accrual Amount: 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 Class GF as of the related Record Date. If, on any Distribution Date, the Class GF Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class GF pursuant to step 1. under Security Group 11 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class GF (the "Class GF Principal Balance").

Class GF Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 11 Available Distribution Amount for such Distribution Date over (b) the sum of the Class GF Interest Accrual Amount and the Class IG Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class GF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 11 Trust Assets as of the related Record Date for Class GF.

Class GI Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class GI Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class GI on all prior Distribution Dates plus (b) the amount distributed in respect of Class GI on such Distribution Date pursuant to step 1. under Security Group 10 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class GI Deferred Interest Amount can be calculated by subtracting the Class FG Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 10 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class GI Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class GI Interest Rate on the Class Notional Balance of Class GI (the "Class GI Notional Balance") as of the related Record Date.

Class GZ Interest Accrual Amount: 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 Class GZ as of the related Record Date. If, on any Distribution Date, the Class GZ Interest Accrual Amount

for such Distribution Date exceeds the amount distributed in respect of Class GZ pursuant to step 4. under Security Group 16 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class GZ (the "Class GZ Principal Balance").

Class HF Interest Accrual Amount: 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 Class HF as of the related Record Date. If, on any Distribution Date, the Class HF Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class HF pursuant to step 1. under Security Group 12 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class HF (the "Class HF Principal Balance").

Class HF Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 12 Available Distribution Amount for such Distribution Date over (b) the sum of the Class HF Interest Accrual Amount and the Class IH Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class HF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 12 Trust Assets as of the related Record Date for Class HF.

Class IA Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class IA Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class IA on all prior Distribution Dates plus (b) the amount distributed in respect of Class IA on such Distribution Date pursuant to step 1. under Security Group 2 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class IA Deferred Interest Amount can be calculated by subtracting the Class AF Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 2 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class IA Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class IA Interest Rate on the Class Notional Balance of Class IA (the "Class IA Notional Balance") as of the related Record Date.

Class IC Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class IC Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class IC on all prior Distribution Dates plus (b) the amount distributed in respect of Class IC on such Distribution Date pursuant to step 1. under Security Group 5 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class IC Deferred Interest Amount can be calculated by subtracting the Class CF Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 5 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class IC Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class IC Interest Rate on the Class Notional Balance of Class IC (the "Class IC Notional Balance") as of the related Record Date.

Class ID Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class ID Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class ID on all prior Distribution Dates plus (b) the amount distributed in respect of Class ID on such Distribution Date pursuant to step 1. under Security Group 7 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class ID Deferred Interest Amount can be calculated by subtracting the Class DF Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 7 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class ID Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class ID Interest Rate on the Class Notional Balance of Class ID (the "Class ID Notional Balance") as of the related Record Date.

Class IE Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class IE Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class IE on all prior Distribution Dates plus (b) the amount distributed in respect of Class IE on such Distribution Date pursuant to step 1. under Security Group 9 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class IE Deferred Interest Amount can be calculated by subtracting the Class EF Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 9 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class IE Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class IE Interest Rate on the Class Notional Balance of Class IE (the "Class IE Notional Balance") as of the related Record Date.

Class IG Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class IG Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class IG on all prior Distribution Dates plus (b) the amount distributed in respect of Class IG on such Distribution Date pursuant to step 1. under Security Group 11 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class IG Deferred Interest Amount can be calculated by subtracting the Class GF Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 11 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class IG Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class IG Interest Rate on the Class Notional Balance of Class IG (the "Class IG Notional Balance") as of the related Record Date.

Class IH Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class IH Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class IH on all prior Distribution Dates plus (b) the amount distributed in respect of Class IH on such Distribution Date pursuant to step 1. under Security Group 12 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class IH Deferred Interest Amount can be calculated by subtracting the Class HF Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 12 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class IH Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class IH Interest Rate on the Class Notional Balance of Class IH (the "Class IH Notional Balance") as of the related Record Date.

Class IJ Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class IJ Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class IJ on all prior Distribution Dates plus (b) the amount distributed in respect of Class IJ on such Distribution Date pursuant to step 1. under Security Group 16 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class IJ Deferred Interest Amount can be calculated by subtracting the sum of the Class GA Principal Balance, the Class GZ Principal Balance and the Class JA Principal Balance after giving effect to any principal distributions (or any additions) made with respect to such Classes as of such Distribution Date from the outstanding principal balance of the Group 16 Trust Assets after giving effect to any payments or accruals on the Group 16 Trust Assets as of such Distribution Date.

Class IJ Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class IJ Interest Rate on the Class Notional Balance of Class IJ (the "Class IJ Notional Balance") as of the related Record Date.

Class IL Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class IL Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class IL on all prior Distribution Dates plus (b) the amount distributed in respect of Class IL on such Distribution Date pursuant to step 1. under Security Group 15 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class IL Deferred Interest Amount can be calculated by subtracting the Class LF Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 15 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class IL Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class IL Interest Rate on the Class Notional Balance of Class IL (the "Class IL Notional Balance") as of the related Record Date.

Class IN Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class IN Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class IN on all prior Distribution Dates plus (b) the amount distributed in respect of Class IN on such Distribution Date pursuant to step 1. under Security Group 18 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class IN Deferred Interest Amount can be calculated by subtracting the Class NF Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 18 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class IN Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class IN Interest Rate on the Class Notional Balance of Class IN (the "Class IN Notional Balance") as of the related Record Date.

Class IO Deferred Interest Amount: With respect to any Distribution Date, the sum of the Class GI Deferred Interest Amount and the Class IG Deferred Interest Amount.

Class JA Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the Interest Rate on the Class Principal Balance of Class JA as of the related Record Date. If, on any Distribution Date, the Class JA Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class JA pursuant to step 1. under Security Group 16 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class JA (the "Class JA Principal Balance").

Class JI Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class JI Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class JI on all prior Distribution Dates plus (b) the amount distributed in respect of Class JI on such Distribution Date pursuant to step 1. under Security Group 17 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class JI Deferred Interest Amount can be calculated by subtracting the Class FJ Principal Balance after giving effect to any principal distributions (or any additions) made with respect to such Classes as of such Distribution Date from the outstanding principal balance of the Group 17 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class JI Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class JI Interest Rate on the Class Notional Balance of Class JI (the "Class JI Notional Balance") as of the related Record Date.

Class KF Interest Accrual Amount: 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 Class KF as of the related Record Date. If, on any Distribution Date, the Class KF Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class KF pursuant to step 1. under Security Group 19 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class KF (the "Class KF Principal Balance").

Class KF Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 19 Available Distribution Amount for such Distribution Date over (b) the sum of the Class KF Interest Accrual Amount and the Class KI Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class KF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 19 Trust Assets as of the related Record Date for Class KF.

Class KI Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class KI Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class KI on all prior Distribution Dates plus (b) the amount distributed in respect of Class KI on such Distribution Date pursuant to step 1. under Security Group 19 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class KI Deferred Interest Amount can be calculated by subtracting the Class KF Principal Balance after giving effect to any principal distributions (or any additions) made with respect to such Classes as of such Distribution Date from the outstanding principal balance of the Group 19 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class KI Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class KI Interest Rate on the Class Notional Balance of Class KI (the "Class KI Notional Balance") as of the related Record Date.

Class LF Interest Accrual Amount: 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 Class LF as of the related Record Date. If, on any Distribution Date, the Class LF Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class LF pursuant to step 1. under Security Group 15 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class LF (the "Class LF Principal Balance").

Class LF Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 15 Available Distribution Amount for such Distribution Date over (b) the sum of the Class IL Interest Accrual Amount and the Class LF Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class LF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 15 Trust Assets as of the related Record Date for Class LF.

Class LI Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class LI Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class LI on all prior Distribution Dates plus (b) the amount distributed in respect of Class LI on such Distribution Date pursuant to step 1. under Security Group 13 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class LI Deferred Interest Amount can be calculated by subtracting the Class FL Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 13 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class LI Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class LI Interest Rate on the Class Notional Balance of Class LI (the "Class LI Notional Balance") as of the related Record Date.

Class MF Interest Accrual Amount: 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 Class MF as of the related Record Date. If, on any Distribution Date, the Class MF Interest Accrual Amount

for such Distribution Date exceeds the amount distributed in respect of Class MF pursuant to step 1. under Security Group 14 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class MF (the "Class MF Principal Balance").

Class MI Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class MI Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class MI on all prior Distribution Dates plus (b) the amount distributed in respect of Class MI on such Distribution Date pursuant to step 1. under Security Group 14 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class MI Deferred Interest Amount can be calculated by subtracting the sum of the Class FM Principal Balance and the Class MF Principal Balance after giving effect to any principal distributions (or any additions) made with respect to such Classes as of such Distribution Date from the outstanding principal balance of the Group 14 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

Class MI Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class MI Interest Rate on the Class Notional Balance of Class MI (the "Class MI Notional Balance") as of the related Record Date.

Class NF Interest Accrual Amount: 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 Class NF as of the related Record Date. If, on any Distribution Date, the Class NF Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class NF pursuant to step 1. under Security Group 18 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class NF (the "Class NF Principal Balance").

Class NF Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 18 Available Distribution Amount for such Distribution Date over (b) the sum of the Class IN Interest Accrual Amount and the Class NF Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class NF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 18 Trust Assets as of the related Record Date for Class NF.

Group 14 Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 14 Available Distribution Amount for such Distribution Date over (b) the sum of the Class FM Interest Accrual Amount, the Class MF Interest Accrual Amount and the Class MI Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the sum of the Class FM Principal Balance and the Class MF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 14 Trust Assets as of the related Record Date for Classes FM and MF.

Group 16 Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 16 Available Distribution Amount for such Distribution Date over (b) the sum of the Class GA Interest Accrual Amount, the Class IJ Interest Accrual Amount and the Class JA Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the sum of the Class GA Principal Balance and the Class JA Principal Balance as of the related Record Date divided by (b) the sum of the Class GA Principal Balance, the Class JA Principal Balance and the Class IJ Deferred Interest Amount as of the related Record Date for Class GA, IJ, and JA.

Deferred Interest Amount: Any of the Class AI Deferred Interest Amount, the Class BI Deferred Interest Amount, the Class CI Deferred Interest Amount, the Class DI Deferred Interest Amount, the Class EI Deferred Interest Amount, the Class GI Deferred Interest Amount, the Class IA Deferred Interest Amount, the Class IC Deferred Interest Amount, the Class ID Deferred Interest Amount, the Class IE Deferred Interest Amount, the Class IG Deferred Interest Amount, the Class IH Deferred Interest Amount, the Class IJ Deferred Interest Amount, the Class IL Deferred Interest Amount, the Class IN Deferred Interest Amount, the Class IO Deferred Interest Amount, the Class JI Deferred Interest Amount, the Class KI Deferred Interest Amount, the Class LI Deferred Interest Amount or the Class MI Deferred Interest Amount, as applicable. 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.

Interest Accrual Amount: Any of the Class AF Interest Accrual Amount, the Class AI Interest Accrual Amount, the Class BI Interest Accrual Amount, the Class CF Interest Accrual Amount, the Class CI Interest Accrual Amount, the Class DF Interest Accrual Amount, the Class DI Interest Accrual Amount, the Class EF Interest Accrual Amount, the Class EI Interest Accrual Amount, the Class FA Interest Accrual Amount, the Class FB Interest Accrual Amount, the Class FC Interest Accrual Amount, the Class FD Interest Accrual Amount, the Class FE Interest Accrual Amount, the Class FG Interest Accrual Amount, the Class FJ Interest Accrual Amount, the Class FL Interest Accrual Amount, the Class FM Interest Accrual Amount, the Class GA Interest Accrual Amount, the Class GF Interest Accrual Amount, the Class GI Interest Accrual Amount, the Class GZ Interest Accrual Amount, the Class HF Interest Accrual Amount, the Class IA Interest Accrual Amount, the Class IC Interest Accrual Amount, the Class ID Interest Accrual Amount, the Class IE Interest Accrual Amount, the Class IG Interest Accrual Amount, the Class IH Interest Accrual Amount, the Class IJ Interest Accrual Amount, the Class IL Interest Accrual Amount, the Class IN Interest Accrual Amount, the Class JA Interest Accrual Amount, the Class JI Interest Accrual Amount, the KF Interest Accrual Amount, the Class KI Interest Accrual Amount, the Class LF Interest Accrual Amount, the Class LI Interest Accrual Amount, the Class MF Interest Accrual Amount, the Class MI Interest Accrual Amount, or the Class NF Interest Accrual Amount, as applicable.

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, (1) the outstanding principal balance of the related Trust Asset Group or Groups indicated or (2) with the Class Principal Balances and Deferred Interest Amount indicated:

Class	Original Class Notional Balance	Represents
AI	$33,329,821	100% of the Group 1 Trust Assets
BI	65,056,853	100% of the Group 3 Trust Assets
CI	36,924,814	100% of the Group 4 Trust Assets
DI . . .	48,790,844	100% of the Group 6 Trust Assets
EI	53,082,626	100% of the Group 8 Trust Assets
GI . . .	20,067,979	100% of the Group 10 Trust Assets
IA	33,241,101	100% of the Group 2 Trust Assets
IC	40,349,673	100% of the Group 5 Trust Assets
ID . . .	40,629,121	100% of the Group 7 Trust Assets
IE	50,427,236	100% of the Group 9 Trust Assets
IG . . .	24,686,779	100% of the Group 11 Trust Assets
IH . . .	26,474,089	100% of the Group 12 Trust Assets
IJ	66,282,861	100% of Classes GA and JA (SC/HSEQ Classes) and the Class IJ Deferred Interest Amount (in the aggregate)
IL	46,634,227	100% of the Group 15 Trust Assets
IN	41,567,344	100% of the Group 18 Trust Assets
IO . . .	44,754,758	100% of the Group 10 Trust Assets and the Group 11 Trust Assets (in the aggregate)
JI	21,965,444	100% of the Group 17 Trust Assets
KI	28,261,463	100% of the Group 19 Trust Assets
LI	20,000,000	100% of the Group 13 Trust Assets
MI . . .	37,228,831	100% of the Group 14 Trust Assets

Tax Status: Double REMIC Series as to the Group 4 Trust Assets and Double REMIC Series as to the Group 1 through 3 and 5 through 19 Trust Assets. Separate REMIC elections will be made as to the Pooling and the Issuing REMIC with respect to the Group 4 Trust Assets and the Group 1 through 3 and 5 through 19 Trust Assets (the "Group 4 Pooling REMIC," the "Group 4 Issuing REMIC," the "Group 1 through 3 and 5 through 19 Pooling REMIC" and the "Group 1 through 3 and 5 through 19 Issuing REMIC," respectively). See "Certain United States Federal Income Tax Consequences" in this Supplement and in the Base Offering Circular.

Regular and Residual Classes: Classes RR and RR4 are Residual Classes. Class RR represents the Residual Interest of the Group 1 through 3 and 5 through 19 Issuing and Pooling REMICs. Class RR4 represents the Residual Interest of the Group 4 Issuing and Pooling REMICs. All other Classes of REMIC Securities are Regular Classes.

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 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 and may lead to a general economic downturn in the affected regions, including job losses and declines in real estate values. A general economic downturn may increase the rate of defaults on the 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 are not delinquent or do not otherwise meet the standard conditions for removal or repurchase.

No assurances can be given as to the timing or frequency of any governmental mortgage insurance claim payments, issuer repurchases, loss mitigation arrangements or foreclosure proceedings with respect to defaulted 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 levels of one-month LIBOR and one-year LIBOR, as applicable, will affect payments and yields on the group 1 through 15, 17, 18 and 19 securities. If one-month LIBOR or one-year LIBOR, as applicable, performs differently from what you expect, the yield on your securities may be lower than you expect. Lower levels of one-month LIBOR or one-year LIBOR, as applicable, may reduce the yield on floating rate securities. You should bear in mind that the timing of changes in one-month LIBOR or one-year LIBOR, as applicable, may also affect your yield: generally the earlier a change in one-month LIBOR or one-year LIBOR, as applicable, occurs, the greater the effect such change will have on your yield. It is doubtful that one-month LIBOR or one-year LIBOR will remain constant.

In addition, higher levels of one-month LIBOR or one-year LIBOR, as applicable, will increase the rate at which adjustable rate 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.

One-month LIBOR and one-year LIBOR for the HECMs related to the participations underlying the group 1, 12, 15 and 19 trust assets, as applicable, may not equal one-month LIBOR and one-year LIBOR for the group 1, 12, 15 and 19 securities, as applicable, which may impact, perhaps significantly, the amount of interest distributable to the group 1, 12, 15 and 19 securities. One-month LIBOR and one-year LIBOR for the HECMs related to the participations underlying the group 1, 12, 15 and 19 trust assets may be determined at different times and from a different source than one-month LIBOR or one-year LIBOR on the related securities. In addition, the annual adjustable rate HECMs related to the participations underlying each group 12 and 19 trust asset may have different interest rate adjustment dates, which may affect the WACR of the related HECM MBS and may magnify the difference between the WACR of the related trust asset group and the interest rates on the related securities.

If one-month LIBOR or one-year LIBOR for the HECMs related to the participations underlying the group 1, 12, 15 and 19 trust assets is lower than one-month LIBOR or one-year LIBOR, as applicable, for the related securities for any accrual period, interest accruals with respect to the related notional class will be reduced because such notional class is entitled to receive the excess of interest accrued in respect of the related trust assets over the interest distributable to the related floating rate class. In addition, if one-month LIBOR or one-year LIBOR for the HECMs related to the participations underlying the group 1, 12, 15 and 19 trust assets is significantly lower than one-month LIBOR or one-year LIBOR, as applicable, for the related securities for any accrual period, interest accruing on the related floating rate class will be reduced because the interest rate on such floating rate class is capped at a rate equal to the weighted average coupon rate of the related HECM MBS. In the event that one-month LIBOR or one-year LIBOR for the HECMs related to the participations underlying the group 1, 12, 15 and 19 trust assets is higher than one-month LIBOR or one-year LIBOR, as applicable, for the related securities, interest accruing on the related floating rate class will not be affected but interest accruals with respect to the related notional class will be increased.

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 1 through 15, 17, 18 and 19 securities. If one-month LIBOR or one-year LIBOR, as applicable, increases to a sufficiently high level, the interest rates on the adjustable rate HECMs related to the participations underlying the group 1 through 15, 17, 18 and 19 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 1 through 15, 17, 18 and 19 because the interest entitlement of such classes of securities is entirely dependent on the 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 floating rate class (other than Classes AF, EF, FA, FB, FE, FJ, MF 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 one-month LIBOR or one-year LIBOR, as applicable, exceeds certain levels, the interest rate of each floating rate class (other than Classes AF, EF, FA, FB, FE, FJ, MF 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. The maximum rate on each of Classes F, FH and JF is limited by the interest accrued on its related REMIC classes. If one-month LIBOR or one-year LIBOR, as applicable, exceeds certain levels, the interest rates on each of Classes F, FH and JF will be capped to the extent that the interest rates on its related REMIC

classes are capped as described in the second immediately preceding sentence. Classes AF, EF, FA, FB, FE, FJ, MF and NF are subject to a maximum rate that is equal to the WACR for the related trust asset group.

The mortgage rate index for the HECMs related to the participations underlying the group 2 through 11, 13, 14, 17 and 18 trust assets is different than the interest rate index for the group 2 through 11, 13, 14, 17 and 18 securities, which may impact, perhaps significantly, the amount of interest distributable to the group 2 through 11, 13, 14, 17 and 18 securities after the initial fixed rate period of the related HECMs. One-year LIBOR is the mortgage rate index for the HECMs related to the participations underlying the group 2 through 11, 13, 14, 17 and 18 trust assets and one-month LIBOR is the interest rate index for the group 2 through 11, 13, 14, 17 and 18 securities. Because the mortgage rate indices are determined in a different manner and at different times, and because the interest rates on the group 2 through 11, 13, 14, 17 and 18 securities will adjust monthly based on one-month LIBOR whereas the interest rates on the group 2 through 11, 13, 14, 17 and 18 trust assets will adjust annually based on one-year LIBOR after the initial fixed rated period, there may be a mismatch between the interest rates on the group 2 through 11, 13, 14, 17 and 18 trust assets and the interest rates on the group 2 through 11, 13, 14, 17 and 18 securities. In addition, the annual adjustable rate HECMs related to the participations underlying each group 2 through 11, 13, 14, 17 and 18 trust asset may have different interest rate adjustment dates, which may affect the WACR of the related HECM MBS and may magnify the difference between the WACR of the related trust assets and the interest rates on the related securities.

If one-year LIBOR for the group 2 through 11, 13, 14, 17 and 18 trust assets is lower than one-month LIBOR for the group 2 through 11, 13, 14, 17 and 18 securities for any accrual period, interest accruals with respect to the related notional class will be reduced because such notional class is entitled to receive the excess of interest accrued in respect of the related group 2 through 11, 13, 14, 17 or 18 trust assets, as applicable, over the interest distributable to the related floating rate classes. In addition, if one-year LIBOR for the group 2 through 11, 13, 14, 17 and 18 trust assets is significantly lower than one-month LIBOR for the group 2 through 11, 13, 14, 17 and 18 securities for any accrual period, interest accruing on the related floating rate classes may be reduced because the interest rate on such floating rate classes is capped at a rate equal to the WACR of the related group 2 through 11, 13, 14, 17 or 18 trust assets, as applicable. In the event that one-year LIBOR for the group 2 through 11, 13, 14, 17 and 18 trust assets is higher than one-month LIBOR for the group 2 through 11, 13, 14, 17 and 18 securities, interest accruing on the related floating rate classes will 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.

Changes to, or elimination of, LIBOR could adversely affect your investment in the securities. On July 27, 2017, the U.K.-based Financial Conduct Authority (the "FCA") announced its intention to cease sustaining LIBOR after 2021. The FCA indicated that it does not intend to sustain LIBOR through using its influence or legal powers beyond that date. It is possible that the ICE Benchmark Administration ("IBA") and the reference banks could continue to produce LIBOR on the current basis after 2021, if they are willing and able to do so, but it cannot be assured that LIBOR will survive in its current form, or at all. In the event IBA ceases to set or publish a rate for LIBOR, the Trustee shall propose a new index for approval by Ginnie Mae based upon comparable information and methodology. The Trustee shall propose an alternative index only if it receives an opinion of counsel that the selection of such alternative index will not cause the related Trust REMIC or REMICs to lose their classification as REMICs for United States federal income tax purposes. The effect of the FCA's decision not to sustain LIBOR, or, if changes are ultimately made to LIBOR, the effect of those changes, cannot be predicted. In addition, it

cannot be predicted what alternative index would be chosen should this occur. If LIBOR in its current form does not survive or if an alternative index is chosen, the market value and/or liquidity of securities with distributions or interest rates based on LIBOR could be adversely affected.

The rate of reduction or increase in the principal balances of the underlying certificates will directly affect the rate of reduction or increase in the principal balances of the group 16 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.

The securities may not be a suitable investment for you. The securities, especially the group 16 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 which 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 Underlying Certificates, will evidence, directly or indirectly, Ginnie Mae Certificates.

The Trust MBS (Groups 1 through 15, 17, 18 and 19 and Subgroup 16C)

The Group 1 through 15, 17, 18 and 19 and Subgroup 16C 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 1 through 15, 17, 18 and 19 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 (Subgroups 16A and 16B)

The Subgroup 16A and 16B Trust Assets are Underlying Certificates that represent beneficial ownership interests in one or more separate trusts, the assets of which evidence direct or indirect beneficial ownership interests in certain Ginnie Mae Certificates. Each Underlying Certificate constitutes all or a portion of a class of a separate Series of certificates described in the related Underlying Certificate Disclosure

Document. Each Underlying Certificate Disclosure Document may be obtained from the Information Agent as described under "Available Information" in this Supplement. Investors are cautioned that material changes in facts and circumstances may have occurred since the date of each Underlying Certificate Disclosure Document, including changes in prepayment rates, prevailing interest rates and other economic factors, which may limit the usefulness of, and be directly contrary to the assumptions used in preparing the information included in, 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 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 through 15, 17, 18 and 19 and Subgroup 16C 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 Subgroup 16A or 16B 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 — One-month LIBOR and one-year LIBOR for the HECMs related to the participations underlying the group 1, 12, 15 and 19 trust assets, as applicable, may not equal one-month LIBOR and one-year LIBOR*

for the group 1, 12, 15 and 19 securities, as applicable, which may impact, perhaps significantly, the amount of interest distributable to the group 1, 12, 15 and 19 securities" in this Supplement and "Risk Factors — The mortgage rate index for the HECMs related to the participations underlying the group 2 through 11, 13, 14, 17 and 18 trust assets is different than the interest rate index for the group 2 through 11, 13, 14, 17 and 18 securities, which may impact, perhaps significantly, the amount of interest distributable to the group 2 through 11, 13, 14, 17 and 18 securities after the 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 Trust Assets," "Risk Factors," "Yield, Maturity and Prepayment Considerations" and Exhibit A 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
Fixed Rate and Delay Classes	The calendar month preceding the related Distribution Date
Floating Rate Classes	From the 20th day of the month preceding the month of the related Distribution Date through the 19th day of the month of that Distribution Date

Fixed Rate Classes

Each Fixed Rate Class will bear interest at the per annum Interest Rate Shown on the front cover of this Supplement.

Floating Rate Classes

Each of Classes AF, CF, DF, EF, F, FA, FB, FC, FD, FE, FG, FJ, FL, FM, GF, JF, LF, MF and NF will bear interest as shown under "Terms Sheet — Interest Rates" in this Supplement. The Interest Rates for each of Classes AF, CF, DF, EF, F, FA, FB, FC, FD, FE, FG, FJ, FL, FM, GF, JF, LF, MF and NF will be based on One-Month LIBOR. One-Month LIBOR will be determined using the ICE Benchmark Administration Limited ("ICE") LIBOR method ("ICE LIBOR"), using the rate, expressed as a percentage per annum, for one-month United States dollar deposits as it appears on the ICE Secure File Transfer Protocol Service or on the Reuters Screen LIBOR01 Page (or any replacement Reuters page that displays that rate, or on the appropriate page of such other information service that publishes that rate from time to time in place of Reuters) thirty days prior to the first day of the month in which the related Accrual Period begins (or, if such date is not a Business Day, the immediately preceding Business Day). If such rate ceases to appear as specified in the preceding sentence or becomes unavailable for any reason, then the rate will be based upon a new index selected by the Trustee, from the list of indices approved for use with HUD-insured HECMs, which will be announced as soon as it is available; provided, however, that in the event any person other than ICE takes over the administration of LIBOR, One-Month LIBOR shall be determined on the basis of the succeeding administrator's LIBOR method. In the case of the Group 1 and 15 Securities, the Trustee may use different values of One-Month LIBOR than those that are used for the related HECMs, which relate to the Participations underlying the related HECM MBS. *See "Risk Factors — One-month LIBOR and one-year LIBOR for the HECMs related to the participations underlying the group 1, 12, 15 and 19 trust assets, as applicable, may not equal one-month LIBOR and one-year LIBOR for the group 1, 12, 15 and 19 securities, as applicable, which may impact, perhaps significantly, the amount of interest distributable to the group 1, 12, 15 and 19 securities" in this Supplement.*

Each of Classes FH, HF and KF will bear interest as shown under "Terms Sheet — Interest Rates" in this Supplement. The Interest Rates for each of Classes FH, HF and KF will be based on One-Year LIBOR and will adjust annually. One-Year LIBOR will be determined using ICE LIBOR, using the rate, expressed as a percentage per annum, for one-year United States dollar deposits as it appears on the ICE Secure File Transfer Protocol Service or on the Reuters Screen LIBOR01 Page (or any replacement Reuters page that displays that rate, or on the appropriate page of such other information service that publishes that rate from time to time in place of Reuters) thirty days prior to the first day of September of each year following the first Distribution Date (or, if such date is not a Business Day, the immediately preceding Business Day). If such rate ceases to appear as specified in the preceding sentence or becomes unavailable for any reason, then the rate will be based upon a new index selected by the Trustee, from the list of indices approved for use with HUD-insured HECMs, which will be announced as soon as it is available; provided, however, that in the event any person other than ICE takes over the administration of LIBOR, One-Year LIBOR shall be determined on the basis of the succeeding administrator's LIBOR method. The Trustee may use different values of One-Year LIBOR than those that are used for the related HECMs, which relate to the Participations underlying the related HECM MBS. *See "Risk Factors — One-month LIBOR and one-year LIBOR for the HECMs related to the participations underlying the group 1, 12, 15 and 19 trust assets, as applicable, may not equal one-month LIBOR and one-year LIBOR for the group 1, 12, 15 and 19 securities, as applicable, which may impact, perhaps significantly, the amount of interest distributable to the group 1, 12, 15 and 19 securities" in this Supplement.*

For additional information regarding the manner in which the Trustee determines One-Month LIBOR and One-Year LIBOR and calculates the Interest Rates for the Floating Rate Classes, see "Description of the Securities — Interest Rate Indices — Determination of LIBOR" in the Base Offering Circular. We can provide no assurance that One-Month LIBOR or One-Year LIBOR for a Distribution Date accurately represents the offered rate at which one-month U.S. dollar deposits or one-year U.S. dollar deposits are being quoted to prime banks in the London interbank market, nor that the procedures for calculating the rates for one-month U.S. dollar deposits or one-year U.S. dollar deposits will not change. Any change in One-Month LIBOR or One-Year LIBOR values resulting from any change in reporting or in the determination of One-Month LIBOR or One-Year LIBOR may cause One-Month LIBOR or One-Year LIBOR, as applicable, to fluctuate disproportionately to changes in other market lending rates.

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 1 through 15, 17, 18 and 19 Trust Assets, *see "Risk Factors — One-month LIBOR and one-year LIBOR for the HECMs related to the participations underlying the group 1, 12, 15 and 19 trust assets, as applicable, may not equal one-month LIBOR and one-year LIBOR for the group 1, 12, 15 and 19 securities, as applicable, which may impact, perhaps significantly, the amount of interest distributable to the group 1, 12, 15 and 19 securities"* in this Supplement, *"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 1 through 15, 17, 18 and 19 securities"* in this Supplement and *"Risk Factors — The mortgage rate index for the HECMs related to the participations underlying the group 2 through 11, 13, 14, 17 and 18 trust assets is different than the interest rate index for the group 2 through 11, 13, 14, 17 and 18 securities, which may impact, perhaps significantly, the amount of interest distributable to the group 2 through 11, 13, 14, 17 and 18 securities after the initial fixed rate period of the related HECMs"* in this Supplement.

The Trustee's determinations of One-Month LIBOR and One-Year LIBOR and its calculations of the Interest Rates will be final except in the case of clear error. Investors can obtain One-Month LIBOR and One-Year LIBOR levels and Interest Rates for the current and preceding Accrual Periods from Ginnie Mae's website or by calling the Information Agent at (800) 234-GNMA.

HECM MBS Accrual Classes

Each of Classes AF, CF, DF, EF, FA, FB, FC, FD, FE, FG, FJ, FL, FM, GA, GF, GZ, HF, JA, KF, LF, MF and NF 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 Supplment. 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 Class RR and RR4 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 Class RR and RR4 Securities have no Class Principal Balance and do not accrue interest. The Class RR and RR4 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 Ginnie Mae's website.

*See "Description of the Securities — **Distributions" in the Base Offering Circular.***

Termination

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

Trust REMICs	Residual Securities
Group 1 through 3 and 5 through 19 Issuing and Pooling REMICs	Group 1 through 3 and 5 through 19 Securities
Group 4 Issuing and Pooling REMICs	Group 4 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 Security Group 4, a Holder of all of the outstanding Regular Securities of such Security Group and the related Class of Residual Securities shall have the right to purchase the related Trust Assets upon three Business Days' notice (the "Notice Period"). The purchase shall be for cash in an amount equal to (A)(i) the aggregate remaining principal balance of the Trust Assets of such Security Group, but in no event less than the aggregate outstanding principal amount of the Securities of such Security Group, plus (ii) accrued interest on the Securities of such Security Group, less (B) amounts on deposit in the related Trust REMIC or 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 REMIC or 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 or 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 2019-H15. 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 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-Month LIBOR or One-Year LIBOR, 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 16 Securities are urged to review the discussion under "*Risk Factors — The rate of reduction or increase in the principal balances of the underlying certificates will directly affect the rate of reduction or increase in the principal balances of the group 16 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 through 15, 17, 18 and 19 and Subgroup 16C Trust Assets have the assumed characteristics shown in Exhibit A, and the HECMs and related Participations underlying the Subgroup 16A and 16B 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 September 2019.

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 October 2019.

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

6. The Closing Date for the Securities is September 30, 2019.

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 related 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 12 and 19 Securities will be based on the initial rates shown under "Terms Sheet — Interest Rates" in this Supplement; however, the interest rate on the Group 12 and 19 adjustable rate HECMs for each period preceding the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A is based on the information set forth in Exhibit A. The Interest Rates on the Group 12 and 19 Floating Rate Securities will adjust annually at the beginning of the Accrual Period related to the Distribution Date in October 2020. For purposes of the Group 12 and 19 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 of One-Year LIBOR shown with respect to any such decrement table is used to calculate the interest rate with respect to the Group 12 and 19 HECMs, while on all Distribution Dates occurring after the first Distribution Date, the constant value of One-Year LIBOR shown with respect to any such decrement table is used to calculate the interest rate with respect to the applicable Class.

12. The initial Interest Rate on the Group 1 and 15 Securities will be based on the initial rates shown under "Terms Sheet — Interest Rates" in this Supplement; however, the interest rates on the Group 1 and 15 adjustable rate HECMs for the first Distribution Date is based on the information set forth in Exhibit A. On all Distribution Dates occurring after the first Distribution Date, the value of One-Month LIBOR on the Group 1 and 15 adjustable rate HECMs is assumed to be the same as the value of One-Month LIBOR on the Group 1 and 15 Securities. For purposes of the Group 1 and 15 decrement tables, on all Distribution Dates occurring after the first Distribution Date, the constant value of One-Month LIBOR shown with respect to any such decrement table is used to calculate the interest rate with respect to the Group 1 and 15 adjustable rate HECMs and to the applicable Class.

13. The initial Interest Rates on the Group 2 through 11, 13, 14, 17 and 18 Securities will be based on the initial rates as shown under "Terms Sheet — Interest Rates" in this Supplement; however, the interest rates on the Group 2 through 11, 13, 14, 17 and 18 adjustable rate HECMs for each period preceding the

applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A is based on the information set forth in Exhibit A. For purposes of the Group 2 through 11, 13, 14, 17 and 18 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 of One-Year LIBOR shown with respect to any such decrement table is used to calculate the interest rates with respect to the Group 2 through 11, 13, 14, 17 and 18 HECMs, while on all Distribution Dates occurring after the first Distribution Date, the constant value of One-Month LIBOR shown with respect to such decrement table is used to calculate the interest rate with respect to the applicable Class.

14. The HECMs and the Participations underlying the Group 2 through 14, 17, 18 and 19 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 1 and 15 Trust Assets.

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 and One-Month LIBOR on the Group 1 through 11, 13, 14, 15, 17 and 18 Securities may differ from One-Month LIBOR or One-Year LIBOR, as applicable, on the related adjustable rate HECMs and One-Year LIBOR on the Group 12 and 19 Securities may differ from One-Year LIBOR on the related adjustable rate HECMs.
- 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-Month LIBOR and One-Year LIBOR, 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-Month LIBOR or One-Year LIBOR, 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.

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

Security Group 1
PPC Prepayment Assumption Rates

Distribution Date	Class AI* 2.10000% One-Month LIBOR					Class AI* 3.10000% One-Month LIBOR					Class AI* 6.31267% One-Month LIBOR				
	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
September 2020 . .	104	88	83	78	72	105	89	84	78	73	108	92	86	81	75
September 2021 . .	108	77	67	59	51	110	78	69	60	52	114	81	71	62	54
September 2022 . .	104	61	50	41	32	106	63	51	41	33	93	55	45	37	29
September 2023 . .	102	49	37	28	20	103	50	38	28	21	30	16	13	10	8
September 2024 . .	91	35	25	17	11	73	29	20	14	9	13	6	4	3	2
September 2025 . .	66	21	13	8	5	20	8	5	4	2	1	0	0	0	0
September 2026 . .	19	6	4	2	1	19	6	4	2	1	0	0	0	0	0
September 2027 . .	18	5	3	2	1	7	2	1	1	0	0	0	0	0	0
September 2028 . .	11	2	1	1	0	0	0	0	0	0	0	0	0	0	0
September 2029 and thereafter. .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	6.1	3.9	3.3	2.8	2.4	5.2	3.7	3.2	2.7	2.4	3.7	3.0	2.7	2.4	2.2

PPC Prepayment Assumption Rates

Distribution Date	Class AI* 9.52533% One-Month LIBOR					Class AI* 12.73800% One-Month LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100
September 2020 . .	111	94	89	83	77	112	95	89	84	78
September 2021 . .	109	78	69	60	52	101	72	64	56	49
September 2022 . .	32	20	17	14	12	29	19	16	13	11
September 2023 . .	14	8	6	5	4	9	5	4	3	2
September 2024 . .	1	1	0	0	0	1	1	0	0	0
September 2025 . .	0	0	0	0	0	0	0	0	0	0
September 2026 . .	0	0	0	0	0	0	0	0	0	0
September 2027 . .	0	0	0	0	0	0	0	0	0	0
September 2028 . .	0	0	0	0	0	0	0	0	0	0
September 2029 and thereafter. .	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	2.8	2.5	2.3	2.1	1.9	2.7	2.4	2.2	2.0	1.9

* The decrement tables for Class AI reflect only the Class AI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR. 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 1
PPC Prepayment Assumption Rates

Distribution Date	Class FA 2.10000% One-Month LIBOR					Class FA 3.10000% One-Month LIBOR					Class FA 6.31267% One-Month LIBOR				
	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
September 2020 . .	103	88	83	78	72	104	89	84	78	73	107	92	86	81	75
September 2021 . .	106	77	67	59	51	108	78	69	60	52	111	81	71	62	54
September 2022 . .	102	61	50	41	32	104	63	51	41	33	91	55	45	37	29
September 2023 . .	99	49	37	28	20	99	50	38	28	21	30	16	13	10	8
September 2024 . .	87	35	25	17	11	70	29	20	14	9	13	6	4	3	2
September 2025 . .	63	21	13	8	5	19	8	5	4	2	1	0	0	0	0
September 2026 . .	18	6	4	2	1	18	6	4	2	1	0	0	0	0	0
September 2027 . .	17	5	3	2	1	6	2	1	1	0	0	0	0	0	0
September 2028 . .	10	2	1	1	0	0	0	0	0	0	0	0	0	0	0
September 2029 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	6.1	3.9	3.3	2.8	2.4	5.2	3.7	3.2	2.7	2.4	3.7	3.0	2.7	2.4	2.2

PPC Prepayment Assumption Rates

Distribution Date	Class FA 9.52533% One-Month LIBOR					Class FA 12.73800% One-Month LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100
September 2020 . .	110	94	89	83	77	112	95	89	84	78
September 2021 . .	107	78	69	60	52	101	72	64	56	49
September 2022 . .	31	20	17	14	12	29	19	16	13	11
September 2023 . .	13	8	6	5	4	9	5	4	3	2
September 2024 . .	1	1	0	0	0	1	1	0	0	0
September 2025 . .	0	0	0	0	0	0	0	0	0	0
September 2026 . .	0	0	0	0	0	0	0	0	0	0
September 2027 . .	0	0	0	0	0	0	0	0	0	0
September 2028 . .	0	0	0	0	0	0	0	0	0	0
September 2029 and thereafter . .	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	2.8	2.5	2.3	2.1	1.9	2.7	2.4	2.2	2.0	1.9

Security Group 2
PPC Prepayment Assumption Rates

Distribution Date	Class AF 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class AF 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class AF 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	103	95	92	89	86	103	97	93	90	87	103	97	93	90	87
September 2021 . .	106	89	83	77	71	106	93	86	80	74	106	94	87	81	74
September 2022 . .	109	82	73	65	57	109	89	79	70	61	109	91	80	71	63
September 2023 . .	113	75	63	53	44	113	83	70	59	49	113	86	73	61	51
September 2024 . .	116	67	54	43	33	114	75	60	48	37	110	76	61	48	38
September 2025 . .	119	60	45	33	24	101	59	45	33	25	27	16	12	9	7
September 2026 . .	115	49	35	24	16	27	14	10	7	5	4	2	1	1	1
September 2027 . .	118	43	28	18	11	4	2	1	1	0	0	0	0	0	0
September 2028 . .	72	21	13	7	4	0	0	0	0	0	0	0	0	0	0
September 2029 . .	27	7	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2030 . .	24	5	2	1	1	0	0	0	0	0	0	0	0	0	0
September 2031 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	9.2	6.4	5.4	4.6	4.0	6.4	5.5	4.8	4.3	3.8	5.8	5.1	4.6	4.1	3.7

PPC Prepayment Assumption Rates

Distribution Date	Class AF 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class AF 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class AF 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	105	95	92	89	86	106	97	93	90	87	106	97	93	90	87
September 2021 . .	109	89	83	77	71	113	93	86	80	74	113	94	87	81	74
September 2022 . .	114	82	73	65	57	121	89	79	70	61	121	91	80	71	63
September 2023 . .	119	75	63	53	44	130	83	70	59	49	130	86	73	61	51
September 2024 . .	124	67	54	43	33	136	75	60	48	37	130	76	61	48	38
September 2025 . .	129	60	45	33	24	124	59	45	33	25	32	16	12	9	7
September 2026 . .	126	49	35	24	16	34	14	10	7	5	4	2	1	1	1
September 2027 . .	132	43	28	18	11	5	2	1	1	0	0	0	0	0	0
September 2028 . .	81	21	13	7	4	0	0	0	0	0	0	0	0	0	0
September 2029 . .	30	7	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2030 . .	27	5	2	1	1	0	0	0	0	0	0	0	0	0	0
September 2031 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	9.2	6.4	5.4	4.6	4.0	6.4	5.5	4.8	4.3	3.8	5.8	5.1	4.6	4.1	3.7

Security Group 2
PPC Prepayment Assumption Rates

Distribution Date	Class AF 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class AF 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class AF 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	105	95	92	89	86	106	97	93	90	87	106	97	93	90	87
September 2021 . .	109	89	83	77	71	114	93	86	80	74	115	94	87	81	74
September 2022 . .	114	82	73	65	57	123	89	79	70	61	126	91	80	71	63
September 2023 . .	119	75	63	53	44	132	83	70	59	49	137	86	73	61	51
September 2024 . .	124	67	54	43	33	139	75	60	48	37	139	76	61	48	38
September 2025 . .	129	60	45	33	24	127	59	45	33	25	35	16	12	9	7
September 2026 . .	126	49	35	24	16	36	14	10	7	5	5	2	1	1	1
September 2027 . .	132	43	28	18	11	5	2	1	1	0	0	0	0	0	0
September 2028 . .	81	21	13	7	4	0	0	0	0	0	0	0	0	0	0
September 2029 . .	30	7	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2030 . .	27	5	2	1	1	0	0	0	0	0	0	0	0	0	0
September 2031 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	9.2	6.4	5.4	4.6	4.0	6.4	5.5	4.8	4.3	3.8	5.8	5.1	4.6	4.1	3.7

Security Group 2
PPC Prepayment Assumption Rates

Distribution Date	Class IA* 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class IA* 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class IA* 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	105	95	92	89	86	106	97	93	90	87	106	97	93	90	87
September 2021 . .	110	89	83	77	71	114	93	86	80	74	115	94	87	81	74
September 2022 . .	114	82	73	65	57	123	89	79	70	61	126	91	80	71	63
September 2023 . .	120	75	63	53	44	133	83	70	59	49	138	86	73	61	51
September 2024 . .	124	67	54	43	33	139	75	60	48	37	140	76	61	48	38
September 2025 . .	130	60	45	33	24	127	59	45	33	25	35	16	12	9	7
September 2026 . .	127	49	35	24	16	36	14	10	7	5	5	2	1	1	1
September 2027 . .	132	43	28	18	11	5	2	1	1	0	0	0	0	0	0
September 2028 . .	81	21	13	7	4	0	0	0	0	0	0	0	0	0	0
September 2029 . .	30	7	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2030 . .	27	5	2	1	1	0	0	0	0	0	0	0	0	0	0
September 2031 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	9.2	6.4	5.4	4.6	4.0	6.4	5.5	4.8	4.3	3.8	5.8	5.1	4.6	4.1	3.7

PPC Prepayment Assumption Rates

Distribution Date	Class IA* 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class IA* 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class IA* 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	105	95	92	89	86	106	97	93	90	87	106	97	93	90	87
September 2021 . .	110	89	83	77	71	114	93	86	80	74	115	94	87	81	74
September 2022 . .	114	82	73	65	57	123	89	79	70	61	126	91	80	71	63
September 2023 . .	120	75	63	53	44	133	83	70	59	49	138	86	73	61	51
September 2024 . .	124	67	54	43	33	139	75	60	48	37	140	76	61	48	38
September 2025 . .	130	60	45	33	24	127	59	45	33	25	35	16	12	9	7
September 2026 . .	127	49	35	24	16	36	14	10	7	5	5	2	1	1	1
September 2027 . .	132	43	28	18	11	5	2	1	1	0	0	0	0	0	0
September 2028 . .	81	21	13	7	4	0	0	0	0	0	0	0	0	0	0
September 2029 . .	30	7	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2030 . .	27	5	2	1	1	0	0	0	0	0	0	0	0	0	0
September 2031 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	9.2	6.4	5.4	4.6	4.0	6.4	5.5	4.8	4.3	3.8	5.8	5.1	4.6	4.1	3.7

* The decrement tables for Class IA reflect only the Class IA Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 2 PPC Prepayment Assumption Rates														
	Class IA* 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class IA* 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class IA* 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	105	95	92	89	86	106	97	93	90	87	106	97	93	90	87
September 2021 . .	110	89	83	77	71	114	93	86	80	74	115	94	87	81	74
September 2022 . .	114	82	73	65	57	123	89	79	70	61	126	91	80	71	63
September 2023 . .	120	75	63	53	44	133	83	70	59	49	138	86	73	61	51
September 2024 . .	124	67	54	43	33	139	75	60	48	37	140	76	61	48	38
September 2025 . .	130	60	45	33	24	127	59	45	33	25	35	16	12	9	7
September 2026 . .	127	49	35	24	16	36	14	10	7	5	5	2	1	1	1
September 2027 . .	132	43	28	18	11	5	2	1	1	0	0	0	0	0	0
September 2028 . .	81	21	13	7	4	0	0	0	0	0	0	0	0	0	0
September 2029 . .	30	7	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2030 . .	27	5	2	1	1	0	0	0	0	0	0	0	0	0	0
September 2031 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	9.2	6.4	5.4	4.6	4.0	6.4	5.5	4.8	4.3	3.8	5.8	5.1	4.6	4.1	3.7

* The decrement tables for Class IA reflect only the Class IA Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 3
PPC Prepayment Assumption Rates

Distribution Date	Class BI* 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class BI* 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class BI* 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	98	96	95	93	106	100	98	96	94	106	100	98	96	94
September 2021	108	94	90	85	81	113	99	94	90	85	114	100	95	91	86
September 2022	111	88	82	75	69	120	96	88	81	74	125	99	91	84	77
September 2023	115	82	73	64	56	128	91	81	71	63	136	97	86	76	67
September 2024	119	75	63	53	45	136	86	73	61	51	150	94	80	67	56
September 2025	123	67	54	43	34	146	80	64	51	41	164	90	73	58	46
September 2026	127	60	46	35	26	155	73	56	42	31	180	85	65	49	36
September 2027	132	53	38	27	19	165	66	48	34	23	197	79	57	40	28
September 2028	136	46	31	20	13	176	59	40	26	17	20	7	4	3	2
September 2029	140	39	25	15	9	187	52	33	20	12	1	0	0	0	0
September 2030	145	33	19	11	6	171	39	22	13	7	1	0	0	0	0
September 2031	150	28	15	8	4	20	3	2	1	0	0	0	0	0	0
September 2032	156	23	11	5	2	1	0	0	0	0	0	0	0	0	0
September 2033	161	19	8	3	1	0	0	0	0	0	0	0	0	0	0
September 2034	167	15	6	2	1	0	0	0	0	0	0	0	0	0	0
September 2035	172	12	4	1	0	0	0	0	0	0	0	0	0	0	0
September 2036	178	9	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2037	157	6	2	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	88	2	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.0	7.2	6.0	5.1	11.5	9.0	7.5	6.4	5.5	8.8	8.1	7.1	6.2	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class BI* 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class BI* 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class BI* 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	98	96	95	93	106	100	98	96	94	106	100	98	96	94
September 2021	108	94	90	85	81	113	99	94	90	85	114	100	95	91	86
September 2022	111	88	82	75	69	120	96	88	81	74	125	99	91	84	77
September 2023	115	82	73	64	56	128	91	81	71	63	136	97	86	76	67
September 2024	119	75	63	53	45	136	86	73	61	51	150	94	80	67	56
September 2025	123	67	54	43	34	146	80	64	51	41	164	90	73	58	46
September 2026	127	60	46	35	26	155	73	56	42	31	180	85	65	49	36
September 2027	132	53	38	27	19	165	66	48	34	23	197	79	57	40	28
September 2028	136	46	31	20	13	176	59	40	26	17	20	7	4	3	2
September 2029	140	39	25	15	9	187	52	33	20	12	1	0	0	0	0
September 2030	145	33	19	11	6	171	39	22	13	7	1	0	0	0	0
September 2031	150	28	15	8	4	20	3	2	1	0	0	0	0	0	0
September 2032	156	23	11	5	2	1	0	0	0	0	0	0	0	0	0
September 2033	161	19	8	3	1	0	0	0	0	0	0	0	0	0	0
September 2034	167	15	6	2	1	0	0	0	0	0	0	0	0	0	0
September 2035	172	12	4	1	0	0	0	0	0	0	0	0	0	0	0
September 2036	178	9	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2037	157	6	2	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	88	2	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.0	7.2	6.0	5.1	11.5	9.0	7.5	6.4	5.5	8.8	8.1	7.1	6.2	5.5

* The decrement tables for Class BI reflect only the Class BI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 3 PPC Prepayment Assumption Rates														
	Class BI* 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class BI* 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class BI* 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	98	96	95	93	106	100	98	96	94	106	100	98	96	94
September 2021 . .	108	94	90	85	81	113	99	94	90	85	114	100	95	91	86
September 2022 . .	111	88	82	75	69	120	96	88	81	74	125	99	91	84	77
September 2023 . .	115	82	73	64	56	128	91	81	71	63	136	97	86	76	67
September 2024 . .	119	75	63	53	45	136	86	73	61	51	150	94	80	67	56
September 2025 . .	123	67	54	43	34	146	80	64	51	41	164	90	73	58	46
September 2026 . .	127	60	46	35	26	155	73	56	42	31	180	85	65	49	36
September 2027 . .	132	53	38	27	19	165	66	48	34	23	197	79	57	40	28
September 2028 . .	136	46	31	20	13	176	59	40	26	17	20	7	4	3	2
September 2029 . .	140	39	25	15	9	187	52	33	20	12	1	0	0	0	0
September 2030 . .	145	33	19	11	6	171	39	22	13	7	1	0	0	0	0
September 2031 . .	150	28	15	8	4	20	3	2	1	0	0	0	0	0	0
September 2032 . .	156	23	11	5	2	1	0	0	0	0	0	0	0	0	0
September 2033 . .	161	19	8	3	1	0	0	0	0	0	0	0	0	0	0
September 2034 . .	167	15	6	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	172	12	4	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	178	9	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	157	6	2	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . .	88	2	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 . .	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.1	9.0	7.2	6.0	5.1	11.5	9.0	7.5	6.4	5.5	8.8	8.1	7.1	6.2	5.5

* The decrement tables for Class BI reflect only the Class BI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 3
PPC Prepayment Assumption Rates

Distribution Date	Class FB 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class FB 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class FB 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	103	98	96	95	93	103	100	98	96	94	103	100	98	96	94
September 2021 . .	106	94	90	85	81	106	99	94	90	85	106	100	95	91	86
September 2022 . .	109	88	82	75	69	109	96	88	81	74	109	99	91	84	77
September 2023 . .	112	82	73	64	56	112	91	81	71	63	112	97	86	76	67
September 2024 . .	115	75	63	53	45	115	86	73	61	51	115	94	80	67	56
September 2025 . .	118	67	54	43	34	118	80	64	51	41	118	90	73	58	46
September 2026 . .	121	60	46	35	26	121	73	56	42	31	121	85	65	49	36
September 2027 . .	125	53	38	27	19	124	66	48	34	23	125	79	57	40	28
September 2028 . .	127	46	31	20	13	128	59	40	26	17	12	7	4	3	2
September 2029 . .	131	39	25	15	9	132	52	33	20	12	1	0	0	0	0
September 2030 . .	135	33	19	11	6	116	39	22	13	7	0	0	0	0	0
September 2031 . .	138	28	15	8	4	13	3	2	1	0	0	0	0	0	0
September 2032 . .	142	23	11	5	2	0	0	0	0	0	0	0	0	0	0
September 2033 . .	146	19	8	3	1	0	0	0	0	0	0	0	0	0	0
September 2034 . .	150	15	6	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	154	12	4	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	159	9	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	139	6	2	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . .	78	2	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 . .	15	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.1	9.0	7.2	6.0	5.1	11.5	9.0	7.5	6.4	5.5	8.8	8.1	7.1	6.2	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class FB 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class FB 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class FB 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	98	96	95	93	106	100	98	96	94	106	100	98	96	94
September 2021 . .	107	94	90	85	81	113	99	94	90	85	113	100	95	91	86
September 2022 . .	111	88	82	75	69	120	96	88	81	74	121	99	91	84	77
September 2023 . .	115	82	73	64	56	128	91	81	71	63	128	97	86	76	67
September 2024 . .	119	75	63	53	45	136	86	73	61	51	137	94	80	67	56
September 2025 . .	123	67	54	43	34	145	80	64	51	41	146	90	73	58	46
September 2026 . .	127	60	46	35	26	154	73	56	42	31	156	85	65	49	36
September 2027 . .	132	53	38	27	19	164	66	48	34	23	166	79	57	40	28
September 2028 . .	135	46	31	20	13	175	59	40	26	17	17	7	4	3	2
September 2029 . .	140	39	25	15	9	187	52	33	20	12	1	0	0	0	0
September 2030 . .	145	33	19	11	6	171	39	22	13	7	0	0	0	0	0
September 2031 . .	150	28	15	8	4	20	3	2	1	0	0	0	0	0	0
September 2032 . .	156	23	11	5	2	1	0	0	0	0	0	0	0	0	0
September 2033 . .	161	19	8	3	1	0	0	0	0	0	0	0	0	0	0
September 2034 . .	166	15	6	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	172	12	4	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	178	9	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	157	6	2	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . .	88	2	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 . .	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.1	9.0	7.2	6.0	5.1	11.5	9.0	7.5	6.4	5.5	8.8	8.1	7.1	6.2	5.5

Security Group 3
PPC Prepayment Assumption Rates

Distribution Date	Class FB 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class FB 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class FB 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	98	96	95	93	106	100	98	96	94	106	100	98	96	94
September 2021 . .	107	94	90	85	81	113	99	94	90	85	114	100	95	91	86
September 2022 . .	111	88	82	75	69	120	96	88	81	74	125	99	91	84	77
September 2023 . .	115	82	73	64	56	128	91	81	71	63	136	97	86	76	67
September 2024 . .	119	75	63	53	45	136	86	73	61	51	150	94	80	67	56
September 2025 . .	123	67	54	43	34	145	80	64	51	41	164	90	73	58	46
September 2026 . .	127	60	46	35	26	154	73	56	42	31	179	85	65	49	36
September 2027 . .	132	53	38	27	19	164	66	48	34	23	197	79	57	40	28
September 2028 . .	135	46	31	20	13	175	59	40	26	17	20	7	4	3	2
September 2029 . .	140	39	25	15	9	187	52	33	20	12	1	0	0	0	0
September 2030 . .	145	33	19	11	6	171	39	22	13	7	1	0	0	0	0
September 2031 . .	150	28	15	8	4	20	3	2	1	0	0	0	0	0	0
September 2032 . .	156	23	11	5	2	1	0	0	0	0	0	0	0	0	0
September 2033 . .	161	19	8	3	1	0	0	0	0	0	0	0	0	0	0
September 2034 . .	166	15	6	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	172	12	4	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	178	9	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	157	6	2	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . .	88	2	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 . .	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.1	9.0	7.2	6.0	5.1	11.5	9.0	7.5	6.4	5.5	8.8	8.1	7.1	6.2	5.5

Security Group 4
PPC Prepayment Assumption Rates

Distribution Date	Class CI* 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class CI* 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class CI* 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	100	98	97	96	104	100	99	98	96	104	100	99	98	96
September 2021 . .	107	96	92	89	85	111	99	95	92	88	111	100	96	92	88
September 2022 . .	111	91	84	79	73	118	97	90	84	78	121	99	92	86	80
September 2023 . .	114	84	76	68	60	126	92	83	74	66	132	97	87	78	70
September 2024 . .	118	77	66	57	48	134	87	75	64	55	144	94	81	69	59
September 2025 . .	122	70	57	47	38	142	82	67	54	44	158	90	74	60	49
September 2026 . .	126	63	49	37	28	151	75	59	45	34	142	71	55	42	32
September 2027 . .	130	55	41	29	21	160	68	50	36	26	32	14	10	7	5
September 2028 . .	134	48	33	22	15	113	40	28	19	12	1	1	0	0	0
September 2029 . .	138	41	27	17	10	120	36	23	14	9	0	0	0	0	0
September 2030 . .	142	35	21	12	7	0	0	0	0	0	0	0	0	0	0
September 2031 . .	147	29	16	9	4	0	0	0	0	0	0	0	0	0	0
September 2032 . .	152	24	12	6	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	156	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	106	10	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	109	8	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	112	6	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.4	9.0	7.4	6.3	5.4	9.9	8.2	7.2	6.3	5.6	7.7	7.3	6.6	5.9	5.4

PPC Prepayment Assumption Rates

Distribution Date	Class CI* 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class CI* 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class CI* 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	100	98	97	96	104	100	99	98	96	104	100	99	98	96
September 2021 . .	107	96	92	89	85	111	99	95	92	88	111	100	96	92	88
September 2022 . .	111	91	84	79	73	118	97	90	84	78	121	99	92	86	80
September 2023 . .	114	84	76	68	60	126	92	83	74	66	132	97	87	78	70
September 2024 . .	118	77	66	57	48	134	87	75	64	55	144	94	81	69	59
September 2025 . .	122	70	57	47	38	142	82	67	54	44	158	90	74	60	49
September 2026 . .	126	63	49	37	28	151	75	59	45	34	142	71	55	42	32
September 2027 . .	130	55	41	29	21	160	68	50	36	26	32	14	10	7	5
September 2028 . .	134	48	33	22	15	113	40	28	19	12	1	1	0	0	0
September 2029 . .	138	41	27	17	10	120	36	23	14	9	0	0	0	0	0
September 2030 . .	142	35	21	12	7	0	0	0	0	0	0	0	0	0	0
September 2031 . .	147	29	16	9	4	0	0	0	0	0	0	0	0	0	0
September 2032 . .	152	24	12	6	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	156	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	106	10	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	109	8	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	112	6	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.4	9.0	7.4	6.3	5.4	9.9	8.2	7.2	6.3	5.6	7.7	7.3	6.6	5.9	5.4

* The decrement tables for Class CI reflect only the Class CI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 4 PPC Prepayment Assumption Rates														
	Class CI* 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class CI* 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class CI* 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	100	98	97	96	104	100	99	98	96	104	100	99	98	96
September 2021 . .	107	96	92	89	85	111	99	95	92	88	111	100	96	92	88
September 2022 . .	111	91	84	79	73	118	97	90	84	78	121	99	92	86	80
September 2023 . .	114	84	76	68	60	126	92	83	74	66	132	97	87	78	70
September 2024 . .	118	77	66	57	48	134	87	75	64	55	144	94	81	69	59
September 2025 . .	122	70	57	47	38	142	82	67	54	44	158	90	74	60	49
September 2026 . .	126	63	49	37	28	151	75	59	45	34	142	71	55	42	32
September 2027 . .	130	55	41	29	21	160	68	50	36	26	32	14	10	7	5
September 2028 . .	134	48	33	22	15	113	40	28	19	12	1	1	0	0	0
September 2029 . .	138	41	27	17	10	120	36	23	14	9	0	0	0	0	0
September 2030 . .	142	35	21	12	7	0	0	0	0	0	0	0	0	0	0
September 2031 . .	147	29	16	9	4	0	0	0	0	0	0	0	0	0	0
September 2032 . .	152	24	12	6	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	156	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	106	10	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	109	8	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	112	6	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.4	9.0	7.4	6.3	5.4	9.9	8.2	7.2	6.3	5.6	7.7	7.3	6.6	5.9	5.4

* The decrement tables for Class CI reflect only the Class CI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 4
PPC Prepayment Assumption Rates

Distribution Date	Class FC 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class FC 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class FC 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	103	100	98	97	96	103	100	99	98	96	103	100	99	98	96
September 2021 . .	106	96	92	89	85	106	99	95	92	88	106	99	96	92	88
September 2022 . .	109	90	84	78	73	109	96	90	84	78	109	99	92	86	80
September 2023 . .	112	84	75	68	60	112	92	83	74	66	112	97	87	78	70
September 2024 . .	115	77	66	57	48	115	87	75	64	55	115	94	81	69	59
September 2025 . .	118	70	57	47	38	118	81	67	54	44	118	90	74	60	49
September 2026 . .	121	62	49	37	28	121	75	58	45	34	101	71	55	42	32
September 2027 . .	125	55	41	29	21	124	68	50	36	26	22	13	10	7	5
September 2028 . .	128	48	33	22	15	85	40	28	19	12	1	1	0	0	0
September 2029 . .	131	41	26	17	10	88	36	23	14	9	0	0	0	0	0
September 2030 . .	135	35	21	12	7	0	0	0	0	0	0	0	0	0	0
September 2031 . .	138	29	16	9	4	0	0	0	0	0	0	0	0	0	0
September 2032 . .	142	24	12	6	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	146	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	99	10	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	101	8	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	104	6	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.4	9.0	7.4	6.3	5.4	9.8	8.2	7.2	6.3	5.6	7.7	7.3	6.6	5.9	5.4

PPC Prepayment Assumption Rates

Distribution Date	Class FC 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class FC 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class FC 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	100	98	97	96	104	100	99	98	96	104	100	99	98	96
September 2021 . .	107	96	92	89	85	111	99	95	92	88	111	100	96	92	88
September 2022 . .	111	90	84	78	73	118	96	90	84	78	119	99	92	86	80
September 2023 . .	114	84	75	68	60	125	92	83	74	66	127	97	87	78	70
September 2024 . .	118	77	66	57	48	133	87	75	64	55	135	94	81	69	59
September 2025 . .	122	70	57	47	38	142	82	67	54	44	144	90	74	60	49
September 2026 . .	126	63	49	37	28	151	75	59	45	34	128	71	55	42	32
September 2027 . .	130	55	41	29	21	160	68	50	36	26	28	14	10	7	5
September 2028 . .	134	48	33	22	15	113	40	28	19	12	1	1	0	0	0
September 2029 . .	138	41	26	17	10	120	36	23	14	9	0	0	0	0	0
September 2030 . .	142	35	21	12	7	0	0	0	0	0	0	0	0	0	0
September 2031 . .	147	29	16	9	4	0	0	0	0	0	0	0	0	0	0
September 2032 . .	151	24	12	6	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	156	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	106	10	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	109	8	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	112	6	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.4	9.0	7.4	6.3	5.4	9.9	8.2	7.2	6.3	5.6	7.7	7.3	6.6	5.9	5.4

	Security Group 4 PPC Prepayment Assumption Rates														
	Class FC 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class FC 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class FC 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	100	98	97	96	104	100	99	98	96	104	100	99	98	96
September 2021 . .	107	96	92	89	85	111	99	95	92	88	111	100	96	92	88
September 2022 . .	111	90	84	78	73	118	96	90	84	78	120	99	92	86	80
September 2023 . .	114	84	75	68	60	125	92	83	74	66	129	97	87	78	70
September 2024 . .	118	77	66	57	48	133	87	75	64	55	139	94	81	69	59
September 2025 . .	122	70	57	47	38	142	82	67	54	44	150	90	74	60	49
September 2026 . .	126	63	49	37	28	151	75	59	45	34	134	71	55	42	32
September 2027 . .	130	55	41	29	21	160	68	50	36	26	30	14	10	7	5
September 2028 . .	134	48	33	22	15	113	40	28	19	12	1	1	0	0	0
September 2029 . .	138	41	26	17	10	120	36	23	14	9	0	0	0	0	0
September 2030 . .	142	35	21	12	7	0	0	0	0	0	0	0	0	0	0
September 2031 . .	147	29	16	9	4	0	0	0	0	0	0	0	0	0	0
September 2032 . .	151	24	12	6	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	156	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	106	10	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	109	8	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	112	6	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.4	9.0	7.4	6.3	5.4	9.9	8.2	7.2	6.3	5.6	7.7	7.3	6.6	5.9	5.4

Security Group 5
PPC Prepayment Assumption Rates

Distribution Date	Class CF 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class CF 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class CF 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	103	100	100	99	98	103	101	100	99	98	103	101	100	99	98
September 2021 . .	106	97	94	91	88	106	100	97	94	90	106	100	97	94	91
September 2022 . .	109	93	87	82	77	109	98	92	86	81	109	99	93	87	82
September 2023 . .	112	87	79	71	64	112	94	85	77	70	112	97	88	80	72
September 2024 . .	115	80	70	60	52	115	90	78	67	58	115	95	82	71	61
September 2025 . .	118	73	60	50	41	118	84	70	58	47	118	91	75	62	51
September 2026 . .	122	65	52	40	31	122	78	61	48	37	120	85	67	52	40
September 2027 . .	125	58	43	32	23	123	70	52	38	28	124	79	59	43	31
September 2028 . .	129	51	36	25	17	127	63	44	30	21	2	1	1	0	0
September 2029 . .	132	44	29	18	12	67	29	19	12	7	1	1	0	0	0
September 2030 . .	133	37	22	13	8	2	1	0	0	0	0	0	0	0	0
September 2031 . .	137	31	18	10	5	1	0	0	0	0	0	0	0	0	0
September 2032 . .	141	26	13	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	145	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	148	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	77	7	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.1	9.3	7.7	6.6	5.7	10	8.5	7.5	6.6	5.9	8.3	7.8	7.0	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class CF 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class CF 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class CF 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	107	98	95	91	88	110	100	97	94	91	110	100	97	94	91
September 2022 . .	111	93	87	82	77	117	98	92	86	81	117	99	93	87	82
September 2023 . .	115	87	79	71	64	125	94	86	77	70	125	98	88	80	72
September 2024 . .	119	80	70	60	52	133	90	78	67	58	134	95	82	71	61
September 2025 . .	123	73	61	50	41	142	84	70	58	47	143	91	75	62	51
September 2026 . .	127	66	52	40	31	151	78	62	48	37	151	85	67	52	40
September 2027 . .	131	58	43	32	23	159	70	52	38	28	160	79	59	43	31
September 2028 . .	136	51	36	25	17	169	63	44	31	21	2	1	1	0	0
September 2029 . .	140	44	29	18	12	92	29	19	12	7	2	1	0	0	0
September 2030 . .	143	37	23	13	8	2	1	0	0	0	1	0	0	0	0
September 2031 . .	148	31	18	10	5	1	0	0	0	0	0	0	0	0	0
September 2032 . .	153	26	13	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	158	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	163	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	85	7	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.1	9.3	7.7	6.6	5.7	10.1	8.5	7.5	6.6	5.9	8.3	7.8	7.0	6.3	5.7

Security Group 5
PPC Prepayment Assumption Rates

Distribution Date	Class CF 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class CF 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class CF 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	107	98	95	91	88	110	100	97	94	91	110	100	97	94	91
September 2022 . .	111	93	87	82	77	117	98	92	86	81	118	99	93	87	82
September 2023 . .	115	87	79	71	64	125	94	86	77	70	127	98	88	80	72
September 2024 . .	119	80	70	60	52	133	90	78	67	58	137	95	82	71	61
September 2025 . .	123	73	61	50	41	142	84	70	58	47	148	91	75	62	51
September 2026 . .	127	66	52	40	31	151	78	62	48	37	157	85	67	52	40
September 2027 . .	131	58	43	32	23	159	70	52	38	28	169	79	59	43	31
September 2028 . .	136	51	36	25	17	169	63	44	31	21	2	1	1	0	0
September 2029 . .	140	44	29	18	12	92	29	19	12	7	2	1	0	0	0
September 2030 . .	143	37	23	13	8	2	1	0	0	0	1	0	0	0	0
September 2031 . .	148	31	18	10	5	1	0	0	0	0	0	0	0	0	0
September 2032 . .	153	26	13	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	158	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	163	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	85	7	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.1	9.3	7.7	6.6	5.7	10.1	8.5	7.5	6.6	5.9	8.3	7.8	7.0	6.3	5.7

Security Group 5
PPC Prepayment Assumption Rates

Distribution Date	Class IC* 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class IC* 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class IC* 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021	107	98	95	92	89	110	100	97	94	91	110	100	97	94	91
September 2022	111	93	87	82	77	117	98	92	86	81	118	99	93	87	82
September 2023	115	87	79	71	64	125	94	86	77	70	129	98	88	80	72
September 2024	119	80	70	60	52	133	90	78	68	58	141	95	82	71	61
September 2025	123	73	61	50	41	142	84	70	58	47	153	91	75	62	51
September 2026	127	66	52	40	31	151	78	62	48	37	164	85	67	52	40
September 2027	132	58	43	32	23	159	70	52	39	28	178	79	59	43	31
September 2028	136	51	36	25	17	169	63	44	31	21	2	1	1	0	0
September 2029	140	44	29	18	12	92	29	19	12	7	2	1	0	0	0
September 2030	143	37	23	13	8	2	1	0	0	0	1	0	0	0	0
September 2031	148	31	18	10	5	1	0	0	0	0	0	0	0	0	0
September 2032	153	26	13	7	3	0	0	0	0	0	0	0	0	0	0
September 2033	158	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034	163	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035	85	7	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	16.1	9.3	7.7	6.6	5.7	10.1	8.5	7.5	6.6	5.9	8.3	7.8	7.0	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class IC* 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class IC* 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class IC* 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021	107	98	95	92	89	110	100	97	94	91	110	100	97	94	91
September 2022	111	93	87	82	77	117	98	92	86	81	118	99	93	87	82
September 2023	115	87	79	71	64	125	94	86	77	70	129	98	88	80	72
September 2024	119	80	70	60	52	133	90	78	68	58	141	95	82	71	61
September 2025	123	73	61	50	41	142	84	70	58	47	153	91	75	62	51
September 2026	127	66	52	40	31	151	78	62	48	37	164	85	67	52	40
September 2027	132	58	43	32	23	159	70	52	39	28	178	79	59	43	31
September 2028	136	51	36	25	17	169	63	44	31	21	2	1	1	0	0
September 2029	140	44	29	18	12	92	29	19	12	7	2	1	0	0	0
September 2030	143	37	23	13	8	2	1	0	0	0	1	0	0	0	0
September 2031	148	31	18	10	5	1	0	0	0	0	0	0	0	0	0
September 2032	153	26	13	7	3	0	0	0	0	0	0	0	0	0	0
September 2033	158	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034	163	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035	85	7	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	16.1	9.3	7.7	6.6	5.7	10.1	8.5	7.5	6.6	5.9	8.3	7.8	7.0	6.3	5.7

* The decrement tables for Class IC reflect only the Class IC Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 5 PPC Prepayment Assumption Rates														
	Class IC* 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class IC* 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class IC* 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	107	98	95	92	89	110	100	97	94	91	110	100	97	94	91
September 2022 . .	111	93	87	82	77	117	98	92	86	81	118	99	93	87	82
September 2023 . .	115	87	79	71	64	125	94	86	77	70	129	98	88	80	72
September 2024 . .	119	80	70	60	52	133	90	78	68	58	141	95	82	71	61
September 2025 . .	123	73	61	50	41	142	84	70	58	47	153	91	75	62	51
September 2026 . .	127	66	52	40	31	151	78	62	48	37	164	85	67	52	40
September 2027 . .	132	58	43	32	23	159	70	52	39	28	178	79	59	43	31
September 2028 . .	136	51	36	25	17	169	63	44	31	21	2	1	1	0	0
September 2029 . .	140	44	29	18	12	92	29	19	12	7	2	1	0	0	0
September 2030 . .	143	37	23	13	8	2	1	0	0	0	1	0	0	0	0
September 2031 . .	148	31	18	10	5	1	0	0	0	0	0	0	0	0	0
September 2032 . .	153	26	13	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	158	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	163	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	85	7	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.1	9.3	7.7	6.6	5.7	10.1	8.5	7.5	6.6	5.9	8.3	7.8	7.0	6.3	5.7

* The decrement tables for Class IC reflect only the Class IC Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 6
PPC Prepayment Assumption Rates

Distribution Date	Class DI* 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class DI* 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class DI* 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021	107	98	95	92	89	110	100	97	94	91	110	100	97	94	91
September 2022	111	93	88	82	77	117	98	92	87	81	118	99	94	88	82
September 2023	115	87	79	72	65	125	95	86	78	70	129	98	89	80	73
September 2024	119	80	70	61	52	133	90	79	68	59	140	95	83	72	62
September 2025	123	73	61	50	41	142	85	70	58	48	152	91	76	63	51
September 2026	127	66	52	41	32	151	78	62	48	38	164	85	67	53	41
September 2027	131	59	44	32	23	159	71	53	39	28	116	52	39	29	21
September 2028	136	51	36	25	17	110	42	29	20	14	1	0	0	0	0
September 2029	139	44	29	19	12	1	0	0	0	0	1	0	0	0	0
September 2030	143	37	23	14	8	1	0	0	0	0	1	0	0	0	0
September 2031	148	31	18	10	5	1	0	0	0	0	2	0	0	0	0
September 2032	153	26	14	7	3	1	0	0	0	0	2	0	0	0	0
September 2033	104	14	7	3	1	1	0	0	0	0	0	0	0	0	0
September 2034	107	11	5	2	1	1	0	0	0	0	0	0	0	0	0
September 2035	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	14.9	9.2	7.7	6.6	5.7	9.3	8.1	7.2	6.4	5.8	7.9	7.4	6.7	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class DI* 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class DI* 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class DI* 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021	107	98	95	92	89	110	100	97	94	91	110	100	97	94	91
September 2022	111	93	88	82	77	117	98	92	87	81	118	99	94	88	82
September 2023	115	87	79	72	65	125	95	86	78	70	129	98	89	80	73
September 2024	119	80	70	61	52	133	90	79	68	59	140	95	83	72	62
September 2025	123	73	61	50	41	142	85	70	58	48	152	91	76	63	51
September 2026	127	66	52	41	32	151	78	62	48	38	164	85	67	53	41
September 2027	131	59	44	32	23	159	71	53	39	28	116	52	39	29	21
September 2028	136	51	36	25	17	110	42	29	20	14	1	0	0	0	0
September 2029	139	44	29	19	12	1	0	0	0	0	1	0	0	0	0
September 2030	143	37	23	14	8	1	0	0	0	0	1	0	0	0	0
September 2031	148	31	18	10	5	1	0	0	0	0	2	0	0	0	0
September 2032	153	26	14	7	3	1	0	0	0	0	2	0	0	0	0
September 2033	104	14	7	3	1	1	0	0	0	0	0	0	0	0	0
September 2034	107	11	5	2	1	1	0	0	0	0	0	0	0	0	0
September 2035	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	14.9	9.2	7.7	6.6	5.7	9.3	8.1	7.2	6.4	5.8	7.9	7.4	6.7	6.1	5.6

* The decrement tables for Class DI reflect only the Class DI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 6 PPC Prepayment Assumption Rates														
	Class DI* 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class DI* 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class DI* 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	107	98	95	92	89	110	100	97	94	91	110	100	97	94	91
September 2022 . .	111	93	88	82	77	117	98	92	87	81	118	99	94	88	82
September 2023 . .	115	87	79	72	65	125	95	86	78	70	129	98	89	80	73
September 2024 . .	119	80	70	61	52	133	90	79	68	59	140	95	83	72	62
September 2025 . .	123	73	61	50	41	142	85	70	58	48	152	91	76	63	51
September 2026 . .	127	66	52	41	32	151	78	62	48	38	164	85	67	53	41
September 2027 . .	131	59	44	32	23	159	71	53	39	28	116	52	39	29	21
September 2028 . .	136	51	36	25	17	110	42	29	20	14	1	0	0	0	0
September 2029 . .	139	44	29	19	12	1	0	0	0	0	1	0	0	0	0
September 2030 . .	143	37	23	14	8	1	0	0	0	0	1	0	0	0	0
September 2031 . .	148	31	18	10	5	1	0	0	0	0	2	0	0	0	0
September 2032 . .	153	26	14	7	3	1	0	0	0	0	2	0	0	0	0
September 2033 . .	104	14	7	3	1	1	0	0	0	0	0	0	0	0	0
September 2034 . .	107	11	5	2	1	1	0	0	0	0	0	0	0	0	0
September 2035 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.9	9.2	7.7	6.6	5.7	9.3	8.1	7.2	6.4	5.8	7.9	7.4	6.7	6.1	5.6

* The decrement tables for Class DI reflect only the Class DI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 6
PPC Prepayment Assumption Rates

Distribution Date	Class FD 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class FD 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class FD 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	103	101	100	99	98	103	101	100	99	98	103	101	100	99	98
September 2021 . .	106	98	95	92	89	106	100	97	94	91	106	100	97	94	91
September 2022 . .	109	93	88	82	77	109	98	92	87	81	109	99	93	88	82
September 2023 . .	112	87	79	72	65	112	95	86	78	70	112	98	89	80	72
September 2024 . .	115	80	70	61	52	115	90	78	68	59	115	95	83	72	62
September 2025 . .	118	73	61	50	41	118	84	70	58	48	118	91	76	62	51
September 2026 . .	122	66	52	41	32	121	78	62	48	37	121	85	67	52	41
September 2027 . .	125	58	44	32	23	124	71	53	39	28	82	52	39	29	21
September 2028 . .	128	51	36	25	17	83	42	29	20	14	1	0	0	0	0
September 2029 . .	130	44	29	18	12	1	0	0	0	0	1	0	0	0	0
September 2030 . .	133	37	23	14	8	1	0	0	0	0	1	0	0	0	0
September 2031 . .	137	31	18	10	5	1	0	0	0	0	1	0	0	0	0
September 2032 . .	141	26	14	7	3	1	0	0	0	0	1	0	0	0	0
September 2033 . .	95	14	7	3	1	1	0	0	0	0	0	0	0	0	0
September 2034 . .	98	11	5	2	1	1	0	0	0	0	0	0	0	0	0
September 2035 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.9	9.2	7.7	6.6	5.7	9.3	8.1	7.2	6.4	5.8	7.9	7.4	6.7	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class FD 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class FD 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class FD 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	103	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	107	98	95	92	89	110	100	97	94	91	110	100	97	94	91
September 2022 . .	111	93	88	82	77	117	98	92	87	81	117	99	93	88	82
September 2023 . .	115	87	79	72	65	125	95	86	78	70	125	98	89	80	73
September 2024 . .	119	80	70	61	52	133	90	78	68	59	134	95	83	72	62
September 2025 . .	123	73	61	50	41	142	85	70	58	48	143	91	76	63	51
September 2026 . .	127	66	52	41	32	151	78	62	48	38	151	85	67	53	41
September 2027 . .	131	58	44	32	23	159	71	53	39	28	105	52	39	29	21
September 2028 . .	136	51	36	25	17	110	42	29	20	14	1	0	0	0	0
September 2029 . .	139	44	29	19	12	1	0	0	0	0	1	0	0	0	0
September 2030 . .	143	37	23	14	8	1	0	0	0	0	1	0	0	0	0
September 2031 . .	148	31	18	10	5	1	0	0	0	0	1	0	0	0	0
September 2032 . .	153	26	14	7	3	1	0	0	0	0	1	0	0	0	0
September 2033 . .	103	14	7	3	1	1	0	0	0	0	0	0	0	0	0
September 2034 . .	107	11	5	2	1	1	0	0	0	0	0	0	0	0	0
September 2035 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.9	9.2	7.7	6.6	5.7	9.3	8.1	7.2	6.4	5.8	7.9	7.4	6.7	6.1	5.6

Security Group 6
PPC Prepayment Assumption Rates

Distribution Date	Class FD 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class FD 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class FD 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	103	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	107	98	95	92	89	110	100	97	94	91	110	100	97	94	91
September 2022 . .	111	93	88	82	77	117	98	92	87	81	118	99	93	88	82
September 2023 . .	115	87	79	72	65	125	95	86	78	70	127	98	89	80	73
September 2024 . .	119	80	70	61	52	133	90	78	68	59	137	95	83	72	62
September 2025 . .	123	73	61	50	41	142	85	70	58	48	148	91	76	63	51
September 2026 . .	127	66	52	41	32	151	78	62	48	38	157	85	67	53	41
September 2027 . .	131	58	44	32	23	159	71	53	39	28	111	52	39	29	21
September 2028 . .	136	51	36	25	17	110	42	29	20	14	1	0	0	0	0
September 2029 . .	139	44	29	19	12	1	0	0	0	0	1	0	0	0	0
September 2030 . .	143	37	23	14	8	1	0	0	0	0	1	0	0	0	0
September 2031 . .	148	31	18	10	5	1	0	0	0	0	1	0	0	0	0
September 2032 . .	153	26	14	7	3	1	0	0	0	0	2	0	0	0	0
September 2033 . .	103	14	7	3	1	1	0	0	0	0	0	0	0	0	0
September 2034 . .	107	11	5	2	1	1	0	0	0	0	0	0	0	0	0
September 2035 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.9	9.2	7.7	6.6	5.7	9.3	8.1	7.2	6.4	5.8	7.9	7.4	6.7	6.1	5.6

Security Group 7
PPC Prepayment Assumption Rates

Distribution Date	Class DF 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class DF 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class DF 2.10000%% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	103	101	100	99	98	103	101	100	99	98	103	101	100	99	98
September 2021 . .	106	98	95	92	89	106	100	97	94	91	106	100	98	94	91
September 2022 . .	109	93	88	83	78	109	99	93	87	82	109	100	94	88	83
September 2023 . .	113	88	80	72	65	113	95	87	78	71	113	98	90	81	73
September 2024 . .	116	81	71	61	53	116	91	79	69	59	116	96	84	73	63
September 2025 . .	120	74	62	51	42	120	85	71	59	48	120	92	77	63	52
September 2026 . .	123	67	53	41	32	123	79	62	49	38	123	87	69	54	42
September 2027 . .	127	59	44	33	24	127	72	54	40	29	127	81	61	45	32
September 2028 . .	131	52	37	25	17	130	65	46	32	21	3	2	1	1	1
September 2029 . .	134	45	30	19	12	3	1	1	1	0	1	1	0	0	0
September 2030 . .	138	38	23	14	8	3	1	1	0	0	1	0	0	0	0
September 2031 . .	142	32	18	10	5	1	0	0	0	0	1	0	0	0	0
September 2032 . .	146	27	14	7	3	1	0	0	0	0	0	0	0	0	0
September 2033 . .	150	22	10	5	2	1	0	0	0	0	0	0	0	0	0
September 2034 . .	155	18	8	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 and thereafter. .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.6	9.4	7.8	6.6	5.8	9.9	8.5	7.5	6.7	5.9	8.2	7.8	7.0	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class DF 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class DF 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class DF 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	108	98	95	92	89	110	101	98	94	91	110	101	98	95	92
September 2022 . .	111	94	88	83	78	118	99	93	87	82	118	100	94	89	83
September 2023 . .	116	88	80	72	65	126	95	87	78	71	126	99	90	81	73
September 2024 . .	120	81	71	61	53	134	91	79	69	59	135	96	84	73	63
September 2025 . .	124	74	62	51	42	143	86	71	59	48	145	92	77	63	52
September 2026 . .	129	67	53	41	32	152	79	63	49	38	154	87	69	54	42
September 2027 . .	133	59	44	33	24	163	73	54	40	29	164	81	61	45	32
September 2028 . .	138	52	37	25	17	173	65	46	32	21	4	2	1	1	1
September 2029 . .	142	45	30	19	12	4	1	1	1	0	2	1	0	0	0
September 2030 . .	147	39	24	14	8	5	1	1	0	0	2	0	0	0	0
September 2031 . .	152	32	18	10	5	2	0	0	0	0	1	0	0	0	0
September 2032 . .	158	27	14	7	3	2	0	0	0	0	0	0	0	0	0
September 2033 . .	163	22	10	5	2	1	0	0	0	0	0	0	0	0	0
September 2034 . .	169	18	8	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 and thereafter. .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.6	9.4	7.8	6.6	5.8	9.9	8.5	7.5	6.7	5.9	8.3	7.8	7.0	6.3	5.7

Security Group 7
PPC Prepayment Assumption Rates

Distribution Date	Class DF 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class DF 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class DF 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	108	98	95	92	89	110	101	98	94	91	110	101	98	95	92
September 2022 . .	111	94	88	83	78	118	99	93	87	82	119	100	94	89	83
September 2023 . .	116	88	80	72	65	126	95	87	78	71	128	99	90	81	73
September 2024 . .	120	81	71	61	53	134	91	79	69	59	138	96	84	73	63
September 2025 . .	124	74	62	51	42	143	86	71	59	48	149	92	77	63	52
September 2026 . .	129	67	53	41	32	152	79	63	49	38	159	87	69	54	42
September 2027 . .	133	59	44	33	24	163	73	54	40	29	171	81	61	45	32
September 2028 . .	138	52	37	25	17	173	65	46	32	21	4	2	1	1	1
September 2029 . .	142	45	30	19	12	4	1	1	1	0	2	1	0	0	0
September 2030 . .	147	39	24	14	8	5	1	1	0	0	2	0	0	0	0
September 2031 . .	152	32	18	10	5	2	0	0	0	0	1	0	0	0	0
September 2032 . .	158	27	14	7	3	2	0	0	0	0	0	0	0	0	0
September 2033 . .	163	22	10	5	2	1	0	0	0	0	0	0	0	0	0
September 2034 . .	169	18	8	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.6	9.4	7.8	6.6	5.8	9.9	8.5	7.5	6.7	5.9	8.3	7.8	7.0	6.3	5.7

Security Group 7
PPC Prepayment Assumption Rates

Distribution Date	Class ID* 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class ID* 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class ID* 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	108	98	95	92	89	110	101	98	95	92	110	101	98	95	92
September 2022 . .	112	94	88	83	78	118	99	93	87	82	119	100	94	89	83
September 2023 . .	116	88	80	72	65	126	96	87	79	71	130	99	90	81	73
September 2024 . .	120	81	71	61	53	134	91	79	69	59	142	96	84	73	63
September 2025 . .	124	74	62	51	42	144	86	71	59	48	155	92	77	64	52
September 2026 . .	129	67	53	41	32	152	79	63	49	38	168	87	69	54	42
September 2027 . .	133	60	44	33	24	163	73	54	40	29	182	81	61	45	32
September 2028 . .	138	52	37	25	17	173	65	46	32	21	5	2	1	1	1
September 2029 . .	142	45	30	19	12	4	1	1	1	0	2	1	0	0	0
September 2030 . .	148	39	24	14	8	5	1	1	0	0	2	0	0	0	0
September 2031 . .	152	32	18	10	5	2	0	0	0	0	1	0	0	0	0
September 2032 . .	158	27	14	7	3	2	0	0	0	0	0	0	0	0	0
September 2033 . .	164	22	10	5	2	1	0	0	0	0	0	0	0	0	0
September 2034 . .	170	18	8	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 and thereafter. .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.6	9.4	7.8	6.6	5.8	9.9	8.5	7.5	6.7	5.9	8.3	7.8	7.0	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class ID* 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class ID* 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class ID* 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	108	98	95	92	89	110	101	98	95	92	110	101	98	95	92
September 2022 . .	112	94	88	83	78	118	99	93	87	82	119	100	94	89	83
September 2023 . .	116	88	80	72	65	126	96	87	79	71	130	99	90	81	73
September 2024 . .	120	81	71	61	53	134	91	79	69	59	142	96	84	73	63
September 2025 . .	124	74	62	51	42	144	86	71	59	48	155	92	77	64	52
September 2026 . .	129	67	53	41	32	152	79	63	49	38	168	87	69	54	42
September 2027 . .	133	60	44	33	24	163	73	54	40	29	182	81	61	45	32
September 2028 . .	138	52	37	25	17	173	65	46	32	21	5	2	1	1	1
September 2029 . .	142	45	30	19	12	4	1	1	1	0	2	1	0	0	0
September 2030 . .	148	39	24	14	8	5	1	1	0	0	2	0	0	0	0
September 2031 . .	152	32	18	10	5	2	0	0	0	0	1	0	0	0	0
September 2032 . .	158	27	14	7	3	2	0	0	0	0	0	0	0	0	0
September 2033 . .	164	22	10	5	2	1	0	0	0	0	0	0	0	0	0
September 2034 . .	170	18	8	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 and thereafter. .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.6	9.4	7.8	6.6	5.8	9.9	8.5	7.5	6.7	5.9	8.3	7.8	7.0	6.3	5.7

* The decrement tables for Class ID reflect only the Class ID Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 7
PPC Prepayment Assumption Rates

Distribution Date	Class ID* 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class ID* 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class ID* 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	108	98	95	92	89	110	101	98	95	92	110	101	98	95	92
September 2022 . .	112	94	88	83	78	118	99	93	87	82	119	100	94	89	83
September 2023 . .	116	88	80	72	65	126	96	87	79	71	130	99	90	81	73
September 2024 . .	120	81	71	61	53	134	91	79	69	59	142	96	84	73	63
September 2025 . .	124	74	62	51	42	144	86	71	59	48	155	92	77	64	52
September 2026 . .	129	67	53	41	32	152	79	63	49	38	168	87	69	54	42
September 2027 . .	133	60	44	33	24	163	73	54	40	29	182	81	61	45	32
September 2028 . .	138	52	37	25	17	173	65	46	32	21	5	2	1	1	1
September 2029 . .	142	45	30	19	12	4	1	1	1	0	2	1	0	0	0
September 2030 . .	148	39	24	14	8	5	1	1	0	0	2	0	0	0	0
September 2031 . .	152	32	18	10	5	2	0	0	0	0	1	0	0	0	0
September 2032 . .	158	27	14	7	3	2	0	0	0	0	0	0	0	0	0
September 2033 . .	164	22	10	5	2	1	0	0	0	0	0	0	0	0	0
September 2034 . .	170	18	8	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 and thereafter. .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.6	9.4	7.8	6.6	5.8	9.9	8.5	7.5	6.7	5.9	8.3	7.8	7.0	6.3	5.7

* The decrement tables for Class ID reflect only the Class ID Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 8
PPC Prepayment Assumption Rates

Distribution Date	Class EI* 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class EI* 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class EI* 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	108	98	95	91	88	110	100	97	94	91	110	100	97	94	91
September 2022 . .	111	93	87	82	76	118	98	92	86	81	120	100	94	88	82
September 2023 . .	115	87	79	71	64	126	95	86	77	70	131	98	89	80	72
September 2024 . .	119	80	70	60	52	134	90	78	68	58	142	96	83	72	62
September 2025 . .	124	73	61	50	41	143	85	70	58	47	156	92	76	63	51
September 2026 . .	128	66	52	40	31	153	79	62	48	37	169	87	68	53	41
September 2027 . .	133	58	43	32	23	163	72	53	39	28	63	27	20	15	11
September 2028 . .	137	51	36	25	17	157	58	41	28	19	1	0	0	0	0
September 2029 . .	142	44	29	18	11	61	19	12	8	5	1	0	0	0	0
September 2030 . .	146	38	23	13	8	1	0	0	0	0	1	0	0	0	0
September 2031 . .	151	32	18	10	5	1	0	0	0	0	1	0	0	0	0
September 2032 . .	157	26	14	7	3	1	0	0	0	0	0	0	0	0	0
September 2033 . .	146	19	9	4	2	1	0	0	0	0	0	0	0	0	0
September 2034 . .	90	9	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	60	5	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	59	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.6	9.3	7.7	6.5	5.7	9.8	8.4	7.4	6.5	5.8	8.1	7.6	6.9	6.2	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class EI* 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class EI* 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class EI* 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	108	98	95	91	88	110	100	97	94	91	110	100	97	94	91
September 2022 . .	111	93	87	82	76	118	98	92	86	81	120	100	94	88	82
September 2023 . .	115	87	79	71	64	126	95	86	77	70	131	98	89	80	72
September 2024 . .	119	80	70	60	52	134	90	78	68	58	142	96	83	72	62
September 2025 . .	124	73	61	50	41	143	85	70	58	47	156	92	76	63	51
September 2026 . .	128	66	52	40	31	153	79	62	48	37	169	87	68	53	41
September 2027 . .	133	58	43	32	23	163	72	53	39	28	63	27	20	15	11
September 2028 . .	137	51	36	25	17	157	58	41	28	19	1	0	0	0	0
September 2029 . .	142	44	29	18	11	61	19	12	8	5	1	0	0	0	0
September 2030 . .	146	38	23	13	8	1	0	0	0	0	1	0	0	0	0
September 2031 . .	151	32	18	10	5	1	0	0	0	0	1	0	0	0	0
September 2032 . .	157	26	14	7	3	1	0	0	0	0	0	0	0	0	0
September 2033 . .	146	19	9	4	2	1	0	0	0	0	0	0	0	0	0
September 2034 . .	90	9	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	60	5	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	59	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.6	9.3	7.7	6.5	5.7	9.8	8.4	7.4	6.5	5.8	8.1	7.6	6.9	6.2	5.6

* The decrement tables for Class EI reflect only the Class EI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 8 PPC Prepayment Assumption Rates														
	Class EI* 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class EI* 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class EI* 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	108	98	95	91	88	110	100	97	94	91	110	100	97	94	91
September 2022 . .	111	93	87	82	76	118	98	92	86	81	120	100	94	88	82
September 2023 . .	115	87	79	71	64	126	95	86	77	70	131	98	89	80	72
September 2024 . .	119	80	70	60	52	134	90	78	68	58	142	96	83	72	62
September 2025 . .	124	73	61	50	41	143	85	70	58	47	156	92	76	63	51
September 2026 . .	128	66	52	40	31	153	79	62	48	37	169	87	68	53	41
September 2027 . .	133	58	43	32	23	163	72	53	39	28	63	27	20	15	11
September 2028 . .	137	51	36	25	17	157	58	41	28	19	1	0	0	0	0
September 2029 . .	142	44	29	18	11	61	19	12	8	5	1	0	0	0	0
September 2030 . .	146	38	23	13	8	1	0	0	0	0	1	0	0	0	0
September 2031 . .	151	32	18	10	5	1	0	0	0	0	1	0	0	0	0
September 2032 . .	157	26	14	7	3	1	0	0	0	0	0	0	0	0	0
September 2033 . .	146	19	9	4	2	1	0	0	0	0	0	0	0	0	0
September 2034 . .	90	9	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	60	5	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	59	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.6	9.3	7.7	6.5	5.7	9.8	8.4	7.4	6.5	5.8	8.1	7.6	6.9	6.2	5.6

* The decrement tables for Class EI reflect only the Class EI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 8
PPC Prepayment Assumption Rates

Distribution Date	Class FE 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class FE 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class FE 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	103	100	99	98	97	103	101	100	99	98	103	101	100	99	98
September 2021	106	97	94	91	88	106	100	97	94	90	106	100	97	94	91
September 2022	109	93	87	82	76	109	98	92	86	81	109	99	93	88	82
September 2023	112	87	79	71	64	112	94	86	77	70	112	98	89	80	72
September 2024	115	80	70	60	52	115	90	78	68	58	115	95	83	72	62
September 2025	118	73	60	50	41	118	84	70	58	47	118	92	76	63	51
September 2026	121	66	52	40	31	121	78	62	48	37	121	87	68	53	41
September 2027	124	58	43	32	23	124	71	53	39	28	43	27	20	15	11
September 2028	127	51	36	25	17	116	58	41	28	19	1	0	0	0	0
September 2029	131	44	29	18	11	44	19	12	8	5	0	0	0	0	0
September 2030	134	37	23	13	8	0	0	0	0	0	0	0	0	0	0
September 2031	137	32	18	10	5	0	0	0	0	0	0	0	0	0	0
September 2032	141	26	14	7	3	0	0	0	0	0	0	0	0	0	0
September 2033	131	19	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2034	80	9	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2035	53	5	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036	52	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.6	9.3	7.7	6.5	5.7	9.8	8.4	7.4	6.5	5.8	8.1	7.6	6.9	6.2	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class FE 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class FE 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class FE 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021	107	98	94	91	88	110	100	97	94	91	110	100	97	94	91
September 2022	111	93	87	82	76	118	98	92	86	81	118	100	94	88	82
September 2023	115	87	79	71	64	126	95	86	77	70	126	98	89	80	72
September 2024	119	80	70	60	52	134	90	78	68	58	134	96	83	72	62
September 2025	124	73	61	50	41	143	85	70	58	47	143	92	76	63	51
September 2026	128	66	52	40	31	153	78	62	48	37	153	87	68	53	41
September 2027	133	58	43	32	23	163	72	53	39	28	56	27	20	15	11
September 2028	137	51	36	25	17	157	58	41	28	19	1	0	0	0	0
September 2029	142	44	29	18	11	61	19	12	8	5	1	0	0	0	0
September 2030	146	38	23	13	8	1	0	0	0	0	1	0	0	0	0
September 2031	151	32	18	10	5	1	0	0	0	0	1	0	0	0	0
September 2032	156	26	14	7	3	1	0	0	0	0	0	0	0	0	0
September 2033	146	19	9	4	2	1	0	0	0	0	0	0	0	0	0
September 2034	90	9	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2035	60	5	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036	59	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.6	9.3	7.7	6.5	5.7	9.8	8.4	7.4	6.5	5.8	8.1	7.6	6.9	6.2	5.6

Security Group 8
PPC Prepayment Assumption Rates

Distribution Date	Class FE 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class FE 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class FE 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	107	98	94	91	88	110	100	97	94	91	110	100	97	94	91
September 2022 . .	111	93	87	82	76	118	98	92	86	81	119	100	94	88	82
September 2023 . .	115	87	79	71	64	126	95	86	77	70	130	98	89	80	72
September 2024 . .	119	80	70	60	52	134	90	78	68	58	142	96	83	72	62
September 2025 . .	124	73	61	50	41	143	85	70	58	47	155	92	76	63	51
September 2026 . .	128	66	52	40	31	153	78	62	48	37	169	87	68	53	41
September 2027 . .	133	58	43	32	23	163	72	53	39	28	63	27	20	15	11
September 2028 . .	137	51	36	25	17	157	58	41	28	19	1	0	0	0	0
September 2029 . .	142	44	29	18	11	61	19	12	8	5	1	0	0	0	0
September 2030 . .	146	38	23	13	8	1	0	0	0	0	1	0	0	0	0
September 2031 . .	151	32	18	10	5	1	0	0	0	0	1	0	0	0	0
September 2032 . .	156	26	14	7	3	1	0	0	0	0	0	0	0	0	0
September 2033 . .	146	19	9	4	2	1	0	0	0	0	0	0	0	0	0
September 2034 . .	90	9	4	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	60	5	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	59	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.6	9.3	7.7	6.5	5.7	9.8	8.4	7.4	6.5	5.8	8.1	7.6	6.9	6.2	5.6

Security Group 9
PPC Prepayment Assumption Rates

Distribution Date	Class EF 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class EF 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class EF 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
September 2021	106	97	94	90	87	106	100	96	93	90	106	100	97	93	90
September 2022	109	92	86	81	75	109	97	91	85	80	109	99	93	87	81
September 2023	112	86	78	70	63	112	94	85	76	68	112	98	88	79	71
September 2024	115	79	69	59	51	115	89	77	67	57	115	95	82	71	61
September 2025	118	72	60	49	40	118	84	69	57	46	118	91	75	62	50
September 2026	121	65	51	39	30	121	77	61	47	36	121	86	68	53	40
September 2027	124	57	43	31	22	124	71	52	38	28	49	32	23	17	12
September 2028	128	50	35	24	16	128	64	44	30	20	1	1	0	0	0
September 2029	131	43	28	18	11	2	1	0	0	0	1	0	0	0	0
September 2030	135	37	22	13	7	1	0	0	0	0	1	0	0	0	0
September 2031	139	31	17	9	5	1	0	0	0	0	0	0	0	0	0
September 2032	142	26	13	6	3	1	0	0	0	0	0	0	0	0	0
September 2033	146	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034	105	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2035	32	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2036	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.5	9.2	7.6	6.5	5.6	9.7	8.3	7.3	6.5	5.8	7.9	7.5	6.8	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class EF 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class EF 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class EF 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	100	99	98	97	104	101	100	98	97	104	101	100	98	97
September 2021	107	97	94	90	87	110	100	96	93	90	111	100	97	93	90
September 2022	111	92	86	81	75	118	98	91	86	80	118	99	93	87	81
September 2023	115	86	78	70	63	126	94	85	76	69	126	98	88	79	71
September 2024	119	79	69	59	51	134	89	77	67	57	134	95	82	71	61
September 2025	123	72	60	49	40	143	84	69	57	46	144	91	75	62	50
September 2026	128	65	51	39	30	153	78	61	47	36	153	86	68	53	40
September 2027	132	58	43	31	22	163	71	53	38	28	63	32	23	17	12
September 2028	137	50	35	24	16	173	64	45	30	20	2	1	0	0	0
September 2029	141	44	28	18	11	2	1	0	0	0	1	0	0	0	0
September 2030	146	37	22	13	7	1	0	0	0	0	1	0	0	0	0
September 2031	151	31	17	9	5	1	0	0	0	0	0	0	0	0	0
September 2032	156	26	13	6	3	1	0	0	0	0	0	0	0	0	0
September 2033	162	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034	117	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2035	36	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2036	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.5	9.2	7.6	6.5	5.6	9.7	8.3	7.3	6.5	5.8	7.9	7.5	6.8	6.1	5.5

Security Group 9
PPC Prepayment Assumption Rates

Distribution Date	Class EF 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class EF 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class EF 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	100	99	98	97	104	101	100	98	97	104	101	100	98	97
September 2021 . .	107	97	94	90	87	110	100	96	93	90	111	100	97	93	90
September 2022 . .	111	92	86	81	75	118	98	91	86	80	120	99	93	87	81
September 2023 . .	115	86	78	70	63	126	94	85	76	69	131	98	88	79	71
September 2024 . .	119	79	69	59	51	134	89	77	67	57	143	95	82	71	61
September 2025 . .	123	72	60	49	40	143	84	69	57	46	156	91	75	62	50
September 2026 . .	128	65	51	39	30	153	78	61	47	36	170	86	68	53	40
September 2027 . .	132	58	43	31	22	163	71	53	38	28	72	32	23	17	12
September 2028 . .	137	50	35	24	16	173	64	45	30	20	2	1	0	0	0
September 2029 . .	141	44	28	18	11	2	1	0	0	0	1	0	0	0	0
September 2030 . .	146	37	22	13	7	1	0	0	0	0	1	0	0	0	0
September 2031 . .	151	31	17	9	5	1	0	0	0	0	0	0	0	0	0
September 2032 . .	156	26	13	6	3	1	0	0	0	0	0	0	0	0	0
September 2033 . .	162	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	117	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	36	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.5	9.2	7.6	6.5	5.6	9.7	8.3	7.3	6.5	5.8	7.9	7.5	6.8	6.1	5.5

Security Group 9
PPC Prepayment Assumption Rates

Distribution Date	Class IE* 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class IE* 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class IE* 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	100	99	98	97	104	101	100	98	97	104	101	100	98	97
September 2021	107	97	94	90	87	110	100	96	93	90	111	100	97	93	90
September 2022	111	92	86	81	75	118	98	92	86	80	120	99	93	87	81
September 2023	115	86	78	70	63	126	94	85	76	69	131	98	88	79	71
September 2024	119	79	69	59	51	134	89	77	67	57	143	95	82	71	61
September 2025	123	72	60	49	40	143	84	69	57	46	156	91	75	62	50
September 2026	128	65	51	39	30	153	78	61	47	36	170	87	68	53	40
September 2027	132	58	43	31	22	163	71	53	38	28	72	32	24	17	12
September 2028	137	50	35	24	16	174	64	45	30	20	2	1	0	0	0
September 2029	142	44	28	18	11	2	1	0	0	0	1	0	0	0	0
September 2030	146	37	22	13	7	1	0	0	0	0	1	0	0	0	0
September 2031	152	31	17	9	5	1	0	0	0	0	0	0	0	0	0
September 2032	157	26	13	6	3	1	0	0	0	0	0	0	0	0	0
September 2033	162	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034	118	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2035	36	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2036	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.5	9.2	7.6	6.5	5.6	9.7	8.3	7.3	6.5	5.8	7.9	7.5	6.8	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class IE* 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class IE* 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class IE* 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	100	99	98	97	104	101	100	98	97	104	101	100	98	97
September 2021	107	97	94	90	87	110	100	96	93	90	111	100	97	93	90
September 2022	111	92	86	81	75	118	98	92	86	80	120	99	93	87	81
September 2023	115	86	78	70	63	126	94	85	76	69	131	98	88	79	71
September 2024	119	79	69	59	51	134	89	77	67	57	143	95	82	71	61
September 2025	123	72	60	49	40	143	84	69	57	46	156	91	75	62	50
September 2026	128	65	51	39	30	153	78	61	47	36	170	87	68	53	40
September 2027	132	58	43	31	22	163	71	53	38	28	72	32	24	17	12
September 2028	137	50	35	24	16	174	64	45	30	20	2	1	0	0	0
September 2029	142	44	28	18	11	2	1	0	0	0	1	0	0	0	0
September 2030	146	37	22	13	7	1	0	0	0	0	1	0	0	0	0
September 2031	152	31	17	9	5	1	0	0	0	0	0	0	0	0	0
September 2032	157	26	13	6	3	1	0	0	0	0	0	0	0	0	0
September 2033	162	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034	118	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2035	36	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2036	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.5	9.2	7.6	6.5	5.6	9.7	8.3	7.3	6.5	5.8	7.9	7.5	6.8	6.1	5.5

* The decrement tables for Class IE reflect only the Class IE Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 9 PPC Prepayment Assumption Rates														
	Class IE* 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class IE* 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class IE* 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	100	99	98	97	104	101	100	98	97	104	101	100	98	97
September 2021 . .	107	97	94	90	87	110	100	96	93	90	111	100	97	93	90
September 2022 . .	111	92	86	81	75	118	98	92	86	80	120	99	93	87	81
September 2023 . .	115	86	78	70	63	126	94	85	76	69	131	98	88	79	71
September 2024 . .	119	79	69	59	51	134	89	77	67	57	143	95	82	71	61
September 2025 . .	123	72	60	49	40	143	84	69	57	46	156	91	75	62	50
September 2026 . .	128	65	51	39	30	153	78	61	47	36	170	87	68	53	40
September 2027 . .	132	58	43	31	22	163	71	53	38	28	72	32	24	17	12
September 2028 . .	137	50	35	24	16	174	64	45	30	20	2	1	0	0	0
September 2029 . .	142	44	28	18	11	2	1	0	0	0	1	0	0	0	0
September 2030 . .	146	37	22	13	7	1	0	0	0	0	1	0	0	0	0
September 2031 . .	152	31	17	9	5	1	0	0	0	0	0	0	0	0	0
September 2032 . .	157	26	13	6	3	1	0	0	0	0	0	0	0	0	0
September 2033 . .	162	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	118	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	36	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2040 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.5	9.2	7.6	6.5	5.6	9.7	8.3	7.3	6.5	5.8	7.9	7.5	6.8	6.1	5.5

* The decrement tables for Class IE reflect only the Class IE Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 10
PPC Prepayment Assumption Rates

Distribution Date	Class FG 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class FG 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class FG 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	103	100	99	98	97	103	101	100	99	98	103	101	100	99	98
September 2021 . .	106	97	94	91	88	106	100	96	93	90	106	100	97	93	90
September 2022 . .	108	92	86	81	76	108	97	92	86	80	108	99	93	87	81
September 2023 . .	111	86	78	70	63	111	94	85	77	69	111	97	88	79	72
September 2024 . .	114	79	69	59	51	114	89	77	67	57	114	94	82	71	61
September 2025 . .	118	72	60	49	40	118	83	69	57	46	118	90	75	62	50
September 2026 . .	121	65	51	40	31	121	77	61	47	37	121	85	67	52	40
September 2027 . .	124	57	43	31	23	124	71	52	39	28	124	80	59	44	31
September 2028 . .	127	50	35	24	16	127	64	44	31	21	0	0	0	0	0
September 2029 . .	131	43	28	18	11	131	57	37	24	15	0	0	0	0	0
September 2030 . .	135	37	22	13	8	0	0	0	0	0	0	0	0	0	0
September 2031 . .	138	31	17	9	5	0	0	0	0	0	0	0	0	0	0
September 2032 . .	142	26	13	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	146	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	150	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	154	14	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter. .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.5	9.3	7.7	6.5	5.7	10.1	8.5	7.5	6.6	5.8	8.3	7.8	7.0	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class FG 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class FG 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class FG 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	103	100	99	98	97	104	101	100	99	98	104	101	100	99	98
September 2021 . .	107	97	94	91	88	110	100	97	93	90	110	100	97	93	90
September 2022 . .	111	92	87	81	76	117	98	92	86	80	117	99	93	87	81
September 2023 . .	114	86	78	70	63	125	94	85	77	69	125	97	88	80	72
September 2024 . .	118	79	69	59	51	133	89	77	67	57	134	94	82	71	61
September 2025 . .	122	72	60	49	40	141	84	69	57	46	143	90	75	62	50
September 2026 . .	126	65	51	40	31	151	77	61	47	37	152	86	67	52	40
September 2027 . .	130	57	43	31	23	160	71	53	39	28	162	80	59	44	31
September 2028 . .	135	50	35	24	16	171	64	45	31	21	0	0	0	0	0
September 2029 . .	139	43	28	18	11	182	57	37	24	15	0	0	0	0	0
September 2030 . .	144	37	22	13	8	0	0	0	0	0	0	0	0	0	0
September 2031 . .	149	31	17	9	5	0	0	0	0	0	0	0	0	0	0
September 2032 . .	154	26	13	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	159	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	164	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	170	14	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter. .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.5	9.3	7.7	6.5	5.7	10.1	8.5	7.5	6.6	5.8	8.3	7.8	7.0	6.3	5.7

	Security Group 10 PPC Prepayment Assumption Rates														
	Class FG 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class FG 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class FG 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	103	100	99	98	97	104	101	100	99	98	104	101	100	99	98
September 2021 . .	107	97	94	91	88	110	100	97	93	90	110	100	97	93	90
September 2022 . .	111	92	87	81	76	117	98	92	86	80	119	99	93	87	81
September 2023 . .	114	86	78	70	63	125	94	85	77	69	128	97	88	80	72
September 2024 . .	118	79	69	59	51	133	89	77	67	57	138	94	82	71	61
September 2025 . .	122	72	60	49	40	141	84	69	57	46	148	90	75	62	50
September 2026 . .	126	65	51	40	31	151	77	61	47	37	160	86	67	52	40
September 2027 . .	130	57	43	31	23	160	71	53	39	28	172	80	59	44	31
September 2028 . .	135	50	35	24	16	171	64	45	31	21	0	0	0	0	0
September 2029 . .	139	43	28	18	11	182	57	37	24	15	0	0	0	0	0
September 2030 . .	144	37	22	13	8	0	0	0	0	0	0	0	0	0	0
September 2031 . .	149	31	17	9	5	0	0	0	0	0	0	0	0	0	0
September 2032 . .	154	26	13	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	159	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	164	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	170	14	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.5	9.3	7.7	6.5	5.7	10.1	8.5	7.5	6.6	5.8	8.3	7.8	7.0	6.3	5.7

Security Group 10
PPC Prepayment Assumption Rates

Distribution Date	Class GI* 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class GI* 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class GI* 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	100	99	98	97	104	101	100	99	98	104	101	100	99	98
September 2021 . .	107	97	94	91	88	110	100	97	93	90	110	100	97	94	90
September 2022 . .	111	92	87	81	76	117	98	92	86	80	119	99	93	87	82
September 2023 . .	114	86	78	70	63	125	94	85	77	69	129	97	88	80	72
September 2024 . .	118	79	69	59	51	133	89	77	67	57	141	94	82	71	61
September 2025 . .	122	72	60	49	40	142	84	69	57	46	153	91	75	62	50
September 2026 . .	126	65	51	40	31	151	77	61	47	37	167	86	67	52	40
September 2027 . .	130	57	43	31	23	161	71	53	39	28	182	80	59	44	32
September 2028 . .	135	50	35	24	16	171	64	45	31	21	0	0	0	0	0
September 2029 . .	139	43	28	18	11	182	57	37	24	15	0	0	0	0	0
September 2030 . .	144	37	22	13	8	0	0	0	0	0	0	0	0	0	0
September 2031 . .	149	31	17	9	5	0	0	0	0	0	0	0	0	0	0
September 2032 . .	154	26	13	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	159	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	164	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	170	14	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.5	9.3	7.7	6.5	5.7	10.1	8.5	7.5	6.6	5.8	8.3	7.8	7.0	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class GI* 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class GI* 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class GI* 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	100	99	98	97	104	101	100	99	98	104	101	100	99	98
September 2021 . .	107	97	94	91	88	110	100	97	93	90	110	100	97	94	90
September 2022 . .	111	92	87	81	76	117	98	92	86	80	119	99	93	87	82
September 2023 . .	114	86	78	70	63	125	94	85	77	69	129	97	88	80	72
September 2024 . .	118	79	69	59	51	133	89	77	67	57	141	94	82	71	61
September 2025 . .	122	72	60	49	40	142	84	69	57	46	153	91	75	62	50
September 2026 . .	126	65	51	40	31	151	77	61	47	37	167	86	67	52	40
September 2027 . .	130	57	43	31	23	161	71	53	39	28	182	80	59	44	32
September 2028 . .	135	50	35	24	16	171	64	45	31	21	0	0	0	0	0
September 2029 . .	139	43	28	18	11	182	57	37	24	15	0	0	0	0	0
September 2030 . .	144	37	22	13	8	0	0	0	0	0	0	0	0	0	0
September 2031 . .	149	31	17	9	5	0	0	0	0	0	0	0	0	0	0
September 2032 . .	154	26	13	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	159	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	164	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	170	14	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.5	9.3	7.7	6.5	5.7	10.1	8.5	7.5	6.6	5.8	8.3	7.8	7.0	6.3	5.7

* The decrement tables for Class GI reflect only the Class GI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 Group 10 PPC Prepayment Assumption Rates														
	Class GI* 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class GI* 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class GI* 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	100	99	98	97	104	101	100	99	98	104	101	100	99	98
September 2021 . .	107	97	94	91	88	110	100	97	93	90	110	100	97	94	90
September 2022 . .	111	92	87	81	76	117	98	92	86	80	119	99	93	87	82
September 2023 . .	114	86	78	70	63	125	94	85	77	69	129	97	88	80	72
September 2024 . .	118	79	69	59	51	133	89	77	67	57	141	94	82	71	61
September 2025 . .	122	72	60	49	40	142	84	69	57	46	153	91	75	62	50
September 2026 . .	126	65	51	40	31	151	77	61	47	37	167	86	67	52	40
September 2027 . .	130	57	43	31	23	161	71	53	39	28	182	80	59	44	32
September 2028 . .	135	50	35	24	16	171	64	45	31	21	0	0	0	0	0
September 2029 . .	139	43	28	18	11	182	57	37	24	15	0	0	0	0	0
September 2030 . .	144	37	22	13	8	0	0	0	0	0	0	0	0	0	0
September 2031 . .	149	31	17	9	5	0	0	0	0	0	0	0	0	0	0
September 2032 . .	154	26	13	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	159	21	10	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	164	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	170	14	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.5	9.3	7.7	6.5	5.7	10.1	8.5	7.5	6.6	5.8	8.3	7.8	7.0	6.3	5.7

* The decrement tables for Class GI reflect only the Class GI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 Group 11
PPC Prepayment Assumption Rates

Distribution Date	Class GF 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class GF 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class GF 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	103	98	96	94	92	103	99	97	95	93	103	99	97	95	93
September 2021 . .	106	94	90	85	81	106	97	93	88	84	106	98	93	89	84
September 2022 . .	108	89	81	75	68	108	94	87	80	73	108	97	89	82	75
September 2023 . .	111	82	73	64	56	111	90	80	70	61	111	95	84	74	65
September 2024 . .	114	75	63	53	44	114	85	72	60	50	114	92	78	65	54
September 2025 . .	118	68	55	43	34	118	79	64	51	40	117	87	70	56	44
September 2026 . .	121	61	46	35	26	121	73	55	42	31	107	71	54	40	30
September 2027 . .	124	54	38	27	19	111	58	41	29	20	81	47	33	23	16
September 2028 . .	127	47	31	20	13	91	40	26	17	11	1	0	0	0	0
September 2029 . .	131	40	25	15	9	81	30	19	11	6	0	0	0	0	0
September 2030 . .	133	34	19	11	6	0	0	0	0	0	0	0	0	0	0
September 2031 . .	135	28	15	7	4	0	0	0	0	0	0	0	0	0	0
September 2032 . .	121	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2033 . .	99	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2034 . .	90	9	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2035 . .	93	7	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.6	8.7	7.1	5.9	5.1	9.9	8.0	6.9	6.0	5.2	7.9	7.2	6.4	5.7	5.1

PPC Prepayment Assumption Rates

Distribution Date	Class GF 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class GF 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class GF 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	98	96	94	92	105	99	97	95	93	105	99	97	95	93
September 2021 . .	108	94	90	85	81	112	97	93	88	84	112	98	93	89	84
September 2022 . .	112	89	81	75	68	119	94	87	80	73	119	97	89	82	75
September 2023 . .	116	82	73	64	56	127	90	80	70	61	127	95	84	74	65
September 2024 . .	121	75	63	53	44	136	85	72	60	50	136	92	78	65	54
September 2025 . .	125	68	55	43	34	145	79	64	51	40	144	87	70	56	44
September 2026 . .	130	61	46	35	26	155	73	55	42	31	134	71	54	40	30
September 2027 . .	135	54	38	27	19	146	58	41	29	20	105	47	33	23	16
September 2028 . .	140	47	31	20	13	123	40	26	17	11	1	0	0	0	0
September 2029 . .	145	40	25	15	9	113	30	19	11	6	0	0	0	0	0
September 2030 . .	149	34	19	11	6	0	0	0	0	0	0	0	0	0	0
September 2031 . .	153	28	15	7	4	0	0	0	0	0	0	0	0	0	0
September 2032 . .	138	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2033 . .	113	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2034 . .	104	9	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2035 . .	108	7	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.7	8.7	7.1	5.9	5.1	9.9	8.0	6.9	6.0	5.2	7.9	7.2	6.4	5.7	5.1

Security Group 11
PPC Prepayment Assumption Rates

Distribution Date	Class GF 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class GF 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class GF 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	98	96	94	92	105	99	97	95	93	105	99	97	95	93
September 2021 . .	108	94	90	85	81	112	97	93	88	84	112	98	93	89	84
September 2022 . .	112	89	81	75	68	120	94	87	80	73	121	97	89	82	75
September 2023 . .	116	82	73	64	56	128	90	80	70	61	130	95	84	74	65
September 2024 . .	121	75	63	53	44	137	85	72	60	50	140	92	78	65	54
September 2025 . .	125	68	55	43	34	146	79	64	51	40	151	87	70	56	44
September 2026 . .	130	61	46	35	26	156	73	55	42	31	141	71	54	40	30
September 2027 . .	135	54	38	27	19	147	58	41	29	20	111	47	33	23	16
September 2028 . .	140	47	31	20	13	124	40	26	17	11	1	0	0	0	0
September 2029 . .	145	40	25	15	9	115	30	19	11	6	0	0	0	0	0
September 2030 . .	149	34	19	11	6	0	0	0	0	0	0	0	0	0	0
September 2031 . .	153	28	15	7	4	0	0	0	0	0	0	0	0	0	0
September 2032 . .	138	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2033 . .	113	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2034 . .	104	9	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2035 . .	108	7	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.7	8.7	7.1	5.9	5.1	9.9	8.0	6.9	6.0	5.2	7.9	7.2	6.4	5.7	5.1

Security Group 11
PPC Prepayment Assumption Rates

Distribution Date	Class IG* 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class IG* 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class IG* 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	98	96	94	92	105	99	97	95	93	105	99	97	95	93
September 2021	108	94	90	85	81	112	97	93	88	84	113	98	93	89	84
September 2022	112	89	81	75	68	120	94	87	80	73	123	97	89	82	75
September 2023	117	82	73	64	56	128	90	80	70	61	135	95	84	74	65
September 2024	121	75	63	53	44	137	85	72	60	50	148	92	78	65	54
September 2025	125	68	55	43	34	147	79	64	51	40	161	87	70	56	44
September 2026	130	61	46	35	26	157	73	55	42	31	153	71	54	40	30
September 2027	135	54	38	27	19	148	58	41	29	20	122	47	33	23	16
September 2028	140	47	31	20	13	125	40	26	17	11	1	0	0	0	0
September 2029	145	40	25	15	9	115	30	19	11	6	0	0	0	0	0
September 2030	149	34	19	11	6	0	0	0	0	0	0	0	0	0	0
September 2031	153	28	15	7	4	0	0	0	0	0	0	0	0	0	0
September 2032	138	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2033	113	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2034	105	9	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2035	108	7	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.7	8.7	7.1	5.9	5.1	9.9	8.0	6.9	6.0	5.2	7.9	7.2	6.4	5.7	5.1

PPC Prepayment Assumption Rates

Distribution Date	Class IG* 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class IG* 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class IG* 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	98	96	94	92	105	99	97	95	93	105	99	97	95	93
September 2021	108	94	90	85	81	112	97	93	88	84	113	98	93	89	84
September 2022	112	89	81	75	68	120	94	87	80	73	123	97	89	82	75
September 2023	117	82	73	64	56	128	90	80	70	61	135	95	84	74	65
September 2024	121	75	63	53	44	137	85	72	60	50	148	92	78	65	54
September 2025	125	68	55	43	34	147	79	64	51	40	161	87	70	56	44
September 2026	130	61	46	35	26	157	73	55	42	31	153	71	54	40	30
September 2027	135	54	38	27	19	148	58	41	29	20	122	47	33	23	16
September 2028	140	47	31	20	13	125	40	26	17	11	1	0	0	0	0
September 2029	145	40	25	15	9	115	30	19	11	6	0	0	0	0	0
September 2030	149	34	19	11	6	0	0	0	0	0	0	0	0	0	0
September 2031	153	28	15	7	4	0	0	0	0	0	0	0	0	0	0
September 2032	138	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2033	113	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2034	105	9	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2035	108	7	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.7	8.7	7.1	5.9	5.1	9.9	8.0	6.9	6.0	5.2	7.9	7.2	6.4	5.7	5.1

* The decrement tables for Class IG reflect only the Class IG Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 11 PPC Prepayment Assumption Rates														
	Class IG* 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class IG* 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class IG* 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	98	96	94	92	105	99	97	95	93	105	99	97	95	93
September 2021 . .	108	94	90	85	81	112	97	93	88	84	113	98	93	89	84
September 2022 . .	112	89	81	75	68	120	94	87	80	73	123	97	89	82	75
September 2023 . .	117	82	73	64	56	128	90	80	70	61	135	95	84	74	65
September 2024 . .	121	75	63	53	44	137	85	72	60	50	148	92	78	65	54
September 2025 . .	125	68	55	43	34	147	79	64	51	40	161	87	70	56	44
September 2026 . .	130	61	46	35	26	157	73	55	42	31	153	71	54	40	30
September 2027 . .	135	54	38	27	19	148	58	41	29	20	122	47	33	23	16
September 2028 . .	140	47	31	20	13	125	40	26	17	11	1	0	0	0	0
September 2029 . .	145	40	25	15	9	115	30	19	11	6	0	0	0	0	0
September 2030 . .	149	34	19	11	6	0	0	0	0	0	0	0	0	0	0
September 2031 . .	153	28	15	7	4	0	0	0	0	0	0	0	0	0	0
September 2032 . .	138	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2033 . .	113	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2034 . .	105	9	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2035 . .	108	7	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.7	8.7	7.1	5.9	5.1	9.9	8.0	6.9	6.0	5.2	7.9	7.2	6.4	5.7	5.1

* The decrement tables for Class IG reflect only the Class IG Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 Groups 10 and 11
PPC Prepayment Assumption Rates

Distribution Date	Class F 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class F 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class F 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	103	99	98	96	95	103	100	98	97	95	103	100	98	97	95
September 2021	106	95	92	88	84	106	98	94	91	87	106	99	95	91	87
September 2022	108	90	84	78	72	108	96	89	82	76	108	98	91	84	78
September 2023	111	84	75	67	59	111	92	82	73	65	111	96	86	76	68
September 2024	114	77	66	56	47	114	87	74	63	53	114	93	80	68	57
September 2025	118	70	57	46	37	118	81	66	54	43	117	89	72	58	47
September 2026	121	62	48	37	28	121	75	58	44	33	113	77	60	46	35
September 2027	124	55	40	29	20	117	64	46	33	24	100	62	45	32	23
September 2028	127	48	33	22	14	107	51	35	23	15	0	0	0	0	0
September 2029	131	41	26	16	10	104	42	27	17	10	0	0	0	0	0
September 2030	134	35	21	12	7	0	0	0	0	0	0	0	0	0	0
September 2031	137	29	16	8	4	0	0	0	0	0	0	0	0	0	0
September 2032	131	22	11	5	2	0	0	0	0	0	0	0	0	0	0
September 2033	120	16	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2034	117	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2035	120	10	4	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	16.1	9.0	7.3	6.2	5.3	10.0	8.3	7.2	6.2	5.5	8.1	7.5	6.7	6.0	5.3

PPC Prepayment Assumption Rates

Distribution Date	Class F 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class F 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class F 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	99	98	96	95	104	100	98	97	95	104	100	98	97	95
September 2021	108	95	92	88	84	111	99	94	91	87	111	99	95	91	87
September 2022	111	90	84	78	72	118	96	89	82	76	118	98	91	84	78
September 2023	115	84	75	67	59	126	92	82	73	65	126	96	86	76	68
September 2024	120	77	66	56	47	135	87	74	63	54	135	93	80	68	57
September 2025	124	70	57	46	37	143	81	66	54	43	144	89	72	58	47
September 2026	128	63	48	37	28	153	75	58	44	33	142	78	60	46	35
September 2027	133	55	40	29	20	152	64	46	33	24	131	62	45	32	23
September 2028	138	48	33	22	14	144	51	35	23	15	1	0	0	0	0
September 2029	142	41	26	16	10	144	42	27	17	10	0	0	0	0	0
September 2030	147	35	21	12	7	0	0	0	0	0	0	0	0	0	0
September 2031	151	29	16	8	4	0	0	0	0	0	0	0	0	0	0
September 2032	145	22	11	5	2	0	0	0	0	0	0	0	0	0	0
September 2033	133	16	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2034	131	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2035	136	10	4	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	16.1	9.0	7.3	6.2	5.3	10.0	8.3	7.2	6.2	5.5	8.1	7.5	6.7	6.0	5.3

Security Groups 10 and 11
PPC Prepayment Assumption Rates

Distribution Date	Class F 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class F 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class F 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	99	98	96	95	104	100	98	97	95	104	100	98	97	95
September 2021 . .	108	95	92	88	84	111	99	94	91	87	111	99	95	91	87
September 2022 . .	111	90	84	78	72	118	96	89	82	76	120	98	91	84	78
September 2023 . .	115	84	75	67	59	126	92	82	73	65	129	96	86	76	68
September 2024 . .	120	77	66	56	47	135	87	74	63	54	139	93	80	68	57
September 2025 . .	124	70	57	46	37	144	81	66	54	43	150	89	72	58	47
September 2026 . .	128	63	48	37	28	154	75	58	44	33	150	78	60	46	35
September 2027 . .	133	55	40	29	20	153	64	46	33	24	138	62	45	32	23
September 2028 . .	138	48	33	22	14	145	51	35	23	15	1	0	0	0	0
September 2029 . .	142	41	26	16	10	145	42	27	17	10	0	0	0	0	0
September 2030 . .	147	35	21	12	7	0	0	0	0	0	0	0	0	0	0
September 2031 . .	151	29	16	8	4	0	0	0	0	0	0	0	0	0	0
September 2032 . .	145	22	11	5	2	0	0	0	0	0	0	0	0	0	0
September 2033 . .	133	16	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2034 . .	131	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	136	10	4	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.1	9.0	7.3	6.2	5.3	10.0	8.3	7.2	6.2	5.5	8.1	7.5	6.7	6.0	5.3

Security Groups 10 and 11
PPC Prepayment Assumption Rates

Distribution Date	Class IO* 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class IO* 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class IO* 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	99	98	96	95	105	100	98	97	95	105	100	98	97	95
September 2021	108	96	92	88	84	111	99	95	91	87	111	99	95	91	87
September 2022	112	90	84	78	72	119	96	89	82	76	121	98	91	84	78
September 2023	116	84	75	67	59	127	92	82	73	65	132	96	86	76	68
September 2024	120	77	66	56	47	135	87	74	63	54	145	93	80	68	57
September 2025	124	70	57	46	37	144	81	66	54	43	158	89	72	58	47
September 2026	128	63	48	37	28	154	75	58	44	33	159	78	60	46	35
September 2027	133	55	40	29	20	153	64	46	33	24	149	62	45	32	23
September 2028	138	48	33	22	14	145	51	35	23	15	1	0	0	0	0
September 2029	142	41	26	16	10	145	42	27	17	10	0	0	0	0	0
September 2030	147	35	21	12	7	0	0	0	0	0	0	0	0	0	0
September 2031	151	29	16	8	4	0	0	0	0	0	0	0	0	0	0
September 2032	145	22	11	5	2	0	0	0	0	0	0	0	0	0	0
September 2033	134	16	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2034	131	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2035	136	10	4	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	16.1	9.0	7.3	6.2	5.3	10.0	8.3	7.2	6.3	5.5	8.1	7.5	6.7	6.0	5.3

PPC Prepayment Assumption Rates

Distribution Date	Class IO* 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class IO* 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class IO* 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	99	98	96	95	105	100	98	97	95	105	100	98	97	95
September 2021	108	96	92	88	84	111	99	95	91	87	111	99	95	91	87
September 2022	112	90	84	78	72	119	96	89	82	76	121	98	91	84	78
September 2023	116	84	75	67	59	127	92	82	73	65	132	96	86	76	68
September 2024	120	77	66	56	47	135	87	74	63	54	145	93	80	68	57
September 2025	124	70	57	46	37	144	81	66	54	43	158	89	72	58	47
September 2026	128	63	48	37	28	154	75	58	44	33	159	78	60	46	35
September 2027	133	55	40	29	20	153	64	46	33	24	149	62	45	32	23
September 2028	138	48	33	22	14	145	51	35	23	15	1	0	0	0	0
September 2029	142	41	26	16	10	145	42	27	17	10	0	0	0	0	0
September 2030	147	35	21	12	7	0	0	0	0	0	0	0	0	0	0
September 2031	151	29	16	8	4	0	0	0	0	0	0	0	0	0	0
September 2032	145	22	11	5	2	0	0	0	0	0	0	0	0	0	0
September 2033	134	16	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2034	131	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2035	136	10	4	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	16.1	9.0	7.3	6.2	5.3	10.0	8.3	7.2	6.3	5.5	8.1	7.5	6.7	6.0	5.3

* The decrement tables for Class IO reflect only the Class IO Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 10 and 11 PPC Prepayment Assumption Rates														
	Class IO* 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class IO* 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class IO* 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	99	98	96	95	105	100	98	97	95	105	100	98	97	95
September 2021 . .	108	96	92	88	84	111	99	95	91	87	111	99	95	91	87
September 2022 . .	112	90	84	78	72	119	96	89	82	76	121	98	91	84	78
September 2023 . .	116	84	75	67	59	127	92	82	73	65	132	96	86	76	68
September 2024 . .	120	77	66	56	47	135	87	74	63	54	145	93	80	68	57
September 2025 . .	124	70	57	46	37	144	81	66	54	43	158	89	72	58	47
September 2026 . .	128	63	48	37	28	154	75	58	44	33	159	78	60	46	35
September 2027 . .	133	55	40	29	20	153	64	46	33	24	149	62	45	32	23
September 2028 . .	138	48	33	22	14	145	51	35	23	15	1	0	0	0	0
September 2029 . .	142	41	26	16	10	145	42	27	17	10	0	0	0	0	0
September 2030 . .	147	35	21	12	7	0	0	0	0	0	0	0	0	0	0
September 2031 . .	151	29	16	8	4	0	0	0	0	0	0	0	0	0	0
September 2032 . .	145	22	11	5	2	0	0	0	0	0	0	0	0	0	0
September 2033 . .	134	16	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2034 . .	131	12	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	136	10	4	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.1	9.0	7.3	6.2	5.3	10.0	8.3	7.2	6.3	5.5	8.1	7.5	6.7	6.0	5.3

* The decrement tables for Class IO reflect only the Class IO Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 Group 12
PPC Prepayment Assumption Rates

Distribution Date	Class HF 2.00000% One-Year LIBOR					Class HF 3.00000% One-Year LIBOR					Class HF 4.61867% One-Year LIBOR				
	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
September 2020	102	95	92	89	86	102	96	93	89	86	102	97	93	90	87
September 2021	105	89	83	77	71	106	91	84	78	72	108	93	86	80	74
September 2022	107	83	73	65	57	109	85	75	66	58	113	88	78	69	61
September 2023	110	75	64	53	44	113	78	66	55	46	119	82	70	59	49
September 2024	112	68	54	43	34	117	71	57	45	35	125	76	61	48	38
September 2025	115	60	45	34	25	120	63	48	35	26	129	68	51	38	28
September 2026	117	52	37	26	17	123	55	39	27	18	17	8	6	4	3
September 2027	118	45	30	19	12	15	6	4	3	2	15	6	4	3	2
September 2028	15	5	3	2	1	14	5	3	2	1	15	5	3	2	1
September 2029	13	4	2	1	1	13	4	2	1	1	0	0	0	0	0
September 2030	12	3	2	1	0	13	3	2	1	0	0	0	0	0	0
September 2031	12	2	1	1	0	0	0	0	0	0	0	0	0	0	0
September 2032	12	2	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2033 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.2	6.4	5.4	4.6	4.0	8.0	6.1	5.2	4.5	4.0	6.7	5.6	4.9	4.4	3.9

PPC Prepayment Assumption Rates

Distribution Date	Class HF 6.23733% One-Year LIBOR					Class HF 7.85600% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2020	102	97	93	90	87	102	97	93	90	87
September 2021	109	94	87	81	74	110	94	87	81	75
September 2022	117	90	80	71	62	119	92	81	72	63
September 2023	125	86	73	61	51	128	88	75	63	52
September 2024	131	79	63	50	39	76	46	37	29	23
September 2025	17	9	7	5	4	18	10	7	5	4
September 2026	17	8	6	4	3	15	7	5	4	3
September 2027	16	6	4	3	2	1	0	0	0	0
September 2028	0	0	0	0	0	0	0	0	0	0
September 2029	0	0	0	0	0	0	0	0	0	0
September 2030	0	0	0	0	0	0	0	0	0	0
September 2031	0	0	0	0	0	0	0	0	0	0
September 2032	0	0	0	0	0	0	0	0	0	0
September 2033 and thereafter	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	5.9	5.2	4.6	4.2	3.7	5.4	4.9	4.4	4.0	3.6

Security Group 12
PPC Prepayment Assumption Rates

Distribution Date	Class IH* 2.00000% One-Year LIBOR					Class IH* 3.00000% One-Year LIBOR					Class IH* 4.61867% One-Year LIBOR				
	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
September 2020 . .	105	95	92	89	86	105	96	93	89	86	106	97	93	90	87
September 2021 . .	110	89	83	77	71	111	91	84	78	72	114	93	86	80	74
September 2022 . .	115	83	73	65	57	118	85	75	66	58	122	88	78	69	61
September 2023 . .	120	75	64	53	44	124	78	66	55	46	131	82	70	59	49
September 2024 . .	125	68	54	43	34	131	71	57	45	35	141	76	61	48	38
September 2025 . .	131	60	45	34	25	137	63	48	35	26	148	68	51	38	28
September 2026 . .	135	52	37	26	17	143	55	39	27	18	19	8	6	4	3
September 2027 . .	140	45	30	19	12	18	6	4	3	2	18	6	4	3	2
September 2028 . .	18	5	3	2	1	17	5	3	2	1	18	5	3	2	1
September 2029 . .	15	4	2	1	1	16	4	2	1	1	0	0	0	0	0
September 2030 . .	15	3	2	1	0	16	3	2	1	0	0	0	0	0	0
September 2031 . .	15	2	1	1	0	0	0	0	0	0	0	0	0	0	0
September 2032 . .	16	2	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2033 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	9.3	6.4	5.4	4.6	4.0	8.0	6.1	5.2	4.5	4.0	6.7	5.6	4.9	4.4	3.9

PPC Prepayment Assumption Rates

Distribution Date	Class IH* 6.23733% One-Year LIBOR					Class IH* 7.85600% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100
September 2020 . .	106	97	93	90	87	106	97	93	90	87
September 2021 . .	115	94	87	81	74	115	94	87	81	75
September 2022 . .	126	90	80	71	62	127	92	81	72	63
September 2023 . .	137	86	73	61	51	141	88	75	63	52
September 2024 . .	146	79	63	50	39	85	46	37	29	23
September 2025 . .	19	9	7	5	4	20	10	7	5	4
September 2026 . .	19	8	6	4	3	17	7	5	4	3
September 2027 . .	18	6	4	3	2	1	0	0	0	0
September 2028 . .	0	0	0	0	0	0	0	0	0	0
September 2029 . .	0	0	0	0	0	0	0	0	0	0
September 2030 . .	0	0	0	0	0	0	0	0	0	0
September 2031 . .	0	0	0	0	0	0	0	0	0	0
September 2032 . .	0	0	0	0	0	0	0	0	0	0
September 2033 and thereafter . .	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	5.9	5.2	4.6	4.2	3.7	5.4	4.9	4.4	4.0	3.6

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

Security Group 13
PPC Prepayment Assumption Rates

Distribution Date	Class FL 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class FL 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class FL 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	103	99	98	96	94	103	100	98	97	95	103	100	98	97	95
September 2021	106	95	91	87	83	106	99	95	91	87	106	99	95	91	87
September 2022	109	90	84	77	71	109	96	89	83	76	109	99	92	85	78
September 2023	112	84	75	66	59	112	93	83	73	65	112	97	87	77	68
September 2024	115	77	66	56	47	115	88	75	63	53	115	94	81	68	57
September 2025	118	70	57	46	36	115	80	65	52	42	115	88	72	58	46
September 2026	121	63	48	37	27	118	74	57	43	32	114	80	61	47	35
September 2027	121	54	39	28	20	119	65	47	34	24	64	41	30	22	15
September 2028	124	47	32	21	14	65	32	22	15	10	1	1	1	0	0
September 2029	125	40	25	16	9	66	28	18	11	7	0	0	0	0	0
September 2030	128	34	20	11	6	0	0	0	0	0	0	0	0	0	0
September 2031	131	28	15	8	4	0	0	0	0	0	0	0	0	0	0
September 2032	135	23	12	5	2	0	0	0	0	0	0	0	0	0	0
September 2033	70	10	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2034	72	8	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2035	74	6	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	14.9	8.8	7.2	6.1	5.3	9.4	8.0	7.0	6.1	5.4	7.6	7.2	6.4	5.8	5.2

PPC Prepayment Assumption Rates

Distribution Date	Class FL 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class FL 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class FL 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	99	98	96	94	105	100	98	97	95	105	100	98	97	95
September 2021	108	95	91	87	83	112	99	95	91	87	112	100	95	91	87
September 2022	112	90	84	77	71	120	97	89	83	76	120	99	92	85	78
September 2023	117	84	75	66	59	128	93	83	73	65	128	98	87	77	68
September 2024	121	77	66	56	47	137	88	75	63	53	136	95	81	68	57
September 2025	125	70	57	46	36	141	80	65	52	42	142	89	72	58	46
September 2026	130	63	48	37	27	151	74	57	43	32	144	80	61	47	35
September 2027	132	54	39	28	20	157	65	47	34	24	84	42	30	22	15
September 2028	137	47	32	21	14	88	32	22	15	10	2	1	1	0	0
September 2029	138	40	25	16	9	94	28	18	11	7	0	0	0	0	0
September 2030	143	34	20	11	6	0	0	0	0	0	0	0	0	0	0
September 2031	148	28	15	8	4	0	0	0	0	0	0	0	0	0	0
September 2032	154	23	12	5	2	0	0	0	0	0	0	0	0	0	0
September 2033	81	10	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2034	84	8	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2035	87	6	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.0	8.8	7.2	6.1	5.3	9.5	8.0	7.0	6.1	5.4	7.6	7.2	6.4	5.8	5.2

	Security Group 13 PPC Prepayment Assumption Rates														
	Class FL 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class FL 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class FL 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	99	98	96	94	105	100	98	97	95	105	100	98	97	95
September 2021 . .	108	95	91	87	83	112	99	95	91	87	113	100	95	91	87
September 2022 . .	112	90	84	77	71	120	97	89	83	76	121	99	92	85	78
September 2023 . .	117	84	75	66	59	129	93	83	73	65	131	98	87	77	68
September 2024 . .	121	77	66	56	47	138	88	75	63	53	140	95	81	68	57
September 2025 . .	125	70	57	46	36	143	80	65	52	42	148	89	72	58	46
September 2026 . .	130	63	48	37	27	153	74	57	43	32	151	80	61	47	35
September 2027 . .	132	54	39	28	20	159	65	47	34	24	89	42	30	22	15
September 2028 . .	137	47	32	21	14	90	32	22	15	10	2	1	1	0	0
September 2029 . .	138	40	25	16	9	95	28	18	11	7	0	0	0	0	0
September 2030 . .	143	34	20	11	6	0	0	0	0	0	0	0	0	0	0
September 2031 . .	148	28	15	8	4	0	0	0	0	0	0	0	0	0	0
September 2032 . .	154	23	12	5	2	0	0	0	0	0	0	0	0	0	0
September 2033 . .	81	10	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2034 . .	84	8	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2035 . .	87	6	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.0	8.8	7.2	6.1	5.3	9.5	8.0	7.0	6.1	5.4	7.6	7.2	6.4	5.8	5.2

Security Group 13
PPC Prepayment Assumption Rates

Distribution Date	Class LI* 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class LI* 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class LI* 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	99	98	96	94	105	100	98	97	95	105	100	98	97	95
September 2021	108	95	91	87	83	112	99	95	91	87	113	100	95	91	87
September 2022	113	90	84	77	71	120	97	89	83	76	123	99	92	85	78
September 2023	117	84	75	66	59	129	93	83	73	65	136	98	87	77	68
September 2024	121	77	66	56	47	138	88	75	63	53	149	95	81	68	57
September 2025	125	70	57	46	36	143	80	65	52	42	159	89	72	58	46
September 2026	130	63	48	37	27	153	74	57	43	32	166	80	61	47	35
September 2027	132	54	39	28	20	159	65	47	34	24	99	42	30	22	15
September 2028	137	47	32	21	14	90	32	22	15	10	2	1	1	0	0
September 2029	138	40	25	16	9	95	28	18	11	7	0	0	0	0	0
September 2030	144	34	20	11	6	0	0	0	0	0	0	0	0	0	0
September 2031	149	28	15	8	4	0	0	0	0	0	0	0	0	0	0
September 2032	154	23	12	5	2	0	0	0	0	0	0	0	0	0	0
September 2033	81	10	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2034	84	8	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2035	87	6	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.0	8.8	7.2	6.1	5.3	9.5	8.0	7.0	6.1	5.4	7.6	7.2	6.4	5.8	5.2

PPC Prepayment Assumption Rates

Distribution Date	Class LI* 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class LI* 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class LI* 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	99	98	96	94	105	100	98	97	95	105	100	98	97	95
September 2021	108	95	91	87	83	112	99	95	91	87	113	100	95	91	87
September 2022	113	90	84	77	71	120	97	89	83	76	123	99	92	85	78
September 2023	117	84	75	66	59	129	93	83	73	65	136	98	87	77	68
September 2024	121	77	66	56	47	138	88	75	63	53	149	95	81	68	57
September 2025	125	70	57	46	36	143	80	65	52	42	159	89	72	58	46
September 2026	130	63	48	37	27	153	74	57	43	32	166	80	61	47	35
September 2027	132	54	39	28	20	159	65	47	34	24	99	42	30	22	15
September 2028	137	47	32	21	14	90	32	22	15	10	2	1	1	0	0
September 2029	138	40	25	16	9	95	28	18	11	7	0	0	0	0	0
September 2030	144	34	20	11	6	0	0	0	0	0	0	0	0	0	0
September 2031	149	28	15	8	4	0	0	0	0	0	0	0	0	0	0
September 2032	154	23	12	5	2	0	0	0	0	0	0	0	0	0	0
September 2033	81	10	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2034	84	8	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2035	87	6	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.0	8.8	7.2	6.1	5.3	9.5	8.0	7.0	6.1	5.4	7.6	7.2	6.4	5.8	5.2

* The decrement tables for Class LI reflect only the Class LI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 13 PPC Prepayment Assumption Rates														
	Class LI* 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class LI* 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class LI* 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	99	98	96	94	105	100	98	97	95	105	100	98	97	95
September 2021 . .	108	95	91	87	83	112	99	95	91	87	113	100	95	91	87
September 2022 . .	113	90	84	77	71	120	97	89	83	76	123	99	92	85	78
September 2023 . .	117	84	75	66	59	129	93	83	73	65	136	98	87	77	68
September 2024 . .	121	77	66	56	47	138	88	75	63	53	149	95	81	68	57
September 2025 . .	125	70	57	46	36	143	80	65	52	42	159	89	72	58	46
September 2026 . .	130	63	48	37	27	153	74	57	43	32	166	80	61	47	35
September 2027 . .	132	54	39	28	20	159	65	47	34	24	99	42	30	22	15
September 2028 . .	137	47	32	21	14	90	32	22	15	10	2	1	1	0	0
September 2029 . .	138	40	25	16	9	95	28	18	11	7	0	0	0	0	0
September 2030 . .	144	34	20	11	6	0	0	0	0	0	0	0	0	0	0
September 2031 . .	149	28	15	8	4	0	0	0	0	0	0	0	0	0	0
September 2032 . .	154	23	12	5	2	0	0	0	0	0	0	0	0	0	0
September 2033 . .	81	10	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2034 . .	84	8	3	1	0	0	0	0	0	0	0	0	0	0	0
September 2035 . .	87	6	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.0	8.8	7.2	6.1	5.3	9.5	8.0	7.0	6.1	5.4	7.6	7.2	6.4	5.8	5.2

* The decrement tables for Class LI reflect only the Class LI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 FM 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class FM 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class FM 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	103	100	99	99	98	103	101	100	99	98	103	101	100	99	98
September 2021	106	97	94	91	88	106	100	97	94	91	106	100	97	94	91
September 2022	109	93	87	82	77	109	98	92	86	81	109	99	93	88	82
September 2023	112	87	79	71	64	112	94	86	77	70	112	98	89	80	72
September 2024	115	80	69	60	52	115	90	78	68	58	115	95	83	71	62
September 2025	118	73	60	50	41	118	84	70	58	47	118	91	76	62	51
September 2026	121	65	52	40	31	121	78	62	48	37	121	86	68	53	41
September 2027	125	58	43	32	23	124	71	53	39	28	54	35	26	19	14
September 2028	128	51	36	25	17	128	64	45	31	21	1	1	1	0	0
September 2029	131	44	29	18	12	41	18	12	8	5	0	0	0	0	0
September 2030	135	38	23	14	8	0	0	0	0	0	0	0	0	0	0
September 2031	138	32	18	10	5	0	0	0	0	0	0	0	0	0	0
September 2032	142	26	14	7	3	0	0	0	0	0	0	0	0	0	0
September 2033	146	21	10	5	2	0	0	0	0	0	0	0	0	0	0
September 2034	149	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035	59	5	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.8	9.3	7.7	6.5	5.7	9.8	8.4	7.4	6.6	5.9	8.2	7.7	6.9	6.2	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class FM 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class FM 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class FM 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021	107	98	94	91	88	110	100	97	94	91	110	100	97	94	91
September 2022	111	93	87	82	77	117	98	92	86	81	117	99	93	88	82
September 2023	115	87	79	71	64	125	95	86	77	70	125	98	89	80	72
September 2024	119	80	70	60	52	133	90	78	68	58	134	95	83	72	62
September 2025	123	73	61	50	41	142	84	70	58	47	143	91	76	62	51
September 2026	127	66	52	40	31	152	78	62	48	37	152	86	68	53	41
September 2027	132	58	43	32	23	162	72	53	39	28	71	35	26	19	14
September 2028	136	51	36	25	17	171	64	45	31	21	2	1	1	0	0
September 2029	141	44	29	18	12	56	18	12	8	5	0	0	0	0	0
September 2030	145	38	23	14	8	0	0	0	0	0	0	0	0	0	0
September 2031	151	32	18	10	5	0	0	0	0	0	0	0	0	0	0
September 2032	156	26	14	7	3	0	0	0	0	0	0	0	0	0	0
September 2033	161	22	10	5	2	0	0	0	0	0	0	0	0	0	0
September 2034	165	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035	66	5	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.8	9.3	7.7	6.5	5.7	9.9	8.4	7.4	6.6	5.9	8.2	7.7	6.9	6.2	5.7

	Security Group 14 PPC Prepayment Assumption Rates														
	Class FM 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class FM 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class FM 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	107	98	94	91	88	110	100	97	94	91	110	100	97	94	91
September 2022 . .	111	93	87	82	77	117	98	92	86	81	119	99	93	88	82
September 2023 . .	115	87	79	71	64	125	95	86	77	70	128	98	89	80	72
September 2024 . .	119	80	70	60	52	133	90	78	68	58	138	95	83	72	62
September 2025 . .	123	73	61	50	41	142	84	70	58	47	148	91	76	62	51
September 2026 . .	127	66	52	40	31	152	78	62	48	37	159	86	68	53	41
September 2027 . .	132	58	43	32	23	162	72	53	39	28	74	35	26	19	14
September 2028 . .	136	51	36	25	17	171	64	45	31	21	2	1	1	0	0
September 2029 . .	141	44	29	18	12	56	18	12	8	5	0	0	0	0	0
September 2030 . .	145	38	23	14	8	0	0	0	0	0	0	0	0	0	0
September 2031 . .	151	32	18	10	5	0	0	0	0	0	0	0	0	0	0
September 2032 . .	156	26	14	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	161	22	10	5	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	165	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	66	5	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.8	9.3	7.7	6.5	5.7	9.9	8.4	7.4	6.6	5.9	8.2	7.7	6.9	6.2	5.7

Security Group 14
PPC Prepayment Assumption Rates

Distribution Date	Class MF 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class MF 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class MF 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	103	101	100	99	98	103	101	100	99	98	103	101	100	99	98
September 2021	106	98	94	91	88	106	100	97	94	91	106	100	97	94	91
September 2022	110	93	87	82	77	110	98	92	86	81	110	99	93	88	82
September 2023	113	87	79	71	64	113	94	86	77	70	113	98	89	80	72
September 2024	117	80	70	60	52	117	90	78	68	58	117	95	83	71	62
September 2025	121	73	60	50	41	121	84	70	58	47	121	91	76	62	51
September 2026	125	66	52	40	31	125	78	62	48	37	124	86	68	53	41
September 2027	129	58	43	32	23	129	71	53	39	28	56	35	26	19	14
September 2028	133	51	36	25	17	132	64	45	31	21	1	1	1	0	0
September 2029	136	44	29	18	12	42	18	12	8	5	0	0	0	0	0
September 2030	141	38	23	14	8	0	0	0	0	0	0	0	0	0	0
September 2031	145	32	18	10	5	0	0	0	0	0	0	0	0	0	0
September 2032	150	26	14	7	3	0	0	0	0	0	0	0	0	0	0
September 2033	154	22	10	5	2	0	0	0	0	0	0	0	0	0	0
September 2034	157	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035	62	5	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.8	9.3	7.7	6.5	5.7	9.8	8.4	7.4	6.6	5.9	8.2	7.7	6.9	6.2	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class MF 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class MF 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class MF 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021	107	98	94	91	88	110	100	97	94	91	110	100	97	94	91
September 2022	111	93	87	82	77	117	98	92	86	81	118	99	93	88	82
September 2023	115	87	79	71	64	125	95	86	77	70	127	98	89	80	72
September 2024	119	80	70	60	52	134	90	78	68	58	136	95	83	72	62
September 2025	123	73	61	50	41	142	84	70	58	47	145	91	76	62	51
September 2026	127	66	52	40	31	152	78	62	48	37	155	86	68	53	41
September 2027	132	58	43	32	23	162	72	53	39	28	72	35	26	19	14
September 2028	136	51	36	25	17	171	64	45	31	21	2	1	1	0	0
September 2029	141	44	29	18	12	56	18	12	8	5	0	0	0	0	0
September 2030	146	38	23	14	8	0	0	0	0	0	0	0	0	0	0
September 2031	151	32	18	10	5	0	0	0	0	0	0	0	0	0	0
September 2032	156	26	14	7	3	0	0	0	0	0	0	0	0	0	0
September 2033	161	22	10	5	2	0	0	0	0	0	0	0	0	0	0
September 2034	165	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035	66	5	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.8	9.3	7.7	6.5	5.7	9.9	8.4	7.4	6.6	5.9	8.2	7.7	6.9	6.2	5.7

Security Group 14
PPC Prepayment Assumption Rates

Distribution Date	Class MF 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class MF 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class MF 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	107	98	94	91	88	110	100	97	94	91	110	100	97	94	91
September 2022 . .	111	93	87	82	77	117	98	92	86	81	119	99	93	88	82
September 2023 . .	115	87	79	71	64	125	95	86	77	70	130	98	89	80	72
September 2024 . .	119	80	70	60	52	134	90	78	68	58	141	95	83	72	62
September 2025 . .	123	73	61	50	41	142	84	70	58	47	154	91	76	62	51
September 2026 . .	127	66	52	40	31	152	78	62	48	37	167	86	68	53	41
September 2027 . .	132	58	43	32	23	162	72	53	39	28	79	35	26	19	14
September 2028 . .	136	51	36	25	17	171	64	45	31	21	2	1	1	0	0
September 2029 . .	141	44	29	18	12	56	18	12	8	5	0	0	0	0	0
September 2030 . .	146	38	23	14	8	0	0	0	0	0	0	0	0	0	0
September 2031 . .	151	32	18	10	5	0	0	0	0	0	0	0	0	0	0
September 2032 . .	156	26	14	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	161	22	10	5	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	165	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	66	5	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.8	9.3	7.7	6.5	5.7	9.9	8.4	7.4	6.6	5.9	8.2	7.7	6.9	6.2	5.7

Security Group 14
PPC Prepayment Assumption Rates

Distribution Date	Class MI* 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class MI* 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class MI* 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021	107	98	95	91	88	110	100	97	94	91	110	100	97	94	91
September 2022	111	93	87	82	77	117	98	92	86	81	119	100	93	88	82
September 2023	115	87	79	71	64	125	95	86	77	70	130	98	89	80	72
September 2024	119	80	70	60	52	134	90	78	68	58	141	95	83	72	62
September 2025	123	73	61	50	41	142	84	70	58	47	154	91	76	62	51
September 2026	127	66	52	40	31	152	78	62	48	37	167	86	68	53	41
September 2027	132	58	43	32	23	162	72	53	39	28	79	35	26	19	14
September 2028	136	51	36	25	17	172	64	45	31	21	2	1	1	0	0
September 2029	141	44	29	18	12	56	18	12	8	5	0	0	0	0	0
September 2030	146	38	23	14	8	0	0	0	0	0	0	0	0	0	0
September 2031	151	32	18	10	5	0	0	0	0	0	0	0	0	0	0
September 2032	156	26	14	7	3	0	0	0	0	0	0	0	0	0	0
September 2033	161	22	10	5	2	0	0	0	0	0	0	0	0	0	0
September 2034	165	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035	66	5	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.8	9.3	7.7	6.5	5.7	9.9	8.4	7.4	6.6	5.9	8.2	7.7	6.9	6.2	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class MI* 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class MI* 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class MI* 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021	107	98	95	91	88	110	100	97	94	91	110	100	97	94	91
September 2022	111	93	87	82	77	117	98	92	86	81	119	100	93	88	82
September 2023	115	87	79	71	64	125	95	86	77	70	130	98	89	80	72
September 2024	119	80	70	60	52	134	90	78	68	58	141	95	83	72	62
September 2025	123	73	61	50	41	142	84	70	58	47	154	91	76	62	51
September 2026	127	66	52	40	31	152	78	62	48	37	167	86	68	53	41
September 2027	132	58	43	32	23	162	72	53	39	28	79	35	26	19	14
September 2028	136	51	36	25	17	172	64	45	31	21	2	1	1	0	0
September 2029	141	44	29	18	12	56	18	12	8	5	0	0	0	0	0
September 2030	146	38	23	14	8	0	0	0	0	0	0	0	0	0	0
September 2031	151	32	18	10	5	0	0	0	0	0	0	0	0	0	0
September 2032	156	26	14	7	3	0	0	0	0	0	0	0	0	0	0
September 2033	161	22	10	5	2	0	0	0	0	0	0	0	0	0	0
September 2034	165	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035	66	5	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.8	9.3	7.7	6.5	5.7	9.9	8.4	7.4	6.6	5.9	8.2	7.7	6.9	6.2	5.7

* The decrement tables for Class MI reflect only the Class MI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 14 PPC Prepayment Assumption Rates														
	Class MI* 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class MI* 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class MI* 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	101	100	99	98	104	101	100	99	98	104	101	100	99	98
September 2021 . .	107	98	95	91	88	110	100	97	94	91	110	100	97	94	91
September 2022 . .	111	93	87	82	77	117	98	92	86	81	119	100	93	88	82
September 2023 . .	115	87	79	71	64	125	95	86	77	70	130	98	89	80	72
September 2024 . .	119	80	70	60	52	134	90	78	68	58	141	95	83	72	62
September 2025 . .	123	73	61	50	41	142	84	70	58	47	154	91	76	62	51
September 2026 . .	127	66	52	40	31	152	78	62	48	37	167	86	68	53	41
September 2027 . .	132	58	43	32	23	162	72	53	39	28	79	35	26	19	14
September 2028 . .	136	51	36	25	17	172	64	45	31	21	2	1	1	0	0
September 2029 . .	141	44	29	18	12	56	18	12	8	5	0	0	0	0	0
September 2030 . .	146	38	23	14	8	0	0	0	0	0	0	0	0	0	0
September 2031 . .	151	32	18	10	5	0	0	0	0	0	0	0	0	0	0
September 2032 . .	156	26	14	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	161	22	10	5	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	165	17	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	66	5	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.8	9.3	7.7	6.5	5.7	9.9	8.4	7.4	6.6	5.9	8.2	7.7	6.9	6.2	5.7

* The decrement tables for Class MI reflect only the Class MI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 Groups 13 and 14
PPC Prepayment Assumption Rates

Distribution Date	Class JF 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class JF 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class JF 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	103	100	99	97	96	103	100	99	98	96	103	100	99	98	96
September 2021	106	96	93	89	86	106	99	96	92	89	106	100	96	93	89
September 2022	109	91	85	80	74	109	97	91	85	79	109	99	93	86	80
September 2023	112	85	77	69	61	112	93	84	75	67	112	98	88	79	70
September 2024	115	79	68	58	49	115	89	77	66	56	115	95	82	70	60
September 2025	118	71	59	48	39	116	82	67	55	44	117	90	74	60	49
September 2026	121	64	50	39	29	120	76	59	46	35	118	83	65	50	38
September 2027	123	56	41	30	21	122	69	50	37	26	59	38	28	20	15
September 2028	126	49	34	23	15	98	49	34	23	15	1	1	1	0	0
September 2029	128	42	27	17	10	53	23	15	9	6	0	0	0	0	0
September 2030	132	36	21	12	7	0	0	0	0	0	0	0	0	0	0
September 2031	135	30	17	9	5	0	0	0	0	0	0	0	0	0	0
September 2032	139	25	13	6	3	0	0	0	0	0	0	0	0	0	0
September 2033	110	16	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2034	112	13	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2035	66	6	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.4	9.1	7.5	6.3	5.5	9.7	8.2	7.2	6.4	5.6	7.9	7.4	6.7	6.0	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class JF 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class JF 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class JF 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020	104	100	99	97	96	104	100	99	98	96	104	100	99	98	96
September 2021	108	97	93	89	86	111	100	96	92	89	111	100	96	93	89
September 2022	112	92	85	80	74	118	97	91	85	79	119	99	93	86	80
September 2023	116	85	77	69	61	126	94	84	75	67	127	98	88	79	70
September 2024	120	79	68	58	49	135	89	77	66	56	135	95	82	70	60
September 2025	124	72	59	48	39	142	82	67	55	44	142	90	74	60	49
September 2026	129	64	50	39	29	151	76	59	46	35	148	83	65	50	38
September 2027	132	56	41	30	21	159	69	50	37	26	77	38	28	20	15
September 2028	136	49	34	23	15	132	49	34	23	15	2	1	1	0	0
September 2029	139	42	27	17	10	74	23	15	9	6	0	0	0	0	0
September 2030	144	36	21	12	7	0	0	0	0	0	0	0	0	0	0
September 2031	150	30	17	9	5	0	0	0	0	0	0	0	0	0	0
September 2032	155	25	13	6	3	0	0	0	0	0	0	0	0	0	0
September 2033	123	16	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2034	126	13	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2035	76	6	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.4	9.1	7.5	6.3	5.5	9.7	8.2	7.2	6.4	5.6	7.9	7.4	6.7	6.0	5.5

	Security Groups 13 and 14 PPC Prepayment Assumption Rates														
	Class JF 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class JF 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class JF 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	100	99	97	96	104	100	99	98	96	104	100	99	98	96
September 2021 . .	108	97	93	89	86	111	100	96	92	89	111	100	96	93	89
September 2022 . .	112	92	85	80	74	119	97	91	85	79	120	99	93	86	80
September 2023 . .	116	85	77	69	61	127	94	84	75	67	129	98	88	79	70
September 2024 . .	120	79	68	58	49	135	89	77	66	56	139	95	82	70	60
September 2025 . .	124	72	59	48	39	143	82	67	55	44	148	90	74	60	49
September 2026 . .	129	64	50	39	29	152	76	59	46	35	156	83	65	50	38
September 2027 . .	132	56	41	30	21	161	69	50	37	26	81	38	28	20	15
September 2028 . .	136	49	34	23	15	132	49	34	23	15	2	1	1	0	0
September 2029 . .	139	42	27	17	10	75	23	15	9	6	0	0	0	0	0
September 2030 . .	144	36	21	12	7	0	0	0	0	0	0	0	0	0	0
September 2031 . .	150	30	17	9	5	0	0	0	0	0	0	0	0	0	0
September 2032 . .	155	25	13	6	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	123	16	7	3	1	0	0	0	0	0	0	0	0	0	0
September 2034 . .	126	13	5	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	76	6	2	1	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.4	9.1	7.5	6.3	5.5	9.7	8.2	7.2	6.4	5.6	7.9	7.4	6.7	6.0	5.5

Security Group 15
PPC Prepayment Assumption Rates

Distribution Date	Class IL* 2.10000% One-Month LIBOR					Class IL* 3.10000% One-Month LIBOR					Class IL* 6.31267% One-Month LIBOR				
	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
September 2020 . .	104	92	88	84	80	105	93	89	85	81	109	96	92	88	84
September 2021 . .	109	84	77	70	63	111	86	78	71	64	118	91	83	75	68
September 2022 . .	114	76	66	56	48	116	77	67	57	48	117	79	68	58	50
September 2023 . .	117	67	54	44	35	113	65	53	43	34	123	70	57	46	37
September 2024 . .	112	54	41	31	23	117	56	43	32	24	61	29	22	16	12
September 2025 . .	112	45	32	22	15	114	46	33	23	16	35	13	9	6	4
September 2026 . .	112	37	24	16	10	63	20	13	9	5	23	7	4	3	2
September 2027 . .	60	16	9	6	3	49	12	7	4	2	6	2	1	1	0
September 2028 . .	55	11	6	3	2	26	5	3	1	1	0	0	0	0	0
September 2029 . .	24	3	2	1	0	19	3	1	1	0	0	0	0	0	0
September 2030 . .	21	2	1	0	0	6	1	0	0	0	0	0	0	0	0
September 2031 . .	9	1	0	0	0	6	1	0	0	0	0	0	0	0	0
September 2032 . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033 . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034 . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	8.7	5.4	4.5	3.8	3.3	7.6	5.2	4.4	3.8	3.3	5.3	4.4	3.9	3.5	3.1

PPC Prepayment Assumption Rates

Distribution Date	Class IL* 9.52533% One-Month LIBOR					Class IL* 12.73800% One-Month LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100
September 2020 . .	112	99	94	90	86	112	99	95	91	87
September 2021 . .	115	89	81	74	66	116	90	82	75	67
September 2022 . .	128	86	74	64	54	128	86	74	64	54
September 2023 . .	64	36	29	23	19	66	37	30	24	19
September 2024 . .	37	17	12	9	7	33	15	11	8	6
September 2025 . .	11	4	3	2	1	9	3	2	2	1
September 2026 . .	1	0	0	0	0	1	0	0	0	0
September 2027 . .	0	0	0	0	0	0	0	0	0	0
September 2028 . .	0	0	0	0	0	0	0	0	0	0
September 2029 . .	0	0	0	0	0	0	0	0	0	0
September 2030 . .	0	0	0	0	0	0	0	0	0	0
September 2031 . .	0	0	0	0	0	0	0	0	0	0
September 2032 . .	0	0	0	0	0	0	0	0	0	0
September 2033 . .	0	0	0	0	0	0	0	0	0	0
September 2034 . .	0	0	0	0	0	0	0	0	0	0
September 2035 and thereafter . .	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	4.2	3.8	3.4	3.1	2.8	4.0	3.7	3.3	3.0	2.8

* The decrement tables for Class IL reflect only the Class IL Notional Balance at various rates of PPC and at various levels of One-Month LIBOR. 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 2.10000% One-Month LIBOR					Class LF 3.10000% One-Month LIBOR					Class LF 6.31267% One-Month LIBOR				
	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
September 2020 . .	103	92	88	84	80	104	93	89	85	81	107	96	92	88	84
September 2021 . .	105	84	77	70	63	107	86	78	71	64	114	91	83	75	68
September 2022 . .	108	76	66	56	48	110	77	67	57	48	112	79	68	58	50
September 2023 . .	109	67	54	44	35	106	65	53	43	34	116	70	57	46	37
September 2024 . .	103	54	41	31	23	108	56	43	32	24	57	29	22	16	12
September 2025 . .	102	45	32	22	15	105	46	33	23	16	33	13	9	6	4
September 2026 . .	101	37	24	16	10	57	20	13	9	5	21	7	4	3	2
September 2027 . .	54	16	9	6	3	44	12	7	4	2	6	2	1	1	0
September 2028 . .	49	11	6	3	2	23	5	3	1	1	0	0	0	0	0
September 2029 . .	21	3	2	1	0	16	3	1	1	0	0	0	0	0	0
September 2030 . .	18	2	1	0	0	5	1	0	0	0	0	0	0	0	0
September 2031 . .	8	1	0	0	0	5	1	0	0	0	0	0	0	0	0
September 2032 . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033 . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	8.7	5.4	4.5	3.8	3.3	7.5	5.2	4.4	3.8	3.3	5.3	4.4	3.9	3.5	3.1

PPC Prepayment Assumption Rates

Distribution Date	Class LF 9.52533% One-Month LIBOR					Class LF 12.73800% One-Month LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100
September 2020 . .	110	99	94	90	86	111	99	95	91	87
September 2021 . .	111	89	81	74	66	113	90	82	75	67
September 2022 . .	122	86	74	64	54	123	86	74	64	54
September 2023 . .	61	36	29	23	19	63	37	30	24	19
September 2024 . .	35	17	12	9	7	31	15	11	8	6
September 2025 . .	10	4	3	2	1	9	3	2	2	1
September 2026 . .	1	0	0	0	0	1	0	0	0	0
September 2027 . .	0	0	0	0	0	0	0	0	0	0
September 2028 . .	0	0	0	0	0	0	0	0	0	0
September 2029 . .	0	0	0	0	0	0	0	0	0	0
September 2030 . .	0	0	0	0	0	0	0	0	0	0
September 2031 . .	0	0	0	0	0	0	0	0	0	0
September 2032 . .	0	0	0	0	0	0	0	0	0	0
September 2033 . .	0	0	0	0	0	0	0	0	0	0
September 2034 . .	0	0	0	0	0	0	0	0	0	0
September 2035 and thereafter . .	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	4.2	3.8	3.4	3.1	2.8	4.0	3.7	3.3	3.0	2.8

Security Group 16
PPC Prepayment Assumption Rates

	Class GA					Class JA				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100
September 2020 . .	61	55	53	50	48	61	55	53	50	48
September 2021 . .	54	43	40	37	33	54	43	40	37	33
September 2022 . .	52	38	33	29	25	52	38	33	29	25
September 2023 . .	50	32	27	22	18	50	32	27	22	18
September 2024 . .	42	24	19	15	11	42	24	19	15	11
September 2025 . .	22	11	8	6	4	22	11	8	6	4
September 2026 . .	3	1	0	0	0	3	1	0	0	0
September 2027 . .	0	0	0	0	0	0	0	0	0	0
September 2028 . .	0	0	0	0	0	0	0	0	0	0
September 2029 . .	0	0	0	0	0	0	0	0	0	0
September 2030 . .	0	0	0	0	0	0	0	0	0	0
September 2031 . .	0	0	0	0	0	0	0	0	0	0
September 2032 . .	0	0	0	0	0	0	0	0	0	0
September 2033 . .	0	0	0	0	0	0	0	0	0	0
September 2034 . .	0	0	0	0	0	0	0	0	0	0
September 2035 . .	0	0	0	0	0	0	0	0	0	0
September 2036 . .	0	0	0	0	0	0	0	0	0	0
September 2037 . .	0	0	0	0	0	0	0	0	0	0
September 2038 . .	0	0	0	0	0	0	0	0	0	0
September 2039 . .	0	0	0	0	0	0	0	0	0	0
September 2040 . .	0	0	0	0	0	0	0	0	0	0
September 2041 . .	0	0	0	0	0	0	0	0	0	0
September 2042 . .	0	0	0	0	0	0	0	0	0	0
September 2043 . .	0	0	0	0	0	0	0	0	0	0
September 2044 . .	0	0	0	0	0	0	0	0	0	0
September 2045 . .	0	0	0	0	0	0	0	0	0	0
September 2046 . .	0	0	0	0	0	0	0	0	0	0
September 2047 . .	0	0	0	0	0	0	0	0	0	0
September 2048 . .	0	0	0	0	0	0	0	0	0	0
September 2049 . .	0	0	0	0	0	0	0	0	0	0
September 2050 . .	0	0	0	0	0	0	0	0	0	0
September 2051 . .	0	0	0	0	0	0	0	0	0	0
September 2052 . .	0	0	0	0	0	0	0	0	0	0
September 2053 . .	0	0	0	0	0	0	0	0	0	0
September 2054 and thereafter. .	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	3.5	2.6	2.4	2.2	2.0	3.5	2.6	2.4	2.2	2.0

Security Group 16
PPC Prepayment Assumption Rates

	Class IJ*					Class GZ				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100
September 2020 . .	61	55	53	50	48	104	104	104	104	104
September 2021 . .	54	43	40	37	33	109	109	109	109	109
September 2022 . .	54	38	33	29	25	114	114	114	114	114
September 2023 . .	52	32	27	22	18	119	119	119	119	119
September 2024 . .	45	24	19	15	11	125	125	125	125	125
September 2025 . .	24	11	8	6	4	130	130	130	130	130
September 2026 . .	3	1	0	0	0	136	136	136	136	103
September 2027 . .	0	0	0	0	0	17	6	4	2	2
September 2028 . .	0	0	0	0	0	18	5	3	2	1
September 2029 . .	0	0	0	0	0	1	0	0	0	0
September 2030 . .	0	0	0	0	0	1	0	0	0	0
September 2031 . .	0	0	0	0	0	1	0	0	0	0
September 2032 . .	0	0	0	0	0	1	0	0	0	0
September 2033 . .	0	0	0	0	0	1	0	0	0	0
September 2034 . .	0	0	0	0	0	1	0	0	0	0
September 2035 . .	0	0	0	0	0	1	0	0	0	0
September 2036 . .	0	0	0	0	0	1	0	0	0	0
September 2037 . .	0	0	0	0	0	1	0	0	0	0
September 2038 . .	0	0	0	0	0	1	0	0	0	0
September 2039 . .	0	0	0	0	0	1	0	0	0	0
September 2040 . .	0	0	0	0	0	1	0	0	0	0
September 2041 . .	0	0	0	0	0	1	0	0	0	0
September 2042 . .	0	0	0	0	0	1	0	0	0	0
September 2043 . .	0	0	0	0	0	1	0	0	0	0
September 2044 . .	0	0	0	0	0	1	0	0	0	0
September 2045 . .	0	0	0	0	0	1	0	0	0	0
September 2046 . .	0	0	0	0	0	1	0	0	0	0
September 2047 . .	0	0	0	0	0	1	0	0	0	0
September 2048 . .	0	0	0	0	0	1	0	0	0	0
September 2049 . .	0	0	0	0	0	1	0	0	0	0
September 2050 . .	0	0	0	0	0	1	0	0	0	0
September 2051 . .	0	0	0	0	0	1	0	0	0	0
September 2052 . .	0	0	0	0	0	1	0	0	0	0
September 2053 . .	0	0	0	0	0	1	0	0	0	0
September 2054 and thereafter. .	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	3.5	2.6	2.4	2.2	2.0	8.1	7.6	7.6	7.5	7.3

* The decrement table for Class IJ reflects only the Class IJ Notional Balance at various rates of PPC. 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 17
PPC Prepayment Assumption Rates

Distribution Date	Class FJ 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class FJ 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class FJ 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	103	101	100	99	98	103	101	100	99	99	103	101	100	99	99
September 2021 . .	106	99	96	93	90	106	101	98	95	92	106	101	98	95	92
September 2022 . .	108	94	89	84	78	108	99	94	88	83	108	100	95	89	84
September 2023 . .	111	89	81	73	66	111	96	88	80	72	111	99	90	82	74
September 2024 . .	114	83	72	63	54	114	92	81	70	60	114	97	85	74	63
September 2025 . .	118	76	63	52	43	118	87	73	60	49	117	92	77	64	52
September 2026 . .	121	69	54	43	33	120	80	64	50	39	120	87	69	54	42
September 2027 . .	123	61	45	33	24	123	74	55	41	30	123	82	61	45	33
September 2028 . .	125	53	37	26	18	126	67	47	33	22	1	1	0	0	0
September 2029 . .	129	46	30	20	12	1	1	0	0	0	1	1	0	0	0
September 2030 . .	132	40	24	14	8	1	0	0	0	0	0	0	0	0	0
September 2031 . .	136	34	19	10	5	0	0	0	0	0	0	0	0	0	0
September 2032 . .	140	28	15	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	143	23	11	5	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035 . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.9	9.5	7.9	6.7	5.9	9.8	8.6	7.6	6.7	6.0	8.4	7.9	7.2	6.5	5.8

PPC Prepayment Assumption Rates

Distribution Date	Class FJ 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class FJ 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class FJ 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	101	100	99	98	104	101	100	100	99	104	101	100	100	99
September 2021 . .	108	99	96	93	90	111	101	98	95	92	111	101	98	95	92
September 2022 . .	113	95	89	84	79	118	100	94	88	83	118	101	95	89	84
September 2023 . .	117	89	81	73	66	126	97	88	80	72	126	100	91	82	74
September 2024 . .	122	83	72	63	54	135	93	81	70	60	135	97	85	74	64
September 2025 . .	127	76	63	52	43	144	88	73	60	49	142	93	77	64	52
September 2026 . .	133	69	54	43	33	151	81	64	50	39	151	88	69	54	42
September 2027 . .	136	61	45	33	24	161	74	55	41	30	161	82	62	45	33
September 2028 . .	141	53	37	26	18	171	67	47	33	22	1	1	0	0	0
September 2029 . .	147	46	31	20	12	2	1	0	0	0	2	1	0	0	0
September 2030 . .	153	40	24	14	8	2	0	0	0	0	0	0	0	0	0
September 2031 . .	159	34	19	10	5	0	0	0	0	0	0	0	0	0	0
September 2032 . .	166	28	15	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	173	23	11	5	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.9	9.5	7.9	6.7	5.9	9.8	8.6	7.6	6.7	6.0	8.4	7.9	7.2	6.5	5.8

	Security Group 17 PPC Prepayment Assumption Rates														
	Class FJ 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class FJ 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class FJ 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	101	100	99	98	104	101	100	100	99	104	101	100	100	99
September 2021 . .	108	99	96	93	90	111	101	98	95	92	111	101	98	95	92
September 2022 . .	113	95	89	84	79	119	100	94	88	83	120	101	95	89	84
September 2023 . .	117	89	81	73	66	128	97	88	80	72	131	100	91	82	74
September 2024 . .	122	83	72	63	54	137	93	81	70	60	144	98	85	74	64
September 2025 . .	127	76	63	52	43	147	88	73	60	49	155	93	77	64	52
September 2026 . .	133	69	54	43	33	156	81	64	50	39	169	88	69	54	42
September 2027 . .	136	61	45	33	24	166	74	55	41	30	185	82	62	45	33
September 2028 . .	141	53	37	26	18	178	67	47	33	22	2	1	0	0	0
September 2029 . .	147	46	31	20	12	2	1	0	0	0	2	1	0	0	0
September 2030 . .	153	40	24	14	8	2	0	0	0	0	0	0	0	0	0
September 2031 . .	159	34	19	10	5	0	0	0	0	0	0	0	0	0	0
September 2032 . .	166	28	15	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	173	23	11	5	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.9	9.5	7.9	6.7	5.9	9.8	8.6	7.6	6.7	6.0	8.4	7.9	7.2	6.5	5.8

Security Group 17
PPC Prepayment Assumption Rates

Distribution Date	Class JI* 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class JI* 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class JI* 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	101	100	100	99	104	102	101	100	99	104	102	101	100	99
September 2021 . .	108	99	96	93	90	111	101	98	95	92	111	101	98	95	92
September 2022 . .	113	95	89	84	79	119	100	94	88	83	120	101	95	89	84
September 2023 . .	118	89	81	73	66	128	97	88	80	72	132	100	91	82	74
September 2024 . .	122	83	72	63	54	137	93	81	70	61	144	98	85	74	64
September 2025 . .	128	76	63	52	43	147	88	73	60	49	155	93	77	64	52
September 2026 . .	133	69	55	43	33	156	81	64	50	39	169	88	69	54	42
September 2027 . .	136	61	45	34	24	166	74	55	41	30	185	83	62	45	33
September 2028 . .	141	53	38	26	18	178	67	47	33	22	2	1	0	0	0
September 2029 . .	147	47	31	20	12	2	1	0	0	0	2	1	0	0	0
September 2030 . .	153	40	24	15	8	2	0	0	0	0	0	0	0	0	0
September 2031 . .	160	34	19	10	5	0	0	0	0	0	0	0	0	0	0
September 2032 . .	166	28	15	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	173	23	11	5	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.9	9.5	7.9	6.7	5.9	9.8	8.6	7.6	6.7	6.0	8.4	7.9	7.2	6.5	5.8

PPC Prepayment Assumption Rates

Distribution Date	Class JI* 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class JI* 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class JI* 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	101	100	100	99	104	102	101	100	99	104	102	101	100	99
September 2021 . .	108	99	96	93	90	111	101	98	95	92	111	101	98	95	92
September 2022 . .	113	95	89	84	79	119	100	94	88	83	120	101	95	89	84
September 2023 . .	118	89	81	73	66	128	97	88	80	72	132	100	91	82	74
September 2024 . .	122	83	72	63	54	137	93	81	70	61	144	98	85	74	64
September 2025 . .	128	76	63	52	43	147	88	73	60	49	155	93	77	64	52
September 2026 . .	133	69	55	43	33	156	81	64	50	39	169	88	69	54	42
September 2027 . .	136	61	45	34	24	166	74	55	41	30	185	83	62	45	33
September 2028 . .	141	53	38	26	18	178	67	47	33	22	2	1	0	0	0
September 2029 . .	147	47	31	20	12	2	1	0	0	0	2	1	0	0	0
September 2030 . .	153	40	24	15	8	2	0	0	0	0	0	0	0	0	0
September 2031 . .	160	34	19	10	5	0	0	0	0	0	0	0	0	0	0
September 2032 . .	166	28	15	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	173	23	11	5	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.9	9.5	7.9	6.7	5.9	9.8	8.6	7.6	6.7	6.0	8.4	7.9	7.2	6.5	5.8

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* The decrement tables for Class JI reflect only the Class JI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 17 PPC Prepayment Assumption Rates														
	Class JI* 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class JI* 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class JI* 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	101	100	100	99	104	102	101	100	99	104	102	101	100	99
September 2021 . .	108	99	96	93	90	111	101	98	95	92	111	101	98	95	92
September 2022 . .	113	95	89	84	79	119	100	94	88	83	120	101	95	89	84
September 2023 . .	118	89	81	73	66	128	97	88	80	72	132	100	91	82	74
September 2024 . .	122	83	72	63	54	137	93	81	70	61	144	98	85	74	64
September 2025 . .	128	76	63	52	43	147	88	73	60	49	155	93	77	64	52
September 2026 . .	133	69	55	43	33	156	81	64	50	39	169	88	69	54	42
September 2027 . .	136	61	45	34	24	166	74	55	41	30	185	83	62	45	33
September 2028 . .	141	53	38	26	18	178	67	47	33	22	2	1	0	0	0
September 2029 . .	147	47	31	20	12	2	1	0	0	0	2	1	0	0	0
September 2030 . .	153	40	24	15	8	2	0	0	0	0	0	0	0	0	0
September 2031 . .	160	34	19	10	5	0	0	0	0	0	0	0	0	0	0
September 2032 . .	166	28	15	7	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	173	23	11	5	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.9	9.5	7.9	6.7	5.9	9.8	8.6	7.6	6.7	6.0	8.4	7.9	7.2	6.5	5.8

* The decrement tables for Class JI reflect only the Class JI Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 18
PPC Prepayment Assumption Rates

Distribution Date	Class IN* 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class IN* 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class IN* 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	99	98	96	94	106	101	99	97	96	106	101	99	97	96
September 2021 . .	108	95	91	88	84	113	100	95	91	87	114	100	96	92	88
September 2022 . .	112	90	84	77	71	120	97	90	83	77	124	100	93	86	79
September 2023 . .	116	84	75	67	59	129	93	83	74	65	136	99	88	78	69
September 2024 . .	120	77	66	56	47	137	88	75	64	54	150	96	82	70	59
September 2025 . .	125	70	57	46	37	147	82	67	54	43	165	92	75	61	48
September 2026 . .	129	63	48	37	28	156	76	58	45	34	179	87	67	51	38
September 2027 . .	134	55	40	29	20	166	69	50	36	25	150	62	45	32	22
September 2028 . .	138	48	33	22	14	177	62	42	28	18	3	1	1	0	0
September 2029 . .	144	42	26	16	10	144	41	26	16	10	1	0	0	0	0
September 2030 . .	149	35	21	12	7	78	18	10	6	3	1	0	0	0	0
September 2031 . .	154	30	16	8	4	2	0	0	0	0	0	0	0	0	0
September 2032 . .	159	24	12	6	3	1	0	0	0	0	0	0	0	0	0
September 2033 . .	163	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	169	16	6	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	175	13	5	2	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	69	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	72	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.2	9.2	7.4	6.2	5.3	10.6	8.7	7.4	6.4	5.6	8.2	7.8	6.9	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class IN* 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class IN* 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class IN* 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	99	98	96	94	106	101	99	97	96	106	101	99	97	96
September 2021 . .	108	95	91	88	84	113	100	95	91	87	114	100	96	92	88
September 2022 . .	112	90	84	77	71	120	97	90	83	77	124	100	93	86	79
September 2023 . .	116	84	75	67	59	129	93	83	74	65	136	99	88	78	69
September 2024 . .	120	77	66	56	47	137	88	75	64	54	150	96	82	70	59
September 2025 . .	125	70	57	46	37	147	82	67	54	43	165	92	75	61	48
September 2026 . .	129	63	48	37	28	156	76	58	45	34	179	87	67	51	38
September 2027 . .	134	55	40	29	20	166	69	50	36	25	150	62	45	32	22
September 2028 . .	138	48	33	22	14	177	62	42	28	18	3	1	1	0	0
September 2029 . .	144	42	26	16	10	144	41	26	16	10	1	0	0	0	0
September 2030 . .	149	35	21	12	7	78	18	10	6	3	1	0	0	0	0
September 2031 . .	154	30	16	8	4	2	0	0	0	0	0	0	0	0	0
September 2032 . .	159	24	12	6	3	1	0	0	0	0	0	0	0	0	0
September 2033 . .	163	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	169	16	6	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	175	13	5	2	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	69	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	72	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.2	9.2	7.4	6.2	5.3	10.6	8.7	7.4	6.4	5.6	8.2	7.8	6.9	6.1	5.5

* The decrement tables for Class IN reflect only the Class IN Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 18 PPC Prepayment Assumption Rates														
	Class IN* 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class IN* 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class IN* 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	99	98	96	94	106	101	99	97	96	106	101	99	97	96
September 2021 . .	108	95	91	88	84	113	100	95	91	87	114	100	96	92	88
September 2022 . .	112	90	84	77	71	120	97	90	83	77	124	100	93	86	79
September 2023 . .	116	84	75	67	59	129	93	83	74	65	136	99	88	78	69
September 2024 . .	120	77	66	56	47	137	88	75	64	54	150	96	82	70	59
September 2025 . .	125	70	57	46	37	147	82	67	54	43	165	92	75	61	48
September 2026 . .	129	63	48	37	28	156	76	58	45	34	179	87	67	51	38
September 2027 . .	134	55	40	29	20	166	69	50	36	25	150	62	45	32	22
September 2028 . .	138	48	33	22	14	177	62	42	28	18	3	1	1	0	0
September 2029 . .	144	42	26	16	10	144	41	26	16	10	1	0	0	0	0
September 2030 . .	149	35	21	12	7	78	18	10	6	3	1	0	0	0	0
September 2031 . .	154	30	16	8	4	2	0	0	0	0	0	0	0	0	0
September 2032 . .	159	24	12	6	3	1	0	0	0	0	0	0	0	0	0
September 2033 . .	163	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	169	16	6	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	175	13	5	2	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	69	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	72	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.2	9.2	7.4	6.2	5.3	10.6	8.7	7.4	6.4	5.6	8.2	7.8	6.9	6.1	5.5

* The decrement tables for Class IN reflect only the Class IN Notional Balance at various rates of PPC and at various levels of One-Month LIBOR and One-Year LIBOR. 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 18
PPC Prepayment Assumption Rates

Distribution Date	Class NF 2.10000% One-Month LIBOR 2.00000% One-Year LIBOR					Class NF 2.10000% One-Month LIBOR 5.02950% One-Year LIBOR					Class NF 2.10000% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	103	99	98	96	94	103	100	99	97	96	103	100	99	97	96
September 2021 . .	106	95	91	88	84	106	99	95	91	87	106	100	96	92	88
September 2022 . .	109	90	84	77	71	109	97	90	83	77	109	100	93	86	79
September 2023 . .	112	84	75	67	59	112	93	83	74	65	112	98	88	78	69
September 2024 . .	115	77	66	56	47	115	88	75	64	54	115	96	82	70	59
September 2025 . .	118	70	57	46	37	118	82	67	54	43	118	92	75	61	48
September 2026 . .	121	63	48	37	28	121	76	58	45	34	121	87	67	51	38
September 2027 . .	124	55	40	29	20	124	68	50	36	25	95	61	45	32	22
September 2028 . .	128	48	33	22	14	127	62	42	28	18	2	1	1	0	0
September 2029 . .	131	42	26	16	10	100	41	26	16	10	0	0	0	0	0
September 2030 . .	135	35	21	12	7	53	18	10	6	3	0	0	0	0	0
September 2031 . .	138	30	16	8	4	1	0	0	0	0	0	0	0	0	0
September 2032 . .	141	24	12	6	3	0	0	0	0	0	0	0	0	0	0
September 2033 . .	144	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	148	16	6	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	152	13	5	2	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	60	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	62	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.2	9.2	7.4	6.2	5.3	10.6	8.7	7.4	6.4	5.6	8.2	7.8	6.9	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class NF 5.92650% One-Month LIBOR 2.00000% One-Year LIBOR					Class NF 5.92650% One-Month LIBOR 5.02950% One-Year LIBOR					Class NF 5.92650% One-Month LIBOR 8.05900% One-Year LIBOR				
	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
September 2020 . .	104	99	98	96	94	105	101	99	97	96	105	101	99	97	96
September 2021 . .	108	95	91	88	84	112	100	95	91	87	112	100	96	92	88
September 2022 . .	112	90	84	77	71	120	97	90	83	77	120	100	93	86	79
September 2023 . .	116	84	75	67	59	128	93	83	74	65	128	99	88	78	69
September 2024 . .	120	77	66	56	47	137	88	75	64	54	137	96	82	70	59
September 2025 . .	124	70	57	46	37	146	82	67	54	43	146	92	75	61	48
September 2026 . .	129	63	48	37	28	155	76	58	45	34	155	87	67	51	38
September 2027 . .	133	55	40	29	20	165	69	50	36	25	126	62	45	32	22
September 2028 . .	138	48	33	22	14	176	62	42	28	18	3	1	1	0	0
September 2029 . .	143	42	26	16	10	143	41	26	16	10	0	0	0	0	0
September 2030 . .	149	35	21	12	7	77	18	10	6	3	0	0	0	0	0
September 2031 . .	154	30	16	8	4	2	0	0	0	0	0	0	0	0	0
September 2032 . .	158	24	12	6	3	1	0	0	0	0	0	0	0	0	0
September 2033 . .	163	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	169	16	6	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	175	13	5	2	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	69	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	72	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.2	9.2	7.4	6.2	5.3	10.6	8.7	7.4	6.4	5.6	8.2	7.8	6.9	6.1	5.5

	Security Group 18 PPC Prepayment Assumption Rates														
	Class NF 9.75300% One-Month LIBOR 2.00000% One-Year LIBOR					Class NF 9.75300% One-Month LIBOR 5.02950% One-Year LIBOR					Class NF 9.75300% One-Month LIBOR 8.05900% One-Year LIBOR				
Distribution Date	**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
September 2020 . .	104	99	98	96	94	105	101	99	97	96	105	101	99	97	96
September 2021 . .	108	95	91	88	84	112	100	95	91	87	113	100	96	92	88
September 2022 . .	112	90	84	77	71	120	97	90	83	77	124	100	93	86	79
September 2023 . .	116	84	75	67	59	128	93	83	74	65	136	99	88	78	69
September 2024 . .	120	77	66	56	47	137	88	75	64	54	150	96	82	70	59
September 2025 . .	124	70	57	46	37	146	82	67	54	43	165	92	75	61	48
September 2026 . .	129	63	48	37	28	156	76	58	45	34	179	87	67	51	38
September 2027 . .	133	55	40	29	20	166	69	50	36	25	150	62	45	32	22
September 2028 . .	138	48	33	22	14	177	62	42	28	18	3	1	1	0	0
September 2029 . .	143	42	26	16	10	143	41	26	16	10	1	0	0	0	0
September 2030 . .	149	35	21	12	7	78	18	10	6	3	1	0	0	0	0
September 2031 . .	154	30	16	8	4	2	0	0	0	0	0	0	0	0	0
September 2032 . .	158	24	12	6	3	1	0	0	0	0	0	0	0	0	0
September 2033 . .	163	20	9	4	2	0	0	0	0	0	0	0	0	0	0
September 2034 . .	169	16	6	2	1	0	0	0	0	0	0	0	0	0	0
September 2035 . .	175	13	5	2	0	0	0	0	0	0	0	0	0	0	0
September 2036 . .	69	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2037 . .	72	3	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2038 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2039 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.2	9.2	7.4	6.2	5.3	10.6	8.7	7.4	6.4	5.6	8.2	7.8	6.9	6.1	5.5

Security Group 19
PPC Prepayment Assumption Rates

Distribution Date	Class KF 2.00000% One-Year LIBOR					Class KF 3.00000% One-Year LIBOR					Class KF 4.61867% One-Year LIBOR				
	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
September 2020 . .	102	95	92	88	85	102	95	92	89	85	102	96	93	89	86
September 2021 . .	105	88	82	76	70	106	90	83	77	71	108	92	85	79	72
September 2022 . .	107	81	72	63	55	109	83	74	65	57	113	87	77	68	59
September 2023 . .	110	74	62	52	43	113	77	64	54	44	119	81	68	57	47
September 2024 . .	112	66	53	41	32	117	69	55	43	34	85	50	39	31	24
September 2025 . .	109	56	42	31	22	82	41	31	23	16	31	16	12	9	7
September 2026 . .	80	34	24	16	11	30	13	9	6	4	7	3	2	2	1
September 2027 . .	61	21	14	8	5	5	2	1	1	0	1	1	0	0	0
September 2028 . .	5	1	1	0	0	1	0	0	0	0	0	0	0	0	0
September 2029 . .	1	0	0	0	0	1	0	0	0	0	0	0	0	0	0
September 2030 . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	7.6	5.6	4.9	4.2	3.7	6.6	5.3	4.6	4.1	3.6	5.6	4.8	4.3	3.9	3.5

PPC Prepayment Assumption Rates

Distribution Date	Class KF 6.23733% One-Year LIBOR					Class KF 7.85600% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100
September 2020 . .	102	96	93	89	86	102	96	93	89	86
September 2021 . .	109	93	86	79	73	110	93	86	79	73
September 2022 . .	117	89	79	69	61	119	90	79	70	61
September 2023 . .	93	62	52	44	36	95	63	53	44	36
September 2024 . .	66	38	30	23	18	68	38	30	24	18
September 2025 . .	10	5	4	3	2	11	5	4	3	2
September 2026 . .	5	2	1	1	1	2	1	0	0	0
September 2027 . .	0	0	0	0	0	0	0	0	0	0
September 2028 . .	0	0	0	0	0	0	0	0	0	0
September 2029 . .	0	0	0	0	0	0	0	0	0	0
September 2030 . .	0	0	0	0	0	0	0	0	0	0
September 2031 and thereafter . .	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	5.0	4.4	4.0	3.7	3.3	4.8	4.3	3.9	3.6	3.3

Security Group 19
PPC Prepayment Assumption Rates

Distribution Date	Class KI* 2.00000% One-Year LIBOR					Class KI* 3.00000% One-Year LIBOR					Class KI* 4.61867% One-Year LIBOR				
	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
September 2020 . .	105	95	92	88	85	105	95	92	89	85	106	96	93	89	86
September 2021 . .	110	88	82	76	70	111	90	83	77	71	114	92	85	79	72
September 2022 . .	114	81	72	63	55	117	83	74	65	57	122	87	77	68	59
September 2023 . .	120	74	62	52	43	124	77	64	54	44	131	81	68	57	47
September 2024 . .	125	66	53	41	32	130	69	55	43	34	95	50	39	31	24
September 2025 . .	123	56	42	31	22	93	41	31	23	16	35	16	12	9	7
September 2026 . .	92	34	24	16	11	34	13	9	6	4	8	3	2	2	1
September 2027 . .	71	21	14	8	5	6	2	1	1	0	2	1	0	0	0
September 2028 . .	6	1	1	0	0	2	0	0	0	0	0	0	0	0	0
September 2029 . .	2	0	0	0	0	2	0	0	0	0	0	0	0	0	0
September 2030 . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031 and thereafter . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	7.6	5.6	4.9	4.2	3.7	6.7	5.3	4.6	4.1	3.6	5.6	4.8	4.3	3.9	3.5

PPC Prepayment Assumption Rates

Distribution Date	Class KI* 6.23733% One-Year LIBOR					Class KI* 7.85600% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100
September 2020 . .	106	96	93	89	86	106	96	93	89	86
September 2021 . .	115	93	86	79	73	115	93	86	79	73
September 2022 . .	125	89	79	69	61	126	90	79	70	61
September 2023 . .	102	62	52	44	36	103	63	53	44	36
September 2024 . .	73	38	30	23	18	74	38	30	24	18
September 2025 . .	11	5	4	3	2	12	5	4	3	2
September 2026 . .	5	2	1	1	1	2	1	0	0	0
September 2027 . .	0	0	0	0	0	0	0	0	0	0
September 2028 . .	0	0	0	0	0	0	0	0	0	0
September 2029 . .	0	0	0	0	0	0	0	0	0	0
September 2030 . .	0	0	0	0	0	0	0	0	0	0
September 2031 and thereafter . .	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	5.0	4.4	4.0	3.7	3.3	4.8	4.3	3.9	3.6	3.3

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

Security Groups 12 and 19
PPC Prepayment Assumption Rates

Distribution Date	Class FH 2.00000% One-Year LIBOR					Class FH 3.00000% One-Year LIBOR					Class FH 4.61867% One-Year LIBOR				
	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
September 2020 . .	102	95	92	89	85	102	96	92	89	86	102	96	93	90	86
September 2021 . .	105	89	82	76	70	106	90	84	77	71	108	92	86	79	73
September 2022 . .	107	82	73	64	56	109	84	74	66	58	113	87	78	68	60
September 2023 . .	110	75	63	53	44	113	77	65	54	45	119	82	69	58	48
September 2024 . .	112	67	53	42	33	117	70	56	44	34	104	63	50	39	31
September 2025 . .	112	58	43	32	23	100	52	39	29	21	78	41	31	23	17
September 2026 . .	98	43	30	21	14	75	34	24	16	11	12	5	4	3	2
September 2027 . .	89	33	21	14	8	10	4	3	2	1	8	3	2	1	1
September 2028 . .	10	3	2	1	1	8	3	2	1	1	7	2	2	1	1
September 2029 . .	7	2	1	1	0	7	2	1	1	0	0	0	0	0	0
September 2030 . .	7	2	1	0	0	6	1	1	0	0	0	0	0	0	0
September 2031 . .	6	1	1	0	0	0	0	0	0	0	0	0	0	0	0
September 2032 . .	6	1	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033 and thereafter .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	8.4	6.0	5.1	4.4	3.9	7.3	5.7	4.9	4.3	3.8	6.1	5.2	4.6	4.1	3.7

PPC Prepayment Assumption Rates

Distribution Date	Class FH 6.23733% One-Year LIBOR					Class FH 7.85600% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100
September 2020 . .	102	96	93	90	87	102	96	93	90	87
September 2021 . .	109	93	86	80	74	110	93	87	80	74
September 2022 . .	117	90	79	70	61	119	91	80	71	62
September 2023 . .	108	74	62	52	43	111	75	64	53	44
September 2024 . .	97	58	46	36	28	72	42	34	26	20
September 2025 . .	13	7	5	4	3	14	7	6	4	3
September 2026 . .	10	5	3	2	2	8	4	3	2	1
September 2027 . .	8	3	2	1	1	0	0	0	0	0
September 2028 . .	0	0	0	0	0	0	0	0	0	0
September 2029 . .	0	0	0	0	0	0	0	0	0	0
September 2030 . .	0	0	0	0	0	0	0	0	0	0
September 2031 . .	0	0	0	0	0	0	0	0	0	0
September 2032 . .	0	0	0	0	0	0	0	0	0	0
September 2033 and thereafter .	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	5.4	4.8	4.3	3.9	3.5	5.1	4.6	4.2	3.8	3.4

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 1 through 11, 13, 14, 15, 17 and 18 Securities, the investor's own projection of One-Month LIBOR under a variety of scenarios, in the case of the Group 2 through 14, 17, 18 and 19 Securities, the investor's own projection of One-Year LIBOR under a variety of scenarios and in the case of the Group 16 Securities, the investor's 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-Month LIBOR levels, One-Year LIBOR 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 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-Month LIBOR and One-Year LIBOR: Effect on Yields of the Floating Rate Classes

Low levels of One-Month LIBOR and One-Year LIBOR, 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-Month LIBOR and One-Year LIBOR, as applicable, because the rate on such Classes is capped at a maximum rate described under "Terms Sheet — Interest Rates."

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

The effective yield on any Fixed Rate or Delay Class will be less than the yield otherwise produced by its Interest Rate and purchase price because, on each Distribution Date, 30 days' interest will be payable on (or 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 and IL, at various constant levels of One-Month LIBOR, in the case of Classes IH and KI, at various constant levels of One-Year LIBOR and in the case of Classes BI, CI, DI, EI, GI, IA, IC, ID, IE, IG, IN, IO, JI, LI and MI, at various constant levels of One-Month LIBOR and One-Year LIBOR.

The HECMs will not prepay or draw at any constant rate until maturity, and it is unlikely that One-Month LIBOR or One-Year LIBOR 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 Classes AF, CF, DF, EF, FA, FB, FC, FD, FE, FG, FJ, FL, FM, GF, LF, MF and NF for each Accrual Period following the first Accrual Period will be based on the indicated level of One-Month LIBOR, (2) the Interest Rate applicable to Classes HF and KF for each Accrual Period beginning with the Accrual Period related to the Distribution Date in October 2020 will be based on the indicated level of One-Year LIBOR, (3) the HECM MBS Rates applicable to the Group 1 and 15 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-Month LIBOR, (4) the HECM MBS Rates applicable to the Group 2 through 14, 17, 18 and 19 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 LIBOR 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 1

Sensitivity of Class AI to Prepayments
Assumed Price: 4.1%*

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	2.2%	(4.2)%	(10.8)%	(17.6)%
3.10000%	(0.5)%	(6.6)%	(13.0)%	(19.5)%
6.31267%	(10.7)%	(16.2)%	(21.9)%	(27.8)%
9.52533%	(22.5)%	(27.5)%	(32.6)%	(37.9)%
12.73800%	**	**	**	**

SECURITY GROUP 2
Sensitivity of Class IA to Prepayments
Assumed Price: 9.1%*
2.00000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	0.8%	(3.6)%	(8.2)%	(12.9)%
5.92650%	**	**	**	**
9.75300%	**	**	**	**

Sensitivity of Class IA to Prepayments
Assumed Price: 9.1%*
5.02950% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	37.6%	33.0%	28.3%	23.5%
5.92650%	(27.0)%	(30.8)%	(34.6)%	(38.5)%
9.75300%	**	**	**	**

Sensitivity of Class IA to Prepayments
Assumed Price: 9.1%*
8.05900% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	46.5%	41.8%	37.0%	32.2%
5.92650%	(2.8)%	(6.8)%	(10.9)%	(15.1)%
9.75300%	**	**	**	**

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

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

SECURITY GROUP 3

Sensitivity of Class BI to Prepayments
Assumed Price: 6.5%*
2.00000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	(0.4)%	(4.7)%	(8.9)%	(13.1)%
5.92650%	(40.7)%	**	**	**
9.75300%	(40.7)%	**	**	**

Sensitivity of Class BI to Prepayments
Assumed Price: 6.5%*
5.02950% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	53.1%	50.2%	46.7%	43.2%
5.92650%	(50.2)%	(60.9)%	(65.2)%	(69.6)%
9.75300%	(52.6)%	**	**	**

Sensitivity of Class BI to Prepayments
Assumed Price: 6.5%*
8.05900% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	72.9%	70.0%	66.3%	62.7%
5.92650%	22.7%	19.2%	15.5%	11.8%
9.75300%	(62.3)%	**	**	**

SECURITY GROUP 4

Sensitivity of Class CI to Prepayments
Assumed Price: 6.0%*
2.00000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	(4.5)%	(8.5)%	(12.6)%	(16.6)%
5.92650%	(34.9)%	(41.0)%	(49.0)%	**
9.75300%	(34.9)%	(41.0)%	(49.0)%	**

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

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

Sensitivity of Class CI to Prepayments
Assumed Price: 6.0%*
5.02950% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	45.8%	43.3%	40.4%	37.4%
5.92650%	(45.2)%	(50.8)%	(58.4)%	(72.1)%
9.75300%	(45.9)%	(51.7)%	(60.1)%	**

Sensitivity of Class CI to Prepayments
Assumed Price: 6.0%*
8.05900% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	61.1%	58.6%	55.7%	52.6%
5.92650%	15.1%	12.0%	8.8%	5.5%
9.75300%	2.7%	(0.4)%	(3.6)%	(6.9)%

SECURITY GROUP 5

Sensitivity of Class IC to Prepayments
Assumed Price: 7.5%*
2.00000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	(3.6)%	(7.3)%	(11.1)%	(14.8)%
5.92650%	(34.9)%	(38.8)%	(42.9)%	(47.2)%
9.75300%	(34.9)%	(38.8)%	(42.9)%	(47.2)%

Sensitivity of Class IC to Prepayments
Assumed Price: 7.5%*
5.02950% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	33.6%	31.0%	28.2%	25.4%
5.92650%	(44.4)%	(47.5)%	(50.6)%	(53.9)%
9.75300%	(45.1)%	(48.1)%	(51.2)%	(54.4)%

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

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

Sensitivity of Class IC to Prepayments
Assumed Price: 7.5%*
8.05900% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	43.9%	41.4%	38.6%	35.8%
5.92650%	6.7%	3.8%	0.7%	(2.3)%
9.75300%	(5.4)%	(8.3)%	(11.3)%	(14.4)%

SECURITY GROUP 6

Sensitivity of Class DI to Prepayments
Assumed Price: 7.3%*
2.00000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	(3.3)%	(6.9)%	(10.5)%	(14.1)%
5.92650%	(36.7)%	(40.3)%	(44.0)%	(47.8)%
9.75300%	(36.7)%	(40.3)%	(44.0)%	(47.8)%

Sensitivity of Class DI to Prepayments
Assumed Price: 7.3%*
5.02950% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	34.0%	31.6%	28.9%	26.1%
5.92650%	(47.8)%	(50.5)%	(53.3)%	(56.1)%
9.75300%	(47.8)%	(50.5)%	(53.3)%	(56.1)%

Sensitivity of Class DI to Prepayments
Assumed Price: 7.3%*
8.05900% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	43.8%	41.4%	38.7%	35.9%
5.92650%	5.0%	2.2%	(0.7)%	(3.7)%
9.75300%	(8.5)%	(11.3)%	(14.2)%	(17.1)%

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

SECURITY GROUP 7

Sensitivity of Class ID to Prepayments
Assumed Price: 7.3%*
2.00000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	(3.4)%	(7.0)%	(10.7)%	(14.4)%
5.92650%	(35.2)%	(38.8)%	(42.5)%	(46.4)%
9.75300%	(35.2)%	(38.8)%	(42.5)%	(46.4)%

Sensitivity of Class ID to Prepayments
Assumed Price: 7.3%*
5.02950% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	34.5%	32.2%	29.5%	26.7%
5.92650%	(45.0)%	(47.7)%	(50.5)%	(53.4)%
9.75300%	(45.0)%	(47.7)%	(50.5)%	(53.4)%

Sensitivity of Class ID to Prepayments
Assumed Price: 7.3%*
8.05900% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	44.9%	42.6%	39.9%	37.2%
5.92650%	7.1%	4.1%	1.2%	(1.8)%
9.75300%	(2.3)%	(5.1)%	(8.1)%	(11.1)%

SECURITY GROUP 8

Sensitivity of Class EI to Prepayments
Assumed Price: 7.75%*
2.00000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	(0.3)%	(3.9)%	(7.5)%	(11.2)%
5.92650%	(34.6)%	(38.6)%	(42.8)%	(47.2)%
9.75300%	(34.6)%	(38.6)%	(42.8)%	(47.2)%

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

Sensitivity of Class EI to Prepayments
Assumed Price: 7.75%*
5.02950% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	35.5%	33.1%	30.4%	27.6%
5.92650%	(44.1)%	(47.4)%	(50.7)%	(54.3)%
9.75300%	(44.5)%	(47.7)%	(51.1)%	(54.6)%

Sensitivity of Class EI to Prepayments
Assumed Price: 7.75%*
8.05900% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	46.2%	43.9%	41.2%	38.4%
5.92650%	8.9%	5.9%	2.9%	(0.2)%
9.75300%	(50.5)%	(53.5)%	(56.6)%	(59.9)%

SECURITY GROUP 9

Sensitivity of Class IE to Prepayments
Assumed Price: 7.5%*
2.00000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	(1.2)%	(4.9)%	(8.6)%	(12.4)%
5.92650%	(35.1)%	(39.5)%	(44.2)%	(49.3)%
9.75300%	(35.1)%	(39.5)%	(44.2)%	(49.3)%

Sensitivity of Class IE to Prepayments
Assumed Price: 7.5%*
5.02950% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	36.8%	34.3%	31.5%	28.7%
5.92650%	(44.8)%	(48.6)%	(52.7)%	(57.2)%
9.75300%	(45.5)%	(49.2)%	(53.3)%	(57.7)%

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

Sensitivity of Class IE to Prepayments
Assumed Price: 7.5%*
8.05900% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	48.3%	45.9%	43.1%	40.2%
5.92650%	9.3%	6.3%	3.2%	0.1%
9.75300%	(51.8)%	(55.4)%	(59.3)%	(63.6)%

SECURITY GROUP 10

Sensitivity of Class GI to Prepayments
Assumed Price: 7.5%*
2.00000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	(3.8)%	(7.6)%	(11.5)%	(15.3)%
5.92650%	(34.8)%	(39.0)%	(43.4)%	(48.0)%
9.75300%	(34.8)%	(39.0)%	(43.4)%	(48.0)%

Sensitivity of Class GI to Prepayments
Assumed Price: 7.5%*
5.02950% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	34.6%	32.1%	29.4%	26.5%
5.92650%	(45.5)%	(48.7)%	(52.2)%	(55.8)%
9.75300%	(45.5)%	(48.7)%	(52.2)%	(55.8)%

Sensitivity of Class GI to Prepayments
Assumed Price: 7.5%*
8.05900% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	45.6%	43.2%	40.4%	37.6%
5.92650%	7.4%	4.5%	1.4%	(1.7)%
9.75300%	(6.8)%	(9.8)%	(12.8)%	(15.9)%

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

SECURITY GROUP 11

Sensitivity of Class IG to Prepayments
Assumed Price: 8.0%*
2.00000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
2.10000%	2.7%	(1.5)%	(5.6)%	(9.7)%
5.92650%	(57.5)%	**	**	**
9.75300%	(57.5)%	**	**	**

Sensitivity of Class IG to Prepayments
Assumed Price: 8.0%*
5.02950% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
2.10000%	40.9%	37.3%	33.7%	30.0%
5.92650%	(25.0)%	(28.7)%	(32.5)%	(36.3)%
9.75300%	(75.5)%	**	**	**

Sensitivity of Class IG to Prepayments
Assumed Price: 8.0%*
8.05900% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
2.10000%	54.1%	50.4%	46.7%	43.0%
5.92650%	13.7%	10.1%	6.5%	2.8%
9.75300%	3.4%	(0.1)%	(3.7)%	(7.4)%

SECURITY GROUPS 10 AND 11

Sensitivity of Class IO to Prepayments
Assumed Price: 7.75%*
2.00000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
2.10000%	(0.1)%	(4.1)%	(8.1)%	(12.1)%
5.92650%	(39.3)%	(43.6)%	(48.0)%	(52.6)%
9.75300%	(39.3)%	(43.6)%	(48.0)%	(52.6)%

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

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

Sensitivity of Class IO to Prepayments
Assumed Price: 7.75%*
5.02950% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	38.2%	35.1%	31.8%	28.5%
5.92650%	(30.6)%	(34.2)%	(37.9)%	(41.7)%
9.75300%	(51.9)%	(55.2)%	(58.6)%	(62.2)%

Sensitivity of Class IO to Prepayments
Assumed Price: 7.75%*
8.05900% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	50.4%	47.3%	44.0%	40.7%
5.92650%	11.1%	7.8%	4.4%	0.9%
9.75300%	(0.6)%	(4.0)%	(7.4)%	(10.8)%

SECURITY GROUP 12

Sensitivity of Class IH to Prepayments
Assumed Price: 11.5%*

	PPC Prepayment Assumption Rates			
One-Year LIBOR	**75%**	**100%**	**125%**	**150%**
2.00000%	4.5%	0.0%	(4.6)%	(9.3)%
3.00000%	4.6%	0.3%	(4.2)%	(8.7)%
4.61867%	4.8%	0.7%	(3.6)%	(7.9)%
6.23733%	0.6%	(3.5)%	(7.6)%	(11.7)%
7.85600%	0.3%	(3.7)%	(7.8)%	(11.9)%

SECURITY GROUP 13

Sensitivity of Class LI to Prepayments
Assumed Price: 10.0%*
2.00000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	(1.1)%	(5.1)%	(9.0)%	(13.0)%
5.92650%	(39.9)%	(56.6)%	**	**
9.75300%	(39.9)%	(56.6)%	**	**

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

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

Sensitivity of Class LI to Prepayments
Assumed Price: 10.0%*
5.02950% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	32.6%	29.7%	26.3%	22.9%
5.92650%	(29.6)%	(33.6)%	(37.0)%	(40.3)%
9.75300%	(51.9)%	(72.2)%	(93.8)%	(96.5)%

Sensitivity of Class LI to Prepayments
Assumed Price: 10.0%*
8.05900% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	45.2%	42.5%	39.1%	35.7%
5.92650%	9.3%	6.1%	2.7%	(0.6)%
9.75300%	0.2%	(3.1)%	(6.3)%	(9.6)%

SECURITY GROUP 14

Sensitivity of Class MI to Prepayments
Assumed Price: 7.0%*
2.00000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	(4.5)%	(8.2)%	(12.0)%	(15.8)%
5.92650%	(35.4)%	(39.3)%	(43.4)%	(47.6)%
9.75300%	(35.4)%	(39.3)%	(43.4)%	(47.6)%

Sensitivity of Class MI to Prepayments
Assumed Price: 7.0%*
5.02950% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	35.7%	33.2%	30.4%	27.6%
5.92650%	(41.4)%	(44.6)%	(47.8)%	(51.3)%
9.75300%	(45.7)%	(48.7)%	(51.8)%	(55.1)%

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

Sensitivity of Class MI to Prepayments
Assumed Price: 7.0%*
8.05900% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	46.7%	44.2%	41.5%	38.7%
5.92650%	7.4%	4.4%	1.4%	(1.7)%
9.75300%	(12.3)%	(15.1)%	(18.1)%	(21.0)%

SECURITY GROUP 15

Sensitivity of Class IL to Prepayments
Assumed Price: 9.5%*

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	0.4%	(4.9)%	(10.4)%	(15.9)%
3.10000%	(1.0)%	(6.2)%	(11.5)%	(17.0)%
6.31267%	(8.0)%	(12.8)%	(17.7)%	(22.7)%
9.52533%	(20.3)%	(24.7)%	(29.1)%	(33.6)%
12.73800%	(28.1)%	(32.3)%	(36.5)%	(40.7)%

SECURITY GROUP 16

Sensitivity of Class IJ to Prepayments
Assumed Price: 6.75%*

PPC Prepayment Assumption Rates			
75%	**100%**	**125%**	**150%**
(6.4)%	(10.6)%	(15.0)%	(19.5)%

SECURITY GROUP 17

Sensitivity of Class JI to Prepayments
Assumed Price: 12.0%*
2.00000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	1.5%	(1.9)%	(5.3)%	(8.8)%
5.92650%	(35.0)%	(38.5)%	(42.1)%	(45.9)%
9.75300%	(35.0)%	(38.5)%	(42.1)%	(45.9)%

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

Sensitivity of Class JI to Prepayments
Assumed Price: 12.0%*
5.02950% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	25.5%	23.1%	20.4%	17.6%
5.92650%	(17.2)%	(20.2)%	(23.2)%	(26.3)%
9.75300%	(44.3)%	(46.9)%	(49.6)%	(52.4)%

Sensitivity of Class JI to Prepayments
Assumed Price: 12.0%*
8.05900% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	32.7%	30.6%	27.9%	25.1%
5.92650%	3.7%	0.8%	(2.2)%	(5.2)%
9.75300%	(49.0)%	(51.4)%	(53.8)%	(56.4)%

SECURITY GROUP 18

Sensitivity of Class IN to Prepayments
Assumed Price: 8.1%*
2.00000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	0.5%	(3.6)%	(7.7)%	(11.7)%
5.92650%	(35.3)%	(45.4)%	**	**
9.75300%	(35.3)%	(45.4)%	**	**

Sensitivity of Class IN to Prepayments
Assumed Price: 8.1%*
5.02950% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	41.7%	39.5%	36.3%	32.9%
5.92650%	(31.6)%	(36.5)%	(40.9)%	(44.8)%
9.75300%	(45.2)%	(56.6)%	**	**

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

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

Sensitivity of Class IN to Prepayments
Assumed Price: 8.1%*
8.05900% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
2.10000%	57.7%	55.8%	52.5%	49.1%
5.92650%	16.9%	13.6%	10.2%	6.7%
9.75300%	(53.1)%	(65.5)%	**	**

SECURITY GROUP 19

Sensitivity of Class KI to Prepayments
Assumed Price: 11.2%*

	PPC Prepayment Assumption Rates			
One-Year LIBOR	**75%**	**100%**	**125%**	**150%**
2.00000%	1.2%	(3.3)%	(7.8)%	(12.4)%
3.00000%	0.6%	(3.6)%	(8.0)%	(12.5)%
4.61867%	(0.2)%	(4.3)%	(8.5)%	(12.8)%
6.23733%	(6.8)%	(10.7)%	(14.7)%	(18.8)%
7.85600%	(13.5)%	(17.2)%	(21.0)%	(24.9)%

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

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

CERTAIN UNITED STATES FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Elections

In the opinion of Cleary Gottlieb Steen & Hamilton LLP, the Trust will constitute a Double REMIC Series as to the Group 4 Trust Assets and a Double REMIC Series as to the Group 1 through 3 and 5 through 19 Trust Assets, each for United States federal income tax purposes. Separate REMIC elections will be made for the Group 4 Issuing REMIC, the Group 4 Pooling REMIC, the Group 1 through 3 and 5 through 19 Issuing REMIC and the Group 1 through 3 and 5 through 19 Pooling REMIC.

Regular Securities

The Regular Securities will be treated as debt instruments issued by the Group 4 Issuing REMIC or the Group 1 through 3 and 5 through 19 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-Month LIBOR or One-Year LIBOR 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.

Under Code Section 451(b), taxpayers using an accrual method of accounting for tax purposes generally will be required to include certain amounts in income no later than the time such amounts are reflected on certain financial statements. Under proposed Treasury regulations on which taxpayers generally may rely, the timing of inclusion of market discount and original issue discount (including de minimis market discount and original issue discount) generally would not be affected by Code Section 451(b). Prospective investors in Regular Securities that use an accrual method of accounting for tax purposes are urged to consult with their tax advisors regarding the potential applicability of Code Section 451(b) and the proposed Treasury regulations to their particular situation.

In the case of any Trust REMIC that is considered to be a "single-class REMIC" under temporary Treasury regulations, certain fees and expenses of the single-class REMIC would be allocated proportionately among the Regular Securities and Residual Securities of such Trust REMIC. An individual, trust or estate

that holds Regular Securities in a single-class REMIC (directly or indirectly through a grantor trust, a partnership, an S corporation, a common trust fund, or a nonpublicly offered RIC) generally will not be eligible to deduct its allocable share of fees or expenses of a single-class REMIC under Section 212 of the Code for any taxable year beginning before January 1, 2026. For a discussion of single-class REMICs, see "Certain United States Federal Income Tax Consequences — Tax Treatment of Regular Securities – Single Class REMICs" in the Base Offering Circular, as modified by the previous sentence. Prospective investors in the Regular Securities are urged to consult with their tax advisors regarding the potential applicability of these rules to their particular situation.

Residual Securities

The Class RR Securities will represent the beneficial ownership of the Residual Interest in the Group 1 through 3 and 5 through 19 Pooling REMIC and the beneficial ownership of the Residual Interest in the Group 1 through 3 and 5 through 19 Issuing REMIC. The Class RR4 Securities will represent the beneficial ownership of the Residual Interest in the Group 4 Pooling REMIC and the beneficial ownership of the Residual Interest in the Group 4 Issuing REMIC. The Residual Securities, i.e., the Class RR and RR4 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 Federal Income Tax Consequences — Regular Securities" in this Supplement.

An individual, trust or estate that holds Residual Securities (directly or indirectly through a grantor trust, a partnership, an S corporation, a common trust fund, or a nonpublicly offered RIC) generally will not be eligible to deduct its allocable share of the related Trust REMICs' fees or expenses under Section 212 of the Code for any taxable year beginning before January 1, 2026. Prospective investors in Residual Securities are urged to consult with their tax advisors regarding the potential applicability of this legislation to their particular situation.

MX Securities

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

In the case of certain Holders of MX Securities that use an accrual method of accounting, these tax consequences are modified by newly enacted legislation as described above for a Holder of Regular Securities. Prospective investors in MX Securities that use an accrual method of accounting for tax purposes are urged to consult with their tax advisors regarding the potential applicability of this legislation to their particular situation.

Foreign Account Tax Compliance Act

The Service has issued proposed regulations, on which taxpayers may rely, that exclude gross proceeds from the sale or other disposition of Regular or MX Securities from the application of the withholding tax imposed under FATCA and related administrative guidance. For a discussion of FATCA, *see "Certain United States Federal Income Tax Consequences — 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.

Governmental plans and certain church plans, while not subject to the fiduciary responsibility provisions of ERISA or the prohibited transaction provisions of ERISA and the Code, may nevertheless be subject to local, state or other federal laws that are substantially similar to the foregoing provisions of ERISA and the Code.

Fiduciaries of any such plans should consult with their counsel before purchasing any of the Securities. In addition, because the Sponsor or the Co-Sponsor or any of their respective affiliates may receive certain benefits in connection with the sale or holding of the Regular or MX Securities, the purchase of the Regular or MX Securities using Plan assets over which any of these parties or their affiliates has discretionary authority or control, or renders "investment advice" (within the meaning of a Department of Labor regulation) for a fee with respect to the assets of a Plan, or is the employer or other sponsor of the Plan, might be deemed to be a violation of a provision of Title I of ERISA or Section 4975 of the Code. Accordingly, the Regular or MX Securities may not be purchased using the assets of any Plan if the Sponsor or the Co-Sponsor or any of their respective affiliates has discretionary authority or control or renders investment advice for a fee with respect to the assets of the Plan, or is the employer or other sponsor of the Plan, unless an applicable prohibited transaction exemption is available to cover the purchase or holding of the Regular or MX Securities or the transaction is not otherwise prohibited.

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

See "ERISA Considerations" in the Base Offering Circular.

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

LEGAL INVESTMENT CONSIDERATIONS

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

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

See "Legal Investment Considerations" in the Base Offering Circular.

PLAN OF DISTRIBUTION

Subject to the terms and conditions of the Sponsor Agreement, the Sponsor has agreed to purchase all of the Securities if any are sold and purchased. The Sponsor proposes to offer the Regular and MX Classes to the public from time to time for sale in negotiated transactions at varying prices to be determined at the time of sale, plus accrued interest from (1) September 1, 2019 on the Fixed Rate and Delay Classes and (2) September 20, 2019 on the Floating Rate Classes. The Sponsor may effect these transactions by sales to or through certain securities dealers. These dealers may receive compensation in the form of discounts, concessions or commissions from the Sponsor and/or commissions from any purchasers for which they act as agents. Some of the Securities may be sold through dealers in relatively small sales. In the usual case, the commission charged on a relatively small sale of securities will be a higher percentage of the sales price than that charged on a large sale of securities.

INCREASE IN SIZE

Before the Closing Date, Ginnie Mae, the Trustee and the Sponsor may agree to increase the size of this offering. In that event, the Securities will have the same characteristics as described in this Supplement, except that 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 Nixon Peabody LLP.

Schedule I

Available Combinations(1)

REMIC Securities		MX Securities						
Class	**Original Class Principal or Notional Balance**	**Related MX Class**	**Maximum Original Class Principal or Notional Balance(2)**	**Principal Type(3)**	**Interest Rate**	**Interest Type(3)**	**CUSIP Number**	**Final Distribution Date(4)**
Security Groups 10 and 11								
Combination 1(6)								
GI	$20,067,979	IO	$44,754,758	NTL(HPT)	(5)	HWAC/IO/DLY	38380LE66	September 2069
IG	24,686,779							
Combination 2(6)								
FG	$20,067,979	F	$44,754,758	HPT	(5)	FLT/HWAC/HZ	38380LE74	September 2069
GF	24,686,779							
Security Groups 13 and 14								
Combination 3(6)								
FL	$20,000,000	JF	$42,000,000	HPT	(5)	FLT/HWAC/HZ	38380LE82	September 2069
FM	22,000,000							
Security Groups 12 and 19								
Combination 4(6)								
KF	$28,261,463	FH	$54,735,552	HPT	(5)	FLT/HWAC/HZ	38380LE90	September 2069
HF	26,474,089							

(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 through 15, 17, 18 and 19 and Subgroup 16C Trust Assets(1)

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency (4)	Approximate Weighted Average Next Rate Reset Month (5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin (11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
1	Line of Credit	100%	$ 1,298,488.68	$ 137,890,947.66	63	FLT	1-month LIBOR	Monthly	1	4.533%	2.297%	2.297%	12.452%	1.250%	0.520%	(21)	(19)	(19)	(19)	(23)	$ 32,968,583.94	$ 241,378,888.00	AZ4026	August 2019
1	Modified Tenure	100%	96,587.71	4,515,696.22	63	FLT	1-month LIBOR	Monthly	1	4.550%	2.314%	2.314%	12.470%	1.250%	0.520%	(21)	$ 0.00	$ 27,769.83	(20)	(23)	1,518,827.00	11,885,600.00	AZ4026	August 2019
1	Modified Term	100%	222,832.01	7,819,447.78	64	FLT	1-month LIBOR	Monthly	1	4.529%	2.293%	2.293%	12.448%	1.250%	0.520%	(21)	0.00	70,514.84	100	(23)	2,219,273.90	17,234,500.00	AZ4026	August 2019
1	Tenure	100%	53,069.48	3,046,859.33	63	FLT	1-month LIBOR	Monthly	1	4.813%	2.577%	2.577%	12.732%	1.250%	0.520%	(21)	0.00	22,327.05	(20)	$ 0.00	0.00	7,494,500.00	AZ4026	August 2019
1	Term	100%	27,678.84	1,283,442.80	65	FLT	1-month LIBOR	Monthly	1	4.572%	2.336%	2.336%	12.492%	1.250%	0.520%	(21)	0.00	13,116.04	75	0.00	0.00	2,646,500.00	AZ4026	August 2019
1	Line of Credit	100%	2,571,007.96	558,235,785.96	81	FLT	1-month LIBOR	Monthly	1	4.730%	2.495%	2.495%	12.715%	1.246%	0.520%	$ 260.00	(19)	(19)	(19)	(23)	100,641,709.55	769,973,557.00	BG9953	August 2019
1	Modified Tenure	100%	219,284.82	21,801,931.08	83	FLT	1-month LIBOR	Monthly	1	4.702%	2.466%	2.466%	12.681%	1.250%	0.520%	(21)	0.00	94,803.54	(20)	(23)	5,529,193.31	41,345,650.00	BG9953	August 2019
1	Modified Term	100%	340,225.21	38,204,423.34	84	FLT	1-month LIBOR	Monthly	1	4.676%	2.441%	2.441%	12.656%	1.250%	0.520%	(21)	0.00	202,596.45	68	(23)	5,499,296.83	58,977,000.00	BG9953	August 2019
1	Tenure	100%	170,542.23	16,490,586.63	85	FLT	1-month LIBOR	Monthly	1	4.761%	2.526%	2.526%	12.742%	1.250%	0.520%	(21)	0.00	91,807.94	(20)	0.00	0.00	29,804,500.00	BG9953	August 2019
1	Term	100%	92,035.66	7,863,061.83	82	FLT	1-month LIBOR	Monthly	1	4.735%	2.500%	2.500%	12.709%	1.250%	0.520%	(21)	0.00	55,848.69	82	0.00	0.00	12,036,500.00	BG9953	August 2019
1	Line of Credit	100%	1,520,841.09	523,176,093.02	72	FLT	1-month LIBOR	Monthly	1	4.705%	2.467%	2.467%	12.649%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	73,806,109.53	708,050,458.00	BK5149	August 2019
1	Modified Tenure	100%	121,951.48	15,314,800.72	73	FLT	1-month LIBOR	Monthly	1	4.730%	2.492%	2.492%	12.674%	1.250%	0.360%	(21)	0.00	88,944.06	(20)	(23)	5,486,925.59	33,473,000.00	BK5149	August 2019
1	Modified Term	100%	200,533.84	27,391,616.61	72	FLT	1-month LIBOR	Monthly	1	4.644%	2.406%	2.406%	12.589%	1.250%	0.360%	(21)	0.00	183,319.65	53	(23)	6,240,972.40	43,391,200.00	BK5149	August 2019
1	Tenure	100%	102,609.90	12,195,707.87	73	FLT	1-month LIBOR	Monthly	1	4.804%	2.567%	2.567%	12.750%	1.250%	0.360%	(21)	0.00	78,802.80	(20)	0.00	0.00	23,518,800.00	BK5149	August 2019
1	Term	100%	55,642.12	8,328,310.11	73	FLT	1-month LIBOR	Monthly	1	4.662%	2.425%	2.425%	12.609%	1.250%	0.360%	(21)	0.00	52,276.75	87	0.00	0.00	12,514,500.00	BK5149	August 2019
1	Line of Credit	100%	940,752.37	304,580,316.11	136	FLT	1-month LIBOR	Monthly	1	3.530%	1.295%	1.295%	14.033%	0.500%	0.520%	56,242.00	(19)	(19)	(19)	(23)	13,351,858.82	366,406,173.00	BN9684	August 2019
1	Modified Tenure	100%	30,977.14	3,001,121.39	135	FLT	1-month LIBOR	Monthly	1	3.714%	1.478%	1.478%	14.071%	0.500%	0.520%	620.00	0.00	8,797.15	(20)	(23)	694,341.98	4,445,450.00	BN9684	August 2019
1	Modified Term	100%	65,826.99	8,469,115.74	135	FLT	1-month LIBOR	Monthly	1	3.574%	1.338%	1.338%	13.823%	0.500%	0.520%	1,400.00	0.00	32,147.71	46	(23)	516,271.46	10,313,985.00	BN9684	August 2019
1	Tenure	100%	85,315.79	6,089,058.51	135	FLT	1-month LIBOR	Monthly	1	3.605%	1.369%	1.369%	14.023%	0.500%	0.520%	1,005.00	0.00	23,736.02	(20)	0.00	0.00	7,842,875.00	BN9684	August 2019
1	Term	100%	16,573.89	1,551,812.81	134	FLT	1-month LIBOR	Monthly	1	3.614%	1.379%	1.379%	14.043%	0.500%	0.520%	290.00	0.00	6,420.97	86	0.00	0.00	2,016,910.00	BN9684	August 2019
1	Line of Credit	100%	2,196,559.30	1,105,129,632.47	119	FLT	1-month LIBOR	Monthly	1	4.673%	2.433%	2.433%	12.824%	0.500%	0.520%	149,928.00	(19)	(19)	(19)	(23)	185,878,993.80	1,460,763,856.00	BN9688	August 2019
1	Modified Tenure	100%	427,309.90	65,047,286.06	119	FLT	1-month LIBOR	Monthly	1	4.749%	2.507%	2.507%	12.825%	0.500%	0.520%	7,115.00	0.00	219,120.68	(20)	(23)	14,872,628.05	98,776,510.00	BN9688	August 2019
1	Modified Term	100%	426,606.26	85,320,304.67	118	FLT	1-month LIBOR	Monthly	1	4.686%	2.444%	2.444%	12.765%	0.500%	0.520%	9,430.00	0.00	389,591.80	38	(23)	10,561,938.78	114,371,150.00	BN9688	August 2019
1	Tenure	100%	329,078.40	56,072,962.77	119	FLT	1-month LIBOR	Monthly	1	4.746%	2.503%	2.503%	12.831%	0.500%	0.520%	6,250.00	0.00	231,341.41	(20)	0.00	0.00	80,512,500.00	BN9688	August 2019
1	Term	100%	118,815.34	22,716,073.34	118	FLT	1-month LIBOR	Monthly	1	4.663%	2.425%	2.425%	12.751%	0.500%	0.510%	2,490.00	0.00	102,840.58	71	0.00	0.00	28,938,350.00	BN9688	August 2019
1	Line of Credit	100%	7,967,525.71	2,445,185,158.09	102	FLT	1-month LIBOR	Monthly	1	4.530%	2.294%	2.294%	12.546%	0.947%	0.520%	69,338.00	(19)	(19)	(19)	(23)	586,154,823.44	3,536,011,495.00	BN9701	August 2019
1	Modified Tenure	100%	962,105.06	158,962,142.84	102	FLT	1-month LIBOR	Monthly	1	4.563%	2.327%	2.327%	12.578%	0.943%	0.520%	5,135.00	0.00	631,645.63	(20)	(23)	37,922,209.54	276,010,050.00	BN9701	August 2019
1	Modified Term	100%	1,331,000.07	251,081,356.76	102	FLT	1-month LIBOR	Monthly	1	4.571%	2.335%	2.335%	12.584%	0.965%	0.520%	7,150.00	0.00	1,295,317.50	54	(23)	29,893,788.88	347,888,460.00	BN9701	August 2019
1	Tenure	100%	623,368.94	101,536,592.59	104	FLT	1-month LIBOR	Monthly	1	4.533%	2.297%	2.297%	12.549%	0.891%	0.520%	3,925.00	0.00	508,616.35	(20)	0.00	0.00	164,838,100.00	BN9701	August 2019
1	Term	100%	134,811.79	24,793,403.50	105	FLT	1-month LIBOR	Monthly	1	4.529%	2.293%	2.293%	12.542%	0.834%	0.520%	780.00	0.00	144,692.98	92	0.00	0.00	33,794,100.00	BN9701	August 2019
1	Line of Credit	100%	1,096,858.00	332,030,043.26	65	FLT	1-month LIBOR	Monthly	1	4.599%	2.362%	2.362%	12.519%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	75,199,139.84	576,857,350.00	BO8369	August 2019
1	Modified Tenure	100%	56,431.02	5,604,675.73	66	FLT	1-month LIBOR	Monthly	1	4.617%	2.380%	2.380%	12.538%	1.250%	0.360%	(21)	0.00	32,521.26	(20)	(23)	1,845,733.65	14,637,000.00	BO8369	August 2019
1	Modified Term	100%	169,435.10	15,462,873.23	65	FLT	1-month LIBOR	Monthly	1	4.568%	2.332%	2.332%	12.488%	1.250%	0.360%	(21)	0.00	107,544.07	77	(23)	1,791,325.84	29,882,092.00	BO8369	August 2019
1	Tenure	100%	75,420.76	7,922,655.04	66	FLT	1-month LIBOR	Monthly	1	4.629%	2.393%	2.393%	12.551%	1.250%	0.360%	(21)	0.00	64,710.76	(20)	0.00	0.00	20,355,446.00	BO8369	August 2019
1	Term	100%	35,727.10	3,966,725.89	65	FLT	1-month LIBOR	Monthly	1	4.504%	2.268%	2.268%	12.424%	1.250%	0.360%	(21)	0.00	36,920.73	84	0.00	0.00	7,771,100.00	BO8369	August 2019
1	Line of Credit	100%	3,741,990.87	102,399,753.98	115	FLT	1-month LIBOR	Monthly	1	3.806%	1.570%	1.570%	12.844%	0.655%	0.360%	(21)	(19)	(19)	(19)	(23)	12,457,966.83	136,243,581.00	BP0545	August 2019
1	Modified Tenure	100%	775,455.14	7,588,138.12	114	FLT	1-month LIBOR	Monthly	1	3.936%	1.701%	1.701%	12.908%	0.644%	0.360%	(21)	0.00	19,388.07	(20)	(23)	2,652,705.61	12,049,840.00	BP0545	August 2019
1	Modified Term	100%	673,776.60	8,851,220.44	118	FLT	1-month LIBOR	Monthly	1	3.923%	1.688%	1.688%	13.155%	0.621%	0.360%	(21)	0.00	19,300.70	60	(23)	1,800,841.96	11,803,745.00	BP0545	August 2019
1	Tenure	100%	508,487.22	4,781,340.56	122	FLT	1-month LIBOR	Monthly	1	3.633%	1.398%	1.398%	13.451%	0.605%	0.360%	(21)	0.00	17,483.67	(20)	0.00	0.00	7,067,560.00	BP0545	August 2019
1	Term	100%	118,479.57	947,439.14	109	FLT	1-month LIBOR	Monthly	1	4.413%	2.177%	2.177%	12.637%	0.806%	0.360%	(21)	0.00	4,037.46	56	0.00	0.00	1,233,000.00	BP0545	August 2019
1	Line of Credit	100%	1,742,047.99	443,361,794.66	60	FLT	1-month LIBOR	Monthly	1	4.763%	2.526%	2.526%	12.710%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	87,056,284.18	741,256,205.00	BP3724	August 2019
1	Modified Tenure	100%	49,449.07	5,112,613.37	59	FLT	1-month LIBOR	Monthly	1	4.713%	2.476%	2.476%	12.700%	1.250%	0.360%	(21)	6,982.55	37,603.22	(20)	(23)	1,794,892.50	15,129,500.00	BP3724	August 2019
1	Modified Term	100%	226,859.42	22,506,533.21	59	FLT	1-month LIBOR	Monthly	1	4.713%	2.476%	2.476%	12.665%	1.250%	0.360%	(21)	41,228.08	143,908.96	54	(23)	3,537,611.32	45,446,070.00	BP3724	August 2019
1	Tenure	100%	54,216.23	5,341,836.81	62	FLT	1-month LIBOR	Monthly	1	4.661%	2.424%	2.424%	12.608%	1.250%	0.360%	(21)	9,812.79	46,986.48	(20)	0.00	0.00	15,341,500.00	BP3724	August 2019
1	Term	100%	44,856.85	4,944,871.85	58	FLT	1-month LIBOR	Monthly	1	4.773%	2.536%	2.536%	12.740%	1.250%	0.360%	(21)	13,535.11	38,123.50	81	0.00	0.00	9,725,000.00	BP3724	August 2019
1	Line of Credit	100%	839,551.46	120,666,367.54	98	FLT	1-month LIBOR	Monthly	1	4.451%	2.214%	2.214%	12.452%	1.154%	0.360%	5,880.00	(19)	(19)	(19)	(23)	28,005,641.53	167,086,300.00	BP3729	August 2019
1	Modified Tenure	100%	54,802.54	4,877,817.11	98	FLT	1-month LIBOR	Monthly	1	4.458%	2.220%	2.220%	12.457%	1.161%	0.360%	325.00	0.00	19,608.69	(20)	(23)	669,474.74	8,101,000.00	BP3729	August 2019
1	Modified Term	100%	183,215.49	16,353,275.04	98	FLT	1-month LIBOR	Monthly	1	4.570%	2.332%	2.332%	12.573%	1.163%	0.360%	855.00	0.00	76,786.98	55	(23)	1,715,546.69	23,106,600.00	BP3729	August 2019

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency (4)	Approximate Weighted Average Next Rate Reset Month (5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin (11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
1	Tenure	100%	$ 122,957.58	$ 10,082,343.22	98	FLT	1-month LIBOR	Monthly	1	4.396%	2.159%	2.159%	12.399%	1.159%	0.360%	$ 505.00	$ 0.00	$ 47,638.95	(20)	$ 0.00	$ 0.00	$ 16,497,200.00	BP3729	August 2019
1	Term	100%	9,845.89	671,358.41	96	FLT	1-month LIBOR	Monthly	1	4.581%	2.344%	2.344%	12.574%	1.250%	0.360%	50.00	0.00	3,965.93	66	0.00	0.00	881,500.00	BP3729	August 2019
2	Line of Credit	100%	11,218,728.14	2,142,861,373.44	37	FLT	1-year LIBOR	Annually	6	5.481%	2.696%	2.696%	9.070%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	528,599,126.04	3,838,545,972.00	BK5145	August 2019
2	Modified Tenure	100%	593,113.13	50,784,869.70	36	FLT	1-year LIBOR	Annually	7	5.352%	2.601%	2.601%	8.996%	1.250%	0.360%	(21)	374,580.60	375,405.34	(20)	(23)	25,900,078.41	162,111,250.00	BK5145	August 2019
2	Modified Term	100%	1,166,735.07	92,540,452.53	37	FLT	1-year LIBOR	Annually	7	5.386%	2.601%	2.601%	8.977%	1.250%	0.360%	(21)	837,201.23	871,978.51	68	(23)	30,171,653.15	216,647,000.00	BK5145	August 2019
2	Tenure	100%	231,890.30	22,506,256.51	39	FLT	1-year LIBOR	Annually	6	5.518%	2.719%	2.719%	9.020%	1.250%	0.360%	(21)	186,919.54	198,877.39	(20)	0.00	0.00	69,569,600.00	BK5145	August 2019
2	Term	100%	150,224.40	15,831,648.52	37	FLT	1-year LIBOR	Annually	6	5.485%	2.673%	2.673%	9.075%	1.250%	0.360%	(21)	120,683.12	126,850.68	97	0.00	0.00	34,484,400.00	BK5145	August 2019
2	Line of Credit	100%	5,569,595.48	1,612,821,184.80	32	FLT	1-year LIBOR	Annually	6	5.574%	2.771%	2.771%	9.390%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	703,519,133.91	3,342,703,389.00	BN2889	August 2019
2	Modified Tenure	100%	93.59	70,331.36	25	FLT	1-year LIBOR	Annually	1	5.560%	2.790%	2.790%	9.516%	1.250%	0.360%	(21)	1,050.93	1,050.93	(20)	(23)	112,259.37	250,000.00	BN2889	August 2019
2	Modified Term	100%	629.76	442,834.73	37	FLT	1-year LIBOR	Annually	7	5.630%	2.709%	2.709%	9.172%	1.250%	0.360%	(21)	6,009.77	6,009.77	387	(23)	222,472.94	996,000.00	BN2889	August 2019
2	Line of Credit	100%	3,266,513.35	787,571,125.78	43	FLT	1-year LIBOR	Annually	6	5.593%	2.836%	2.836%	8.975%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	204,438,457.99	1,379,515,690.00	BO8366	August 2019
2	Modified Tenure	100%	189,997.77	16,419,744.93	45	FLT	1-year LIBOR	Annually	7	5.549%	2.774%	2.774%	8.842%	1.250%	0.360%	(21)	110,540.20	110,540.20	(20)	(23)	7,683,520.51	45,898,450.00	BO8366	August 2019
2	Modified Term	100%	411,809.62	34,576,720.26	43	FLT	1-year LIBOR	Annually	7	5.594%	2.893%	2.893%	9.049%	1.250%	0.360%	(21)	305,557.64	313,064.89	50	(23)	9,060,920.06	75,895,900.00	BO8366	August 2019
2	Tenure	100%	100,021.03	10,925,642.09	46	FLT	1-year LIBOR	Annually	7	5.592%	2.874%	2.874%	8.886%	1.250%	0.360%	(21)	80,585.30	83,440.97	(20)	0.00	0.00	31,952,200.00	BO8366	August 2019
2	Term	100%	123,607.56	10,536,573.17	45	FLT	1-year LIBOR	Annually	6	5.703%	2.937%	2.937%	9.008%	1.250%	0.360%	(21)	107,777.83	109,671.76	86	0.00	0.00	22,569,000.00	BO8366	August 2019
2	Line of Credit	100%	9,211,942.18	1,681,580,935.49	26	FLT	1-year LIBOR	Annually	6	5.579%	2.754%	2.754%	9.571%	1.250%	0.360%	30.00	(19)	(19)	(19)	(23)	375,882,354.45	3,081,138,417.00	BP3722	August 2019
2	Modified Tenure	100%	338,070.08	22,570,574.24	28	FLT	1-year LIBOR	Annually	7	5.358%	2.557%	2.557%	9.298%	1.250%	0.360%	(21)	160,111.50	160,466.71	(20)	(23)	9,543,641.84	74,007,250.00	BP3722	August 2019
2	Modified Term	100%	410,298.52	25,954,640.78	28	FLT	1-year LIBOR	Annually	6	5.584%	2.738%	2.738%	9.481%	1.250%	0.360%	(21)	285,876.35	285,876.35	78	(23)	7,244,039.32	68,445,300.00	BP3722	August 2019
2	Tenure	100%	134,138.85	12,785,781.91	28	FLT	1-year LIBOR	Annually	6	5.632%	2.798%	2.798%	9.590%	1.250%	0.360%	(21)	108,509.64	108,719.57	(20)	0.00	0.00	37,969,120.00	BP3722	August 2019
2	Term	100%	123,692.25	9,288,560.90	27	FLT	1-year LIBOR	Annually	6	5.533%	2.778%	2.778%	9.595%	1.250%	0.360%	(21)	107,311.74	108,590.41	77	0.00	0.00	22,334,800.00	BP3722	August 2019
3	Line of Credit	100%	11,879,409.84	12,672,552.35	12	FLT	1-year LIBOR	Annually	2	4.340%	1.719%	1.719%	9.556%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,263,482.71	5,164,649.14	34,469,200.00	BI8329	October 2018
3	Modified Tenure	100%	20,739.82	93,668.53	13	FLT	1-year LIBOR	Annually	1	5.597%	3.000%	3.000%	10.813%	0.500%	0.360%	(21)	1,000.00	1,000.00	(20)	(23)	93,851.59	660,000.00	BI8329	October 2018
3	Modified Term	100%	48,321.56	69,101.06	12	FLT	1-year LIBOR	Annually	2	3.623%	1.000%	1.000%	8.839%	0.500%	0.360%	(21)	2,000.00	2,000.00	108	31,533.33	32,929.12	550,000.00	BI8329	October 2018
3	Line of Credit	100%	24,193,046.47	25,716,994.84	11	FLT	1-year LIBOR	Annually	3	4.761%	1.802%	1.802%	9.761%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,709,804.71	11,228,327.43	75,437,355.00	BJ5461	November 2018
3	Modified Tenure	100%	90,039.64	146,032.16	11	FLT	1-year LIBOR	Annually	3	5.385%	2.427%	2.427%	10.385%	0.500%	0.360%	(21)	4,118.38	4,118.38	(20)	1,405.54	19,253.74	812,000.00	BJ5461	November 2018
3	Modified Term	100%	296,754.58	661,158.47	11	FLT	1-year LIBOR	Annually	3	4.825%	1.879%	1.879%	9.826%	0.500%	0.360%	(21)	27,755.84	27,755.84	81	132,171.94	314,994.41	2,836,950.00	BJ5461	November 2018
3	Tenure	100%	85,089.45	107,116.66	11	FLT	1-year LIBOR	Annually	3	5.414%	2.477%	2.477%	10.415%	0.500%	0.360%	(21)	2,085.74	2,085.74	(20)	0.00	0.00	849,000.00	BJ5461	November 2018
3	Term	100%	12,749.80	29,287.99	11	FLT	1-year LIBOR	Annually	3	4.928%	1.970%	1.970%	9.928%	0.500%	0.360%	(21)	1,604.59	1,604.59	69	0.00	0.00	206,000.00	BJ5461	November 2018
3	Line of Credit	48.6238213261%	26,824,761.46	27,911,840.05	7	FLT	1-year LIBOR	Annually	7	4.902%	1.972%	1.972%	9.903%	0.500%	0.360%	(21)	(19)	(19)	(19)	3,399,331.34	13,378,019.35	82,840,575.00	BJ5520	March 2019
3	Modified Tenure	48.6238213261%	18,067.44	23,217.82	6	FLT	1-year LIBOR	Annually	7	5.385%	2.480%	2.480%	10.386%	0.500%	0.360%	(21)	1,000.00	1,000.00	(20)	54,561.63	56,187.19	362,000.00	BJ5520	March 2019
3	Modified Term	48.6238213261%	24,015.27	31,067.54	7	FLT	1-year LIBOR	Annually	7	4.905%	1.970%	1.970%	9.906%	0.500%	0.360%	(21)	851.21	851.21	5	131,379.68	169,542.48	660,000.00	BJ5520	March 2019
3	Tenure	48.6238213261%	131,203.28	160,278.29	7	FLT	1-year LIBOR	Annually	7	4.939%	2.034%	2.034%	9.940%	0.500%	0.360%	(21)	4,672.94	4,672.94	(20)	0.00	0.00	1,330,000.00	BJ5520	March 2019
3	Term	48.6238213261%	87,025.30	128,634.73	7	FLT	1-year LIBOR	Annually	7	5.549%	2.635%	2.635%	10.549%	0.500%	0.360%	(21)	6,753.79	6,753.79	106	0.00	0.00	1,261,000.00	BJ5520	March 2019
3	Line of Credit	58.6910960928%	15,331,964.13	15,700,947.10	6	FLT	1-year LIBOR	Annually	8	4.883%	1.991%	1.991%	9.883%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,235,170.80	7,405,333.23	45,711,015.00	BJ5529	April 2019
3	Modified Term	58.6910960928%	441,094.25	514,614.82	6	FLT	1-year LIBOR	Annually	8	5.105%	2.210%	2.210%	10.104%	0.500%	0.360%	(21)	13,643.14	13,653.30	122	230,945.62	499,692.27	2,929,525.00	BJ5529	April 2019
3	Tenure	58.6910960928%	59,729.41	66,361.20	6	FLT	1-year LIBOR	Annually	8	5.282%	2.390%	2.390%	10.282%	0.500%	0.360%	(21)	1,265.51	1,265.51	(20)	0.00	0.00	726,525.00	BJ5529	April 2019
3	Term	58.6910960928%	121,240.68	136,659.19	6	FLT	1-year LIBOR	Annually	8	4.904%	2.011%	2.011%	9.903%	0.500%	0.360%	(21)	2,957.74	2,957.74	93	0.00	0.00	713,000.00	BJ5529	April 2019
3	Line of Credit	100%	5,765,736.32	6,333,258.72	12	FLT	1-year LIBOR	Annually	2	4.428%	1.619%	1.619%	9.486%	0.500%	0.360%	(21)	(19)	(19)	(19)	826,896.51	3,072,840.63	18,611,467.00	BJ7956	October 2018
3	Modified Tenure	100%	28,267.63	34,984.30	12	FLT	1-year LIBOR	Annually	2	4.822%	2.000%	2.000%	9.880%	0.500%	0.360%	(21)	557.00	557.00	(20)	34,515.95	35,472.95	324,000.00	BJ7956	October 2018
3	Modified Term	100%	34,282.95	39,395.97	12	FLT	1-year LIBOR	Annually	2	5.163%	2.375%	2.375%	10.221%	0.500%	0.360%	(21)	500.00	500.00	48	30,794.15	60,521.77	255,000.00	BJ7956	October 2018
3	Tenure	100%	32,518.59	38,074.62	12	FLT	1-year LIBOR	Annually	2	5.072%	2.250%	2.250%	10.130%	0.500%	0.360%	(21)	516.58	516.58	(20)	0.00	0.00	262,500.00	BJ7956	October 2018
3	Term	100%	36,505.01	123,080.90	12	FLT	1-year LIBOR	Annually	2	5.572%	2.750%	2.750%	10.630%	0.500%	0.360%	(21)	8,391.67	8,391.67	48	0.00	0.00	679,650.00	BJ7956	October 2018
4	Line of Credit	100%	6,069,933.03	6,143,361.65	4	FLT	1-year LIBOR	Annually	10	4.576%	1.869%	1.869%	9.575%	0.500%	0.360%	(21)	(19)	(19)	(19)	339,823.42	1,202,802.28	13,901,596.00	BK5125	June 2019
4	Modified Tenure	100%	8,756.08	11,800.32	4	FLT	1-year LIBOR	Annually	9	6.621%	3.875%	3.875%	11.621%	0.500%	0.360%	(21)	1,500.00	1,500.00	(20)	30,395.27	35,571.08	438,000.00	BK5125	June 2019
4	Tenure	100%	35,897.03	36,988.48	4	FLT	1-year LIBOR	Annually	10	4.510%	1.875%	1.875%	9.510%	0.500%	0.360%	(21)	504.22	504.22	(20)	0.00	0.00	240,000.00	BK5125	June 2019
4	Line of Credit	100%	6,156,393.22	6,200,660.52	3	FLT	1-year LIBOR	Annually	11	3.970%	1.590%	1.590%	8.970%	0.500%	0.360%	(21)	(19)	(19)	(19)	420,570.33	1,109,459.13	13,470,400.00	BK5134	July 2019
4	Tenure	100%	18,457.52	19,475.24	3	FLT	1-year LIBOR	Annually	11	3.997%	1.750%	1.750%	8.997%	0.500%	0.360%	(21)	987.74	987.74	(20)	0.00	0.00	430,000.00	BK5134	July 2019
4	Term	100%	120,281.46	120,956.12	3	FLT	1-year LIBOR	Annually	11	3.846%	1.500%	1.500%	8.846%	0.500%	0.360%	(21)	500.91	500.91	240	0.00	0.00	360,000.00	BK5134	July 2019
4	Line of Credit	100%	9,564,161.96	9,756,544.29	7	FLT	1-year LIBOR	Annually	7	4.224%	1.303%	1.303%	9.224%	0.500%	0.360%	(21)	(19)	(19)	(19)	592,344.39	2,739,672.14	24,232,100.00	BM4318	April 2019
4	Term	100%	86,689.52	117,724.88	6	FLT	1-year LIBOR	Annually	8	4.181%	1.310%	1.310%	9.180%	0.500%	0.360%	(21)	5,893.06	5,893.06	139	0.00	0.00	1,391,525.00	BM4318	April 2019
4	Line of Credit	100%	8,893,127.66	8,954,843.67	4	FLT	1-year LIBOR	Annually	10	4.023%	1.348%	1.348%	9.023%	0.500%	0.360%	(21)	(19)	(19)	(19)	878,733.03	2,774,079.56	22,813,550.00	BM4324	July 2019
4	Modified Tenure	100%	206,033.09	210,350.65	4	FLT	1-year LIBOR	Annually	10	4.135%	1.500%	1.500%	9.135%	0.500%	0.360%	(21)	2,000.00	2,000.00	(20)	99,057.12	238,629.06	726,525.00	BM4324	July 2019
4	Term	100%	12,857.67	14,388.16	4	FLT	1-year LIBOR	Annually	10	5.135%	2.500%	2.500%	10.135%	0.500%	0.360%	(21)	750.82	750.82	65	0.00	0.00	120,000.00	BM4324	July 2019
4	Line of Credit	100%	5,752,225.79	5,957,011.53	5	FLT	1-year LIBOR	Annually	9	4.727%	1.968%	1.968%	9.727%	0.500%	0.360%	(21)	(19)	(19)	(19)	308,100.29	1,929,309.35	16,644,300.00	BM8882	May 2019
5	Line of Credit	100%	15,227,533.59	15,227,533.59	1	FLT	1-year LIBOR	Annually	11	3.858%	1.751%	1.751%	8.859%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,530,558.11	7,013,512.95	40,347,138.00	BO9112	September 2019

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency (4)	Approximate Weighted Average Next Rate Reset Month (5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin (11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
5	Modified Tenure	100%	$ 24,738.39	$ 24,738.39	1	FLT	1-year LIBOR	Annually	11	4.237%	2.250%	2.250%	9.238%	0.500%	0.360%	(21)	$ 300.00	$ 300.00	(20)	$ 51,738.81	$ 61,521.28	$ 202,000.00	BO9112	September 2019
5	Modified Term	100%	620,242.60	620,242.60	1	FLT	1-year LIBOR	Annually	11	4.254%	2.121%	2.121%	9.254%	0.500%	0.360%	(21)	7,150.00	7,150.00	71	137,705.85	163,068.73	2,072,525.00	BO9112	September 2019
5	Tenure	100%	105,362.42	105,362.42	1	FLT	1-year LIBOR	Annually	11	5.319%	3.375%	3.375%	10.320%	0.500%	0.360%	(21)	2,657.85	2,657.85	(20)	0.00	0.00	610,000.00	BO9112	September 2019
5	Line of Credit	100%	19,923,808.59	20,010,571.32	2	FLT	1-year LIBOR	Annually	12	3.952%	1.708%	1.708%	8.952%	0.500%	0.360%	(21)	(19)	(19)	(19)	3,299,521.76	9,585,037.84	55,824,626.00	BP0541	August 2019
5	Modified Term	100%	141,744.68	169,037.34	3	FLT	1-year LIBOR	Annually	11	5.140%	2.916%	2.916%	10.140%	0.500%	0.360%	(21)	4,085.21	4,085.21	179	519,274.33	849,884.50	2,042,550.00	BP0541	August 2019
5	Tenure	100%	78,170.17	78,225.93	2	FLT	1-year LIBOR	Annually	12	3.843%	1.651%	1.651%	8.843%	0.500%	0.360%	(21)	2,602.43	2,602.43	(20)	0.00	0.00	812,000.00	BP0541	August 2019
5	Term	100%	36,455.52	36,479.41	2	FLT	1-year LIBOR	Annually	12	4.494%	2.291%	2.291%	9.493%	0.500%	0.360%	(21)	2,501.97	2,501.97	91	0.00	0.00	388,000.00	BP0541	August 2019
5	Line of Credit	23.041488833%	17,132,646.82	17,132,646.82	1	FLT	1-year LIBOR	Annually	11	4.189%	2.032%	2.032%	9.190%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,445,828.13	4,901,371.76	44,565,905.00	BP3730	September 2019
5	Modified Tenure	23.041488833%	140,312.08	140,312.08	1	FLT	1-year LIBOR	Annually	11	4.154%	1.940%	1.940%	9.154%	0.500%	0.360%	(21)	3,046.66	3,046.66	(20)	(23)	2,805.18	1,338,000.00	BP3730	September 2019
5	Modified Term	23.041488833%	104,875.42	104,875.42	1	FLT	1-year LIBOR	Annually	11	3.946%	1.888%	1.888%	8.946%	0.500%	0.360%	(21)	3,516.44	3,516.44	106	(23)	3,130.02	1,040,000.00	BP3730	September 2019
5	Tenure	23.041488833%	719,071.98	719,071.98	1	FLT	1-year LIBOR	Annually	11	3.998%	1.924%	1.924%	8.998%	0.500%	0.360%	(21)	4,137.53	4,137.53	(20)	0.00	0.00	2,564,575.00	BP3730	September 2019
5	Term	23.041488833%	94,713.70	94,713.70	1	FLT	1-year LIBOR	Annually	11	4.697%	2.500%	2.500%	9.697%	0.500%	0.360%	(21)	535.40	535.40	62	0.00	0.00	325,000.00	BP3730	September 2019
6	Line of Credit	100%	16,592,156.09	16,592,156.09	1	FLT	1-year LIBOR	Annually	11	3.866%	1.759%	1.759%	8.866%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,735,253.91	5,877,018.14	40,176,728.00	BK5148	September 2019
6	Modified Tenure	100%	249,004.97	249,004.97	1	FLT	1-year LIBOR	Annually	11	4.018%	1.905%	1.905%	9.018%	0.500%	0.360%	(21)	12,955.32	12,955.32	(20)	410,871.16	420,051.34	3,276,000.00	BK5148	September 2019
6	Modified Term	100%	135,097.43	135,097.43	1	FLT	1-year LIBOR	Annually	11	4.250%	2.096%	2.096%	9.250%	0.500%	0.360%	(21)	13,100.00	13,100.00	96	334,419.86	386,128.45	2,160,000.00	BK5148	September 2019
6	Tenure	100%	9,681.43	9,681.43	1	FLT	1-year LIBOR	Annually	11	5.991%	3.875%	3.875%	10.991%	0.500%	0.360%	(21)	931.97	931.97	(20)	0.00	0.00	395,000.00	BK5148	September 2019
6	Term	100%	20,348.08	20,348.08	2	FLT	1-year LIBOR	Annually	10	4.516%	2.378%	2.378%	9.516%	0.500%	0.360%	(21)	1,055.64	1,055.64	122	0.00	0.00	222,000.00	BK5148	September 2019
6	Line of Credit	100%	16,197,228.60	16,197,228.60	1	FLT	1-year LIBOR	Annually	11	3.753%	1.745%	1.745%	8.753%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,162,778.12	8,043,022.94	42,039,298.00	BO9113	September 2019
6	Modified Term	100%	543,196.07	543,196.07	1	FLT	1-year LIBOR	Annually	11	4.037%	1.928%	1.928%	9.037%	0.500%	0.360%	(21)	4,000.00	4,000.00	125	636.50	31,994.21	1,476,525.00	BO9113	September 2019
6	Tenure	100%	13,259.33	13,259.33	1	FLT	1-year LIBOR	Annually	11	3.238%	1.250%	1.250%	8.238%	0.500%	0.360%	(21)	616.87	616.87	(20)	0.00	0.00	265,000.00	BO9113	September 2019
6	Line of Credit	100%	14,686,282.22	14,686,282.22	1	FLT	1-year LIBOR	Annually	11	3.907%	1.881%	1.881%	8.907%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,626,134.96	4,565,875.46	37,592,000.00	BP3733	September 2019
6	Tenure	100%	277,442.00	277,442.00	1	FLT	1-year LIBOR	Annually	11	3.677%	1.708%	1.708%	8.677%	0.500%	0.360%	(21)	2,913.18	2,913.18	(20)	0.00	0.00	1,788,000.00	BP3733	September 2019
6	Term	100%	67,147.78	67,147.78	2	FLT	1-year LIBOR	Annually	10	3.933%	1.819%	1.819%	8.933%	0.500%	0.360%	(21)	3,523.39	3,523.39	111	0.00	0.00	599,000.00	BP3733	September 2019
7	Line of Credit	100%	11,208,479.75	11,208,479.75	1	FLT	1-year LIBOR	Annually	11	3.967%	1.823%	1.823%	8.968%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,777,902.40	5,612,166.94	30,136,165.00	BO9111	September 2019
7	Modified Term	100%	188,531.48	188,531.48	1	FLT	1-year LIBOR	Annually	11	4.196%	2.000%	2.000%	9.197%	0.500%	0.360%	(21)	502.29	502.29	181	0.00	22,050.75	455,000.00	BO9111	September 2019
7	Tenure	100%	114,966.77	114,966.77	1	FLT	1-year LIBOR	Annually	11	4.050%	1.912%	1.912%	9.051%	0.500%	0.360%	(21)	1,111.73	1,111.73	(20)	0.00	0.00	668,000.00	BO9111	September 2019
7	Line of Credit	76.958511666%	17,132,646.82	17,132,646.82	1	FLT	1-year LIBOR	Annually	11	4.190%	2.032%	2.032%	9.190%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,445,828.13	4,901,371.76	44,565,905.00	BP3730	September 2019
7	Modified Tenure	76.958511666%	140,312.08	140,312.08	1	FLT	1-year LIBOR	Annually	11	4.154%	1.940%	1.940%	9.154%	0.500%	0.360%	(21)	3,046.66	3,046.66	(20)	(23)	2,805.18	1,338,000.00	BP3730	September 2019
7	Modified Term	76.958511666%	104,875.42	104,875.42	1	FLT	1-year LIBOR	Annually	11	3.946%	1.888%	1.888%	8.946%	0.500%	0.360%	(21)	3,516.44	3,516.44	106	(23)	3,130.02	1,040,000.00	BP3730	September 2019
7	Tenure	76.958511666%	719,071.98	719,071.98	1	FLT	1-year LIBOR	Annually	11	3.998%	1.924%	1.924%	8.998%	0.500%	0.360%	(21)	4,137.53	4,137.53	(20)	0.00	0.00	2,564,575.00	BP3730	September 2019
7	Term	76.958511666%	94,713.70	94,713.70	1	FLT	1-year LIBOR	Annually	11	4.697%	2.500%	2.500%	9.697%	0.500%	0.360%	(21)	535.40	535.40	62	0.00	0.00	325,000.00	BP3730	September 2019
7	Line of Credit	100%	14,787,346.56	14,787,346.56	1	FLT	1-year LIBOR	Annually	11	4.136%	2.004%	2.004%	9.136%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,258,588.96	4,611,010.94	38,922,738.00	BP3731	September 2019
7	Tenure	100%	75,501.01	75,501.01	1	FLT	1-year LIBOR	Annually	11	4.316%	2.200%	2.200%	9.316%	0.500%	0.360%	(21)	6,332.76	6,332.76	(20)	0.00	0.00	1,021,525.00	BP3731	September 2019
7	Term	100%	254,295.43	254,295.43	1	FLT	1-year LIBOR	Annually	11	3.616%	1.500%	1.500%	8.616%	0.500%	0.360%	(21)	1,282.10	1,282.10	98	0.00	0.00	540,000.00	BP3731	September 2019
8	Line of Credit	100%	4,435,919.42	4,435,919.42	1	FLT	1-year LIBOR	Annually	11	4.404%	2.110%	2.110%	9.403%	0.500%	0.360%	(21)	(19)	(19)	(19)	376,873.85	1,414,140.35	10,689,450.00	BE9485	August 2019
8	Modified Term	100%	12,030.04	12,030.04	1	FLT	1-year LIBOR	Annually	11	3.703%	1.500%	1.500%	8.702%	0.500%	0.360%	(21)	800.00	800.00	216	(23)	120.42	240,000.00	BE9485	August 2019
8	Line of Credit	4.782561571%	20,875,689.66	21,213,102.62	5	FLT	1-year LIBOR	Annually	8	4.540%	1.758%	1.758%	9.540%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,192,084.64	8,030,488.22	54,547,997.00	BK5116	May 2019
8	Modified Tenure	4.782561571%	22,872.48	24,903.69	6	FLT	1-year LIBOR	Annually	8	4.466%	1.625%	1.625%	9.466%	0.500%	0.360%	(21)	650.00	650.00	(20)	58,446.06	59,912.38	230,000.00	BK5116	May 2019
8	Modified Term	4.782561571%	54,561.39	56,269.04	5	FLT	1-year LIBOR	Annually	9	4.481%	1.724%	1.724%	9.481%	0.500%	0.360%	(21)	1,700.06	2,199.98	12	86,010.86	205,053.47	430,000.00	BK5116	May 2019
8	Term	4.782561571%	189,027.07	194,593.23	5	FLT	1-year LIBOR	Annually	9	4.876%	2.125%	2.125%	9.876%	0.500%	0.360%	(21)	1,660.67	1,660.67	115	0.00	0.00	708,000.00	BK5116	May 2019
8	Line of Credit	100%	17,114,402.84	17,393,863.04	3	FLT	1-year LIBOR	Annually	10	4.368%	1.844%	1.844%	9.367%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,900,021.98	8,315,299.17	49,665,000.00	BK5127	July 2019
8	Modified Tenure	100%	380,886.42	406,519.01	3	FLT	1-year LIBOR	Annually	10	4.386%	1.821%	1.821%	9.385%	0.500%	0.360%	(21)	16,000.00	16,000.00	(20)	536,904.09	624,975.60	3,920,550.00	BK5127	July 2019
8	Modified Term	100%	163,256.54	169,592.76	3	FLT	1-year LIBOR	Annually	10	4.822%	2.153%	2.153%	9.821%	0.500%	0.360%	(21)	5,400.00	5,400.00	161	96,912.28	98,475.29	1,702,525.00	BK5127	July 2019
8	Tenure	100%	29,358.10	30,616.45	3	FLT	1-year LIBOR	Annually	11	4.873%	2.625%	2.625%	9.872%	0.500%	0.360%	(21)	1,211.11	1,211.11	(20)	0.00	0.00	459,000.00	BK5127	July 2019
8	Term	100%	253,601.04	259,163.35	4	FLT	1-year LIBOR	Annually	10	4.574%	1.933%	1.933%	9.573%	0.500%	0.360%	(21)	5,181.55	5,181.55	39	0.00	0.00	850,000.00	BK5127	July 2019
8	Line of Credit	100%	19,357,051.33	19,357,051.33	1	FLT	1-year LIBOR	Annually	11	3.890%	1.808%	1.808%	8.890%	0.500%	0.360%	(21)	(19)	(19)	(19)	713,345.04	5,811,669.44	44,893,903.00	BK5144	September 2019
8	Modified Term	100%	75,923.86	75,923.86	1	FLT	1-year LIBOR	Annually	11	3.820%	1.875%	1.875%	8.820%	0.500%	0.360%	(21)	200.00	200.00	457	(23)	32,564.90	455,000.00	BK5144	September 2019
8	Term	100%	131,826.81	131,826.81	2	FLT	1-year LIBOR	Annually	10	4.158%	2.000%	2.000%	9.158%	0.500%	0.360%	(21)	2,162.57	2,162.57	122	0.00	0.00	632,000.00	BK5144	September 2019
8	Line of Credit	100%	9,883,911.35	9,954,644.65	2	FLT	1-year LIBOR	Annually	12	4.160%	1.961%	1.961%	9.160%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,382,599.62	4,073,695.90	26,382,580.00	BO1460	August 2019
8	Modified Tenure	100%	191,047.94	197,447.98	2	FLT	1-year LIBOR	Annually	12	3.974%	1.766%	1.766%	8.974%	0.500%	0.360%	(21)	6,239.02	6,239.02	(20)	174,709.95	200,922.26	1,375,525.00	BO1460	August 2019
8	Tenure	100%	42,274.75	43,966.25	2	FLT	1-year LIBOR	Annually	12	4.317%	2.125%	2.125%	9.317%	0.500%	0.360%	(21)	1,654.76	1,654.76	(20)	0.00	0.00	650,000.00	BO1460	August 2019
9	Line of Credit	47.825615526%	20,875,689.66	21,213,102.62	5	FLT	1-year LIBOR	Annually	8	4.540%	1.758%	1.758%	9.540%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,192,084.64	8,030,488.22	54,547,997.00	BK5116	May 2019
9	Modified Tenure	47.825615526%	22,872.48	24,903.69	6	FLT	1-year LIBOR	Annually	8	4.466%	1.625%	1.625%	9.466%	0.500%	0.360%	(21)	650.00	650.00	(20)	58,446.06	59,912.38	230,000.00	BK5116	May 2019
9	Modified Term	47.825615526%	54,561.39	56,269.04	5	FLT	1-year LIBOR	Annually	9	4.481%	1.724%	1.724%	9.481%	0.500%	0.360%	(21)	1,700.06	2,199.98	12	86,010.86	205,053.47	430,000.00	BK5116	May 2019
9	Term	47.825615526%	189,027.07	194,593.23	5	FLT	1-year LIBOR	Annually	9	4.876%	2.125%	2.125%	9.876%	0.500%	0.360%	(21)	1,660.67	1,660.67	115	0.00	0.00	708,000.00	BK5116	May 2019

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency (4)	Approximate Weighted Average Next Rate Reset Month (5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin (11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
9	Line of Credit	31.50000135002%	$18,544,925.38	$ 18,671,329.40	4	FLT	1-year LIBOR	Annually	10	4.401%	1.803%	1.803%	9.400%	0.500%	0.360%	(21)	(19)	(19)	(19)	$1,356,966.61	$ 5,523,081.90	$ 46,258,926.00	BK5126	July 2019
9	Modified Tenure	31.50000135002%	116,273.72	117,444.03	3	FLT	1-year LIBOR	Annually	10	4.620%	2.000%	2.000%	9.619%	0.500%	0.360%	(21)	$ 1,000.00	$ 1,000.00	(20)	19,087.80	19,333.12	555,000.00	BK5126	July 2019
9	Modified Term	31.50000135002%	80,258.35	81,879.43	3	FLT	1-year LIBOR	Annually	11	4.745%	2.125%	2.125%	9.744%	0.500%	0.360%	(21)	1,500.00	1,500.00	117	87,062.27	113,611.44	610,000.00	BK5126	July 2019
9	Tenure	31.50000135002%	59,550.76	61,156.17	3	FLT	1-year LIBOR	Annually	11	4.847%	2.500%	2.500%	9.846%	0.500%	0.360%	(21)	1,513.77	1,513.77	(20)	0.00	0.00	345,000.00	BK5126	July 2019
9	Line of Credit	100%	18,995,814.00	18,995,814.00	2	FLT	1-year LIBOR	Annually	10	3.944%	1.769%	1.769%	8.944%	0.500%	0.360%	(21)	(19)	(19)	(19)	676,137.50	5,449,240.11	45,614,100.00	BK5141	September 2019
9	Modified Tenure	100%	141,173.42	141,173.42	1	FLT	1-year LIBOR	Annually	11	4.197%	2.000%	2.000%	9.197%	0.500%	0.360%	(21)	83.35	83.35	(20)	0.00	22,566.31	380,000.00	BK5141	September 2019
9	Modified Term	100%	153,942.58	153,942.58	1	FLT	1-year LIBOR	Annually	11	4.174%	2.006%	2.006%	9.174%	0.500%	0.360%	(21)	1,488.17	1,488.17	127	67,729.73	68,390.18	759,000.00	BK5141	September 2019
9	Line of Credit	100%	14,780,320.67	14,817,901.91	2	FLT	1-year LIBOR	Annually	12	4.090%	1.905%	1.905%	9.090%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,485,216.99	5,323,905.42	37,368,224.00	BP3728	August 2019
9	Modified Tenure	100%	94,268.11	95,315.82	2	FLT	1-year LIBOR	Annually	12	4.408%	2.250%	2.250%	9.408%	0.500%	0.360%	(21)	976.43	976.43	(20)	1,000.00	1,008.20	385,000.00	BP3728	August 2019
9	Tenure	100%	177,515.77	178,146.05	2	FLT	1-year LIBOR	Annually	12	3.658%	1.500%	1.500%	8.658%	0.500%	0.360%	(21)	501.68	501.68	(20)	0.00	0.00	600,000.00	BP3728	August 2019
9	Term	100%	50,520.17	51,061.42	2	FLT	1-year LIBOR	Annually	12	4.783%	2.625%	2.625%	9.783%	0.500%	0.360%	(21)	502.99	502.99	154	0.00	0.00	344,000.00	BP3728	August 2019
10	Line of Credit	100%	20,052,061.84	20,052,061.84	2	FLT	1-year LIBOR	Annually	10	3.862%	1.667%	1.667%	8.862%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,899,216.31	7,562,473.05	52,015,900.00	BP0549	September 2019
10	Modified Tenure	100%	15,917.16	15,917.16	2	FLT	1-year LIBOR	Annually	10	4.283%	2.125%	2.125%	9.283%	0.500%	0.360%	(21)	600.00	600.00	(20)	(23)	18,510.48	185,000.00	BP0549	September 2019
11	Line of Credit	100%	4,074,261.48	57,959,289.86	3	FLT	1-year LIBOR	Annually	11	4.520%	2.003%	2.003%	9.522%	0.500%	0.360%	$ 60.00	(19)	(19)	(19)	5,691,597.16	21,102,522.75	140,668,962.00	BE9480	July 2019
11	Modified Tenure	100%	8,432.44	1,119,805.56	10	FLT	1-year LIBOR	Annually	7	4.669%	1.864%	1.864%	9.673%	0.500%	0.360%	(21)	7,895.16	7,895.16	(20)	351,796.82	448,925.52	4,629,200.00	BE9480	July 2019
11	Modified Term	100%	18,435.99	1,039,440.09	10	FLT	1-year LIBOR	Annually	5	4.924%	2.037%	2.037%	9.947%	0.500%	0.360%	(21)	17,582.00	17,582.00	59	69,722.04	199,802.08	3,608,300.00	BE9480	July 2019
11	Tenure	100%	5,431.56	471,720.64	12	FLT	1-year LIBOR	Annually	10	4.652%	1.971%	1.971%	9.742%	0.500%	0.360%	(21)	4,284.31	4,284.31	(20)	0.00	0.00	1,584,525.00	BE9480	July 2019
11	Term	100%	60,259.84	521,425.59	3	FLT	1-year LIBOR	Annually	11	5.197%	2.452%	2.452%	10.195%	0.500%	0.360%	(21)	3,767.05	3,767.05	47	0.00	0.00	1,479,525.00	BE9480	July 2019
11	Line of Credit	100%	6,016,735.40	516,630,625.59	13	FLT	1-year LIBOR	Annually	8	4.778%	2.179%	2.179%	9.955%	0.500%	0.360%	(21)	(19)	(19)	(19)	(23)	198,736,699.14	1,389,888,282.00	BK5146	August 2019
11	Modified Tenure	100%	269,778.59	10,843,484.56	10	FLT	1-year LIBOR	Annually	7	4.990%	2.166%	2.166%	10.007%	0.500%	0.360%	(21)	112,559.55	112,559.55	(20)	4,660,844.46	6,997,717.92	53,246,575.00	BK5146	August 2019
11	Modified Term	100%	440,140.71	18,790,551.00	13	FLT	1-year LIBOR	Annually	7	4.875%	2.134%	2.134%	9.913%	0.500%	0.360%	(21)	310,757.25	312,421.70	66	(23)	9,936,321.98	76,973,000.00	BK5146	August 2019
11	Tenure	100%	45,461.60	3,577,630.37	13	FLT	1-year LIBOR	Annually	6	4.906%	2.091%	2.091%	9.862%	0.500%	0.360%	(21)	42,248.67	42,248.67	(20)	0.00	0.00	18,195,950.00	BK5146	August 2019
11	Term	100%	94,502.94	4,970,131.59	12	FLT	1-year LIBOR	Annually	6	4.774%	2.012%	2.012%	9.763%	0.500%	0.360%	(21)	77,213.31	77,213.31	75	0.00	0.00	18,176,550.00	BK5146	August 2019
11	Line of Credit	100%	1,947,377.05	1,948,769.15	4	FLT	1-year LIBOR	Annually	10	4.053%	1.532%	1.532%	9.053%	0.500%	0.360%	(21)	(19)	(19)	(19)	0.00	366,137.31	3,782,000.00	BM0996	August 2019
11	Line of Credit	100%	8,440,269.13	788,608,020.18	15	FLT	1-year LIBOR	Annually	8	4.929%	2.169%	2.169%	9.845%	0.500%	0.360%	780.00	(19)	(19)	(19)	(23)	283,691,905.27	2,051,672,349.00	BO9090	July 2019
11	Modified Tenure	100%	218,048.52	13,968,980.83	14	FLT	1-year LIBOR	Annually	7	5.119%	2.289%	2.289%	9.965%	0.500%	0.360%	60.00	171,443.86	171,443.86	(20)	(23)	11,654,994.98	67,374,075.00	BO9090	July 2019
11	Modified Term	100%	775,667.97	26,697,659.54	14	FLT	1-year LIBOR	Annually	7	4.894%	2.108%	2.108%	9.839%	0.500%	0.360%	90.00	557,044.15	580,678.04	51	(23)	12,546,622.89	108,775,525.00	BO9090	July 2019
11	Tenure	100%	95,405.28	7,478,224.22	13	FLT	1-year LIBOR	Annually	8	4.775%	2.015%	2.015%	9.755%	0.500%	0.360%	(21)	89,975.69	89,975.69	(20)	0.00	0.00	34,997,625.00	BO9090	July 2019
11	Term	100%	61,929.17	3,180,329.38	13	FLT	1-year LIBOR	Annually	6	4.892%	2.105%	2.105%	9.785%	0.500%	0.360%	(21)	54,990.32	55,430.20	68	0.00	0.00	11,389,625.00	BO9090	July 2019
11	Line of Credit	100%	1,803,086.48	317,347,977.68	14	FLT	1-year LIBOR	Annually	9	4.463%	1.919%	1.919%	9.463%	0.500%	0.360%	(21)	(19)	(19)	(19)	(23)	6,980,427.00	635,666,141.00	BP0552	September 2019
11	Modified Tenure	100%	37,092.50	1,647,263.68	12	FLT	1-year LIBOR	Annually	7	4.949%	2.212%	2.212%	9.949%	0.500%	0.360%	(21)	9,139.90	25,517.80	(20)	325,855.16	719,065.62	8,137,650.00	BP0552	September 2019
11	Modified Term	100%	134,582.19	4,813,417.49	15	FLT	1-year LIBOR	Annually	7	4.709%	2.080%	2.080%	9.709%	0.500%	0.360%	(21)	33,925.60	97,319.58	65	(23)	481,383.94	18,154,550.00	BP0552	September 2019
11	Tenure	100%	45,335.24	3,181,190.14	12	FLT	1-year LIBOR	Annually	6	4.854%	2.016%	2.016%	9.854%	0.500%	0.360%	(21)	24,159.15	41,837.86	(20)	0.00	0.00	14,146,850.00	BP0552	September 2019
11	Term	100%	94,545.59	3,235,100.53	11	FLT	1-year LIBOR	Annually	7	4.827%	1.974%	1.974%	9.827%	0.500%	0.360%	(21)	49,132.57	92,308.64	96	0.00	0.00	16,492,300.00	BP0552	September 2019
12	Line of Credit	100%	11,368,357.78	2,381,808,802.77	34	FLT	1-year LIBOR	Annually	6	5.609%	2.805%	2.805%	10.609%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	564,078,536.42	4,224,050,232.00	BO9108	September 2019
12	Modified Tenure	100%	191,187.08	39,955,705.14	41	FLT	1-year LIBOR	Annually	7	5.487%	2.773%	2.773%	10.487%	1.250%	0.360%	(21)	0.00	268,157.00	(20)	(23)	19,511,010.80	121,203,500.00	BO9108	September 2019
12	Modified Term	100%	311,733.30	71,022,242.78	31	FLT	1-year LIBOR	Annually	5	5.509%	2.667%	2.667%	10.509%	1.250%	0.360%	(21)	0.00	638,464.71	49	(23)	19,905,858.80	164,780,110.00	BO9108	September 2019
12	Tenure	100%	35,402.98	20,286,195.60	39	FLT	1-year LIBOR	Annually	8	5.539%	2.743%	2.743%	10.539%	1.250%	0.360%	(21)	0.00	176,204.40	(20)	0.00	0.00	63,522,950.00	BO9108	September 2019
12	Term	100%	21,097.86	11,864,598.55	34	FLT	1-year LIBOR	Annually	6	5.685%	2.892%	2.892%	10.685%	1.250%	0.360%	(21)	0.00	113,341.35	56	0.00	0.00	25,765,800.00	BO9108	September 2019
12	Line of Credit	100%	11,340,697.56	2,380,631,025.10	34	FLT	1-year LIBOR	Annually	6	5.578%	2.806%	2.806%	10.578%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	586,723,285.33	4,269,459,848.00	BO9109	September 2019
12	Modified Tenure	100%	284,165.33	41,614,088.64	41	FLT	1-year LIBOR	Annually	6	5.481%	2.699%	2.699%	10.481%	1.250%	0.360%	(21)	0.00	258,361.94	(20)	(23)	18,616,057.52	115,458,700.00	BO9109	September 2019
12	Modified Term	100%	236,391.49	68,974,211.04	34	FLT	1-year LIBOR	Annually	7	5.620%	2.780%	2.780%	10.620%	1.250%	0.360%	(21)	0.00	667,469.38	59	(23)	19,043,469.42	162,963,818.00	BO9109	September 2019
12	Tenure	100%	32,914.84	23,962,984.61	38	FLT	1-year LIBOR	Annually	6	5.584%	2.786%	2.786%	10.584%	1.250%	0.360%	(21)	0.00	199,124.89	(20)	0.00	0.00	68,295,567.00	BO9109	September 2019
12	Term	100%	15,841.78	11,882,091.65	36	FLT	1-year LIBOR	Annually	5	5.713%	2.857%	2.857%	10.713%	1.250%	0.360%	(21)	0.00	96,555.14	64	0.00	0.00	24,077,500.00	BO9109	September 2019
12	Line of Credit	100%	2,405,175.08	312,615,700.01	26	FLT	1-year LIBOR	Annually	6	5.486%	2.707%	2.707%	9.485%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	194,711,490.81	767,825,292.00	BP0546	August 2019
12	Modified Tenure	100%	107,578.65	8,987,896.66	26	FLT	1-year LIBOR	Annually	6	5.449%	2.643%	2.643%	9.433%	1.250%	0.360%	(21)	80,127.35	80,127.35	(20)	(23)	7,803,836.04	36,880,750.00	BP0546	August 2019
12	Modified Term	100%	123,545.42	7,258,660.89	27	FLT	1-year LIBOR	Annually	7	5.468%	2.695%	2.695%	9.475%	1.250%	0.360%	(21)	99,630.53	99,630.53	63	(23)	6,740,481.45	26,202,200.00	BP0546	August 2019
13	Line of Credit	100%	9,506,090.76	9,690,507.82	6	FLT	1-year LIBOR	Annually	8	4.875%	2.024%	2.024%	9.875%	0.500%	0.360%	(21)	(19)	(19)	(19)	629,449.93	3,674,994.61	26,541,175.00	BL9409	April 2019
13	Modified Tenure	100%	89,857.50	96,205.51	6	FLT	1-year LIBOR	Annually	8	4.966%	2.125%	2.125%	9.966%	0.500%	0.360%	(21)	1,189.22	1,189.22	(20)	98,106.38	103,944.48	565,000.00	BL9409	April 2019
13	Modified Term	100%	482,115.16	501,027.61	6	FLT	1-year LIBOR	Annually	8	4.591%	1.750%	1.750%	9.591%	0.500%	0.360%	(21)	3,596.47	3,596.47	76	55,880.52	62,135.10	1,453,050.00	BL9409	April 2019
13	Tenure	100%	50,870.77	57,936.65	6	FLT	1-year LIBOR	Annually	8	5.124%	2.249%	2.249%	10.124%	0.500%	0.360%	(21)	1,015.15	1,015.15	(20)	0.00	0.00	298,500.00	BL9409	April 2019
13	Term	100%	85,369.69	119,445.05	6	FLT	1-year LIBOR	Annually	8	4.700%	1.859%	1.859%	9.700%	0.500%	0.360%	(21)	6,655.01	6,655.01	144	0.00	0.00	705,000.00	BL9409	April 2019
13	Line of Credit	0.6581742964%	20,020,277.31	20,020,277.31	1	FLT	1-year LIBOR	Annually	11	4.352%	2.170%	2.170%	9.352%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,038,218.13	8,462,063.94	57,053,625.00	BN2892	September 2019
13	Modified Tenure	0.6581742964%	142,309.64	142,309.64	2	FLT	1-year LIBOR	Annually	10	4.517%	2.315%	2.315%	9.517%	0.500%	0.360%	(21)	2,300.00	2,300.00	(20)	143,103.16	145,280.95	1,012,500.00	BN2892	September 2019
13	Modified Term	0.6581742964%	14,348.88	14,348.88	1	FLT	1-year LIBOR	Annually	11	5.386%	3.270%	3.270%	10.386%	0.500%	0.360%	(21)	1,100.00	1,100.00	118	(23)	18,968.28	290,000.00	BN2892	September 2019

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency (4)	Approximate Weighted Average Next Rate Reset Month (5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin (11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
13	Tenure	0.6581742964%	$ 120,332.78	$ 120,332.78	1	FLT	1-year LIBOR	Annually	11	5.397%	3.200%	3.200%	10.397%	0.500%	0.360%	(21)	$ 771.09	$ 771.09	(20)	$ 0.00	$ 0.00	$ 550,000.00	BN2892	September 2019
13	Term	0.6581742964%	8,448.39	8,448.39	1	FLT	1-year LIBOR	Annually	11	5.527%	3.330%	3.330%	10.527%	0.500%	0.360%	(21)	666.25	666.25	62	0.00	0.00	100,000.00	BN2892	September 2019
13	Line of Credit	100%	8,411,658.01	813,706,107.98	10	FLT	1-year LIBOR	Annually	8	4.814%	2.267%	2.267%	9.814%	0.500%	0.360%	(21)	(19)	(19)	(19)	8,327,001.11	134,581,878.08	1,848,096,597.00	BN2903	September 2019
13	Modified Tenure	100%	232,655.46	5,686,782.66	8	FLT	1-year LIBOR	Annually	7	5.289%	2.695%	2.695%	10.289%	0.500%	0.360%	(21)	49,025.04	77,213.58	(20)	906,983.07	3,311,382.22	24,283,825.00	BN2903	September 2019
13	Modified Term	100%	523,768.77	14,191,597.12	9	FLT	1-year LIBOR	Annually	7	4.908%	2.278%	2.278%	9.908%	0.500%	0.360%	(21)	255,998.15	392,184.30	69	1,506,045.68	4,210,822.51	61,016,525.00	BN2903	September 2019
13	Tenure	100%	206,494.19	8,332,217.70	8	FLT	1-year LIBOR	Annually	7	4.957%	2.277%	2.277%	9.957%	0.500%	0.360%	(21)	116,746.18	174,929.54	(20)	0.00	0.00	54,229,300.00	BN2903	September 2019
13	Term	100%	277,473.57	12,038,661.90	11	FLT	1-year LIBOR	Annually	7	4.903%	2.240%	2.240%	9.903%	0.500%	0.360%	(21)	120,418.59	264,215.16	102	0.00	0.00	54,837,025.00	BN2903	September 2019
14	Line of Credit	8.2694645003%	15,577,771.12	15,595,657.66	2	FLT	1-year LIBOR	Annually	12	3.893%	1.725%	1.725%	8.893%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,516,569.77	4,829,681.29	38,579,746.00	BJ1170	August 2019
14	Modified Tenure	8.2694645003%	201,519.20	201,663.00	2	FLT	1-year LIBOR	Annually	12	4.607%	2.449%	2.449%	9.607%	0.500%	0.360%	(21)	700.00	700.00	(20)	20,460.22	89,434.31	704,000.00	BJ1170	August 2019
14	Modified Term	8.2694645003%	325,762.31	325,994.62	3	FLT	1-year LIBOR	Annually	10	5.369%	2.750%	2.750%	10.369%	0.500%	0.360%	(21)	999.58	999.58	33	994.01	56,358.26	726,525.00	BJ1170	August 2019
14	Line of Credit	8.2694683560%	14,472,018.85	14,516,088.48	2	FLT	1-year LIBOR	Annually	12	3.926%	1.706%	1.706%	8.926%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,335,271.62	5,022,947.76	35,968,598.00	BK5142	August 2019
14	Modified Tenure	8.2694683560%	175,122.25	175,247.40	2	FLT	1-year LIBOR	Annually	12	3.178%	1.000%	1.000%	8.178%	0.500%	0.360%	(21)	1,500.00	1,500.00	(20)	63,376.24	63,765.33	726,525.00	BK5142	August 2019
14	Modified Term	8.2694683560%	270,188.49	270,379.13	2	FLT	1-year LIBOR	Annually	12	3.716%	1.544%	1.544%	8.716%	0.500%	0.360%	(21)	14,758.36	14,758.36	75	231,085.06	454,131.00	1,906,525.00	BK5142	August 2019
14	Line of Credit	8.2694973869%	1,495,464.89	1,498,671.60	5	FLT	1-year LIBOR	Annually	9	4.216%	1.477%	1.477%	9.216%	0.500%	0.360%	(21)	(19)	(19)	(19)	0.00	199,239.70	3,109,600.00	BM0995	June 2019
14	Line of Credit	8.2694653715%	21,443,810.35	21,621,496.88	2	FLT	1-year LIBOR	Annually	12	4.309%	2.103%	2.103%	9.309%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,708,325.88	8,860,444.43	59,134,525.00	BN2876	August 2019
14	Modified Tenure	8.2694653715%	225,583.64	228,821.88	2	FLT	1-year LIBOR	Annually	12	4.400%	2.192%	2.192%	9.400%	0.500%	0.360%	(21)	3,062.15	3,062.15	(20)	255,395.28	284,756.87	1,451,525.00	BN2876	August 2019
14	Modified Term	8.2694653715%	48,001.40	64,006.28	2	FLT	1-year LIBOR	Annually	12	4.757%	2.563%	2.563%	9.757%	0.500%	0.360%	(21)	15,900.00	15,900.00	28	15,946.58	177,817.59	672,000.00	BN2876	August 2019
14	Tenure	8.2694653715%	22,183.79	23,271.91	2	FLT	1-year LIBOR	Annually	12	5.538%	3.360%	3.360%	10.538%	0.500%	0.360%	(21)	1,066.98	1,066.98	(20)	0.00	0.00	440,000.00	BN2876	August 2019
14	Term	8.2694653715%	85,094.35	86,203.34	2	FLT	1-year LIBOR	Annually	12	3.798%	1.617%	1.617%	8.798%	0.500%	0.360%	(21)	1,044.25	1,044.25	177	0.00	0.00	405,000.00	BN2876	August 2019
14	Line of Credit	51.5411300177%	20,020,277.31	20,020,277.31	1	FLT	1-year LIBOR	Annually	11	4.352%	2.170%	2.170%	9.352%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,038,218.13	8,462,063.94	57,053,625.00	BN2892	September 2019
14	Modified Tenure	51.5411300177%	142,309.64	142,309.64	2	FLT	1-year LIBOR	Annually	10	4.517%	2.315%	2.315%	9.517%	0.500%	0.360%	(21)	2,300.00	2,300.00	(20)	143,103.16	145,280.95	1,012,500.00	BN2892	September 2019
14	Modified Term	51.5411300177%	14,348.88	14,348.88	1	FLT	1-year LIBOR	Annually	11	5.386%	3.270%	3.270%	10.386%	0.500%	0.360%	(21)	1,100.00	1,100.00	118	(23)	18,968.28	290,000.00	BN2892	September 2019
14	Tenure	51.5411300177%	120,332.78	120,332.78	1	FLT	1-year LIBOR	Annually	11	5.397%	3.200%	3.200%	10.397%	0.500%	0.360%	(21)	771.09	771.09	(20)	0.00	0.00	550,000.00	BN2892	September 2019
14	Term	51.5411300177%	8,448.39	8,448.39	1	FLT	1-year LIBOR	Annually	11	5.527%	3.330%	3.330%	10.527%	0.500%	0.360%	(21)	666.25	666.25	62	0.00	0.00	100,000.00	BN2892	September 2019
14	Line of Credit	100%	18,643,209.32	18,643,209.32	2	FLT	1-year LIBOR	Annually	10	3.811%	1.626%	1.626%	8.811%	0.500%	0.360%	(21)	(19)	(19)	(19)	674,047.92	5,040,728.95	43,231,525.00	BN2897	September 2019
14	Modified Term	100%	134,394.53	134,394.53	2	FLT	1-year LIBOR	Annually	10	3.952%	1.750%	1.750%	8.952%	0.500%	0.360%	(21)	2,696.79	2,696.79	122	(23)	12,719.62	640,000.00	BN2897	September 2019
14	Tenure	100%	251,227.15	251,227.15	2	FLT	1-year LIBOR	Annually	10	4.053%	1.875%	1.875%	9.053%	0.500%	0.360%	(21)	939.60	939.60	(20)	0.00	0.00	726,525.00	BN2897	September 2019
14	Line of Credit	8.2694773110%	3,217,695.87	3,225,056.46	3	FLT	1-year LIBOR	Annually	11	3.971%	1.505%	1.505%	8.971%	0.500%	0.360%	(21)	(19)	(19)	(19)	552,861.62	1,397,887.25	8,625,165.00	BN8572	July 2019
14	Modified Term	8.2694773110%	23,469.32	33,758.16	3	FLT	1-year LIBOR	Annually	10	3.869%	1.250%	1.250%	8.869%	0.500%	0.360%	(21)	5,100.00	5,100.00	45	209,349.19	242,770.72	726,525.00	BN8572	July 2019
14	Line of Credit	100%	2,972,340.00	2,972,340.00	1	FLT	1-year LIBOR	Annually	11	3.634%	1.561%	1.561%	8.634%	0.500%	0.360%	(21)	(19)	(19)	(19)	466,830.32	1,497,741.56	7,880,175.00	BO7448	September 2019
15	Line of Credit	100%	2,394,863.63	6,280,981.28	76	FLT	1-month LIBOR	Monthly	1	4.883%	2.646%	2.646%	12.843%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	3,587,150.27	13,079,000.00	899415	July 2013
15	Modified Term	100%	18,592.50	46,600.53	76	FLT	1-month LIBOR	Monthly	1	4.737%	2.500%	2.500%	12.698%	1.250%	0.360%	(21)	0.00	300.00	44	(23)	12,803.17	96,000.00	899415	July 2013
15	Line of Credit	1.3320873035%	2,454,205.51	2,697,888.86	67	FLT	1-month LIBOR	Monthly	1	4.367%	2.130%	2.130%	12.291%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	775,029.81	4,238,028.00	AE0480	June 2014
15	Line of Credit	0.5771115599%	11,027,462.43	13,547,669.13	72	FLT	1-month LIBOR	Monthly	1	4.912%	2.674%	2.674%	12.856%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	1,092,880.39	17,882,166.00	AF5191	October 2013
15	Modified Term	0.5771115599%	71,091.69	164,919.01	73	FLT	1-month LIBOR	Monthly	1	4.557%	2.319%	2.319%	12.502%	1.250%	0.360%	(21)	0.00	1,475.73	188	(23)	24,794.35	301,100.00	AF5191	October 2013
15	Tenure	0.5771115599%	85,643.96	237,467.92	72	FLT	1-month LIBOR	Monthly	1	4.988%	2.750%	2.750%	12.930%	1.250%	0.360%	(21)	0.00	1,714.37	(20)	0.00	0.00	406,000.00	AF5191	October 2013
15	Line of Credit	12.4051442384%	921,604.72	96,441,385.25	80	FLT	1-month LIBOR	Monthly	1	4.845%	2.608%	2.608%	12.820%	1.250%	0.360%	$ 125.00	(19)	(19)	(19)	(23)	43,834,169.12	185,448,352.00	AF5198	October 2013
15	Modified Tenure	12.4051442384%	42,554.15	4,505,574.87	80	FLT	1-month LIBOR	Monthly	1	4.932%	2.695%	2.695%	12.905%	1.250%	0.360%	(21)	0.00	25,011.80	(20)	(23)	1,717,296.84	11,181,500.00	AF5198	October 2013
15	Modified Term	12.4051442384%	48,879.61	6,326,432.39	81	FLT	1-month LIBOR	Monthly	1	4.880%	2.643%	2.643%	12.857%	1.250%	0.360%	(21)	0.00	56,225.83	81	(23)	1,553,190.90	12,633,000.00	AF5198	October 2013
15	Tenure	12.4051442384%	4,307.84	508,721.72	84	FLT	1-month LIBOR	Monthly	1	4.775%	2.538%	2.538%	12.769%	1.250%	0.360%	(21)	0.00	2,863.75	(20)	0.00	0.00	1,179,500.00	AF5198	October 2013
15	Term	12.4051442384%	1,413.62	99,311.59	84	FLT	1-month LIBOR	Monthly	1	4.737%	2.500%	2.500%	12.720%	1.250%	0.360%	(21)	(24)	(24)	(24)	0.00	0.00	120,000.00	AF5198	October 2013
15	Line of Credit	64.1862852447%	1,646,854.14	3,406,816.05	70	FLT	1-month LIBOR	Monthly	1	4.952%	2.715%	2.715%	12.886%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	2,043,919.63	8,178,700.00	AH4551	January 2014
15	Modified Tenure	64.1862852447%	163,516.62	562,964.13	70	FLT	1-month LIBOR	Monthly	1	5.061%	2.824%	2.824%	12.992%	1.250%	0.360%	(21)	0.00	3,287.02	(20)	(23)	175,421.72	1,600,500.00	AH4551	January 2014
15	Line of Credit	1.3344762700%	2,936,490.13	4,145,917.88	59	FLT	1-month LIBOR	Monthly	1	4.613%	2.377%	2.377%	12.531%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	464,281.63	6,232,000.00	AK0219	December 2014
15	Modified Term	1.3344762700%	229,475.61	324,048.46	58	FLT	1-month LIBOR	Monthly	1	4.736%	2.500%	2.500%	12.656%	1.250%	0.360%	(21)	0.00	1,200.00	2	(23)	36,028.85	540,000.00	AK0219	December 2014
15	Tenure	1.3344762700%	66,887.55	168,904.77	60	FLT	1-month LIBOR	Monthly	1	4.361%	2.125%	2.125%	12.280%	1.250%	0.360%	(21)	0.00	1,533.85	(20)	0.00	0.00	625,000.00	AK0219	December 2014
15	Line of Credit	1.1193679689%	3,609,025.14	4,990,465.35	59	FLT	1-month LIBOR	Monthly	1	4.752%	2.515%	2.515%	12.669%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	450,836.65	7,422,000.00	AK8710	December 2014
15	Term	1.1193679689%	12,227.31	76,184.26	57	FLT	1-month LIBOR	Monthly	1	4.237%	2.000%	2.000%	12.155%	1.250%	0.360%	(21)	1,001.97	1,001.97	66	0.00	0.00	175,000.00	AK8710	December 2014
15	Line of Credit	26.0465768413%	1,500,120.62	1,935,361.81	18	FLT	1-month LIBOR	Monthly	1	4.415%	2.178%	2.178%	14.001%	0.500%	0.360%	(21)	(19)	(19)	(19)	(23)	423,249.58	4,624,000.00	BE5570	October 2018
15	Line of Credit	100%	2,520,129.20	566,294,642.22	48	FLT	1-month LIBOR	Monthly	1	4.992%	2.755%	2.755%	13.207%	1.201%	0.360%	(21)	(19)	(19)	(19)	(23)	147,355,885.02	1,027,132,311.00	BK5130	June 2019
15	Modified Tenure	100%	163,631.78	17,126,849.38	54	FLT	1-month LIBOR	Monthly	1	4.897%	2.660%	2.660%	12.989%	1.215%	0.360%	(21)	48,904.34	115,985.58	(20)	(23)	8,946,029.73	50,332,260.00	BK5130	June 2019
15	Modified Term	100%	301,287.05	27,888,588.50	51	FLT	1-month LIBOR	Monthly	1	4.885%	2.648%	2.648%	13.000%	1.222%	0.360%	(21)	146,450.26	279,116.83	54	(23)	7,138,343.46	60,365,550.00	BK5130	June 2019
15	Tenure	100%	78,063.20	8,804,582.34	57	FLT	1-month LIBOR	Monthly	1	4.742%	2.505%	2.505%	12.755%	1.250%	0.360%	(21)	27,381.19	67,429.98	(20)	0.00	0.00	24,060,200.00	BK5130	June 2019
15	Term	100%	52,403.45	5,485,867.95	56	FLT	1-month LIBOR	Monthly	1	4.579%	2.342%	2.342%	12.600%	1.250%	0.360%	(21)	14,039.87	48,017.55	89	0.00	0.00	11,293,000.00	BK5130	June 2019
15	Line of Credit	100%	2,539,971.89	562,267,678.05	47	FLT	1-month LIBOR	Monthly	1	5.057%	2.944%	2.944%	13.355%	1.239%	0.360%	(21)	(19)	(19)	(19)	(23)	147,250,685.04	1,028,022,701.00	BK5139	July 2019

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency (4)	Approximate Weighted Average Next Rate Reset Month (5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin (11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
15	Modified Tenure	100%	$ 200,079.29	$ 17,005,264.64	54	FLT	1-month LIBOR	Monthly	1	4.733%	2.620%	2.620%	12.876%	1.241%	0.360%	(21)	$ 49,702.37	$ 116,798.88	(20)	(23)	$ 9,156,128.76	$ 50,860,260.00	BK5139	July 2019
15	Modified Term	100%	364,856.99	28,133,827.30	49	FLT	1-month LIBOR	Monthly	1	4.727%	2.614%	2.614%	12.970%	1.227%	0.360%	(21)	152,274.50	285,889.96	62	(23)	7,326,859.82	62,006,350.00	BK5139	July 2019
15	Tenure	100%	77,616.48	8,694,481.79	56	FLT	1-month LIBOR	Monthly	1	4.618%	2.505%	2.505%	12.755%	1.250%	0.360%	(21)	27,381.19	67,429.98	(20)	$ 0.00	0.00	24,060,200.00	BK5139	July 2019
15	Term	100%	49,889.84	5,415,899.68	55	FLT	1-month LIBOR	Monthly	1	4.442%	2.329%	2.329%	12.592%	1.250%	0.360%	(21)	14,039.87	48,017.55	91	0.00	0.00	11,293,000.00	BK5139	July 2019
15	Line of Credit	100%	2,863,074.37	562,832,161.05	48	FLT	1-month LIBOR	Monthly	1	5.034%	2.798%	2.798%	13.250%	1.224%	0.360%	(21)	(19)	(19)	(19)	(23)	148,258,834.92	1,023,105,901.00	BK5147	August 2019
15	Modified Tenure	100%	221,462.03	16,766,170.19	54	FLT	1-month LIBOR	Monthly	1	4.952%	2.716%	2.716%	13.032%	1.226%	0.360%	(21)	49,404.83	114,368.91	(20)	(23)	8,843,651.01	49,641,260.00	BK5147	August 2019
15	Modified Term	100%	327,676.76	27,952,672.83	52	FLT	1-month LIBOR	Monthly	1	4.902%	2.666%	2.666%	13.013%	1.224%	0.360%	(21)	145,146.46	278,654.83	58	(23)	7,348,608.50	60,731,550.00	BK5147	August 2019
15	Tenure	100%	77,751.57	8,723,314.59	57	FLT	1-month LIBOR	Monthly	1	4.747%	2.511%	2.511%	12.776%	1.250%	0.360%	(21)	27,381.19	66,604.41	(20)	0.00	0.00	23,832,200.00	BK5147	August 2019
15	Term	100%	51,544.97	5,485,867.95	55	FLT	1-month LIBOR	Monthly	1	4.574%	2.338%	2.338%	12.623%	1.250%	0.360%	(21)	14,039.87	48,017.55	89	0.00	0.00	11,293,000.00	BK5147	August 2019
15	Line of Credit	100%	871,364.57	37,512,258.87	65	FLT	1-month LIBOR	Monthly	1	4.765%	2.529%	2.529%	10.745%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	12,154,618.60	71,134,234.00	BN2871	July 2019
15	Modified Tenure	100%	118,290.81	6,925,778.75	63	FLT	1-month LIBOR	Monthly	1	4.709%	2.473%	2.473%	10.309%	1.250%	0.360%	(21)	0.00	35,328.81	(20)	(23)	2,645,478.38	16,152,610.00	BN2871	July 2019
15	Modified Term	100%	166,258.66	12,189,207.82	64	FLT	1-month LIBOR	Monthly	1	4.721%	2.485%	2.485%	11.203%	1.250%	0.360%	(21)	2,884.43	88,886.14	57	(23)	3,327,468.56	26,235,357.00	BN2871	July 2019
15	Tenure	100%	71,373.54	6,238,886.53	65	FLT	1-month LIBOR	Monthly	1	4.714%	2.478%	2.478%	11.709%	1.250%	0.360%	(21)	174.79	46,971.80	(20)	0.00	0.00	17,141,280.00	BN2871	July 2019
15	Term	100%	63,015.58	5,033,633.47	63	FLT	1-month LIBOR	Monthly	1	4.852%	2.616%	2.616%	11.566%	1.250%	0.360%	(21)	0.00	45,195.63	75	0.00	0.00	10,361,900.00	BN2871	July 2019
15	Line of Credit	100%	5,338,496.08	1,188,600,202.96	50	FLT	1-month LIBOR	Monthly	1	4.932%	2.695%	2.695%	13.126%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	197,534,996.29	1,928,521,906.00	BN2872	July 2019
15	Modified Tenure	100%	171,001.67	14,764,175.65	45	FLT	1-month LIBOR	Monthly	1	4.918%	2.681%	2.681%	13.286%	1.250%	0.360%	(21)	88,683.37	91,269.10	(20)	(23)	6,456,760.53	36,855,850.00	BN2872	July 2019
15	Modified Term	100%	284,957.78	30,130,518.51	48	FLT	1-month LIBOR	Monthly	1	4.927%	2.690%	2.690%	13.125%	1.250%	0.360%	(21)	231,173.67	263,883.69	42	(23)	9,000,247.13	59,713,140.00	BN2872	July 2019
15	Tenure	100%	141,865.59	13,604,717.42	50	FLT	1-month LIBOR	Monthly	1	4.938%	2.701%	2.701%	13.039%	1.250%	0.360%	(21)	104,599.07	123,153.61	(20)	0.00	0.00	37,994,000.00	BN2872	July 2019
15	Term	100%	120,732.72	12,043,384.86	51	FLT	1-month LIBOR	Monthly	1	4.938%	2.701%	2.701%	13.224%	1.250%	0.360%	(21)	96,498.21	113,530.32	77	0.00	0.00	23,999,300.00	BN2872	July 2019
15	Line of Credit	100%	5,619,157.32	1,233,675,165.85	49	FLT	1-month LIBOR	Monthly	1	4.926%	2.690%	2.690%	13.207%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	214,505,004.33	2,019,261,883.00	BN2891	August 2019
15	Modified Tenure	100%	133,414.44	14,867,499.26	48	FLT	1-month LIBOR	Monthly	1	4.948%	2.712%	2.712%	13.264%	1.250%	0.360%	(21)	90,945.09	93,077.96	(20)	(23)	6,863,033.08	37,798,850.00	BN2891	August 2019
15	Modified Term	100%	320,415.38	30,356,923.50	49	FLT	1-month LIBOR	Monthly	1	4.900%	2.664%	2.664%	13.077%	1.250%	0.360%	(21)	234,103.55	267,326.09	37	(23)	9,023,966.19	59,936,640.00	BN2891	August 2019
15	Tenure	100%	142,615.61	13,604,717.42	50	FLT	1-month LIBOR	Monthly	1	4.935%	2.699%	2.699%	13.042%	1.250%	0.360%	(21)	104,599.07	123,153.61	(20)	0.00	0.00	37,994,000.00	BN2891	August 2019
15	Term	100%	120,732.45	12,128,042.33	51	FLT	1-month LIBOR	Monthly	1	4.937%	2.701%	2.701%	13.223%	1.250%	0.360%	(21)	98,213.74	115,263.90	77	0.00	0.00	24,124,300.00	BN2891	August 2019
15	Line of Credit	100%	1,056,545.99	108,084,975.30	80	FLT	1-month LIBOR	Monthly	1	4.853%	2.616%	2.616%	12.827%	1.250%	0.360%	$ 125.00	(19)	(19)	(19)	(23)	51,373,970.58	214,466,502.00	BO1447	July 2019
15	Modified Tenure	100%	90,957.37	6,310,806.49	78	FLT	1-month LIBOR	Monthly	1	4.887%	2.650%	2.650%	12.850%	1.250%	0.360%	(21)	0.00	35,673.00	(20)	(23)	2,482,402.46	16,473,500.00	BO1447	July 2019
15	Modified Term	100%	140,941.63	6,967,554.13	80	FLT	1-month LIBOR	Monthly	1	4.924%	2.687%	2.687%	12.897%	1.250%	0.360%	(21)	0.00	61,528.82	70	(23)	1,739,786.57	13,832,500.00	BO1447	July 2019
15	Tenure	100%	7,136.88	508,721.72	85	FLT	1-month LIBOR	Monthly	1	4.740%	2.503%	2.503%	12.740%	1.250%	0.360%	(21)	0.00	2,863.75	(20)	0.00	0.00	1,179,500.00	BO1447	July 2019
15	Term	100%	4,285.67	283,376.56	73	FLT	1-month LIBOR	Monthly	1	4.502%	2.265%	2.265%	12.448%	1.250%	0.360%	(21)	0.00	2,896.18	45	0.00	0.00	440,000.00	BO1447	July 2019
15	Line of Credit	100%	1,586,050.34	445,168,395.86	57	FLT	1-month LIBOR	Monthly	1	4.788%	2.550%	2.550%	12.762%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	87,030,564.15	743,402,205.00	BO1454	July 2019
15	Modified Tenure	100%	75,108.10	5,112,613.37	64	FLT	1-month LIBOR	Monthly	1	4.714%	2.476%	2.476%	12.660%	1.250%	0.360%	(21)	6,982.55	37,603.22	(20)	(23)	1,794,892.50	15,129,500.00	BO1454	July 2019
15	Modified Term	100%	193,077.24	22,506,533.21	60	FLT	1-month LIBOR	Monthly	1	4.644%	2.406%	2.406%	12.593%	1.250%	0.360%	(21)	41,228.08	143,908.96	54	(23)	3,537,611.32	45,446,070.00	BO1454	July 2019
15	Tenure	100%	54,296.30	5,341,836.81	62	FLT	1-month LIBOR	Monthly	1	4.662%	2.424%	2.424%	12.608%	1.250%	0.360%	(21)	9,812.79	46,986.48	(20)	0.00	0.00	15,341,500.00	BO1454	July 2019
15	Term	100%	47,389.25	5,117,125.88	58	FLT	1-month LIBOR	Monthly	1	4.782%	2.544%	2.544%	12.748%	1.250%	0.360%	(21)	13,535.11	40,376.76	80	0.00	0.00	10,033,000.00	BO1454	July 2019
15	Line of Credit	100%	3,323,463.14	1,112,439,398.78	75	FLT	1-month LIBOR	Monthly	1	4.759%	2.522%	2.522%	12.712%	1.250%	0.360%	180.00	(19)	(19)	(19)	(23)	159,663,300.74	1,457,131,762.00	BO8362	July 2019
15	Modified Tenure	100%	284,315.87	35,352,743.65	77	FLT	1-month LIBOR	Monthly	1	4.864%	2.627%	2.627%	12.825%	1.250%	0.360%	(21)	0.00	158,286.79	(20)	(23)	6,912,421.60	65,354,400.00	BO8362	July 2019
15	Modified Term	100%	548,849.74	69,132,829.37	77	FLT	1-month LIBOR	Monthly	1	4.859%	2.622%	2.622%	12.822%	1.250%	0.360%	(21)	0.00	383,397.52	54	(23)	6,619,904.87	101,653,012.00	BO8362	July 2019
15	Tenure	100%	276,138.33	38,232,342.46	77	FLT	1-month LIBOR	Monthly	1	4.853%	2.616%	2.616%	12.817%	1.248%	0.360%	35.00	0.00	222,491.57	(20)	0.00	0.00	72,702,230.00	BO8362	July 2019
15	Term	100%	79,670.14	10,697,760.42	77	FLT	1-month LIBOR	Monthly	1	4.833%	2.596%	2.596%	12.795%	1.250%	0.360%	(21)	0.00	70,871.24	74	0.00	0.00	15,696,000.00	BO8362	July 2019
15	Line of Credit	100%	1,883,477.20	510,717,663.01	55	FLT	1-month LIBOR	Monthly	1	4.762%	2.525%	2.525%	12.703%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	92,098,262.55	831,547,074.00	BO8364	July 2019
15	Modified Tenure	100%	54,011.71	4,765,410.23	57	FLT	1-month LIBOR	Monthly	1	4.792%	2.555%	2.555%	12.719%	1.250%	0.360%	(21)	15,149.74	29,379.76	(20)	(23)	1,942,939.83	12,398,000.00	BO8364	July 2019
15	Modified Term	100%	153,017.80	18,187,110.05	54	FLT	1-month LIBOR	Monthly	1	4.791%	2.554%	2.554%	12.744%	1.250%	0.360%	(21)	97,058.12	140,695.99	43	(23)	2,457,818.05	34,315,500.00	BO8364	July 2019
15	Tenure	100%	43,821.01	4,613,312.42	54	FLT	1-month LIBOR	Monthly	1	4.783%	2.546%	2.546%	12.728%	1.250%	0.360%	(21)	25,666.60	37,514.80	(20)	0.00	0.00	12,196,000.00	BO8364	July 2019
15	Term	100%	57,075.63	5,473,070.94	55	FLT	1-month LIBOR	Monthly	1	4.806%	2.569%	2.569%	12.743%	1.250%	0.360%	(21)	40,921.34	53,083.88	74	0.00	0.00	10,575,800.00	BO8364	July 2019
15	Line of Credit	100%	1,161,707.73	46,803,177.71	74	FLT	1-month LIBOR	Monthly	1	4.990%	2.752%	2.752%	12.942%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	27,133,123.10	101,999,370.00	BO8367	August 2019
15	Modified Tenure	100%	50,755.12	982,823.83	72	FLT	1-month LIBOR	Monthly	1	4.815%	2.577%	2.577%	12.758%	1.250%	0.360%	(21)	0.00	6,778.32	(20)	(23)	551,929.61	3,356,000.00	BO8367	August 2019
15	Modified Term	100%	218,246.91	5,446,807.18	74	FLT	1-month LIBOR	Monthly	1	5.006%	2.768%	2.768%	12.957%	1.250%	0.360%	(21)	0.00	44,074.33	35	(23)	756,243.09	10,571,500.00	BO8367	August 2019
15	Tenure	100%	15,455.42	291,929.96	76	FLT	1-month LIBOR	Monthly	1	5.161%	2.923%	2.923%	13.117%	1.250%	0.360%	(21)	0.00	2,679.61	(20)	0.00	0.00	760,500.00	BO8367	August 2019
15	Term	100%	4,166.01	68,173.75	71	FLT	1-month LIBOR	Monthly	1	4.738%	2.500%	2.500%	12.673%	1.250%	0.360%	(21)	0.00	737.20	49	0.00	0.00	110,000.00	BO8367	August 2019
15	Line of Credit	100%	1,936,673.63	508,361,552.52	55	FLT	1-month LIBOR	Monthly	1	4.762%	2.525%	2.525%	12.704%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	92,049,600.74	828,548,074.00	BO8370	August 2019
15	Modified Tenure	100%	40,804.69	4,765,410.23	57	FLT	1-month LIBOR	Monthly	1	4.884%	2.647%	2.647%	12.810%	1.250%	0.360%	(21)	15,149.74	29,379.76	(20)	(23)	1,942,939.83	12,398,000.00	BO8370	August 2019
15	Modified Term	100%	283,459.16	18,314,712.33	53	FLT	1-month LIBOR	Monthly	1	5.194%	2.957%	2.957%	13.142%	1.250%	0.360%	(21)	97,058.12	141,194.99	34	(23)	2,458,469.16	34,515,500.00	BO8370	August 2019
15	Tenure	100%	43,754.46	4,613,312.42	54	FLT	1-month LIBOR	Monthly	1	4.783%	2.546%	2.546%	12.728%	1.250%	0.360%	(21)	25,666.60	37,514.80	(20)	0.00	0.00	12,196,000.00	BO8370	August 2019
15	Term	100%	52,862.96	5,473,070.94	55	FLT	1-month LIBOR	Monthly	1	4.801%	2.564%	2.564%	12.739%	1.250%	0.360%	(21)	40,921.34	53,083.88	80	0.00	0.00	10,575,800.00	BO8370	August 2019
15	Line of Credit	100%	1,463,466.06	531,417,661.22	53	FLT	1-month LIBOR	Monthly	1	4.857%	2.620%	2.620%	12.893%	1.250%	0.360%	640.00	(19)	(19)	(19)	(23)	80,397,288.60	848,915,393.00	BO9091	July 2019

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency (4)	Approximate Weighted Average Next Rate Reset Month (5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin (11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
15	Modified Tenure	100%	$ 57,157.76	$ 7,087,615.13	53	FLT	1-month LIBOR	Monthly	1	4.867%	2.630%	2.630%	12.894%	1.250%	0.360%	$ 35.00	$ 22,080.48	$ 38,868.52	(20)	(23)	$ 2,861,924.81	$ 17,255,650.00	BO9091	July 2019
15	Modified Term	100%	118,750.34	15,234,536.31	50	FLT	1-month LIBOR	Monthly	1	4.836%	2.599%	2.599%	12.967%	1.250%	0.360%	175.00	56,683.63	130,897.51	53	(23)	3,656,242.05	29,167,300.00	BO9091	July 2019
15	Tenure	100%	40,260.64	5,302,604.05	54	FLT	1-month LIBOR	Monthly	1	4.659%	2.422%	2.422%	12.653%	1.250%	0.360%	(21)	24,576.45	35,828.24	(20)	$ 0.00	0.00	11,847,000.00	BO9091	July 2019
15	Term	100%	42,041.68	2,234,346.26	36	FLT	1-month LIBOR	Monthly	1	4.930%	2.693%	2.693%	13.531%	1.250%	0.360%	(21)	31,307.47	38,877.03	34	0.00	0.00	4,266,650.00	BO9091	July 2019
15	Line of Credit	100%	1,055,689.07	92,440,872.35	56	FLT	1-month LIBOR	Monthly	1	4.610%	2.372%	2.372%	7.567%	1.250%	0.360%	35.00	(19)	(19)	(19)	(23)	28,944,176.39	165,075,840.00	BO9100	August 2019
15	Modified Tenure	100%	117,945.53	4,259,614.94	57	FLT	1-month LIBOR	Monthly	1	4.448%	2.210%	2.210%	7.373%	1.250%	0.360%	(21)	11,024.85	26,022.80	(20)	(23)	2,062,595.70	11,995,500.00	BO9100	August 2019
15	Modified Term	100%	162,655.63	5,541,522.99	55	FLT	1-month LIBOR	Monthly	1	4.573%	2.335%	2.335%	7.534%	1.250%	0.360%	(21)	23,229.04	50,964.42	55	(23)	1,875,477.06	11,910,700.00	BO9100	August 2019
15	Tenure	100%	75,746.74	2,815,173.80	57	FLT	1-month LIBOR	Monthly	1	4.565%	2.327%	2.327%	7.510%	1.250%	0.360%	(21)	6,533.59	21,406.39	(20)	0.00	0.00	7,941,500.00	BO9100	August 2019
15	Term	100%	3,577.74	212,810.14	58	FLT	1-month LIBOR	Monthly	1	4.418%	2.180%	2.180%	7.338%	1.250%	0.360%	(21)	551.27	905.45	115	0.00	0.00	386,000.00	BO9100	August 2019
15	Line of Credit	100%	1,616,367.78	528,875,489.27	52	FLT	1-month LIBOR	Monthly	1	4.868%	2.631%	2.631%	12.907%	1.250%	0.360%	640.00	(19)	(19)	(19)	(23)	79,545,665.70	844,405,683.00	BO9101	August 2019
15	Modified Tenure	100%	61,447.37	7,087,615.13	53	FLT	1-month LIBOR	Monthly	1	4.826%	2.589%	2.589%	12.848%	1.250%	0.360%	35.00	22,080.48	38,868.52	(20)	(23)	2,861,924.81	17,255,650.00	BO9101	August 2019
15	Modified Term	100%	122,833.58	15,234,536.31	51	FLT	1-month LIBOR	Monthly	1	4.795%	2.558%	2.558%	12.935%	1.250%	0.360%	175.00	56,683.63	130,897.51	55	(23)	3,656,242.05	29,167,300.00	BO9101	August 2019
15	Tenure	100%	40,199.21	5,302,604.05	54	FLT	1-month LIBOR	Monthly	1	4.659%	2.422%	2.422%	12.653%	1.250%	0.360%	(21)	24,576.45	35,828.24	(20)	0.00	0.00	11,847,000.00	BO9101	August 2019
15	Term	100%	41,953.43	2,234,346.26	36	FLT	1-month LIBOR	Monthly	1	4.930%	2.693%	2.693%	13.531%	1.250%	0.360%	(21)	31,307.47	38,877.03	34	0.00	0.00	4,266,650.00	BO9101	August 2019
16C	Line of Credit	0.99898900077%	608,916.61	698,686.48	105	FIX	N/A	N/A	N/A	4.990%	N/A	N/A	N/A	0.520%	0.340%	(21)	(19)	(19)	(19)	(22)	(22)	1,008,000.00	710061	January 2011
16C	Line of Credit	4.70569868717%	1,024,784.91	1,115,259.22	104	FIX	N/A	N/A	N/A	5.037%	N/A	N/A	N/A	0.500%	0.340%	(21)	(19)	(19)	(19)	(22)	(22)	1,186,500.00	710070	April 2011
16C	Line of Credit	4.99875587718%	344,377.69	391,180.70	101	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	0.919%	0.340%	(21)	(19)	(19)	(19)	(22)	(22)	475,000.00	710074	May 2011
16C	Line of Credit	3.4180737265%	7,216,470.73	8,221,390.96	101	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.214%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	9,769,800.00	710081	August 2011
16C	Line of Credit	4.11933444481%	234,905.18	313,632.81	101	FIX	N/A	N/A	N/A	5.124%	N/A	N/A	N/A	1.250%	0.250%	(21)	(19)	(19)	(19)	(23)	59,314.83	387,000.00	721648	April 2011
16C	Line of Credit	100%	51,358.24	51,276,955.88	109	FIX	N/A	N/A	N/A	5.470%	N/A	N/A	N/A	0.548%	0.220%	2,460.00	(19)	(19)	(19)	(23)	532,497.84	58,266,750.00	721656	June 2011
16C	Line of Credit	15.02373310178%	83,297.14	101,542.23	118	FIX	N/A	N/A	N/A	5.560%	N/A	N/A	N/A	0.500%	0.060%	60.00	(19)	(19)	(19)	(23)	253.30	110,000.00	725610	January 2010
16C	Line of Credit	100%	185,885.88	60,033,234.91	108	FIX	N/A	N/A	N/A	5.471%	N/A	N/A	N/A	0.500%	0.360%	320.00	(19)	(19)	(19)	(23)	598,933.11	65,571,700.00	725874	September 2011
16C	Line of Credit	2.17810070293%	24,938.70	29,390.59	106	FIX	N/A	N/A	N/A	4.990%	N/A	N/A	N/A	0.500%	0.250%	(21)	(19)	(19)	(19)	(22)	(22)	195,000.00	731487	December 2010
16C	Line of Credit	1.24614319338%	97,366.82	111,416.44	105	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.038%	0.250%	(21)	(19)	(19)	(19)	(23)	3.53	302,000.00	731493	January 2011
16C	Line of Credit	6.39544963737%	2,719,116.87	3,113,447.61	99	FIX	N/A	N/A	N/A	4.659%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	192,861.29	3,743,500.00	751407	July 2011
16C	Line of Credit	26.96753247314%	1,046,506.87	1,115,435.12	104	FIX	N/A	N/A	N/A	5.213%	N/A	N/A	N/A	0.500%	0.250%	(21)	(19)	(19)	(19)	(23)	2,752.31	1,170,500.00	751741	January 2011
16C	Line of Credit	100%	241,872.23	99,253,816.23	110	FIX	N/A	N/A	N/A	5.567%	N/A	N/A	N/A	0.502%	0.140%	9,895.00	(19)	(19)	(19)	(23)	5,369,757.20	106,822,930.00	756680	June 2011
16C	Line of Credit	1.34423054300%	22,190.39	25,430.54	94	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	136,406.71	150,000.00	756693	November 2011
16C	Line of Credit	9.15000433213%	1,661,768.94	1,883,928.86	94	FIX	N/A	N/A	N/A	4.617%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	91,991.48	2,001,000.00	756704	December 2011
16C	Line of Credit	15.16220724388%	911,194.51	1,042,362.36	90	FIX	N/A	N/A	N/A	4.897%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	7,449.73	1,075,000.00	756713	April 2012
16C	Line of Credit	100%	82,739.07	52,729,317.97	106	FIX	N/A	N/A	N/A	5.491%	N/A	N/A	N/A	0.763%	0.360%	2,400.00	(19)	(19)	(19)	(23)	542,176.42	60,231,250.00	759704	August 2011
16C	Line of Credit	6.79372310778%	84,780.17	96,373.55	98	FIX	N/A	N/A	N/A	4.500%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	49,435.80	138,500.00	765152	July 2011
16C	Line of Credit	3.24722062222%	2,427,607.15	2,735,453.84	86	FIX	N/A	N/A	N/A	4.723%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	10,635.41	2,850,300.00	766536	July 2012
16C	Line of Credit	2.06986487600%	5,073,913.82	5,706,305.70	81	FIX	N/A	N/A	N/A	4.959%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	72,869.37	6,062,000.00	766561	January 2013
16C	Lump Sum	0.31791155568%	4,961,291.80	5,587,405.39	68	FIX	N/A	N/A	N/A	5.047%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	7,522,550.00	771803	March 2014
16C	Line of Credit	4.62857126888%	5,075,099.99	5,728,738.68	90	FIX	N/A	N/A	N/A	4.529%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	18,979.82	5,997,500.00	773438	May 2012
16C	Line of Credit	36.50126222299%	499,317.50	63,535,453.85	109	FIX	N/A	N/A	N/A	5.508%	N/A	N/A	N/A	0.513%	0.360%	1,305.00	(19)	(19)	(19)	(23)	912,189.12	69,028,900.00	773443	May 2012
16C	Line of Credit	3.29937009958%	6,619,929.37	7,474,788.09	84	FIX	N/A	N/A	N/A	4.640%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	53,523.23	7,897,400.00	777410	October 2012
16C	Line of Credit	5.71171109105%	8,105,505.91	9,130,558.69	84	FIX	N/A	N/A	N/A	4.926%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	43,848.25	9,522,500.00	777432	November 2012
16C	Line of Credit	2.73405576575%	6,239,000.76	7,054,366.32	83	FIX	N/A	N/A	N/A	4.720%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	552,291.24	7,915,600.00	777434	November 2012
16C	Line of Credit	3.77162700277%	10,735,195.97	11,992,023.81	81	FIX	N/A	N/A	N/A	4.831%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	163.37	12,586,945.00	791929	February 2013
16C	Line of Credit	34.07275526411%	7,293,034.07	8,121,671.84	78	FIX	N/A	N/A	N/A	4.492%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	3,141.99	8,731,500.00	791962	April 2013
16C	Line of Credit	4.97148538883%	4,298,701.36	4,773,232.49	75	FIX	N/A	N/A	N/A	4.976%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	227.50	5,107,500.00	791971	July 2013
16C	Lump Sum	3.59487264388%	8,312,772.93	9,202,068.25	69	FIX	N/A	N/A	N/A	5.010%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	12,084,050.00	798510	February 2014
16C	Line of Credit	14.53799003034%	12,860,624.86	14,261,946.44	76	FIX	N/A	N/A	N/A	4.748%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	15,164,400.00	AA1721	June 2013
16C	Line of Credit	2.16299957900%	8,547,823.67	9,553,049.83	75	FIX	N/A	N/A	N/A	5.031%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	3,121.91	12,459,500.00	AA1722	August 2013
16C	Line of Credit	4.88287452555%	8,902,772.90	9,870,064.04	76	FIX	N/A	N/A	N/A	4.870%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	957.00	10,631,209.00	AA1723	June 2013
16C	Line of Credit	20.00000773263%	1,784,642.61	1,994,968.01	70	FIX	N/A	N/A	N/A	4.981%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	2,484,500.00	AA7527	December 2013
16C	Line of Credit	17.59881873753%	1,419,789.44	1,511,373.77	116	FIX	N/A	N/A	N/A	7.000%	N/A	N/A	N/A	0.500%	0.360%	300.00	(19)	(19)	(19)	(22)	(22)	1,685,000.00	AA7554	August 2014
16C	Lump Sum	20.00000391854%	2,552,008.10	2,777,349.67	61	FIX	N/A	N/A	N/A	5.030%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	3,576,500.00	AB6529	September 2014
16C	Line of Credit	2.49776447665%	15,205,197.43	16,968,537.77	79	FIX	N/A	N/A	N/A	4.788%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	2,500.00	17,915,400.00	AC0954	February 2013
16C	Line of Credit	7.80018371960%	20,104,191.47	22,360,017.87	77	FIX	N/A	N/A	N/A	4.791%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	9,800.00	24,088,584.00	AC0972	April 2013
16C	Line of Credit	7.03946543488%	13,168,591.26	14,876,226.81	77	FIX	N/A	N/A	N/A	4.757%	N/A	N/A	N/A	1.250%	0.500%	(21)	(19)	(19)	(19)	(22)	(22)	15,959,561.00	AC9906	May 2013
16C	Lump Sum	3.78802874731%	3,951,028.89	4,408,374.24	64	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,761,500.00	AE0476	June 2014
16C	Line of Credit	6.39253985133%	15,474,182.61	17,294,835.12	69	FIX	N/A	N/A	N/A	5.056%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	11,018.39	22,319,900.00	AF7329	January 2014

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency (4)	Approximate Weighted Average Next Rate Reset Month (5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin (11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
16C	Lump Sum	2.1684190792%	$12,637,105.19	$ 14,032,550.12	66	FIX	N/A	N/A	N/A	5.021%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	$ 0.00	$ 0.00	$ 18,556,435.00	AF7356	April 2014
16C	Line of Credit	100%	139,746.85	107,590,217.32	95	FIX	N/A	N/A	N/A	4.809%	N/A	N/A	N/A	1.184%	0.360%	$ 1,365.00	(19)	(19)	(19)	(23)	1,087,216.48	119,505,059.00	AG8195	October 2014
16C	Line of Credit	100%	129,516.04	122,233,376.62	95	FIX	N/A	N/A	N/A	4.749%	N/A	N/A	N/A	1.091%	0.360%	1,860.00	(19)	(19)	(19)	(23)	1,820,608.85	135,596,506.00	AG8201	November 2014
16C	Lump Sum	3.8515719857%	4,544,272.07	4,938,732.08	50	FIX	N/A	N/A	N/A	4.988%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	6,839,940.00	AH1099	August 2015
16C	Lump Sum	6.6325505929%	14,075,677.93	14,900,994.76	43	FIX	N/A	N/A	N/A	5.016%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	20,376,776.00	AH1210	March 2016
16C	Lump Sum	9.8624892866%	11,317,953.79	11,984,916.18	41	FIX	N/A	N/A	N/A	5.011%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	17,010,594.00	AH1242	May 2016
16C	Lump Sum	3.6876169695%	2,946,115.09	3,182,166.18	53	FIX	N/A	N/A	N/A	4.848%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	4,663,607.00	AM4006	May 2015
16C	Lump Sum	54.8118501567%	1,471,940.37	560,285,594.10	61	FIX	N/A	N/A	N/A	4.935%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	744,862,720.00	AN4735	July 2015
16C	Lump Sum	1.94123497746%	6,520,691.81	7,032,416.16	48	FIX	N/A	N/A	N/A	4.772%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	9,703,483.00	AO0446	October 2015
16C	Lump Sum	0.9823223695%	5,422,200.66	5,840,769.56	48	FIX	N/A	N/A	N/A	4.846%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	8,374,834.00	AO4623	November 2015
16C	Line of Credit	60.6588538587%	1,782,041.32	35,263,885.47	101	FIX	N/A	N/A	N/A	5.048%	N/A	N/A	N/A	1.232%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	41,181,000.00	AQ1083	November 2015
16C	Line of Credit	100%	923,089.44	132,948,790.03	67	FIX	N/A	N/A	N/A	4.973%	N/A	N/A	N/A	1.249%	0.360%	150.00	(19)	(19)	(19)	(23)	10,264,794.88	183,148,532.00	AQ3530	December 2015
16C	Lump Sum	100%	110,386.41	40,904,316.61	66	FIX	N/A	N/A	N/A	5.047%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	53,619,215.00	AQ3530	December 2015
16C	Line of Credit	100%	528,644.95	414,845,177.50	78	FIX	N/A	N/A	N/A	4.816%	N/A	N/A	N/A	1.245%	0.360%	480.00	(19)	(19)	(19)	(23)	205,078.23	443,763,278.00	AR3404	February 2016
16C	Line of Credit	19.9999819317%	729,724.25	134,354,732.86	67	FIX	N/A	N/A	N/A	4.985%	N/A	N/A	N/A	1.249%	0.360%	90.00	(19)	(19)	(19)	(23)	10,266,451.33	184,800,682.00	AS2327	February 2016
16C	Lump Sum	19.9999819317%	111,528.96	41,067,564.78	65	FIX	N/A	N/A	N/A	5.047%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	53,871,215.00	AS2327	February 2016
16C	Lump Sum	19.8923485109%	11,858,193.61	12,462,163.28	35	FIX	N/A	N/A	N/A	4.791%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	18,353,397.00	AS5980	November 2016
16C	Line of Credit	50.0000004960%	153,108.29	120,933,513.10	72	FIX	N/A	N/A	N/A	4.968%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	68,737.48	145,015,453.00	AU3115	August 2016
16C	Lump Sum	50.0000004960%	855,024.96	618,642,136.11	54	FIX	N/A	N/A	N/A	5.017%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	843,947,593.00	AU3115	August 2016
16C	Lump Sum	20.0000000261%	7,650,460.99	8,028,356.92	43	FIX	N/A	N/A	N/A	4.968%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	11,259,354.00	AU3123	September 2016
16C	Lump Sum	18.4984208472%	10,972,569.06	11,669,511.37	36	FIX	N/A	N/A	N/A	4.889%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	17,717,936.00	AU3149	October 2016
16C	Lump Sum	0.9281052764%	6,789,068.18	7,197,157.14	35	FIX	N/A	N/A	N/A	4.990%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	11,093,695.00	AU3178	November 2016
16C	Lump Sum	30.0625239141%	10,890,636.16	11,395,424.98	34	FIX	N/A	N/A	N/A	5.004%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	16,635,663.00	AU3184	December 2016
16C	Lump Sum	3.6908864228%	4,994,483.95	5,319,562.12	35	FIX	N/A	N/A	N/A	4.890%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	8,043,675.00	AW1855	November 2016
16C	Lump Sum	16.1381086208%	4,561,138.59	4,800,913.81	32	FIX	N/A	N/A	N/A	4.950%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	7,529,000.00	AY2228	February 2017
16C	Lump Sum	0.4652067932%	13,405,844.65	14,058,900.33	28	FIX	N/A	N/A	N/A	5.009%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	22,428,050.00	AY2304	June 2017
16C	Lump Sum	20.8102351181%	6,977,249.04	7,279,571.88	31	FIX	N/A	N/A	N/A	4.979%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	10,678,553.00	AY4767	March 2017
16C	Line of Credit	18.1936359425%	1,693,491.84	1,278,496,428.33	82	FIX	N/A	N/A	N/A	4.790%	N/A	N/A	N/A	1.219%	0.360%	8,835.00	(19)	(19)	(19)	(23)	23,524,931.60	1,373,923,943.00	AY9547	March 2017
16C	Lump Sum	18.1936359425%	49,831.82	34,527,047.10	70	FIX	N/A	N/A	N/A	4.961%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	45,038,746.00	AY9547	March 2017
16C	Lump Sum	2.3380455680%	4,312,858.20	4,505,503.30	31	FIX	N/A	N/A	N/A	4.926%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	6,768,256.00	AZ2437	March 2017
16C	Lump Sum	6.1592038395%	4,768,071.94	4,968,221.03	30	FIX	N/A	N/A	N/A	4.890%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	7,414,649.00	AZ7262	April 2017
16C	Lump Sum	1.7090149790%	9,568,559.20	9,988,049.28	29	FIX	N/A	N/A	N/A	4.961%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	15,392,880.00	AZ7265	May 2017
16C	Line of Credit	34.9555259362%	1,662,872.70	1,273,549,065.67	82	FIX	N/A	N/A	N/A	4.790%	N/A	N/A	N/A	1.222%	0.360%	8,835.00	(19)	(19)	(19)	(23)	22,963,895.64	1,368,317,443.00	BA7340	August 2017
16C	Lump Sum	34.9555259362%	45,392.60	33,638,927.32	70	FIX	N/A	N/A	N/A	4.975%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	43,798,246.00	BA7340	August 2017
16C	Lump Sum	17.2441588511%	5,149,622.65	5,351,430.74	28	FIX	N/A	N/A	N/A	4.986%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	8,278,240.00	BA7681	June 2017
16C	Lump Sum	5.0712546627%	2,339,338.84	2,416,450.92	25	FIX	N/A	N/A	N/A	5.023%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	3,689,797.00	BB0099	September 2017
16C	Line of Credit	100%	104,459.35	79,309,348.06	110	FIX	N/A	N/A	N/A	5.489%	N/A	N/A	N/A	0.500%	0.360%	3,845.00	(19)	(19)	(19)	(23)	982,210.71	85,652,600.00	BB5610	July 2017
16C	Lump Sum	18.7028760732%	4,826,570.13	5,025,323.85	26	FIX	N/A	N/A	N/A	4.997%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	8,222,427.00	BB9557	August 2017
16C	Line of Credit	100%	445,543.41	159,460,335.60	80	FIX	N/A	N/A	N/A	4.839%	N/A	N/A	N/A	1.215%	0.360%	1,760.00	(19)	(19)	(19)	(23)	77,001.38	174,620,262.00	BC0788	July 2017
16C	Lump Sum	8.8965712357%	4,899,564.77	5,078,891.39	27	FIX	N/A	N/A	N/A	4.909%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	7,884,897.00	BC1861	August 2017
16C	Lump Sum	100%	1,140,810.47	731,440,766.29	57	FIX	N/A	N/A	N/A	4.929%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	988,620,151.00	BC8813	September 2017
16C	Line of Credit	61.6714442492%	7,433.02	2,351,119.02	65	FIX	N/A	N/A	N/A	5.057%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	2,986,100.00	BK9424	December 2018
16C	Lump Sum	61.6714442492%	1,595,752.25	508,354,990.23	38	FIX	N/A	N/A	N/A	4.920%	N/A	N/A	N/A	1.250%	0.360%	60.00	(19)	(19)	(19)	0.00	0.00	743,096,001.00	BK9424	December 2018
16C	Lump Sum	100%	2,163,027.32	222,985,044.75	22	FIX	N/A	N/A	N/A	4.988%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	344,200,093.00	BN1312	May 2019
16C	Line of Credit	100%	191,470.01	121,251,628.15	73	FIX	N/A	N/A	N/A	4.917%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	61,042.48	145,306,453.00	BN2879	August 2019
16C	Lump Sum	100%	1,608,279.72	1,052,090,405.57	43	FIX	N/A	N/A	N/A	5.007%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	1,521,287,630.00	BN2879	August 2019
16C	Line of Credit	100%	1,024,396.52	731,709,842.63	80	FIX	N/A	N/A	N/A	4.761%	N/A	N/A	N/A	1.250%	0.360%	500.00	(19)	(19)	(19)	(23)	106,134.72	781,240,640.00	BO1462	August 2019
16C	Line of Credit	100%	1,019,242.41	25,025,575.37	65	FIX	N/A	N/A	N/A	5.036%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	3,432,358.88	36,125,900.00	BO1463	August 2019
16C	Line of Credit	100%	1,562,380.06	1,108,983,485.63	82	FIX	N/A	N/A	N/A	4.775%	N/A	N/A	N/A	1.220%	0.360%	7,455.00	(19)	(19)	(19)	(23)	22,057,392.50	1,198,426,367.00	BO8365	August 2019
16C	Lump Sum	100%	44,669.68	31,976,266.35	70	FIX	N/A	N/A	N/A	4.975%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	41,799,746.00	BO8365	August 2019
16C	Line of Credit	100%	2,768,552.67	2,772,457.94	82	FIX	N/A	N/A	N/A	4.845%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	2,907,500.00	BP3726	August 2019
17	Line of Credit	100%	21,370,416.09	21,370,416.09	1	FLT	1-year LIBOR	Annually	11	4.391%	2.420%	2.420%	9.390%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,340,701.09	8,202,444.98	59,215,702.00	BN2900	September 2019
17	Modified Tenure	100%	64,080.66	64,080.66	1	FLT	1-year LIBOR	Annually	11	4.241%	2.125%	2.125%	9.241%	0.500%	0.360%	(21)	$ 200.00	$ 200.00	(20)	33,468.54	63,680.56	294,000.00	BN2900	September 2019
17	Modified Term	100%	292,306.01	292,306.01	1	FLT	1-year LIBOR	Annually	11	4.750%	2.798%	2.798%	9.749%	0.500%	0.360%	(21)	9,900.24	9,900.24	183	249,023.62	448,074.99	1,883,000.00	BN2900	September 2019
17	Tenure	100%	118,946.78	118,946.78	1	FLT	1-year LIBOR	Annually	11	5.292%	3.347%	3.347%	10.292%	0.500%	0.360%	(21)	5,133.72	5,133.72	(20)	0.00	0.00	845,000.00	BN2900	September 2019

Group or Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency (4)	Approximate Weighted Average Next Rate Reset Month (5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin (11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
17	Term	100%	$ 119,694.46	$ 119,694.46	1	FLT	1-year LIBOR	Annually	11	4.474%	2.462%	2.462%	9.473%	0.500%	0.360%	(21)	$ 2,317.78	$ 2,317.78	246	$ 0.00	$ 0.00	$ 858,000.00	BN2900	September 2019
18	Line of Credit	70.1769075500%	9,337,264.63	9,852,539.30	10	FLT	1-year LIBOR	Annually	3	5.224%	2.174%	2.174%	10.228%	0.500%	0.360%	(21)	(19)	(19)	(19)	892,815.42	5,225,989.64	29,742,300.00	BE5587	December 2018
18	Modified Tenure	70.1769075500%	420,423.43	449,085.82	11	FLT	1-year LIBOR	Annually	3	4.966%	1.946%	1.946%	9.970%	0.500%	0.360%	(21)	3,050.00	3,050.00	(20)	262,173.63	351,715.32	2,258,650.00	BE5587	December 2018
18	Modified Term	70.1769075500%	329,387.69	390,991.46	10	FLT	1-year LIBOR	Annually	4	4.938%	1.883%	1.883%	9.942%	0.500%	0.360%	(21)	6,260.00	6,260.00	73	205,883.79	423,883.43	2,379,000.00	BE5587	December 2018
18	Tenure	70.1769075500%	180,049.65	198,841.22	11	FLT	1-year LIBOR	Annually	3	4.531%	1.500%	1.500%	9.535%	0.500%	0.360%	(21)	2,163.24	2,163.24	(20)	0.00	0.00	815,000.00	BE5587	December 2018
18	Line of Credit	100%	8,389,697.11	8,718,241.24	11	FLT	1-year LIBOR	Annually	3	5.009%	2.036%	2.036%	10.010%	0.500%	0.360%	(21)	(19)	(19)	(19)	868,007.99	3,968,989.90	25,054,250.00	BE5588	November 2018
18	Modified Tenure	100%	66,276.59	75,951.46	11	FLT	1-year LIBOR	Annually	3	4.926%	1.907%	1.907%	9.927%	0.500%	0.360%	(21)	1,000.00	1,000.00	(20)	102,429.26	107,493.18	634,000.00	BE5588	November 2018
18	Modified Term	100%	123,312.04	190,051.68	11	FLT	1-year LIBOR	Annually	3	5.104%	2.127%	2.127%	10.105%	0.500%	0.360%	(21)	6,612.58	6,612.58	89	49,683.87	79,042.89	1,464,000.00	BE5588	November 2018
18	Term	100%	297,630.39	313,664.54	11	FLT	1-year LIBOR	Annually	3	4.794%	1.875%	1.875%	9.794%	0.500%	0.360%	(21)	1,431.42	1,431.42	49	0.00	0.00	679,650.00	BE5588	November 2018
18	Line of Credit	47.3918229019%	20,875,689.66	21,213,102.62	5	FLT	1-year LIBOR	Annually	8	4.540%	1.758%	1.758%	9.540%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,192,084.64	8,030,488.22	54,547,997.00	BK5116	May 2019
18	Modified Tenure	47.3918229019%	22,872.48	24,903.69	6	FLT	1-year LIBOR	Annually	8	4.466%	1.625%	1.625%	9.466%	0.500%	0.360%	(21)	650.00	650.00	(20)	58,446.06	59,912.38	230,000.00	BK5116	May 2019
18	Modified Term	47.3918229019%	54,561.39	56,269.04	5	FLT	1-year LIBOR	Annually	9	4.481%	1.724%	1.724%	9.481%	0.500%	0.360%	(21)	1,700.06	2,199.98	12	86,010.86	205,053.47	430,000.00	BK5116	May 2019
18	Term	47.3918229019%	189,027.07	194,593.23	5	FLT	1-year LIBOR	Annually	9	4.876%	2.125%	2.125%	9.876%	0.500%	0.360%	(21)	1,660.67	1,660.67	115	0.00	0.00	708,000.00	BK5116	May 2019
18	Line of Credit	100%	15,301,463.72	15,542,739.18	5	FLT	1-year LIBOR	Annually	9	4.722%	1.961%	1.961%	9.722%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,967,191.20	6,941,870.05	42,844,897.00	BN1304	May 2019
18	Modified Tenure	100%	57,483.46	91,702.21	6	FLT	1-year LIBOR	Annually	8	4.966%	2.125%	2.125%	9.966%	0.500%	0.360%	(21)	700.00	700.00	(20)	36,463.12	48,178.24	366,000.00	BN1304	May 2019
18	Modified Term	100%	106,679.34	128,195.23	5	FLT	1-year LIBOR	Annually	9	4.413%	1.651%	1.651%	9.412%	0.500%	0.360%	(21)	5,248.00	5,248.00	134	57,231.44	69,840.18	890,000.00	BN1304	May 2019
19	Line of Credit	100%	4,668,702.19	190,157,252.47	33	FLT	1-year LIBOR	Annually	6	5.567%	2.764%	2.764%	9.321%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	44,037,043.03	332,206,335.00	BN2887	August 2019
19	Modified Tenure	100%	277,195.98	26,448,771.03	36	FLT	1-year LIBOR	Annually	6	5.529%	2.716%	2.716%	9.142%	1.250%	0.360%	(21)	175,224.11	175,224.11	(20)	(23)	19,407,647.55	88,057,600.00	BN2887	August 2019
19	Modified Term	100%	265,796.26	25,763,674.87	35	FLT	1-year LIBOR	Annually	6	5.552%	2.778%	2.778%	9.264%	1.250%	0.360%	(21)	221,808.83	223,405.06	85	(23)	17,473,712.58	74,182,590.00	BN2887	August 2019
19	Line of Credit	100%	7,060,601.00	1,545,993,769.22	32	FLT	1-year LIBOR	Annually	6	5.576%	2.760%	2.760%	10.576%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	26,565,355.65	2,329,213,347.00	BN2895	September 2019
19	Line of Credit	100%	4,981,727.04	403,970,529.75	31	FLT	1-year LIBOR	Annually	6	5.599%	2.797%	2.797%	10.599%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	53,174,322.26	688,795,565.00	BN2902	September 2019
19	Modified Tenure	100%	563,788.16	48,117,201.00	35	FLT	1-year LIBOR	Annually	7	5.470%	2.680%	2.680%	10.470%	1.250%	0.360%	(21)	0.00	355,891.30	(20)	(23)	25,439,729.56	147,728,500.00	BN2902	September 2019
19	Modified Term	100%	1,117,024.74	78,818,959.22	34	FLT	1-year LIBOR	Annually	6	5.582%	2.789%	2.789%	10.582%	1.250%	0.360%	(21)	945.35	879,392.90	97	(23)	26,633,513.13	191,668,740.00	BN2902	September 2019
19	Tenure	100%	405,546.02	35,427,530.03	35	FLT	1-year LIBOR	Annually	6	5.621%	2.783%	2.783%	10.621%	1.250%	0.360%	(21)	0.00	355,980.84	(20)	0.00	0.00	109,545,550.00	BN2902	September 2019
19	Term	100%	322,281.04	24,120,061.39	34	FLT	1-year LIBOR	Annually	6	5.629%	2.814%	2.814%	10.629%	1.250%	0.360%	(21)	0.00	295,457.95	116	0.00	0.00	57,748,700.00	BN2902	September 2019
19	Line of Credit	100%	7,422,792.37	1,676,964,483.98	47	FLT	1-year LIBOR	Annually	7	5.409%	2.676%	2.676%	8.625%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	337,600,841.24	2,776,592,188.00	BP3725	August 2019
19	Modified Tenure	100%	239,170.42	25,202,217.28	49	FLT	1-year LIBOR	Annually	6	5.321%	2.547%	2.547%	8.458%	1.250%	0.360%	(21)	114,443.95	134,399.24	(20)	(23)	9,406,778.39	64,635,300.00	BP3725	August 2019
19	Modified Term	100%	629,224.00	63,769,067.00	49	FLT	1-year LIBOR	Annually	7	5.254%	2.555%	2.555%	8.470%	1.250%	0.360%	(21)	381,486.41	481,537.49	59	(23)	15,007,231.03	132,861,000.00	BP3725	August 2019
19	Tenure	100%	227,693.23	23,871,721.75	49	FLT	1-year LIBOR	Annually	7	5.410%	2.632%	2.632%	8.519%	1.250%	0.360%	(21)	167,866.76	194,049.69	(20)	0.00	0.00	65,892,100.00	BP3725	August 2019
19	Term	100%	79,920.92	9,903,693.08	48	FLT	1-year LIBOR	Annually	6	5.372%	2.614%	2.614%	8.548%	1.250%	0.360%	(21)	68,179.16	76,566.72	87	0.00	0.00	18,879,500.00	BP3725	August 2019

(1) The information in this Exhibit A is provided by the Sponsor as of September 1, 2019. It is based on information regarding the HECM MBS, the related Participations and the HECMs related to the Participations underlying the Ginnie Mae 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 September 1, 2019. 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 September 1, 2019.

(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 September 1, 2019.

(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 October 2019.

(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 September 1, 2019.

(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 September 1, 2019.

(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 September 1, 2019.

(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 September 1, 2019.

(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 September 1, 2019. 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 September 1, 2019. 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 September 1, 2019.

(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 have 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 through 15, 17, 18 and 19 and Subgroup 16C Trust Assets will differ from the approximate weighted averages shown above, perhaps significantly. *See "The Trust Assets — The Participations" in this Supplement.*

Exhibit B

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

Exhibit C

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

Exhibit D

Underlying Certificates

Trust Asset 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)
16A	Ginnie Mae	2013-H12	A	May 30, 2013	38375B2B7	3.5%	FIX/HZ	January 2063	HPT	$158,039,764	0.34917869	N/A	$14,187,047	25.7085704076%	4.789%	81
16B	Ginnie Mae	2017-H14	HA	June 30, 2017	38376R5L6	3.0	FIX/HZ	June 2067	HPT	45,839,205	0.72362391	N/A	2,532,683	7.6353854741%	4.930%	37

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

(2) Underlying Certificate Factor is as of September 2019.

(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 September 1, 2019, instead of the truncated balance from the Ginnie Mae website.

(4) Based on information as of the first Business Day of September 2019.

Updated Exhibit A

Assumed Characteristics of the HECMs and the Participations Underlying the Subgroup 16A Trust Asset(1)

Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months) (15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
16A	Line of Credit	100%	$ 5,663,146.81	$ 6,336,640.50	82	FIX	N/A	N/A	N/A	4.725%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	(22)	$ 29,952.43	$ 6,860,500.00	767617	December 2012
16A	Line of Credit	100%	5,689,947.17	6,393,172.83	82	FIX	N/A	N/A	N/A	4.771%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	(22)	15,787.64	6,819,000.00	767618	December 2012
16A	Line of Credit	100%	6,941,792.18	7,741,931.06	81	FIX	N/A	N/A	N/A	4.834%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	(22)	43,644.80	8,355,000.00	767619	December 2012
16A	Line of Credit	100%	5,687,106.51	6,372,818.72	81	FIX	N/A	N/A	N/A	4.711%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	(21)	(21)	6,975,000.00	767620	December 2012
16A	Line of Credit	100%	4,788,406.43	5,371,077.16	81	FIX	N/A	N/A	N/A	4.817%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	(22)	4.29	6,065,500.00	767622	January 2013
16A	Line of Credit	100%	4,385,168.46	4,927,934.61	81	FIX	N/A	N/A	N/A	4.853%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	(21)	(21)	5,303,175.00	767624	January 2013
16A	Line of Credit	100%	6,338,650.40	7,115,060.39	80	FIX	N/A	N/A	N/A	4.711%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	(22)	116,640.34	7,949,900.00	767625	January 2013
16A	Line of Credit	100%	16,002,337.70	17,881,327.00	81	FIX	N/A	N/A	N/A	4.831%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	(22)	360.09	18,907,500.00	AC0933	January 2013

(1) The information in this Updated Exhibit A is provided by the Sponsor as of September 1, 2019. It is based on information regarding the HECM MBS, the related Participations and the HECMs related to the Participations underlying the Group 16A Trust Asset. 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 September 1, 2019. The information shown in this Updated Exhibit A is for 100% of the relevant pool; however the Group 16A Trust Asset 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 September 1, 2019.

(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 September 1, 2019.

(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 October 2019.

(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 September 1, 2019.

(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 September 1, 2019.

(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 September 1, 2019.

(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 September 1, 2019.

(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 September 1, 2019. 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 September 1, 2019. 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 September 1, 2019.

(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) These HECMs do not have a flat Monthly Servicing Fee in addition to the Servicing Fee Margin.

(21) The Lines of Credit related to these HECMs are fully drawn.

(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 Subgroup 16A Trust Asset will differ from the approximate weighted averages shown above, perhaps significantly. *See "The Trust Assets — The Participations" in this Supplement.*

Updated Exhibit A

Assumed Characteristics of the HECMs and the Participations Underlying the Subgroup 16B Trust Asset(1)

Subgroup	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months) (15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
16B	Line of Credit	14.06945731610%	$ 243,805.85	$ 276,854.94	93	FIX	N/A	N/A	N/A	4.719%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	(21)	$ 0.09	$ 286,000.00	756724	February 2012
16B	Line of Credit	7.14842323310%	506,061.81	569,164.71	88	FIX	N/A	N/A	N/A	4.691%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	(21)	19,927.91	610,000.00	766519	June 2012
16B	Line of Credit	49.97886721460%	9,102,704.47	10,094,517.77	77	FIX	N/A	N/A	N/A	4.667%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	(21)	40.95	10,823,600.00	791970	May 2013
16B	Lump Sum	35.37570554230%	1,595,550.99	1,682,690.40	35	FIX	N/A	N/A	N/A	4.840%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	$0.00	0.00	3,094,500.00	AM0120	November 2016
16B	Lump Sum	58.84443380330%	4,567,247.48	4,856,017.49	35	FIX	N/A	N/A	N/A	4.964%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	0.00	0.00	6,974,700.00	AU3169	November 2016
16B	Lump Sum	100%	9,487,883.37	9,953,352.34	29	FIX	N/A	N/A	N/A	5.011%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	0.00	0.00	16,005,654.00	AY2278	May 2017
16B	Lump Sum	100%	4,021,115.80	4,210,074.00	34	FIX	N/A	N/A	N/A	4.973%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	0.00	0.00	6,489,000.00	AY4750	January 2017
16B	Lump Sum	100%	1,612,562.22	1,674,701.41	29	FIX	N/A	N/A	N/A	4.834%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	0.00	0.00	2,526,915.00	AY4808	May 2017
16B	Lump Sum	100%	10,187,879.59	10,604,579.94	29	FIX	N/A	N/A	N/A	4.967%	N/A	N/A	N/A	1.250%	0.360%	(20)	(19)	(19)	(19)	0.00	0.00	16,449,878.00	BA7678	June 2017

(1) The information in this Updated Exhibit A is provided by the Sponsor as of September 1, 2019. It is based on information regarding the HECM MBS, the related Participations and the HECMs related to the Participations underlying the Group 16B Trust Asset. 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 September 1, 2019. The information shown in this Updated Exhibit A is for 100% of the relevant pool; however the Group 16B Trust Asset 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 September 1, 2019.

(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 September 1, 2019.

(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 October 2019.

(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 September 1, 2019.

(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 September 1, 2019.

(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 September 1, 2019.

(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 September 1, 2019.

(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 September 1, 2019. 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 September 1, 2019. 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 September 1, 2019.

(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) These HECMs do not have a flat Monthly Servicing Fee in addition to the Servicing Fee Margin.

(21) 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 Subgroup 16B Trust Asset will differ from the approximate weighted averages shown above, perhaps significantly. *See "The Trust Assets — The Participations" in this Supplement.*

$735,334,186

Government National Mortgage Association

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OFFERING CIRCULAR SUPPLEMENT
September 24, 2019

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