

\$2,243,083,987
Government National Mortgage Association

GINNIE MAE®

**Guaranteed REMIC Pass-Through Securities
and MX Securities**

Ginnie Mae REMIC Trust 2020-007

The Securities

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

The Ginnie Mae Guaranty

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

The Trust and its Assets

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

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

See “Risk Factors” beginning on page S-14 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 January 30, 2020.

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

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

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 1						
BH(1)	\$ 1,541,113	3.00%	PAC/AD	FIX	38382DAA7	January 2050
BI	28,515,893	4.00	NTL(PT)	FIX/IO	38382DAB5	January 2050
BK(1)	101,199,784	3.00	PAC/AD	FIX	38382DAC3	November 2049
ZB(1)	11,322,675	3.00	SUP	FIX/Z	38382DAD1	January 2050
Security Group 2						
CA(1)	147,235,227	2.50	PAC	FIX	38382DAE9	November 2049
CF(1)	10,490,153	(5)	SUP	FLT/DLY	38382DAF6	January 2050
CI	48,702,198	3.50	NTL(PT)	FIX/IO	38382DAG4	January 2050
CL(1)	2,242,161	2.50	PAC	FIX	38382DAH2	January 2050
CS(1)	7,343,108	(5)	SUP	INV/DLY	38382DAJ8	January 2050
DA(1)	63,863,953	2.50	PAC I	FIX	38382DAK5	November 2049
DI	21,123,227	3.50	NTL(PT)	FIX/IO	38382DAL3	January 2050
DL(1)	972,547	2.50	PAC I	FIX	38382DAM1	January 2050
EA(1)	35,386,048	2.50	PAC/AD	FIX	38382DAN9	November 2049
EB(1)	142,121,278	2.50	PAC/AD	FIX	38382DAP4	November 2049
EI	51,488,709	3.50	NTL(PAC/AD)	FIX/IO	38382DAQ2	January 2050
EL(1)	538,874	2.50	PAC/AD	FIX	38382DAR0	January 2050
EY(1)	2,164,283	2.50	PAC/AD	FIX	38382DAS8	January 2050
EZ	18,899,082	3.50	SUP	FIX/Z	38382DAT6	January 2050
HA	7,644,000	2.50	SUP/AD	FIX	38382DAU3	January 2050
HD	1,448,000	2.50	PAC II	FIX	38382DAV1	January 2050
TC(1)	3,147,045	(5)	SUP	INV/DLY	38382DAW9	January 2050
ZH	2,796	2.50	SUP	FIX/Z	38382DAW7	January 2050
Security Group 3						
A(1)	214,285,714	2.50	SEQ	FIX	38382DAY5	April 2033
AL	500,000,000	2.50	SEQ	FIX	38382DAZ2	January 2050
Security Group 4						
BF	16,686,252	(5)	PT	FLT	38382DBA6	January 2050
BL(1)	1,131,000	2.50	PAC/AD	FIX	38382DBB4	January 2050
BP(1)	74,214,000	2.50	PAC/AD	FIX	38382DBC2	November 2049
BS	16,686,252	(5)	NTL(PT)	INV/IO	38382DBD0	January 2050
BZ	8,086,260	3.50	SUP	FIX/Z	38382DBE8	January 2050
IB(1)	18,836,250	4.00	NTL(PAC/AD)	FIX/IO	38382DBF5	January 2050
Security Group 5						
EF	27,877,332	(5)	SC/PT	FLT	38382DBG3	October 2049
ES	27,877,332	(5)	NTL(SC/PT)	INV/IO	38382DBH1	October 2049
FE	16,255,264	(5)	SC/PT	FLT	38382DBJ7	June 2049
SE	16,255,264	(5)	NTL(SC/PT)	INV/IO	38382DBK4	June 2049
Security Group 6						
AB(1)	121,250,000	2.50	SEQ/AD	FIX	38382DBL2	December 2048
AZ(1)	3,750,000	2.50	SEQ	FIX/Z	38382DBM0	January 2050
Security Group 7						
KE	62,506,252	2.50	PT	FIX	38382DBN8	January 2050
KI	17,858,929	3.50	NTL(PT)	FIX/IO	38382DBP3	January 2050
Security Group 8						
IK	10,803,000	3.50	NTL(PAC/AD)	FIX/IO	38382DBQ1	January 2050
KM(1)	53,886,000	3.00	PAC II/AD	FIX	38382DBR9	January 2050
KP(1)	21,735,000	3.00	PAC I/AD	FIX	38382DBS7	January 2050
KZ	16,991,548	3.50	SUP	FIX/Z	38382DBT5	January 2050
Security Group 9						
HB	23,217,000	2.25	PAC/AD	FIX	38382DBU2	January 2050
HI	10,177,858	4.00	NTL(PAC/AD)	FIX/IO	38382DBV0	January 2050
HY	46,676	2.25	PAC/AD	FIX	38382DBW8	January 2050
HZ	6,185,233	4.00	SUP	FIX/Z	38382DBX6	January 2050

(Cover continued on next page)

Credit Suisse

Great Pacific Securities

The date of this Offering Circular Supplement is January 24, 2020.

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 10						
GA	\$140,000,000	3.00%	PT	FIX	38382DBY4	January 2050
GI	35,000,000	4.00	NTL(PT)	FIX/IO	38382DBZ1	January 2050
LA(1)	30,000,000	2.50	PAC	FIX	38382DCA5	July 2049
LF	44,569,945	(5)	PT	FLT	38382DCB3	January 2050
LS(1)	44,569,945	(5)	NTL(PT)	INV/IO	38382DCC1	January 2050
MJ(1)	30,000,000	2.50	PAC	FIX	38382DCD9	August 2049
NW(1)	1,405,000	2.50	PAC	FIX	38382DCE7	January 2050
NY(1)	1,230,000	2.50	PAC	FIX	38382DCF4	January 2050
UF(1)	2,907,312	(5)	SUP/AD	FLT/DLY	38382DCG2	January 2050
UL	500,000	2.25	SUP/AD	FIX	38382DCH0	January 2050
UM	4,831,618	2.50	SUP/AD	FIX	38382DCJ6	January 2050
UN	500,000	2.75	SUP/AD	FIX	38382DCK3	January 2050
US(1)	2,907,313	(5)	SUP/AD	INV/DLY	38382DCL1	January 2050
UZ	1,000	2.50	SUP	FIX/Z	38382DCM9	January 2050
ZU	1,000	2.50	SUP	FIX/Z	38382DCN7	January 2050
Security Group 11						
FM	71,341,186	(5)	PT	FLT	38382DCP2	January 2050
FN	25,620,739	(5)	PT	FLT	38382DCQ0	January 2050
GK	7,689,000	2.50	PAC II/AD	FIX	38382DCR8	January 2050
GU	7,643,752	2.50	SUP/AD	FIX	38382DCS6	January 2050
GZ	1,000	2.50	PAC II	FIX/Z	38382DCT4	January 2050
KA	47,664,293	2.50	PAC I	FIX	38382DCU1	July 2048
KB	81,000,000	2.50	PAC I	FIX	38382DCV9	November 2049
KG	5,062,000	2.50	PAC II/AD	FIX	38382DCW7	January 2050
KU	5,032,291	2.50	SUP/AD	FIX	38382DCX5	January 2050
KW(1)	1,109,000	2.50	PAC I	FIX	38382DCY3	January 2050
KY(1)	6,398,880	2.50	PAC I	FIX	38382DCZ0	January 2050
SG(1)	25,620,739	(5)	NTL(PT)	INV/IO	38382DDA4	January 2050
SM(1)	44,604,357	(5)	NTL(PT)	INV/IO	38382ddb2	January 2050
SN(1)	26,736,829	(5)	NTL(PT)	INV/IO	38382DDC0	January 2050
ZD	1,000	2.50	PAC II	FIX/Z	38382DDDB8	January 2050
ZG	1,000	2.50	SUP	FIX/Z	38382DDE6	January 2050
ZK	1,000	2.50	SUP	FIX/Z	38382DDF3	January 2050
Residual						
R6	0	0.00	NPR	NPR	38382DDG1	January 2050
RR	0	0.00	NPR	NPR	38382DDH9	January 2050

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

AVAILABLE INFORMATION

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

- this Offering Circular Supplement (this “Supplement”),
- the Base Offering Circular and
- in the case of the Group 5 securities, each disclosure document relating to the Underlying Certificates (the “Underlying Certificate Disclosure Documents”).

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

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

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

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TERMS SHEET

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

Sponsor: Credit Suisse Securities (USA) LLC

Co-Sponsor: Great Pacific Securities

Trustee: Wells Fargo Bank, N.A.

Tax Administrator: The Trustee

Closing Date: January 30, 2020

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 February 2020.

Trust Assets:

<u>Trust Asset Group or Subgroup⁽¹⁾</u>	<u>Trust Asset Type</u>	<u>Certificate Rate</u>	<u>Original Term to Maturity (in years)</u>
1	Ginnie Mae II	4.0%	30
2A	Ginnie Mae II	3.5%	30
2B	Ginnie Mae II	3.5%	30
2C	Ginnie Mae II	3.5%	30
3	Ginnie Mae II	2.5%	30
4	Ginnie Mae II	4.0%	30
5A	Underlying Certificate	(2)	(2)
5B	Underlying Certificate	(2)	(2)
6	Ginnie Mae II	2.5%	30
7	Ginnie Mae II	3.5%	30
8	Ginnie Mae II	3.5%	30
9	Ginnie Mae II	4.0%	30
10A	Ginnie Mae II	4.0%	30
10B	Ginnie Mae II	4.0%	30
10C	Ginnie Mae II	4.0%	30
11A	Ginnie Mae II	4.0%	30
11B	Ginnie Mae II	4.0%	30
11C	Ginnie Mae II	4.0%	30
11D	Ginnie Mae II	4.0%	30
11E	Ginnie Mae II	4.0%	30
11F	Ginnie Mae II	4.0%	30

⁽¹⁾ The Group 2, 5, 10 and 11 Trust Assets consist of subgroups (each, a “Subgroup”).

⁽²⁾ Certain information regarding the Underlying Certificates is set forth in Exhibit A to this Supplement.

Security Groups: This series of Securities consists of multiple Security Groups (each, a “Group”), as shown on the front cover of this Supplement and on Schedule I to this Supplement. Except in the case of certain MX Classes in Groups 3, 6, 10 and 11, payments on each Group will be based solely on payments on the Trust Asset Group with the same numerical designation.

Assumed Characteristics of the Mortgage Loans Underlying the Group 1, 2, 3, 4, 6, 7, 8, 9, 10 and 11 Trust Assets⁽¹⁾:

<u>Principal Balance</u>	<u>Weighted Average Remaining Term to Maturity (in months)</u>	<u>Weighted Average Loan Age (in months)</u>	<u>Weighted Average Mortgage Rate⁽²⁾</u>
Group 1 Trust Assets			
\$114,063,572	356	2	4.390%
Subgroup 2A Trust Assets			
\$170,457,694	357	2	3.926%
Subgroup 2B Trust Assets			
\$73,931,296	356	2	3.942%
Subgroup 2C Trust Assets			
\$199,109,565	355	2	3.961%
Group 3 Trust Assets			
\$714,285,714	359	0	3.000%
Group 4 Trust Assets			
\$100,117,512	355	4	4.495%
Group 6 Trust Assets			
\$125,000,000	359	0	3.000%
Group 7 Trust Assets			
\$62,506,252	331	25	3.876%
Group 8 Trust Assets			
\$92,612,548(3)	348	9	3.993%
Group 9 Trust Assets			
\$29,448,909(3)	359	1	4.517%
Subgroup 10A Trust Assets			
\$59,580,188	356	4	4.420%
Subgroup 10B Trust Assets			
\$59,273,000	355	5	4.477%
Subgroup 10C Trust Assets			
\$140,000,000	356	2	4.500%
Subgroup 11A Trust Assets			
\$83,824,954	357	3	4.480%
Subgroup 11B Trust Assets			
\$37,696,722	357	3	4.480%
Subgroup 11C Trust Assets			
\$34,388,324	357	3	4.480%
Subgroup 11D Trust Assets			
\$35,120,000	357	3	4.480%

<u>Principal Balance</u>	<u>Weighted Average Remaining Term to Maturity (in months)</u>	<u>Weighted Average Loan Age (in months)</u>	<u>Weighted Average Mortgage Rate⁽²⁾</u>
Subgroup 11E Trust Assets			
\$33,601,491	357	3	4.480%
Subgroup 11F Trust Assets			
\$33,933,650	357	3	4.480%

⁽¹⁾ As of January 1, 2020.

⁽²⁾ The Mortgage Loans underlying the Group 1, 2, 3, 4, 6, 7, 8, 9, 10 and 11 Trust Assets may bear interest at rates ranging from 0.25% to 1.50% per annum above the related Certificate Rate.

⁽³⁾ More than 10% of the Mortgage Loans underlying the Group 8 and 9 Trust Assets may be higher balance Mortgage Loans. See “Risk Factors” in this Supplement.

The actual remaining terms to maturity, loan ages and Mortgage Rates of many of the Mortgage Loans underlying the Group 1, 2, 3, 4, 6, 7, 8, 9, 10 and 11 Trust Assets will differ from the weighted averages shown above, perhaps significantly. See “The Trust Assets — The Mortgage Loans” in this Supplement.

Characteristics of the Mortgage Loans Underlying the Group 5 Trust Assets: See Exhibit A to this Supplement for certain information regarding the characteristics of the Mortgage Loans included in the related Underlying Trusts.

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

Modification and Exchange: If you own exchangeable Securities you will be able, upon notice and payment of an exchange fee, to exchange them for a proportionate interest in the related Securities shown on Schedule I to this Supplement. See “Description of the Securities — Modification and Exchange” in this Supplement.

Increased Minimum Denomination Classes: Each Class that constitutes an Interest Only or Inverse Floating Rate Class. See “Description of the Securities — Form of Securities” in this Supplement.

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

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

<u>Class</u>	<u>Interest Rate Formula(1)</u>	<u>Initial Interest Rate(2)</u>	<u>Minimum Rate</u>	<u>Maximum Rate</u>	<u>Delay (in days)</u>	<u>LIBOR for Minimum Interest Rate</u>
Security Group 2						
CF	LIBOR + 1.00%	2.67700000%	1.00%	5.00000000%	19	0.00%
CS	4.64285688% – (LIBOR × 1.42857135)	2.24714272%	0.00%	4.64285688%	19	3.25%
TC	13.33333333% – (LIBOR × 3.33333334)	2.50000000%	0.00%	2.50000000%	19	4.00%
Security Group 4						
BF	LIBOR + 0.45%	2.23100000%	0.45%	6.50000000%	0	0.00%
BS	6.05% – LIBOR	4.26900000%	0.00%	6.05000000%	0	6.05%
Security Group 5						
EF	LIBOR + 0.45%	2.12600000%	0.45%	6.50000000%	0	0.00%
ES	6.05% – LIBOR	4.37400000%	0.00%	6.05000000%	0	6.05%
FE	LIBOR + 0.45%	2.12600000%	0.45%	6.50000000%	0	0.00%
SE	6.05% – LIBOR	4.37400000%	0.00%	6.05000000%	0	6.05%
Security Group 10						
LF	LIBOR + 0.45%	2.12600000%	0.45%	6.50000000%	0	0.00%
LS	6.05% – LIBOR	4.37400000%	0.00%	6.05000000%	0	6.05%
UF	LIBOR + 1.00%	2.67600000%	1.00%	5.00000000%	19	0.00%
US	4.00% – LIBOR	2.32400000%	0.00%	4.00000000%	19	4.00%
Security Group 11						
FM	LIBOR + 0.45%	2.12600000%	0.45%	6.50000000%	0	0.00%
FN	LIBOR + 0.45%	2.12600000%	0.45%	6.50000000%	0	0.00%
SG	6.05% – LIBOR	4.37400000%	0.00%	6.05000000%	0	6.05%
SK	6.05% – LIBOR	4.37400000%	0.00%	6.05000000%	0	6.05%
SM	6.05% – LIBOR	4.37400000%	0.00%	6.05000000%	0	6.05%
SN	6.05% – LIBOR	4.37400000%	0.00%	6.05000000%	0	6.05%
Security Groups 10 and 11						
S	6.05% – LIBOR	4.37400000%	0.00%	6.05000000%	0	6.05%

- (1) LIBOR will be established on the basis of the ICE LIBOR method, as described under “Description of the Securities — Interest Distributions — Floating Rate and Inverse Floating Rate Classes” in this Supplement.
- (2) The initial Interest Rate will be in effect during the first Accrual Period; the Interest Rate will adjust monthly thereafter.

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

SECURITY GROUP 1

The Group 1 Principal Distribution Amount and the ZB Accrual Amount will be allocated in the following order of priority:

1. Sequentially, to BK and BH, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
2. To ZB, until retired
3. Sequentially, to BK and BH, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 2

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

- The ZH Accrual Amount to HA, until retired, and then to ZH
- The Subgroup 2A Principal Distribution Amount in the following order of priority:
 1. Sequentially, to CA and CL, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. Concurrently, to CF, CS and TC, pro rata, until retired
 3. Sequentially, to CA and CL, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
- The Subgroup 2B Principal Distribution Amount in the following order of priority:
 1. Sequentially, to DA and DL, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. To HD, until reduced to its Scheduled Principal Balance for that Distribution Date
 3. Sequentially, to HA and ZH, in that order, until retired
 4. To HD, without regard to its Scheduled Principal Balance, until retired
 5. Sequentially, to DA and DL, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
- The Subgroup 2C Principal Distribution Amount and the EZ Accrual Amount in the following order of priority:
 1. To EA, EB, EL and EY, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date, concurrently, as follows:
 - a. 19.9349790323%, sequentially, to EA and EL, in that order, while outstanding
 - b. 80.0650209677%, sequentially, to EB and EY, in that order, while outstanding
 2. To EZ, until retired
 3. To EA, EB, EL and EY, in the same manner and order of priority as described in step 1, but without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 3

The Group 3 Principal Distribution Amount will be allocated, sequentially, to A and AL, in that order, until retired

SECURITY GROUP 4

The Group 4 Principal Distribution Amount and the BZ Accrual Amount will be allocated as follows:

- The BZ Accrual Amount, sequentially, to BP and BL, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date, and then to BZ

- The Group 4 Principal Distribution Amount, concurrently, as follows:

1. 16.6666666667% to BF, until retired
2. 83.3333333333% in the following order of priority:
 - a. Sequentially, to BP and BL, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 - b. To BZ, until retired
 - c. Sequentially, to BP and BL, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 5

The Group 5 Principal Distribution Amount will be allocated as follows:

- The Subgroup 5A Principal Distribution Amount to FE, until retired
- The Subgroup 5B Principal Distribution Amount to EF, until retired

SECURITY GROUP 6

The Group 6 Principal Distribution Amount and the AZ Accrual Amount will be allocated, sequentially, to AB and AZ, in that order, until retired

SECURITY GROUP 7

The Group 7 Principal Distribution Amount will be allocated to KE, until retired

SECURITY GROUP 8

The Group 8 Principal Distribution Amount and the KZ Accrual Amount will be allocated in the following order of priority:

1. To KM and KP, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date, sequentially, as follows:
 - a. To KP, until reduced to its Scheduled Principal Balance for that Distribution Date
 - b. To KM, while outstanding
 - c. To KP, without regard to its Scheduled Principal Balance, while outstanding
2. To KZ, until retired
3. To KM and KP, in the same manner and order of priority as in step 1 above, but without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 9

The Group 9 Principal Distribution Amount and the HZ Accrual Amount will be allocated in the following order of priority:

1. Sequentially, to HB and HY, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date

2. To HZ, until retired
3. Sequentially, to HB and HY, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 10

The Group 10 Principal Distribution Amount, the UZ Accrual Amount and the ZU Accrual Amount will be allocated as follows:

- The UZ Accrual Amount, concurrently, to UL, UM and UN, pro rata, until retired, and then to UZ
- The ZU Accrual Amount, concurrently, to UF and US, pro rata, until retired, and then to ZU
- The Subgroup 10A Principal Distribution Amount, concurrently, as follows:
 1. 37.4999991608% to LF, until retired
 2. 62.5000008392% in the following order of priority:
 - a. Sequentially, to LA and NW, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 - b. Concurrently, to UL, UM and UN, pro rata, until retired
 - c. To UZ, until retired
 - d. Sequentially, to LA and NW, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
- The Subgroup 10B Principal Distribution Amount, concurrently, as follows:
 1. 37.5% to LF, until retired
 2. 62.5% in the following order of priority:
 - a. Sequentially, to MJ and NY, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 - b. Concurrently, to UF and US, pro rata, until retired
 - c. To ZU, until retired
 - d. Sequentially, to MJ and NY, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
- The Subgroup 10C Principal Distribution Amount to GA, until retired

SECURITY GROUP 11

The Group 11 Principal Distribution Amount, the GZ Accrual Amount, the ZD Accrual Amount, the ZG Accrual Amount and the ZK Accrual Amount will be allocated as follows:

- The GZ Accrual Amount to GK, until retired, and then to GZ
- The ZD Accrual Amount to KG, until retired, and then to ZD
- The ZG Accrual Amount to GU, until retired, and then to ZG
- The ZK Accrual Amount to KU, until retired, and then to ZK

- 37.4999991053% of the Subgroup 11A Principal Distribution Amount, 37.4999980104% of the Subgroup 11B Principal Distribution Amount, 37.5% of the Subgroup 11D Principal Distribution Amount and 37.4999996280% of the Subgroup 11E Principal Distribution Amount to FM, until retired
- 37.4999985460% of the Subgroup 11C Principal Distribution Amount and 37.4999977898% of the Subgroup 11F Principal Distribution Amount to FN, until retired
- The remainder of the Subgroup 11A Principal Distribution Amount, the remainder of the Subgroup 11B Principal Distribution Amount and the remainder of the Subgroup 11C Principal Distribution Amount in the following order of priority:
 1. Sequentially, to KB and KW, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. Sequentially, to GK and GZ, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 3. Sequentially, to GU and ZG, in that order, until retired
 4. Sequentially, to GK and GZ, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
 5. Sequentially, to KB and KW, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
- The remainder of the Subgroup 11D Principal Distribution Amount, the remainder of the Subgroup 11E Principal Distribution Amount and the remainder of the Subgroup 11F Principal Distribution Amount in the following order of priority:
 1. Sequentially, to KA and KY, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. Sequentially, to KG and ZD, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 3. Sequentially, to KU and ZK, in that order, until retired
 4. Sequentially, to KG and ZD, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
 5. Sequentially, to KA and KY, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

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

<u>Security Group</u>	<u>Class</u>	<u>Structuring Range</u>
PAC Classes		
1	BH and BK (in the aggregate)	145% PSA through 215% PSA
2	CA and CL (in the aggregate)	145% PSA through 215% PSA
2	EA, EB, EL and EY (in the aggregate)	145% PSA through 215% PSA
4	BL and BP (in the aggregate)	145% PSA through 215% PSA
9	HB and HY (in the aggregate)	250% PSA through 500% PSA
10	LA and NW (in the aggregate)	260% PSA through 400% PSA
10	MJ and NY (in the aggregate)	260% PSA through 400% PSA
PAC I and PAC II Classes		
8	KM and KP (in the aggregate)	150% PSA through 300% PSA
PAC I Classes		
2	DA and DL (in the aggregate)	145% PSA through 215% PSA
8	KP	45% PSA through 1,000% PSA
11	KA and KY (in the aggregate)	189% PSA through 300% PSA
11	KB and KW (in the aggregate)	189% PSA through 300% PSA
PAC II Classes		
2	HD	155% PSA through 215% PSA
11	GK and GZ (in the aggregate)	240% PSA through 300% PSA
11	KG and ZD (in the aggregate)	240% PSA through 300% PSA

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

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

<u>Class</u>	<u>Original Class Notional Balance</u>	<u>Represents Approximately</u>
Security Group 1		
BI	\$ 28,515,893	25% of the Group 1 Trust Assets
IY	25,299,946	25% of BK (PAC/AD Class)
YI	28,515,893	25% of the Group 1 Trust Assets

<u>Class</u>	<u>Original Class Notional Balance</u>	<u>Represents Approximately</u>
Security Group 2		
AI	\$ 18,246,843	28.5714285714% of DA (PAC I Class)
	10,110,299	28.5714285714% of EA (PAC/AD Class)
	<u>\$ 28,357,142</u>	
CI	\$ 48,702,198	28.5714285714% of the Subgroup 2A Trust Assets
DI	21,123,227	28.5714285714% of the Subgroup 2B Trust Assets
EI	51,488,709	28.5714285714% of EA, EB, EL and EY (in the aggregate) (PAC/AD Classes)
IA	\$ 42,067,207	28.5714285714% of CA (PAC Class)
	40,606,079	28.5714285714% of EB (PAC/AD Class)
	<u>\$ 82,673,286</u>	
IC	\$ 42,707,825	28.5714285714% of CA and CL (in the aggregate) (PAC Classes)
	41,224,446	28.5714285714% of EB and EY (in the aggregate) (PAC/AD Classes)
	<u>\$ 83,932,271</u>	
ID	\$ 18,524,714	28.5714285714% of DA and DL (in the aggregate) (PAC I Classes)
	10,264,263	28.5714285714% of EA and EL (in the aggregate) (PAC/AD Classes)
	<u>\$ 28,788,977</u>	
IH	\$ 42,067,207	28.5714285714% of CA (PAC Class)
	18,246,843	28.5714285714% of DA (PAC I Class)
	50,716,378	28.5714285714% of EA and EB (in the aggregate) (PAC/AD Classes)
	<u>\$111,030,428</u>	
PI	\$ 42,707,825	28.5714285714% of CA and CL (in the aggregate) (PAC Classes)
	18,524,714	28.5714285714% of DA and DL (in the aggregate) (PAC I Classes)
	51,488,709	28.5714285714% of EA, EB, EL and EY (in the aggregate) (PAC/AD Classes)
	<u>\$112,721,248</u>	
Security Group 4		
BS	\$ 16,686,252	100% of BF (PT Class)
IB	18,836,250	25% of BL and BP (in the aggregate) (PAC/AD Classes)
IE	28,254,375	37.5% of BL and BP (in the aggregate) (PAC/AD Classes)
Security Group 5		
ES	\$ 27,877,332	100% of EF (SC/PT Class)
SE	16,255,264	100% of FE (SC/PT Class)
Security Group 7		
KI	\$ 17,858,929	28.5714285714% of KE (PT Class)
Security Group 8		
IK	\$ 7,698,000	14.2857142857% of KM (PAC II/AD Class)
	3,105,000	14.2857142857% of KP (PAC I/AD Class)
	<u>\$ 10,803,000</u>	
Security Group 9		
HI	\$ 10,177,858	43.75% of HB and HY (in the aggregate) (PAC/AD Classes)
Security Group 10		
GI	\$ 35,000,000	25% of GA (PT Class)
LI	3,750,000	12.5% of LA (PAC Class)
LS	44,569,945	100% of LF (PT Class)
MI	3,750,000	12.5% of MJ (PAC Class)

<u>Class</u>	<u>Original Class Notional Balance</u>	<u>Represents Approximately</u>
Security Group 11		
SG	\$ 12,895,621	37.499998546% of the Subgroup 11C Trust Assets
	12,725,118	37.4999977898% of the Subgroup 11F Trust Assets
	<u>\$ 25,620,739</u>	
SK	\$ 31,434,357	37.4999991053% of the Subgroup 11A Trust Assets
	14,136,270	37.4999980104% of the Subgroup 11B Trust Assets
	12,895,621	37.499998546% of the Subgroup 11C Trust Assets
	13,170,000	37.5% of the Subgroup 11D Trust Assets
	12,600,559	37.499999628% of the Subgroup 11E Trust Assets
	12,725,118	37.4999977898% of the Subgroup 11F Trust Assets
	<u>\$ 96,961,925</u>	
SM	\$ 31,434,357	37.4999991053% of the Subgroup 11A Trust Assets
	13,170,000	37.5% of the Subgroup 11D Trust Assets
	<u>\$ 44,604,357</u>	
SN	\$ 14,136,270	37.4999980104% of the Subgroup 11B Trust Assets
	12,600,559	37.499999628% of the Subgroup 11E Trust Assets
	<u>\$ 26,736,829</u>	
Security Groups 10 and 11		
S	\$ 31,434,357	37.4999991053% of the Subgroup 11A Trust Assets
	13,170,000	37.5% of the Subgroup 11D Trust Assets
	44,569,945	100% of LF (PT Class)
	<u>\$ 89,174,302</u>	

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

Regular and Residual Classes: Classes R6 and RR are Residual Classes. Class R6 represents the Residual Interest of the Group 6 REMIC. Class RR represents the Residual Interest of the Group 1 through 5 and 7 through 11 Issuing and Pooling REMICs. All other Classes of REMIC Securities are Regular Classes.

RISK FACTORS

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

The rate of principal payments on the underlying mortgage loans will affect the rate of principal payments on your securities.

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

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

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

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

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

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

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

- you bought your securities at a discount and principal payments are slower than you expected.

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

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

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

the greater the effect on your yield. It is doubtful that LIBOR will remain constant.

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

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

The rate of payments on the underlying certificates will directly affect the rate of payments on the group 5 securities. The underlying certificates will be sensitive in varying degrees to:

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

As described in the related underlying certificate disclosure document, the principal entitlement of the underlying certificate included in trust asset subgroup 5B on any payment date is calculated,

directly or indirectly, on the basis of a schedule; no assurance can be given that this underlying certificate will adhere to its schedule. Further, prepayments on the related mortgage loans may have occurred at rates faster or slower than those initially assumed.

This supplement contains no information as to whether the underlying certificates have adhered to any applicable principal balance schedules, whether any related supporting classes remain outstanding or whether the underlying certificates otherwise have performed as originally anticipated. Additional information as to the underlying certificates may be obtained by performing an analysis of current principal factors of the underlying certificates in light of applicable information contained in the related underlying certificate disclosure documents.

Up to 10% of the mortgage loans underlying the group 1, 2, 3, 4, 5, 6, 7, 10 and 11 trust assets and up to 100% of the mortgage loans underlying the group 8 and 9 trust assets may be higher balance mortgage loans.

Subject to special pooling parameters set forth in the Ginnie Mae Mortgage-Backed Securities Guide, qualifying federally-insured or guaranteed mortgage loans that exceed certain balance thresholds established by Ginnie Mae (“higher balance mortgage loans”) may be included in Ginnie Mae guaranteed pools. There are no historical performance data regarding the prepayment rates for higher balance mortgage loans. If the higher balance mortgage loans prepay faster or slower than expected, the weighted average lives and yields of the related securities are likely to be affected, perhaps significantly. Furthermore, higher balance mortgage loans tend to be concentrated in certain geographic areas, which may experience relatively higher rates of defaults in the event of adverse economic conditions. No assurances can be given about the prepayment experience or performance of the higher balance mortgage loans.

Changes to, or elimination of, LIBOR could adversely affect your investment in the securities. On July 27, 2017, the U.K.-based Financial Conduct Authority (the “FCA”) announced its intention to cease sustaining

LIBOR after 2021. The FCA indicated that it does not intend to sustain LIBOR through using its influence or legal powers beyond that date. It is possible that the ICE Benchmark Administration (“IBA”) and the reference banks could continue to produce LIBOR on the current basis after 2021, if they are willing and able to do so, but it cannot be assured that LIBOR will survive in its current form, or at all. In the event IBA ceases to set or publish a rate for LIBOR, the Trustee shall propose a new index for approval by Ginnie Mae based upon comparable information and methodology. The Trustee shall propose an alternative index only if it receives an opinion of counsel that the selection of such alternative index will not cause the related Trust REMIC or REMICs to lose their classification as REMICs for United States federal income tax purposes. The effect of the FCA’s decision not to sustain LIBOR, or, if changes are ultimately made to LIBOR, the effect of those changes, cannot be predicted. In addition, it cannot be predicted what alternative index would be chosen should this occur. If LIBOR in its current form does not survive or if an alternative index is chosen, the market value and/or liquidity of securities with distributions or interest rates based on LIBOR could be adversely affected.

The securities may not be a suitable investment for you. The securities, especially the group 5 securities and, in particular, the support, interest only, inverse floating rate, accrual and residual classes, are not suitable investments for all investors.

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

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

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

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

You are encouraged to consult advisors regarding the financial, legal, tax and other aspects of an investment in the securities. You should not

purchase the securities of any class unless you understand and are able to bear the prepayment, yield, liquidity and market risks associated with that class.

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

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

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

THE TRUST ASSETS

General

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

The Trust MBS (Groups 1, 2, 3, 4, 6, 7, 8, 9, 10 and 11)

The Trust MBS are either:

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

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

The Underlying Certificates (Group 5)

The Group 5 Trust Assets are Underlying Certificates that represent beneficial ownership interests in one or more separate trusts, the assets of which evidence direct or indirect beneficial ownership interests in certain Ginnie Mae Certificates. Each Underlying Certificate constitutes all or a portion of a class of a separate Series of certificates described in the related Underlying Certificate Disclosure Document. Each Underlying Certificate Disclosure Document may be obtained from the Information Agent as described under “Available Information” in this Supplement. Investors are cautioned that material changes in facts and circumstances may have occurred since the date of each Underlying Certificate Disclosure Document, including changes in prepayment rates, prevailing interest rates and other economic factors, which may limit the usefulness of, and be directly contrary to the assumptions used in preparing the information included in, the offering document. *See “Underlying Certificates” in the Base Offering Circular.*

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

The Mortgage Loans

The Mortgage Loans underlying the Group 1, 2, 3, 4, 6, 7, 8, 9, 10 and 11 Trust Assets are expected to have, on a weighted average basis, the characteristics set forth in the Terms Sheet under “Assumed Characteristics of the Mortgage Loans Underlying the Group 1, 2, 3, 4, 6, 7, 8, 9, 10 and 11 Trust Assets” and the general characteristics described in the Base Offering Circular. The Mortgage Loans underlying the Underlying Certificates are expected to have, on a weighted average basis, the characteristics set forth in Exhibit A to this Supplement. The Mortgage Loans will consist of first lien, single-family, fixed rate, residential mortgage loans that are insured or guaranteed by the Federal Housing Administration, the United States Department of Veterans Affairs, Rural Development (formerly the Rural Housing Service) or the United States Department of Housing and Urban Development (“HUD”). *See “The Ginnie Mae Certificates — General” in the Base Offering Circular.*

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

The Trustee Fee

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

GINNIE MAE GUARANTY

The Government National Mortgage Association (“Ginnie Mae”), a wholly-owned corporate instrumentality of the United States of America within HUD, guarantees the timely payment of principal

and interest on the Securities. The General Counsel of HUD has provided an opinion to the effect that Ginnie Mae has the authority to guarantee multiclass securities and that Ginnie Mae guaranties will constitute general obligations of the United States, for which the full faith and credit of the United States is pledged. See *“Ginnie Mae Guaranty” in the Base Offering Circular*.

DESCRIPTION OF THE SECURITIES

General

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

Form of Securities

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

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

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

Distributions

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

Interest Distributions

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

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

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

Categories of Classes

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

Accrual Periods

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

<u>Class</u>	<u>Accrual Period</u>
Fixed Rate and Delay Classes	The calendar month preceding the related Distribution Date
Floating Rate and Inverse Floating Rate Classes other than Delay Classes	From the 20th day of the month preceding the month of the related Distribution Date through the 19th day of the month of that Distribution Date

Fixed Rate Classes

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

Floating Rate and Inverse Floating Rate Classes

The Floating Rate and Inverse Floating Rate Classes will bear interest as shown under “Terms Sheet — Interest Rates” in this Supplement. The Interest Rates for the Floating Rate and Inverse Floating Rate Classes will be based on LIBOR. The Trustee or its agent will determine LIBOR on the basis of the ICE LIBOR method, as described under “Description of the Securities — Interest Rate Indices — Determination of LIBOR — ICE LIBOR” in the Base Offering Circular.

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

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

Accrual Classes

Each of Classes AZ, BZ, EZ, GZ, HZ, KZ, UZ, ZB, ZD, ZG, ZH, ZK and ZU is an Accrual Class. Interest will accrue on the Accrual Classes and be distributed as described under “Terms Sheet — Accrual Classes” in this Supplement.

Principal Distributions

The Principal Distribution Amount for each Group or Subgroup, as applicable, and the Accrual Amounts will be distributed to the Holders entitled thereto as described under “Terms Sheet — Allocation of Principal” in this Supplement. Investors can calculate the amount of principal to be distributed with respect to any Distribution Date by using the Class Factors published in the preceding and current months. See “— Class Factors” below.

Categories of Classes

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

Notional Classes

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

Residual Securities

The Class R6 Securities will represent the beneficial ownership of the Residual Interest in the Group 6 REMIC, as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular. The Class RR Securities will represent the beneficial ownership of the Residual Interest in the Group 1 through 5 and 7 through 11 Issuing REMIC and the beneficial ownership of the Residual Interest in the Group 1 through 5 and 7 through 11 Pooling REMIC, as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular. The Class R6 and RR Securities have no Class Principal Balance and do not accrue interest. The Class R6 and RR 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 an Accrual Class) or any reduction of Class Notional Balance on that Distribution Date (each, a “Class Factor”).

- The Class Factor for any Class of Securities for each month following the issuance of the Securities will reflect its remaining Class Principal Balance (or Class Notional Balance) after giving

effect to any principal distribution (or addition to principal) to be made or any reduction of Class Notional Balance on the Distribution Date occurring in that month.

- The Class Factor for each Class for the month of issuance is 1.00000000.
- The Class Factors for the MX Classes and the Classes of REMIC Securities that are exchangeable for the MX Classes will be calculated assuming that the maximum possible amount of each Class is outstanding at all times, regardless of any exchanges that may occur.
- Based on the Class Factors published in the preceding and current months (and Interest Rates), investors in any Class (other than an Accrual Class) can calculate the amount of principal and interest to be distributed to that Class and investors in an Accrual Class can calculate the total amount of principal to be distributed to (or interest to be added to the Class Principal Balance of) that Class on the Distribution Date in the current month.
- Investors may obtain current Class Factors on 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:

<u>Trust REMICs</u>	<u>Related Securities</u>
Group 6 REMIC	Group 6 Securities
Group 1 through 5 and 7 through 11 Issuing and Pooling REMICs	Group 1 through 5 and 7 through 11 Securities

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

With respect to Security Group 6, a Holder of all of the outstanding Regular Securities of such Security Group and the related Class of Residual Securities will have the right to purchase the related Trust Assets upon three Business Days' notice (the “Notice Period”). The purchase will be for cash in an amount equal to (A)(i) the aggregate remaining principal balance of the assets of such Security Group, but in no event less than the aggregate outstanding principal amount of the Securities of such Security Group, plus (ii) accrued interest on the Securities of such Security Group, less (B) amounts on deposit in the related Trust REMIC, for distribution on the Securities of such Security Group, plus (C) a \$5,000 termination fee payable to the Trustee in connection with such Security Group to be terminated. After the Notice Period, and upon such purchase, the Trustee will terminate the related Trust REMIC. Upon

such termination, the Trustee will distribute the cash proceeds of the sale of the related Trust Assets to the Holder of the related Securities (which distribution may be offset against amounts due on the sale of such assets), will cancel the Securities of the related Security Group and cause the removal from the Book-Entry Depository Account of all Classes of the related Security Group, will cancel the related Class of Residual Securities, and will credit the remaining Trust Assets in the related Security Group to the account of the surrendering Holder. Notwithstanding anything to the contrary contained herein, no such termination will be allowed unless the Trustee and Ginnie Mae are provided, at no cost to either the Trustee or Ginnie Mae, an Opinion of Counsel, acceptable to the Trustee and Ginnie Mae, to the effect that such termination constitutes a “qualified liquidation” under the REMIC Provisions, including Section 860F(a)(4) of the Code, and such termination will not result in a disqualification of any Trust REMIC that is not terminated at such time or the imposition of any “prohibited transactions” or “contributions” tax under the REMIC Provisions on any Trust REMIC that is not terminated at such time.

Modification and Exchange

All or a portion of the Classes of REMIC Securities specified on the front cover may be exchanged for a proportionate interest in the related MX Class or Classes shown on Schedule I to this Supplement. Similarly, all or a portion of the related MX Class or Classes may be exchanged for proportionate interests in the related Class or Classes of REMIC Securities and, in the case of Combinations 1, 2, 3, 4, 5, 6, 7, 8, 10, 12, 13, 17, 19, 20, 22 and 23, other related MX Classes. This process may occur repeatedly.

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

In the case of Combinations 1, 2, 3, 4, 5, 6, 7, 8, 10, 22 and 23, the related REMIC Securities may be exchanged for proportionate interests in various subcombinations of MX Classes. Similarly, all or a portion of these MX Classes may be exchanged for proportionate interests in the related REMIC Securities or in other subcombinations of the related MX Classes. Each subcombination may be effected only in proportions that result in the principal and interest entitlements of the Securities received being equal to the entitlements of the Securities surrendered. *See the example under “Description of the Securities — Modification and Exchange” in the Base Offering Circular.*

A Beneficial Owner proposing to effect an exchange must notify the Trustee through the Beneficial Owner’s Book-Entry Depository participant. This notice must be received by the Trustee not later than two Business Days before the proposed exchange date. The exchange date can be any Business Day other than the last Business Day of the month. The notice must contain the outstanding principal and notional balances of the Securities to be included in the exchange and the proposed exchange date. The notice is required to be delivered to the Trustee by email to GNMAExchange@wellsfargo.com or in writing at its Corporate Trust Office at 150 East 42nd Street, 40th Floor, New York, NY 10017, Attention: Trust Administration Ginnie Mae 2020-007. The Trustee may be contacted by telephone at (917) 260-1522 and by fax at (917) 260-1594.

A fee will be payable to the Trustee in connection with each exchange equal to $\frac{1}{32}$ 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); provided, however, that no fee will be payable in respect of an interest only security unless all securities involved in the exchange are interest only securities. The fee must be paid concurrently with the exchange.

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

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

YIELD, MATURITY AND PREPAYMENT CONSIDERATIONS

General

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

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

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

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

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

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

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

Investors in the Group 5 Securities are urged to review the discussion under “Risk Factors — The rate of payments on the underlying certificates will directly affect the rate of payments on the group 5 securities” in this Supplement.

Accretion Directed Classes

Classes AB, BH, BK, BL, BP, EA, EB, EL, EY, GK, GU, HA, HB, HY, KG, KM, KP, KU, UF, UL, UM, UN and US are Accretion Directed Classes. The related Accrual Amounts will be applied to making principal distributions on those Classes as described in this Supplement. Each of Classes EI, IB, HI and IK is a Notional Class whose Class Notional Balance is determined by reference to the Class Principal Balance of the related Accretion Directed Classes shown under “Terms Sheet — Notional Classes” in this Supplement.

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

Securities that Receive Principal on the Basis of Schedules

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

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

Security Group	Class	Initial Effective Range
PAC Classes		
1	BH and BK (in the aggregate)	145% PSA through 215% PSA
2	CA and CL (in the aggregate)	145% PSA through 215% PSA
2	EA, EB, EL and EY (in the aggregate)	145% PSA through 215% PSA
4	BL and BP (in the aggregate)	145% PSA through 215% PSA
9	HB and HY (in the aggregate)	250% PSA through 500% PSA
10	LA and NW (in the aggregate)	260% PSA through 400% PSA
10	MJ and NY (in the aggregate)	260% PSA through 400% PSA
PAC I and PAC II Classes		
8	KM and KP (in the aggregate)	150% PSA through 300% PSA
PAC I Classes		
2	DA and DL (in the aggregate)	145% PSA through 215% PSA
8	KP	45% PSA through 1,000% PSA
11	KA and KY (in the aggregate)	189% PSA through 300% PSA
11	KB and KW (in the aggregate)	189% PSA through 300% PSA
PAC II Classes		
2	HD	155% PSA through 215% PSA
11	GK and GZ (in the aggregate)	240% PSA through 300% PSA
11	KG and ZD (in the aggregate)	240% PSA through 300% PSA

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

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

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

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

If the related Mortgage Loans prepay at rates that are generally below the Effective Range for any PAC Class, the amount available to pay principal on the Securities may be insufficient to produce Scheduled Payments on such PAC Class, and its Weighted Average Life may be extended, perhaps significantly.

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

Assumability

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

Final Distribution Date

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

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

Modeling Assumptions

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

1. The Mortgage Loans underlying the Group 1, 2, 3, 4, 6, 7, 8, 9, 10 and 11 Trust Assets have the assumed characteristics shown under “Assumed Characteristics of the Mortgage Loans Underlying the Group 1, 2, 3, 4, 6, 7, 8, 9, 10 and 11 Trust Assets” in the Terms Sheet, except in the case of information set forth under the 0% PSA Prepayment Assumption Rate, for which each Mortgage Loan underlying a

Group 1, 2, 3, 4, 6, 7, 8, 9, 10 or 11 Trust Asset is assumed to have an original and a remaining term to maturity of 360 months and a Mortgage Rate of 1.50% per annum higher than the related Certificate Rate.

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

3. Distributions on the Securities are always received on the 20th day of the month, whether or not a Business Day, commencing in February 2020.

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

5. The Closing Date for the Securities is January 30, 2020.

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

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

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

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

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

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

Decrement Tables

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

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

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

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

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

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

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

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

Security Group 1 PSA Prepayment Assumption Rates																				
Distribution Date	Classes B, BI, BM, BN, BQ, BU and YI					Class BH					Classes BJ, BK, BT, BV, BW, BY and IY					Class ZB				
	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	99	96	95	95	92	100	100	100	100	100	98	95	95	95	95	103	103	96	91	60
January 2022	97	89	86	85	75	100	100	100	100	100	96	86	86	86	83	106	106	84	68	0
January 2023	96	79	76	73	56	100	100	100	100	100	94	76	76	76	62	109	109	70	41	0
January 2024	94	71	66	62	42	100	100	100	100	100	92	66	66	66	46	113	113	59	21	0
January 2025	92	64	57	53	31	100	100	100	100	100	90	57	57	57	34	116	116	53	9	0
January 2026	91	57	50	45	23	100	100	100	100	100	87	49	49	49	25	120	120	50	2	0
January 2027	89	50	43	38	17	100	100	100	100	100	85	42	42	42	18	123	123	49	0	0
January 2028	87	45	37	32	13	100	100	100	100	100	82	35	35	35	13	127	125	49	0	0
January 2029	85	40	32	27	9	100	100	100	100	100	79	29	29	29	9	131	125	48	0	0
January 2030	83	35	28	23	7	100	100	100	100	100	76	25	25	25	6	135	122	47	0	0
January 2031	80	31	24	20	5	100	100	100	100	100	73	20	20	20	4	139	117	44	0	0
January 2032	78	27	20	16	4	100	100	100	100	100	70	17	17	17	3	143	111	41	0	0
January 2033	75	24	18	14	3	100	100	100	100	100	67	14	14	14	2	148	104	38	0	0
January 2034	72	21	15	11	2	100	100	100	100	100	63	11	11	11	1	152	97	35	0	0
January 2035	69	18	13	10	1	100	100	100	100	100	59	9	9	9	0	157	89	32	0	0
January 2036	66	16	11	8	1	100	100	100	100	77	55	7	7	7	0	162	81	28	0	0
January 2037	63	14	9	6	1	100	100	100	100	55	51	6	6	6	0	166	73	25	0	0
January 2038	60	12	8	5	1	100	100	100	100	39	47	4	4	4	0	171	65	22	0	0
January 2039	56	10	6	4	0	100	100	100	100	28	42	3	3	3	0	177	58	19	0	0
January 2040	52	8	5	3	0	100	100	100	100	20	37	2	2	2	0	182	50	17	0	0
January 2041	48	7	4	3	0	100	100	100	100	14	32	2	2	2	0	188	43	14	0	0
January 2042	44	6	3	2	0	100	100	100	100	9	26	1	1	1	0	193	37	12	0	0
January 2043	40	5	3	2	0	100	100	100	100	6	21	0	0	0	0	199	31	10	0	0
January 2044	35	4	2	1	0	100	94	94	94	4	15	0	0	0	0	205	25	8	0	0
January 2045	30	3	2	1	0	100	69	69	69	3	8	0	0	0	0	212	20	6	0	0
January 2046	24	2	1	1	0	100	48	48	48	2	2	0	0	0	0	218	15	4	0	0
January 2047	19	1	1	0	0	31	31	31	31	1	0	0	0	0	0	185	10	3	0	0
January 2048	13	1	0	0	0	17	17	17	17	0	0	0	0	0	0	127	6	2	0	0
January 2049	7	0	0	0	0	6	6	6	6	0	0	0	0	0	0	66	2	1	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.0	8.9	7.7	6.9	4.4	26.9	26.2	26.2	26.2	18.1	16.0	7.1	7.1	7.1	4.5	28.3	18.7	10.2	2.8	1.1

Security Group 2 PSA Prepayment Assumption Rates																				
Distribution Date	Classes AI, DB, DC, DE, DG and DH					Class CA					Classes CB, CD, CE, CG, CH and IA					Classes CF, CS, T and TC				
	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	98	95	95	95	95	98	95	95	95	95	98	95	95	95	95	100	100	95	90	65
January 2022	96	86	86	86	84	96	87	87	87	85	96	86	86	86	84	100	100	83	70	0
January 2023	94	76	76	76	63	95	76	76	76	63	94	76	76	76	62	100	100	68	45	0
January 2024	92	66	66	66	46	93	66	66	66	47	92	66	66	66	46	100	100	57	27	0
January 2025	90	57	57	57	34	91	57	57	57	34	90	57	57	57	34	100	100	49	14	0
January 2026	88	49	49	49	25	88	49	49	49	25	87	49	49	49	25	100	100	44	6	0
January 2027	85	42	42	42	18	86	42	42	42	18	85	41	41	41	18	100	100	41	1	0
January 2028	83	35	35	35	13	84	36	36	36	13	82	35	35	35	13	100	100	39	0	0
January 2029	80	29	29	29	9	81	30	30	30	9	79	29	29	29	9	100	99	39	0	0
January 2030	77	25	25	25	6	78	25	25	25	6	77	24	24	24	6	100	97	37	0	0
January 2031	74	20	20	20	4	76	21	21	21	4	74	20	20	20	4	100	93	35	0	0
January 2032	71	17	17	17	3	73	17	17	17	3	70	17	17	17	3	100	88	33	0	0
January 2033	68	14	14	14	2	70	14	14	14	2	67	14	14	14	2	100	82	30	0	0
January 2034	64	11	11	11	1	66	11	11	11	1	63	11	11	11	1	100	76	28	0	0
January 2035	61	9	9	9	0	63	9	9	9	0	60	9	9	9	0	100	70	25	0	0
January 2036	57	7	7	7	0	59	7	7	7	0	56	7	7	7	0	100	64	22	0	0
January 2037	53	6	6	6	0	55	6	6	6	0	52	6	6	6	0	100	57	20	0	0
January 2038	49	4	4	4	0	51	4	4	4	0	48	4	4	4	0	100	51	17	0	0
January 2039	44	3	3	3	0	47	3	3	3	0	43	3	3	3	0	100	45	15	0	0
January 2040	40	2	2	2	0	43	2	2	2	0	38	2	2	2	0	100	39	13	0	0
January 2041	35	2	2	2	0	38	2	2	2	0	33	2	2	2	0	100	34	11	0	0
January 2042	30	1	1	1	0	33	1	1	1	0	28	1	1	1	0	100	29	9	0	0
January 2043	24	0	0	0	0	28	0	0	0	0	23	0	0	0	0	100	24	8	0	0
January 2044	19	0	0	0	0	23	0	0	0	0	17	0	0	0	0	100	19	6	0	0
January 2045	13	0	0	0	0	17	0	0	0	0	11	0	0	0	0	100	15	5	0	0
January 2046	7	0	0	0	0	11	0	0	0	0	6	0	0	0	0	100	12	3	0	0
January 2047	3	0	0	0	0	5	0	0	0	0	3	0	0	0	0	100	8	2	0	0
January 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	98	5	1	0	0
January 2049	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	50	2	1	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	16.4	7.1	7.1	7.1	4.5	17.0	7.1	7.1	7.1	4.6	16.2	7.1	7.1	7.1	4.5	29.0	18.6	8.9	3.0	1.2

Security Group 2 PSA Prepayment Assumption Rates																				
Distribution Date	Class CI					Classes CJ, CK, CM, CN, CP and IC					Class CL					Class DA				
	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	99	96	95	95	91	98	95	95	95	95	100	100	100	100	100	98	95	95	95	95
January 2022	97	88	86	85	75	96	87	87	87	84	100	100	100	100	100	96	86	86	86	85
January 2023	95	79	75	72	56	94	76	76	76	63	100	100	100	100	100	95	76	76	76	63
January 2024	94	71	65	62	42	92	66	66	66	47	100	100	100	100	100	93	66	66	66	47
January 2025	92	63	57	52	31	90	58	58	58	35	100	100	100	100	100	91	57	57	57	34
January 2026	90	56	49	45	23	87	50	50	50	26	100	100	100	100	100	88	49	49	49	25
January 2027	88	50	43	38	17	85	42	42	42	19	100	100	100	100	100	86	42	42	42	18
January 2028	86	44	37	32	13	82	36	36	36	14	100	100	100	100	100	84	36	36	36	13
January 2029	84	39	32	27	9	80	30	30	30	10	100	100	100	100	100	81	30	30	30	9
January 2030	81	35	27	23	7	77	26	26	26	8	100	100	100	100	100	78	25	25	25	6
January 2031	79	31	24	19	5	74	22	22	22	6	100	100	100	100	100	76	21	21	21	4
January 2032	76	27	20	16	4	71	18	18	18	4	100	100	100	100	100	73	17	17	17	3
January 2033	74	24	17	13	3	67	15	15	15	3	100	100	100	100	100	70	14	14	14	2
January 2034	71	21	15	11	2	64	13	13	13	2	100	100	100	100	100	66	11	11	11	1
January 2035	68	18	12	9	1	60	10	10	10	2	100	100	100	100	100	63	9	9	9	0
January 2036	65	16	10	8	1	57	9	9	9	1	100	100	100	100	77	59	7	7	7	0
January 2037	61	13	9	6	1	53	7	7	7	1	100	100	100	100	55	55	6	6	6	0
January 2038	58	11	7	5	1	48	6	6	6	1	100	100	100	100	40	51	4	4	4	0
January 2039	54	10	6	4	0	44	5	5	5	0	100	100	100	100	28	47	3	3	3	0
January 2040	51	8	5	3	0	39	4	4	4	0	100	100	100	100	20	43	2	2	2	0
January 2041	47	7	4	3	0	34	3	3	3	0	100	100	100	100	14	38	2	2	2	0
January 2042	42	6	3	2	0	29	2	2	2	0	100	100	100	100	9	33	1	1	1	0
January 2043	38	5	3	2	0	24	2	2	2	0	100	100	100	100	6	28	0	0	0	0
January 2044	33	4	2	1	0	18	1	1	1	0	100	94	94	94	4	23	0	0	0	0
January 2045	28	3	1	1	0	12	1	1	1	0	100	69	69	69	3	17	0	0	0	0
January 2046	23	2	1	1	0	7	1	1	1	0	100	48	48	48	2	11	0	0	0	0
January 2047	18	1	1	0	0	3	0	0	0	0	100	31	31	31	1	5	0	0	0	0
January 2048	12	1	0	0	0	0	0	0	0	0	18	18	18	18	0	0	0	0	0	0
January 2049	6	0	0	0	0	0	0	0	0	0	7	7	7	7	0	0	0	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.6	8.8	7.6	6.9	4.3	16.4	7.4	7.4	7.4	4.7	28.0	26.2	26.2	26.2	18.1	17.0	7.1	7.1	7.1	4.6

PSA Prepayment Assumption Rates																				
Distribution Date	Class DI					Classes DJ, DK, DM, DN, DP and ID					Class DL					Class EA				
	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	99	96	95	95	91	98	95	95	95	95	100	100	100	100	100	98	95	95	95	95
January 2022	97	88	86	85	75	96	87	87	87	85	100	100	100	100	100	96	86	86	86	83
January 2023	95	79	75	72	56	94	76	76	76	63	100	100	100	100	100	94	75	75	75	61
January 2024	94	71	65	62	42	92	66	66	66	47	100	100	100	100	100	91	66	66	66	45
January 2025	92	63	57	52	31	90	58	58	58	35	100	100	100	100	100	89	57	57	57	33
January 2026	90	56	49	45	23	88	50	50	50	26	100	100	100	100	100	86	48	48	48	24
January 2027	88	50	43	38	17	85	43	43	43	19	100	100	100	100	100	84	41	41	41	18
January 2028	86	44	37	32	13	83	36	36	36	14	100	100	100	100	100	81	34	34	34	13
January 2029	84	39	32	27	9	80	31	31	31	10	100	100	100	100	100	78	29	29	29	9
January 2030	81	35	27	23	7	77	26	26	26	8	100	100	100	100	100	75	24	24	24	6
January 2031	79	31	23	19	5	74	22	22	22	6	100	100	100	100	100	71	20	20	20	4
January 2032	76	27	20	16	4	71	18	18	18	4	100	100	100	100	100	68	17	17	17	3
January 2033	74	24	17	13	3	68	15	15	15	3	100	100	100	100	100	64	14	14	14	1
January 2034	71	21	15	11	2	65	13	13	13	2	100	100	100	100	100	61	11	11	11	1
January 2035	68	18	12	9	1	61	10	10	10	2	100	100	100	100	100	57	9	9	9	0
January 2036	65	16	10	8	1	57	9	9	9	1	100	100	100	100	77	53	7	7	7	0
January 2037	61	13	9	6	1	54	7	7	7	1	100	100	100	100	55	48	6	6	6	0
January 2038	58	11	7	5	1	49	6	6	6	1	100	100	100	100	39	44	4	4	4	0
January 2039	54	10	6	4	0	45	5	5	5	0	100	100	100	100	28	39	3	3	3	0
January 2040	51	8	5	3	0	41	4	4	4	0	100	100	100	100	20	34	2	2	2	0
January 2041	47	7	4	3	0	36	3	3	3	0	100	100	100	100	14	29	1	1	1	0
January 2042	42	6	3	2	0	31	2	2	2	0	100	100	100	100	9	23	1	1	1	0
January 2043	38	5	3	2	0	25	2	2	2	0	100	100	100	100	6	17	0	0	0	0
January 2044	33	4	2	1	0	20	1	1	1	0	100	93	93	93	4	11	0	0	0	0
January 2045	28	3	1	1	0	14	1	1	1	0	100	68	68	68	3	5	0	0	0	0
January 2046	23	2	1	1	0	8	1	1	1	0	100	47	47	47	2	0	0	0	0	0
January 2047	18	1	1	0	0	4	0	0	0	0	100	31	31	31	1	0	0	0	0	0
January 2048	12	1	0	0	0	0	0	0	0	0	17	17	17	17	0	0	0	0	0	0
January 2049	6	0	0	0	0	0	0	0	0	0	6	6	6	6	0	0	0	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.6	8.8	7.6	6.9	4.3	16.6	7.4	7.4	7.4	4.7	28.0	26.1	26.1	26.1	18.1	15.4	7.0	7.0	7.0	4.5

Security Group 2 PSA Prepayment Assumption Rates																				
Distribution Date	Class EB					Classes EC, ED, EG, EH, EP and IH					Class EI					Class EL				
	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	98	95	95	95	95	98	95	95	95	95	98	95	95	95	95	100	100	100	100	100
January 2022	96	86	86	86	83	96	86	86	86	84	96	86	86	86	83	100	100	100	100	100
January 2023	94	75	75	75	61	94	76	76	76	63	94	76	76	76	62	100	100	100	100	100
January 2024	91	66	66	66	45	92	66	66	66	46	91	66	66	66	46	100	100	100	100	100
January 2025	89	57	57	57	33	90	57	57	57	34	89	57	57	57	34	100	100	100	100	100
January 2026	86	48	48	48	24	87	49	49	49	25	86	49	49	49	25	100	100	100	100	100
January 2027	84	41	41	41	18	85	42	42	42	18	84	42	42	42	19	100	100	100	100	100
January 2028	81	34	34	34	13	82	35	35	35	13	81	35	35	35	14	100	100	100	100	100
January 2029	78	29	29	29	9	80	29	29	29	9	78	30	30	30	10	100	100	100	100	100
January 2030	75	24	24	24	6	77	25	25	25	6	75	25	25	25	8	100	100	100	100	100
January 2031	71	20	20	20	4	74	20	20	20	4	72	21	21	21	6	100	100	100	100	100
January 2032	68	17	17	17	3	70	17	17	17	3	68	18	18	18	4	100	100	100	100	100
January 2033	64	14	14	14	1	67	14	14	14	2	65	15	15	15	3	100	100	100	100	100
January 2034	61	11	11	11	1	64	11	11	11	1	61	12	12	12	2	100	100	100	100	100
January 2035	57	9	9	9	0	60	9	9	9	0	57	10	10	10	2	100	100	100	100	100
January 2036	53	7	7	7	0	56	7	7	7	0	53	8	8	8	1	100	100	100	100	74
January 2037	48	6	6	6	0	52	6	6	6	0	49	7	7	7	1	100	100	100	100	53
January 2038	44	4	4	4	0	48	4	4	4	0	44	6	6	6	1	100	100	100	100	38
January 2039	39	3	3	3	0	43	3	3	3	0	40	5	5	5	0	100	100	100	100	27
January 2040	34	2	2	2	0	39	2	2	2	0	35	4	4	4	0	100	100	100	100	19
January 2041	29	1	1	1	0	34	2	2	2	0	30	3	3	3	0	100	100	100	100	13
January 2042	23	1	1	1	0	29	1	1	1	0	24	2	2	2	0	100	100	100	100	9
January 2043	17	0	0	0	0	23	0	0	0	0	19	2	2	2	0	100	100	100	100	6
January 2044	11	0	0	0	0	18	0	0	0	0	13	1	1	1	0	100	89	89	89	4
January 2045	5	0	0	0	0	12	0	0	0	0	6	1	1	1	0	100	65	65	65	3
January 2046	0	0	0	0	0	6	0	0	0	0	1	1	1	1	0	45	45	45	45	2
January 2047	0	0	0	0	0	3	0	0	0	0	0	0	0	0	0	29	29	29	29	1
January 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	16	16	16	16	0
January 2049	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	5	5	5	5	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.4	7.0	7.0	7.0	4.5	16.3	7.1	7.1	7.1	4.5	15.6	7.3	7.3	7.3	4.7	26.6	26.0	26.0	26.0	18.0

PSA Prepayment Assumption Rates																				
Distribution Date	Class EY					Class EZ					Class HA					Class HD				
	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	100	100	100	100	100	104	104	96	91	58	100	100	95	90	60	100	100	91	91	91
January 2022	100	100	100	100	100	107	107	85	68	0	100	100	84	69	0	100	100	72	72	0
January 2023	100	100	100	100	100	111	111	70	40	0	100	100	72	44	0	100	100	49	49	0
January 2024	100	100	100	100	100	115	115	60	20	0	100	100	62	26	0	100	100	31	31	0
January 2025	100	100	100	100	100	119	119	53	8	0	100	100	55	13	0	100	100	18	18	0
January 2026	100	100	100	100	100	123	123	51	1	0	100	100	51	5	0	100	100	9	9	0
January 2027	100	100	100	100	100	128	128	51	0	0	100	100	48	1	0	100	100	3	3	0
January 2028	100	100	100	100	100	132	130	51	0	0	100	100	47	0	0	100	100	0	0	0
January 2029	100	100	100	100	100	137	128	50	0	0	100	100	46	0	0	100	95	0	0	0
January 2030	100	100	100	100	100	142	125	48	0	0	100	100	44	0	0	100	79	0	0	0
January 2031	100	100	100	100	100	147	120	45	0	0	100	100	42	0	0	100	54	0	0	0
January 2032	100	100	100	100	100	152	114	42	0	0	100	100	39	0	0	100	23	0	0	0
January 2033	100	100	100	100	100	158	106	39	0	0	100	98	36	0	0	100	0	0	0	0
January 2034	100	100	100	100	100	163	99	36	0	0	100	91	33	0	0	100	0	0	0	0
January 2035	100	100	100	100	100	169	91	32	0	0	100	83	30	0	0	100	0	0	0	0
January 2036	100	100	100	100	74	175	82	29	0	0	100	76	26	0	0	100	0	0	0	0
January 2037	100	100	100	100	53	181	74	26	0	0	100	68	23	0	0	100	0	0	0	0
January 2038	100	100	100	100	38	188	66	22	0	0	100	61	21	0	0	100	0	0	0	0
January 2039	100	100	100	100	27	194	58	19	0	0	100	54	18	0	0	100	0	0	0	0
January 2040	100	100	100	100	19	201	51	17	0	0	100	47	15	0	0	100	0	0	0	0
January 2041	100	100	100	100	13	208	44	14	0	0	100	40	13	0	0	100	0	0	0	0
January 2042	100	100	100	100	9	216	37	12	0	0	100	34	11	0	0	100	0	0	0	0
January 2043	100	100	100	100	6	223	31	10	0	0	100	28	9	0	0	100	0	0	0	0
January 2044	100	89	89	89	4	231	25	8	0	0	100	23	7	0	0	100	0	0	0	0
January 2045	100	65	65	65	3	240	19	6	0	0	100	18	5	0	0	100	0	0	0	0
January 2046	45	45	45	45	2	239	14	4	0	0	100	13	4	0	0	100	0	0	0	0
January 2047	29	29	29	29	1	185	10	3	0	0	100	9	3	0	0	100	0	0	0	0
January 2048	16	16	16	16	0	127	6	2	0	0	100	5	2	0	0	85	0	0	0	0
January 2049	5	5	5	5	0	65	2	1	0	0	60	2	1	0	0	0	0	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	26.6	26.0	26.0	26.0	18.0	28.0	18.6	10.3	2.8	1.1	29.2	20.0	9.9	3.0	1.1	28.1	11.0	3.2	3.2	1.7

Security Group 2
PSA Prepayment Assumption Rates

Distribution Date	Classes P, PA, PB, PC, PD and PI					Class ZH				
	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
January 2021	98	95	95	95	95	103	103	103	103	103
January 2022	96	87	87	87	84	105	105	105	105	0
January 2023	94	76	76	76	63	108	108	108	108	0
January 2024	92	66	66	66	47	111	111	111	111	0
January 2025	90	58	58	58	35	113	113	113	113	0
January 2026	88	50	50	50	26	116	116	116	116	0
January 2027	85	42	42	42	19	119	119	119	119	0
January 2028	83	36	36	36	14	122	122	122	38	0
January 2029	80	30	30	30	10	125	125	125	0	0
January 2030	77	26	26	26	8	128	128	128	0	0
January 2031	74	22	22	22	6	132	132	132	0	0
January 2032	71	18	18	18	4	135	135	135	0	0
January 2033	68	15	15	15	3	138	138	138	0	0
January 2034	64	13	13	13	2	142	142	142	0	0
January 2035	61	10	10	10	2	145	145	145	0	0
January 2036	57	9	9	9	1	149	149	149	0	0
January 2037	53	7	7	7	1	153	153	153	0	0
January 2038	49	6	6	6	1	157	157	157	0	0
January 2039	44	5	5	5	0	161	161	161	0	0
January 2040	40	4	4	4	0	165	165	165	0	0
January 2041	35	3	3	3	0	169	169	169	0	0
January 2042	30	2	2	2	0	173	173	173	0	0
January 2043	24	2	2	2	0	178	178	178	0	0
January 2044	19	1	1	1	0	182	182	182	0	0
January 2045	13	1	1	1	0	187	187	187	0	0
January 2046	7	1	1	1	0	191	191	191	0	0
January 2047	4	0	0	0	0	196	196	196	0	0
January 2048	0	0	0	0	0	201	201	201	0	0
January 2049	0	0	0	0	0	206	206	206	0	0
January 2050	0	0	0	0	0	0	0	0	0	0
Weighted Average										
Life (years)	16.5	7.4	7.4	7.4	4.7	30.0	29.6	29.6	8.0	1.7

Security Group 3
PSA Prepayment Assumption Rates

Distribution Date	Class A					Class AL				
	0%	100%	178%	300%	400%	0%	100%	178%	300%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
January 2021	94	89	85	80	76	100	100	100	100	100
January 2022	88	70	58	39	24	100	100	100	100	100
January 2023	82	46	22	0	0	100	100	100	94	83
January 2024	75	23	0	0	0	100	100	95	76	62
January 2025	68	1	0	0	0	100	100	83	60	46
January 2026	61	0	0	0	0	100	92	72	48	34
January 2027	54	0	0	0	0	100	84	62	38	25
January 2028	46	0	0	0	0	100	76	54	30	18
January 2029	38	0	0	0	0	100	69	47	24	13
January 2030	29	0	0	0	0	100	63	40	19	10
January 2031	21	0	0	0	0	100	57	35	15	7
January 2032	11	0	0	0	0	100	51	30	12	5
January 2033	2	0	0	0	0	100	46	25	9	4
January 2034	0	0	0	0	0	97	42	22	7	3
January 2035	0	0	0	0	0	92	37	18	6	2
January 2036	0	0	0	0	0	88	33	16	4	1
January 2037	0	0	0	0	0	83	29	13	3	1
January 2038	0	0	0	0	0	78	26	11	3	1
January 2039	0	0	0	0	0	73	22	9	2	1
January 2040	0	0	0	0	0	67	19	7	2	0
January 2041	0	0	0	0	0	62	17	6	1	0
January 2042	0	0	0	0	0	56	14	5	1	0
January 2043	0	0	0	0	0	50	12	4	1	0
January 2044	0	0	0	0	0	44	10	3	0	0
January 2045	0	0	0	0	0	37	8	2	0	0
January 2046	0	0	0	0	0	30	6	2	0	0
January 2047	0	0	0	0	0	23	4	1	0	0
January 2048	0	0	0	0	0	16	3	1	0	0
January 2049	0	0	0	0	0	8	1	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0
Weighted Average										
Life (years)	7.2	2.8	2.1	1.7	1.5	22.5	13.7	10.2	7.1	5.7

Security Group 4 PSA Prepayment Assumption Rates															
Distribution Date	Classes BA, BC, BD, BE, BG, IB and IE					Classes BF and BS					Class BL				
	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	98	94	94	94	94	99	95	95	94	90	100	100	100	100	100
January 2022	96	85	85	85	80	97	88	85	83	72	100	100	100	100	100
January 2023	94	75	75	75	60	96	78	74	71	54	100	100	100	100	100
January 2024	92	65	65	65	45	94	70	65	61	40	100	100	100	100	100
January 2025	90	57	57	57	33	92	63	56	52	30	100	100	100	100	100
January 2026	87	49	49	49	25	91	56	49	44	22	100	100	100	100	100
January 2027	85	42	42	42	18	89	50	42	37	17	100	100	100	100	100
January 2028	82	35	35	35	14	87	44	37	32	12	100	100	100	100	100
January 2029	79	30	30	30	10	85	39	32	27	9	100	100	100	100	100
January 2030	76	25	25	25	7	83	35	27	23	7	100	100	100	100	100
January 2031	73	21	21	21	5	80	31	24	19	5	100	100	100	100	100
January 2032	70	18	18	18	4	78	27	20	16	4	100	100	100	100	100
January 2033	66	15	15	15	3	75	24	17	13	3	100	100	100	100	100
January 2034	63	12	12	12	2	72	21	15	11	2	100	100	100	100	100
January 2035	59	10	10	10	2	69	18	12	9	1	100	100	100	100	100
January 2036	55	9	9	9	1	66	16	11	8	1	100	100	100	100	74
January 2037	51	7	7	7	1	63	14	9	6	1	100	100	100	100	53
January 2038	46	6	6	6	1	60	12	7	5	1	100	100	100	100	38
January 2039	41	5	5	5	0	56	10	6	4	0	100	100	100	100	27
January 2040	36	4	4	4	0	52	8	5	3	0	100	100	100	100	19
January 2041	31	3	3	3	0	48	7	4	3	0	100	100	100	100	13
January 2042	26	2	2	2	0	44	6	3	2	0	100	100	100	100	9
January 2043	20	2	2	2	0	40	5	3	2	0	100	100	100	100	6
January 2044	14	1	1	1	0	35	4	2	1	0	100	92	92	92	4
January 2045	7	1	1	1	0	30	3	1	1	0	100	67	67	67	3
January 2046	1	1	1	1	0	24	2	1	1	0	47	47	47	47	2
January 2047	0	0	0	0	0	19	1	1	0	0	30	30	30	30	1
January 2048	0	0	0	0	0	13	1	0	0	0	16	16	16	16	0
January 2049	0	0	0	0	0	7	0	0	0	0	5	5	5	5	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.9	7.3	7.3	7.3	4.6	19.0	8.8	7.5	6.8	4.2	26.7	26.1	26.1	26.1	18.0

PSA Prepayment Assumption Rates										
Distribution Date	Class BP					Class BZ				
	0%	145%	185%	215%	400%	0%	145%	185%	215%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
January 2021	98	94	94	94	94	104	104	95	89	49
January 2022	96	85	85	85	80	107	107	82	63	0
January 2023	94	75	75	75	59	111	111	68	36	0
January 2024	92	65	65	65	44	115	115	58	18	0
January 2025	89	56	56	56	32	119	119	53	7	0
January 2026	87	48	48	48	24	123	123	51	1	0
January 2027	84	41	41	41	17	128	128	51	0	0
January 2028	82	34	34	34	12	132	129	51	0	0
January 2029	79	29	29	29	9	137	128	50	0	0
January 2030	76	24	24	24	6	142	125	48	0	0
January 2031	73	20	20	20	4	147	120	45	0	0
January 2032	69	17	17	17	3	152	113	42	0	0
January 2033	66	14	14	14	1	158	106	39	0	0
January 2034	62	11	11	11	1	163	99	36	0	0
January 2035	58	9	9	9	0	169	91	32	0	0
January 2036	54	7	7	7	0	175	82	29	0	0
January 2037	50	6	6	6	0	181	74	26	0	0
January 2038	45	4	4	4	0	188	66	22	0	0
January 2039	40	3	3	3	0	194	59	20	0	0
January 2040	35	2	2	2	0	201	51	17	0	0
January 2041	30	2	2	2	0	208	44	14	0	0
January 2042	24	1	1	1	0	216	37	12	0	0
January 2043	19	0	0	0	0	223	31	10	0	0
January 2044	12	0	0	0	0	231	25	8	0	0
January 2045	6	0	0	0	0	240	20	6	0	0
January 2046	0	0	0	0	0	245	15	4	0	0
January 2047	0	0	0	0	0	190	10	3	0	0
January 2048	0	0	0	0	0	131	6	2	0	0
January 2049	0	0	0	0	0	68	2	1	0	0
January 2050	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.7	7.0	7.0	7.0	4.4	28.1	18.6	10.2	2.7	0.9

**Security Group 5
PSA Prepayment Assumption Rates**

Distribution Date	Classes EF and ES					Classes FE and SE				
	0%	100%	200%	300%	400%	0%	100%	200%	300%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
January 2021	98	95	92	91	91	98	95	93	90	87
January 2022	96	88	80	77	75	97	89	81	74	67
January 2023	94	80	67	64	56	95	82	70	60	50
January 2024	91	72	56	52	42	93	75	61	48	37
January 2025	89	66	47	42	31	91	69	52	38	28
January 2026	86	59	38	34	23	89	64	45	31	21
January 2027	83	53	31	27	17	86	58	38	25	15
January 2028	81	47	25	22	13	84	53	33	20	11
January 2029	78	42	19	17	9	82	49	28	16	8
January 2030	75	36	14	14	7	79	44	24	12	6
January 2031	71	32	11	11	5	76	40	20	10	5
January 2032	68	27	9	9	4	74	37	17	8	3
January 2033	64	23	7	7	3	71	33	15	6	2
January 2034	60	18	5	5	2	68	30	12	5	2
January 2035	57	14	4	4	1	65	27	10	4	1
January 2036	52	11	3	3	1	61	24	9	3	1
January 2037	48	7	3	3	1	58	21	7	2	1
January 2038	43	4	2	2	1	54	19	6	2	0
January 2039	39	1	1	1	0	50	16	5	1	0
January 2040	34	1	1	1	0	46	14	4	1	0
January 2041	28	1	1	1	0	42	12	3	1	0
January 2042	23	1	1	1	0	38	10	2	1	0
January 2043	17	0	0	0	0	33	8	2	0	0
January 2044	11	0	0	0	0	29	7	1	0	0
January 2045	5	0	0	0	0	24	5	1	0	0
January 2046	0	0	0	0	0	18	4	1	0	0
January 2047	0	0	0	0	0	13	3	0	0	0
January 2048	0	0	0	0	0	7	1	0	0	0
January 2049	0	0	0	0	0	1	0	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0
Weighted Average										
Life (years)	15.4	8.3	5.7	5.4	4.3	17.7	10.4	6.9	5.1	4.0

**Security Group 6
PSA Prepayment Assumption Rates**

Distribution Date	Class AB					Class AZ					Class PT				
	0%	100%	178%	300%	400%	0%	100%	178%	300%	400%	0%	100%	178%	300%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	98	96	95	94	92	103	103	103	103	103	98	97	96	94	93
January 2022	96	91	87	81	76	105	105	105	105	105	96	91	87	82	77
January 2023	94	83	76	65	57	108	108	108	108	108	94	84	77	66	58
January 2024	92	76	65	51	41	111	111	111	111	111	93	77	67	53	43
January 2025	90	69	56	40	29	113	113	113	113	113	90	70	58	42	32
January 2026	87	63	48	31	21	116	116	116	116	116	88	64	50	34	24
January 2027	85	57	41	24	14	119	119	119	119	119	86	59	44	27	17
January 2028	83	51	35	18	9	122	122	122	122	122	84	53	38	21	13
January 2029	80	46	30	14	6	125	125	125	125	125	81	49	33	17	9
January 2030	77	41	25	10	3	128	128	128	128	128	79	44	28	13	7
January 2031	74	37	21	7	1	132	132	132	132	132	76	40	24	11	5
January 2032	72	33	17	4	0	135	135	135	135	123	73	36	21	8	4
January 2033	68	29	14	2	0	138	138	138	138	89	71	32	18	7	3
January 2034	65	26	11	1	0	142	142	142	142	65	68	29	15	5	2
January 2035	62	22	9	0	0	145	145	145	133	47	65	26	13	4	1
January 2036	59	19	7	0	0	149	149	149	103	34	61	23	11	3	1
January 2037	55	16	5	0	0	153	153	153	79	24	58	20	9	2	1
January 2038	51	14	3	0	0	157	157	157	61	17	55	18	8	2	1
January 2039	48	11	2	0	0	161	161	161	46	12	51	16	6	1	0
January 2040	44	9	0	0	0	165	165	165	35	8	47	14	5	1	0
January 2041	39	7	0	0	0	169	169	142	26	6	43	12	4	1	0
January 2042	35	5	0	0	0	173	173	114	19	4	39	10	3	1	0
January 2043	31	3	0	0	0	178	178	90	14	3	35	8	3	0	0
January 2044	26	1	0	0	0	182	182	70	10	2	31	7	2	0	0
January 2045	21	0	0	0	0	187	177	53	7	1	26	5	2	0	0
January 2046	16	0	0	0	0	191	135	38	5	1	21	4	1	0	0
January 2047	11	0	0	0	0	196	96	26	3	0	16	3	1	0	0
January 2048	5	0	0	0	0	201	60	15	2	0	11	2	0	0	0
January 2049	0	0	0	0	0	187	27	7	1	0	6	1	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average															
Life (years)	17.1	9.6	7.0	4.9	4.0	29.5	27.2	23.9	18.3	14.8	17.9	10.4	7.8	5.5	4.4

Security Groups 3 and 6 PSA Prepayment Assumption Rates															
Distribution Date	Class AC					Class AD					Class AE				
	0%	100%	178%	300%	400%	0%	100%	178%	300%	400%	0%	100%	178%	300%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	95	90	87	83	79	95	91	89	85	81	96	92	90	87	84
January 2022	89	73	63	46	33	91	77	67	53	41	92	80	71	59	48
January 2023	84	52	31	11	10	86	58	39	21	18	87	63	47	30	26
January 2024	78	32	11	9	7	80	40	21	16	13	83	47	30	24	19
January 2025	72	13	10	7	5	75	23	18	13	9	78	33	26	19	14
January 2026	65	11	8	5	4	69	20	15	10	7	73	29	23	14	10
January 2027	59	10	7	4	2	64	18	13	8	5	68	26	19	11	7
January 2028	52	9	6	3	2	58	16	11	6	3	63	24	16	8	4
January 2029	45	8	5	2	1	51	15	10	4	2	57	22	14	6	3
January 2030	37	7	4	2	1	45	13	8	3	1	52	19	12	5	1
January 2031	30	6	4	1	0	38	12	7	2	0	46	17	10	3	1
January 2032	22	6	3	1	0	31	11	6	1	0	39	15	8	2	0
January 2033	13	5	2	0	0	23	9	4	1	0	33	14	7	1	0
January 2034	11	4	2	0	0	21	8	4	0	0	30	12	5	0	0
January 2035	10	4	1	0	0	20	7	3	0	0	29	10	4	0	0
January 2036	10	3	1	0	0	19	6	2	0	0	27	9	3	0	0
January 2037	9	3	1	0	0	18	5	1	0	0	26	8	2	0	0
January 2038	9	2	1	0	0	16	4	1	0	0	24	6	1	0	0
January 2039	8	2	0	0	0	15	4	0	0	0	22	5	1	0	0
January 2040	7	2	0	0	0	14	3	0	0	0	20	4	0	0	0
January 2041	7	1	0	0	0	13	2	0	0	0	18	3	0	0	0
January 2042	6	1	0	0	0	11	2	0	0	0	16	2	0	0	0
January 2043	5	1	0	0	0	10	1	0	0	0	14	1	0	0	0
January 2044	4	0	0	0	0	8	0	0	0	0	12	1	0	0	0
January 2045	4	0	0	0	0	7	0	0	0	0	10	0	0	0	0
January 2046	3	0	0	0	0	5	0	0	0	0	7	0	0	0	0
January 2047	2	0	0	0	0	3	0	0	0	0	5	0	0	0	0
January 2048	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
January 2049	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	8.9	3.9	3.0	2.2	1.9	10.4	5.0	3.7	2.7	2.3	11.8	6.0	4.4	3.2	2.7

PSA Prepayment Assumption Rates															
Distribution Date	Class AH					Class C					Class D				
	0%	100%	178%	300%	400%	0%	100%	178%	300%	400%	0%	100%	178%	300%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	97	93	92	89	86	95	90	87	82	78	95	91	88	84	81
January 2022	93	83	76	65	56	89	73	62	46	32	90	76	66	51	39
January 2023	89	69	55	40	35	84	52	30	10	9	85	57	37	19	16
January 2024	85	55	40	31	25	78	31	10	8	6	80	38	19	15	12
January 2025	81	43	34	24	18	71	11	9	6	5	74	21	16	12	9
January 2026	77	38	30	19	13	65	10	8	5	4	69	18	14	9	7
January 2027	73	35	25	15	9	58	9	7	4	3	63	16	12	8	5
January 2028	68	31	22	11	6	51	8	6	3	2	56	15	11	6	4
January 2029	64	28	18	8	4	44	7	5	3	1	50	14	9	5	3
January 2030	59	25	15	6	2	37	7	4	2	1	43	12	8	4	2
January 2031	53	23	13	4	1	29	6	4	2	1	36	11	7	3	1
January 2032	48	20	11	3	0	21	5	3	1	1	29	10	6	2	1
January 2033	43	18	9	1	0	12	5	3	1	0	21	9	5	2	1
January 2034	40	16	7	1	0	10	4	2	1	0	19	8	4	1	1
January 2035	38	14	5	0	0	10	4	2	1	0	18	7	4	1	0
January 2036	36	12	4	0	0	9	3	2	0	0	17	6	3	1	0
January 2037	34	10	3	0	0	9	3	1	0	0	16	6	3	1	0
January 2038	31	8	2	0	0	8	3	1	0	0	15	5	2	1	0
January 2039	29	7	1	0	0	8	2	1	0	0	14	4	2	0	0
January 2040	27	5	0	0	0	7	2	1	0	0	13	4	1	0	0
January 2041	24	4	0	0	0	6	2	1	0	0	12	3	1	0	0
January 2042	21	3	0	0	0	6	1	1	0	0	11	3	1	0	0
January 2043	19	2	0	0	0	5	1	0	0	0	10	2	1	0	0
January 2044	16	1	0	0	0	5	1	0	0	0	9	2	1	0	0
January 2045	13	0	0	0	0	4	1	0	0	0	7	1	0	0	0
January 2046	10	0	0	0	0	3	1	0	0	0	6	1	0	0	0
January 2047	6	0	0	0	0	2	0	0	0	0	5	1	0	0	0
January 2048	3	0	0	0	0	2	0	0	0	0	3	1	0	0	0
January 2049	0	0	0	0	0	1	0	0	0	0	2	0	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	13.3	6.9	5.1	3.7	3.0	8.8	3.9	3.0	2.3	1.9	10.2	5.0	3.7	2.8	2.3

Security Groups 3 and 6 PSA Prepayment Assumption Rates															
Distribution Date	Class E					Class H					Class K				
	0%	100%	178%	300%	400%	0%	100%	178%	300%	400%	0%	100%	178%	300%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	96	92	90	86	83	96	93	91	88	85	97	94	92	89	86
January 2022	91	79	70	57	46	93	81	74	62	53	93	83	76	65	56
January 2023	87	61	44	27	24	89	66	51	36	31	89	69	55	40	35
January 2024	82	45	27	22	18	84	52	36	28	23	86	55	40	32	26
January 2025	77	29	24	17	13	80	38	31	23	17	82	43	35	26	19
January 2026	72	26	21	14	10	76	35	27	18	13	78	39	31	20	14
January 2027	67	24	18	11	7	71	32	24	14	9	73	36	26	16	11
January 2028	61	22	16	9	5	66	29	20	11	7	69	32	23	13	8
January 2029	56	20	13	7	4	61	26	18	9	5	64	29	20	10	6
January 2030	50	18	12	5	3	56	24	15	7	4	59	27	17	8	4
January 2031	43	16	10	4	2	50	21	13	6	3	54	24	15	6	3
January 2032	37	15	9	3	2	45	19	11	4	2	49	22	13	5	2
January 2033	30	13	7	3	1	39	17	10	4	1	44	20	11	4	2
January 2034	28	12	6	2	1	36	16	8	3	1	41	18	9	3	1
January 2035	26	11	5	2	1	35	14	7	2	1	39	16	8	2	1
January 2036	25	9	4	1	0	33	12	6	2	1	37	14	7	2	1
January 2037	24	8	4	1	0	31	11	5	1	0	35	12	6	1	0
January 2038	22	7	3	1	0	29	10	4	1	0	33	11	5	1	0
January 2039	21	6	3	1	0	27	8	3	1	0	31	9	4	1	0
January 2040	19	6	2	0	0	25	7	3	1	0	29	8	3	1	0
January 2041	18	5	2	0	0	23	6	2	0	0	26	7	3	0	0
January 2042	16	4	1	0	0	21	5	2	0	0	24	6	2	0	0
January 2043	14	3	1	0	0	19	4	1	0	0	21	5	2	0	0
January 2044	13	3	1	0	0	16	4	1	0	0	18	4	1	0	0
January 2045	11	2	1	0	0	14	3	1	0	0	16	3	1	0	0
January 2046	9	2	0	0	0	11	2	1	0	0	13	2	1	0	0
January 2047	7	1	0	0	0	9	2	0	0	0	10	2	0	0	0
January 2048	5	1	0	0	0	6	1	0	0	0	7	1	0	0	0
January 2049	2	0	0	0	0	3	0	0	0	0	3	0	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	11.6	5.9	4.4	3.2	2.7	13.0	6.9	5.2	3.7	3.1	13.7	7.4	5.5	4.0	3.3

Security Group 7 PSA Prepayment Assumption Rates					
Distribution Date	Classes KE and KI				
	0%	100%	297%	300%	400%
Initial Percent	100	100	100	100	100
January 2021	99	92	81	81	75
January 2022	97	85	65	65	56
January 2023	95	78	52	52	41
January 2024	94	71	42	41	31
January 2025	92	65	33	33	23
January 2026	90	60	27	26	17
January 2027	88	54	21	21	12
January 2028	86	49	17	17	9
January 2029	84	45	13	13	7
January 2030	81	41	11	10	5
January 2031	79	37	8	8	4
January 2032	76	33	7	6	3
January 2033	74	29	5	5	2
January 2034	71	26	4	4	1
January 2035	68	23	3	3	1
January 2036	65	20	2	2	1
January 2037	61	18	2	2	0
January 2038	58	16	1	1	0
January 2039	54	13	1	1	0
January 2040	51	11	1	1	0
January 2041	47	9	1	1	0
January 2042	42	8	0	0	0
January 2043	38	6	0	0	0
January 2044	33	4	0	0	0
January 2045	28	3	0	0	0
January 2046	23	2	0	0	0
January 2047	18	1	0	0	0
January 2048	12	0	0	0	0
January 2049	6	0	0	0	0
January 2050	0	0	0	0	0
Weighted Average Life (years)	18.6	9.5	4.5	4.4	3.4

Security Group 8 PSA Prepayment Assumption Rates															
Distribution Date	Class IK					Class KJ					Class KM				
	0%	150%	263%	300%	600%	0%	150%	263%	300%	600%	0%	150%	263%	300%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	97	91	91	91	91	98	92	92	92	92	100	95	95	95	95
January 2022	95	79	79	79	65	96	81	81	81	65	100	86	86	86	66
January 2023	92	67	67	67	41	94	70	70	70	40	100	78	78	78	40
January 2024	89	56	56	56	25	92	60	60	60	26	100	71	71	71	28
January 2025	86	46	46	46	16	90	50	50	50	17	100	61	61	61	19
January 2026	82	37	37	37	10	87	41	41	41	11	100	50	50	50	13
January 2027	79	29	29	29	6	85	33	33	33	7	100	41	41	41	8
January 2028	75	23	23	23	4	82	26	26	26	4	100	33	33	33	5
January 2029	72	19	19	19	2	80	21	21	21	3	100	26	26	26	3
January 2030	68	15	15	15	1	75	16	16	16	2	95	21	21	21	2
January 2031	64	12	12	12	1	71	13	13	13	1	89	16	16	16	1
January 2032	59	9	9	9	1	66	10	10	10	1	83	13	13	13	1
January 2033	55	7	7	7	0	61	8	8	8	0	77	10	10	10	0
January 2034	50	6	6	6	0	56	6	6	6	0	70	8	8	8	0
January 2035	45	4	4	4	0	50	5	5	5	0	63	6	6	6	0
January 2036	40	3	3	3	0	44	4	4	4	0	56	5	5	5	0
January 2037	35	3	3	3	0	38	3	3	3	0	49	4	4	4	0
January 2038	29	2	2	2	0	32	2	2	2	0	41	3	3	3	0
January 2039	23	2	2	2	0	26	2	2	2	0	32	2	2	2	0
January 2040	17	1	1	1	0	19	1	1	1	0	24	2	2	2	0
January 2041	10	1	1	1	0	11	1	1	1	0	14	1	1	1	0
January 2042	3	1	1	1	0	4	1	1	1	0	5	1	1	1	0
January 2043	0	0	0	0	0	0	0	0	0	0	1	1	1	1	0
January 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2049	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	13.2	5.6	5.6	5.6	3.2	14.1	6.0	6.0	6.0	3.2	16.5	6.8	6.8	6.8	3.3

PSA Prepayment Assumption Rates										
Distribution Date	Class KP					Class KZ				
	0%	150%	263%	300%	600%	0%	150%	263%	300%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
January 2021	91	83	83	83	83	104	104	85	79	28
January 2022	81	63	63	63	63	107	107	61	46	0
January 2023	72	41	41	41	41	111	111	42	22	0
January 2024	61	20	20	20	20	115	115	31	7	0
January 2025	50	8	8	8	8	119	119	26	1	0
January 2026	39	3	3	3	3	123	123	25	0	0
January 2027	27	1	1	1	1	128	123	24	0	0
January 2028	15	0	0	0	0	132	120	23	0	0
January 2029	1	0	0	0	0	137	115	21	0	0
January 2030	0	0	0	0	0	142	108	19	0	0
January 2031	0	0	0	0	0	147	101	17	0	0
January 2032	0	0	0	0	0	152	93	14	0	0
January 2033	0	0	0	0	0	158	84	13	0	0
January 2034	0	0	0	0	0	163	76	11	0	0
January 2035	0	0	0	0	0	169	68	9	0	0
January 2036	0	0	0	0	0	175	60	8	0	0
January 2037	0	0	0	0	0	181	53	6	0	0
January 2038	0	0	0	0	0	188	46	5	0	0
January 2039	0	0	0	0	0	194	39	4	0	0
January 2040	0	0	0	0	0	201	33	3	0	0
January 2041	0	0	0	0	0	208	28	3	0	0
January 2042	0	0	0	0	0	216	23	2	0	0
January 2043	0	0	0	0	0	205	18	2	0	0
January 2044	0	0	0	0	0	180	14	1	0	0
January 2045	0	0	0	0	0	154	11	1	0	0
January 2046	0	0	0	0	0	126	8	1	0	0
January 2047	0	0	0	0	0	97	5	0	0	0
January 2048	0	0	0	0	0	67	2	0	0	0
January 2049	0	0	0	0	0	34	0	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	4.9	2.7	2.7	2.7	2.7	26.5	16.5	5.1	2.0	0.7

Security Group 9 PSA Prepayment Assumption Rates																				
Distribution Date	Class HB					Class HI					Class HY					Class HZ				
	0%	250%	400%	500%	800%	0%	250%	400%	500%	800%	0%	250%	400%	500%	800%	0%	250%	400%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	97	92	92	92	92	97	92	92	92	92	100	100	100	100	100	104	104	93	86	65
January 2022	94	77	77	77	74	94	77	77	77	74	100	100	100	100	100	108	108	73	51	0
January 2023	91	59	59	59	38	91	59	59	59	39	100	100	100	100	100	113	113	52	15	0
January 2024	88	43	43	43	20	88	43	43	43	20	100	100	100	100	100	117	117	43	1	0
January 2025	85	30	30	30	10	85	30	30	30	10	100	100	100	100	100	122	121	40	0	0
January 2026	81	20	20	20	5	81	20	20	20	5	100	100	100	100	100	127	117	37	0	0
January 2027	77	14	14	14	2	77	14	14	14	3	100	100	100	100	100	132	108	32	0	0
January 2028	73	9	9	9	1	73	9	9	9	1	100	100	100	100	100	138	97	26	0	0
January 2029	69	6	6	6	0	69	6	6	6	1	100	100	100	100	100	143	86	22	0	0
January 2030	65	4	4	4	0	65	4	4	4	0	100	100	100	100	100	149	74	17	0	0
January 2031	60	3	3	3	0	60	3	3	3	0	100	100	100	100	84	155	63	14	0	0
January 2032	55	2	2	2	0	55	2	2	2	0	100	100	100	100	42	161	54	11	0	0
January 2033	50	1	1	1	0	50	1	1	1	0	100	100	100	100	21	168	45	8	0	0
January 2034	45	1	1	1	0	45	1	1	1	0	100	100	100	100	11	175	37	6	0	0
January 2035	39	0	0	0	0	40	1	1	1	0	100	100	100	100	5	182	31	5	0	0
January 2036	34	0	0	0	0	34	0	0	0	0	100	100	100	100	3	189	25	4	0	0
January 2037	27	0	0	0	0	28	0	0	0	0	100	100	100	100	1	197	21	3	0	0
January 2038	21	0	0	0	0	21	0	0	0	0	100	89	89	89	1	205	17	2	0	0
January 2039	14	0	0	0	0	14	0	0	0	0	100	58	58	58	0	214	13	1	0	0
January 2040	7	0	0	0	0	7	0	0	0	0	100	38	38	38	0	222	11	1	0	0
January 2041	0	0	0	0	0	0	0	0	0	0	24	24	24	24	0	230	8	1	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	15	15	15	15	0	209	6	1	0	0
January 2043	0	0	0	0	0	0	0	0	0	0	10	10	10	10	0	188	5	0	0	0
January 2044	0	0	0	0	0	0	0	0	0	0	6	6	6	6	0	165	4	0	0	0
January 2045	0	0	0	0	0	0	0	0	0	0	3	3	3	3	0	142	3	0	0	0
January 2046	0	0	0	0	0	0	0	0	0	0	2	2	2	2	0	116	2	0	0	0
January 2047	0	0	0	0	0	0	0	0	0	0	1	1	1	1	0	90	1	0	0	0
January 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	61	1	0	0	0
January 2049	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	31	0	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.3	4.1	4.1	4.1	2.9	12.3	4.2	4.2	4.2	3.0	21.5	20.0	20.0	20.0	12.2	25.9	12.4	5.4	2.1	1.2

Security Group 10 PSA Prepayment Assumption Rates																				
Distribution Date	Classes GA and GI					Classes LA, LB, LC, LD and LI					Classes LF and LS					Classes MI, MJ, MK, ML, MN and MW				
	0%	260%	370%	400%	800%	0%	260%	370%	400%	800%	0%	260%	370%	400%	800%	0%	260%	370%	400%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	99	94	92	92	85	98	91	91	91	91	99	93	90	90	81	98	91	91	91	91
January 2022	97	82	77	75	56	97	76	76	76	59	97	80	74	72	50	97	75	75	75	56
January 2023	96	69	59	56	29	95	59	59	59	28	96	66	56	54	26	95	58	58	58	27
January 2024	94	57	45	42	15	93	44	44	44	12	94	55	43	40	13	93	44	44	44	12
January 2025	92	47	34	31	7	91	32	32	32	4	92	45	33	30	7	91	32	32	32	4
January 2026	91	39	26	23	4	88	23	23	23	0	91	37	25	22	3	89	23	23	23	0
January 2027	89	32	20	17	2	86	16	16	16	0	89	31	19	16	2	86	16	16	16	0
January 2028	87	26	15	13	1	84	10	10	10	0	87	25	14	12	1	84	11	11	11	0
January 2029	85	21	11	9	0	81	7	7	7	0	85	21	11	9	0	81	7	7	7	0
January 2030	83	18	9	7	0	78	4	4	4	0	83	17	8	7	0	78	4	4	4	0
January 2031	80	14	6	5	0	75	1	1	1	0	80	14	6	5	0	76	2	2	2	0
January 2032	78	12	5	4	0	72	0	0	0	0	78	11	5	4	0	73	0	0	0	0
January 2033	75	9	4	3	0	69	0	0	0	0	75	9	3	3	0	69	0	0	0	0
January 2034	72	8	3	2	0	66	0	0	0	0	72	7	3	2	0	66	0	0	0	0
January 2035	69	6	2	1	0	62	0	0	0	0	69	6	2	1	0	62	0	0	0	0
January 2036	66	5	1	1	0	58	0	0	0	0	66	5	1	1	0	59	0	0	0	0
January 2037	63	4	1	1	0	54	0	0	0	0	63	4	1	1	0	55	0	0	0	0
January 2038	60	3	1	1	0	50	0	0	0	0	60	3	1	1	0	50	0	0	0	0
January 2039	56	2	1	0	0	46	0	0	0	0	56	2	1	0	0	46	0	0	0	0
January 2040	52	2	0	0	0	41	0	0	0	0	52	2	0	0	0	41	0	0	0	0
January 2041	48	1	0	0	0	36	0	0	0	0	48	1	0	0	0	36	0	0	0	0
January 2042	44	1	0	0	0	31	0	0	0	0	44	1	0	0	0	31	0	0	0	0
January 2043	40	1	0	0	0	25	0	0	0	0	40	1	0	0	0	25	0	0	0	0
January 2044	35	1	0	0	0	19	0	0	0	0	35	1	0	0	0	19	0	0	0	0
January 2045	30	0	0	0	0	13	0	0	0	0	30	0	0	0	0	13	0	0	0	0
January 2046	24	0	0	0	0	6	0	0	0	0	24	0	0	0	0	7	0	0	0	0
January 2047	19	0	0	0	0	0	0	0	0	0	19	0	0	0	0	0	0	0	0	0
January 2048	13	0	0	0	0	0	0	0	0	0	13	0	0	0	0	0	0	0	0	0
January 2049	7	0	0	0	0	0	0	0	0	0	7	0	0	0	0	0	0	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.0	6.1	4.6	4.4	2.5	16.7	4.1	4.1	4.1	2.4	19.0	5.9	4.5	4.2	2.3	16.7	4.1	4.1	4.1	2.4

Security Group 10 PSA Prepayment Assumption Rates															
Distribution Date	Classes MU, UF and US					Class NW					Class NY				
	0%	260%	370%	400%	800%	0%	260%	370%	400%	800%	0%	260%	370%	400%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	100	100	84	80	21	100	100	100	100	100	100	100	100	100	100
January 2022	100	100	57	46	0	100	100	100	100	100	100	100	100	100	100
January 2023	100	100	34	18	0	100	100	100	100	100	100	100	100	100	100
January 2024	100	100	23	4	0	100	100	100	100	100	100	100	100	100	100
January 2025	100	100	19	0	0	100	100	100	100	100	100	100	100	100	100
January 2026	100	98	17	0	0	100	100	100	100	91	100	100	100	100	99
January 2027	100	92	16	0	0	100	100	100	100	46	100	100	100	100	50
January 2028	100	84	14	0	0	100	100	100	100	23	100	100	100	100	25
January 2029	100	75	12	0	0	100	100	100	100	12	100	100	100	100	13
January 2030	100	66	10	0	0	100	100	100	100	6	100	100	100	100	6
January 2031	100	57	8	0	0	100	100	100	100	3	100	100	100	100	3
January 2032	100	49	7	0	0	100	95	95	95	2	100	100	100	100	2
January 2033	100	42	5	0	0	100	69	69	69	1	100	77	77	77	1
January 2034	100	35	4	0	0	100	51	51	51	0	100	56	56	56	0
January 2035	100	29	3	0	0	100	37	37	37	0	100	41	41	41	0
January 2036	100	24	3	0	0	100	26	26	26	0	100	30	30	30	0
January 2037	100	20	2	0	0	100	19	19	19	0	100	21	21	21	0
January 2038	100	16	2	0	0	100	14	14	14	0	100	15	15	15	0
January 2039	100	13	1	0	0	100	10	10	10	0	100	11	11	11	0
January 2040	100	10	1	0	0	100	7	7	7	0	100	8	8	8	0
January 2041	100	8	1	0	0	100	5	5	5	0	100	5	5	5	0
January 2042	100	6	0	0	0	100	3	3	3	0	100	4	4	4	0
January 2043	100	5	0	0	0	100	2	2	2	0	100	2	2	2	0
January 2044	100	3	0	0	0	100	1	1	1	0	100	2	2	2	0
January 2045	100	2	0	0	0	100	1	1	1	0	100	1	1	1	0
January 2046	100	2	0	0	0	100	1	1	1	0	100	1	1	1	0
January 2047	100	1	0	0	0	83	0	0	0	0	94	0	0	0	0
January 2048	82	1	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2049	42	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	28.8	12.9	3.7	2.0	0.7	27.2	14.9	14.9	14.9	7.3	27.3	15.2	15.2	15.2	7.5

PSA Prepayment Assumption Rates															
Distribution Date	Classes UL, UM and UN					Class UZ					Class ZU				
	0%	260%	370%	400%	800%	0%	260%	370%	400%	800%	0%	260%	370%	400%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	100	100	85	81	28	103	103	103	103	103	103	103	103	103	103
January 2022	100	100	59	48	0	105	105	105	105	0	105	105	105	105	0
January 2023	100	100	35	19	0	108	108	108	108	0	108	108	108	108	0
January 2024	100	100	23	5	0	111	111	111	111	0	111	111	111	111	0
January 2025	100	100	19	0	0	113	113	113	113	0	113	113	113	107	0
January 2026	100	98	18	0	0	116	116	116	17	0	116	116	116	17	0
January 2027	100	92	16	0	0	119	119	119	17	0	119	119	119	17	0
January 2028	100	85	14	0	0	122	122	122	17	0	122	122	122	17	0
January 2029	100	76	12	0	0	125	125	125	17	0	125	125	125	17	0
January 2030	100	67	10	0	0	128	128	128	17	0	128	128	128	17	0
January 2031	100	58	8	0	0	132	132	132	17	0	132	132	132	17	0
January 2032	100	50	7	0	0	135	135	135	17	0	135	135	135	17	0
January 2033	100	42	5	0	0	138	138	138	17	0	138	138	138	17	0
January 2034	100	35	4	0	0	142	142	142	17	0	142	142	142	17	0
January 2035	100	30	3	0	0	145	145	145	17	0	145	145	145	17	0
January 2036	100	24	3	0	0	149	149	149	17	0	149	149	149	17	0
January 2037	100	20	2	0	0	153	153	153	17	0	153	153	153	17	0
January 2038	100	16	2	0	0	157	157	157	17	0	157	157	157	17	0
January 2039	100	13	1	0	0	161	161	161	17	0	161	161	161	17	0
January 2040	100	10	1	0	0	165	165	165	17	0	165	165	165	17	0
January 2041	100	8	1	0	0	169	169	169	17	0	169	169	169	17	0
January 2042	100	6	0	0	0	173	173	173	17	0	173	173	173	17	0
January 2043	100	5	0	0	0	178	178	178	17	0	178	178	178	17	0
January 2044	100	3	0	0	0	182	182	182	17	0	182	182	182	17	0
January 2045	100	2	0	0	0	187	187	187	17	0	187	187	187	17	0
January 2046	100	2	0	0	0	191	191	191	17	0	191	191	191	17	0
January 2047	100	1	0	0	0	196	196	196	17	0	196	196	196	17	0
January 2048	82	1	0	0	0	201	201	201	17	0	201	201	196	17	0
January 2049	42	0	0	0	0	206	206	79	17	0	206	206	71	17	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	28.8	13.0	3.8	2.0	0.7	30.0	29.6	28.9	8.8	1.3	30.0	29.5	28.8	8.7	1.2

Security Group 11 PSA Prepayment Assumption Rates																				
Distribution Date	Class FM					Class FN					Class GK					Class GU				
	0%	189%	270%	300%	600%	0%	189%	270%	300%	600%	0%	189%	270%	300%	600%	0%	189%	270%	300%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	99	95	93	93	87	99	95	93	93	87	100	100	88	88	88	100	100	93	86	13
January 2022	97	86	81	79	63	97	86	81	79	63	100	100	63	63	0	100	100	79	57	0
January 2023	96	75	67	64	40	96	75	67	64	40	100	100	37	37	0	100	100	64	29	0
January 2024	94	65	55	51	25	94	65	55	51	25	100	100	19	19	0	100	100	55	11	0
January 2025	92	56	45	41	16	92	56	45	41	16	100	100	7	7	0	100	100	50	3	0
January 2026	91	49	37	33	10	91	49	37	33	10	100	100	1	1	0	100	100	48	0	0
January 2027	89	42	30	26	6	89	42	30	26	6	100	99	0	0	0	100	100	47	0	0
January 2028	87	36	25	21	4	87	36	25	21	4	100	94	0	0	0	100	100	44	0	0
January 2029	85	31	20	17	2	85	31	20	17	2	100	85	0	0	0	100	100	40	0	0
January 2030	83	27	16	13	1	83	27	16	13	1	100	73	0	0	0	100	100	37	0	0
January 2031	80	23	13	11	1	80	23	13	11	1	100	59	0	0	0	100	100	33	0	0
January 2032	78	20	11	8	1	78	20	11	8	1	100	45	0	0	0	100	100	29	0	0
January 2033	75	17	9	7	0	75	17	9	7	0	100	31	0	0	0	100	100	25	0	0
January 2034	72	14	7	5	0	72	14	7	5	0	100	17	0	0	0	100	100	22	0	0
January 2035	69	12	6	4	0	69	12	6	4	0	100	3	0	0	0	100	100	18	0	0
January 2036	66	10	4	3	0	66	10	4	3	0	100	0	0	0	0	100	90	16	0	0
January 2037	63	9	4	2	0	63	9	4	2	0	100	0	0	0	0	100	78	13	0	0
January 2038	60	7	3	2	0	60	7	3	2	0	100	0	0	0	0	100	67	11	0	0
January 2039	56	6	2	1	0	56	6	2	1	0	100	0	0	0	0	100	57	9	0	0
January 2040	52	5	2	1	0	52	5	2	1	0	100	0	0	0	0	100	48	7	0	0
January 2041	48	4	1	1	0	48	4	1	1	0	100	0	0	0	0	100	40	6	0	0
January 2042	44	3	1	1	0	44	3	1	1	0	100	0	0	0	0	100	33	5	0	0
January 2043	40	3	1	0	0	40	3	1	0	0	100	0	0	0	0	100	26	3	0	0
January 2044	35	2	1	0	0	35	2	1	0	0	100	0	0	0	0	100	21	3	0	0
January 2045	30	1	0	0	0	30	1	0	0	0	100	0	0	0	0	100	16	2	0	0
January 2046	24	1	0	0	0	24	1	0	0	0	100	0	0	0	0	100	11	1	0	0
January 2047	19	1	0	0	0	19	1	0	0	0	100	0	0	0	0	100	8	1	0	0
January 2048	13	0	0	0	0	13	0	0	0	0	63	0	0	0	0	100	4	0	0	0
January 2049	7	0	0	0	0	7	0	0	0	0	0	0	0	0	0	84	2	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.0	7.5	5.8	5.4	3.1	19.0	7.5	5.8	5.4	3.1	28.2	11.6	2.7	2.7	1.3	29.4	20.5	8.1	2.4	0.7

PSA Prepayment Assumption Rates																				
Distribution Date	Class GZ					Class KA					Class KB					Class KG				
	0%	189%	270%	300%	600%	0%	189%	270%	300%	600%	0%	189%	270%	300%	600%	0%	189%	270%	300%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	103	103	103	103	103	98	93	93	93	93	98	94	94	94	94	100	100	88	88	88
January 2022	105	105	105	105	0	96	81	81	81	72	97	83	83	83	75	100	100	63	63	0
January 2023	108	108	108	108	0	94	66	66	66	40	95	69	69	69	47	100	100	37	37	0
January 2024	111	111	111	111	0	92	53	53	53	20	93	58	58	58	29	100	100	19	19	0
January 2025	113	113	113	113	0	90	41	41	41	8	91	47	47	47	18	100	100	7	7	0
January 2026	116	116	116	116	0	87	31	31	31	0	89	38	38	38	10	100	100	1	1	0
January 2027	119	119	2	2	0	85	22	22	22	0	87	30	30	30	6	100	99	0	0	0
January 2028	122	122	2	2	0	82	15	15	15	0	84	24	24	24	3	100	94	0	0	0
January 2029	125	125	2	2	0	79	9	9	9	0	82	19	19	19	1	100	85	0	0	0
January 2030	128	128	2	2	0	76	5	5	5	0	79	15	15	15	0	100	73	0	0	0
January 2031	132	132	2	2	0	73	1	1	1	0	76	11	11	11	0	100	59	0	0	0
January 2032	135	135	2	2	0	70	0	0	0	0	73	9	9	9	0	100	45	0	0	0
January 2033	138	138	2	2	0	67	0	0	0	0	70	7	7	7	0	100	31	0	0	0
January 2034	142	142	2	2	0	63	0	0	0	0	67	5	5	5	0	100	16	0	0	0
January 2035	145	145	2	2	0	59	0	0	0	0	63	4	4	4	0	100	3	0	0	0
January 2036	149	2	2	2	0	55	0	0	0	0	60	2	2	2	0	100	0	0	0	0
January 2037	153	2	2	2	0	50	0	0	0	0	56	2	2	2	0	100	0	0	0	0
January 2038	157	2	2	2	0	46	0	0	0	0	52	1	1	1	0	100	0	0	0	0
January 2039	161	2	2	2	0	41	0	0	0	0	47	0	0	0	0	100	0	0	0	0
January 2040	165	2	2	2	0	36	0	0	0	0	43	0	0	0	0	100	0	0	0	0
January 2041	169	2	2	2	0	30	0	0	0	0	38	0	0	0	0	100	0	0	0	0
January 2042	173	2	2	2	0	25	0	0	0	0	33	0	0	0	0	100	0	0	0	0
January 2043	178	2	2	2	0	19	0	0	0	0	27	0	0	0	0	100	0	0	0	0
January 2044	182	2	2	2	0	12	0	0	0	0	22	0	0	0	0	100	0	0	0	0
January 2045	187	2	2	2	0	5	0	0	0	0	15	0	0	0	0	100	0	0	0	0
January 2046	191	2	2	2	0	0	0	0	0	0	9	0	0	0	0	100	0	0	0	0
January 2047	196	2	2	2	0	0	0	0	0	0	2	0	0	0	0	100	0	0	0	0
January 2048	201	2	2	2	0	0	0	0	0	0	0	0	0	0	0	63	0	0	0	0
January 2049	2	2	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	28.8	15.4	6.9	6.9	1.6	15.8	4.7	4.7	4.7	2.9	17.0	5.7	5.7	5.7	3.3	28.2	11.6	2.7	2.7	1.3

**Security Group 11
PSA Prepayment Assumption Rates**

Distribution Date	Class KU					Class KW					Class KY					Class SG				
	0%	189%	270%	300%	600%	0%	189%	270%	300%	600%	0%	189%	270%	300%	600%	0%	189%	270%	300%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	100	100	93	86	13	100	100	100	100	100	100	100	100	100	100	99	95	93	93	87
January 2022	100	100	79	57	0	100	100	100	100	100	100	100	100	100	100	97	86	81	79	63
January 2023	100	100	64	29	0	100	100	100	100	100	100	100	100	100	100	96	75	67	64	40
January 2024	100	100	55	11	0	100	100	100	100	100	100	100	100	100	100	94	65	55	51	25
January 2025	100	100	50	3	0	100	100	100	100	100	100	100	100	100	100	92	56	45	41	16
January 2026	100	100	48	0	0	100	100	100	100	100	100	100	100	100	99	91	49	37	33	10
January 2027	100	100	47	0	0	100	100	100	100	100	100	100	100	100	62	89	42	30	26	6
January 2028	100	100	44	0	0	100	100	100	100	100	100	100	100	100	38	87	36	25	21	4
January 2029	100	100	40	0	0	100	100	100	100	100	100	100	100	100	24	85	31	20	17	2
January 2030	100	100	37	0	0	100	100	100	100	100	100	100	100	15	83	27	16	13	1	
January 2031	100	100	33	0	0	100	100	100	100	80	100	100	100	9	80	23	13	11	1	
January 2032	100	100	29	0	0	100	100	100	100	50	100	84	84	84	6	78	20	11	8	1
January 2033	100	100	25	0	0	100	100	100	100	31	100	67	67	67	3	75	17	9	7	0
January 2034	100	100	22	0	0	100	100	100	100	19	100	52	52	52	2	72	14	7	5	0
January 2035	100	100	18	0	0	100	100	100	100	11	100	41	41	41	1	69	12	6	4	0
January 2036	100	90	16	0	0	100	100	100	100	7	100	32	32	32	1	66	10	4	3	0
January 2037	100	78	13	0	0	100	100	100	100	4	100	25	25	25	0	63	9	4	2	0
January 2038	100	67	11	0	0	100	100	100	100	3	100	19	19	19	0	60	7	3	2	0
January 2039	100	57	9	0	0	100	100	100	100	2	100	15	15	15	0	56	6	2	1	0
January 2040	100	48	7	0	0	100	97	97	97	1	100	11	11	11	0	52	5	2	1	0
January 2041	100	40	6	0	0	100	73	73	73	1	100	8	8	8	0	48	4	1	1	0
January 2042	100	33	5	0	0	100	54	54	54	0	100	6	6	6	0	44	3	1	1	0
January 2043	100	26	3	0	0	100	40	40	40	0	100	5	5	5	0	40	3	1	0	0
January 2044	100	21	3	0	0	100	28	28	28	0	100	3	3	3	0	35	2	1	0	0
January 2045	100	16	2	0	0	100	20	20	20	0	100	2	2	2	0	30	1	0	0	0
January 2046	100	11	1	0	0	100	13	13	13	0	87	1	1	1	0	24	1	0	0	0
January 2047	100	8	1	0	0	100	8	8	8	0	31	1	1	1	0	19	1	0	0	0
January 2048	100	4	0	0	0	4	4	4	4	0	0	0	0	0	0	13	0	0	0	0
January 2049	84	2	0	0	0	1	1	1	1	0	0	0	0	0	0	7	0	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)	29.4	20.5	8.1	2.4	0.7	27.5	22.9	22.9	22.9	12.6	26.7	15.3	15.3	15.3	8.1	19.0	7.5	5.8	5.4	3.1

PSA Prepayment Assumption Rates

Distribution Date	Class SK					Class SM					Class SN				
	0%	189%	270%	300%	600%	0%	189%	270%	300%	600%	0%	189%	270%	300%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	99	95	93	93	87	99	95	93	93	87	99	95	93	93	87
January 2022	97	86	81	79	63	97	86	81	79	63	97	86	81	79	63
January 2023	96	75	67	64	40	96	75	67	64	40	96	75	67	64	40
January 2024	94	65	55	51	25	94	65	55	51	25	94	65	55	51	25
January 2025	92	56	45	41	16	92	56	45	41	16	92	56	45	41	16
January 2026	91	49	37	33	10	91	49	37	33	10	91	49	37	33	10
January 2027	89	42	30	26	6	89	42	30	26	6	89	42	30	26	6
January 2028	87	36	25	21	4	87	36	25	21	4	87	36	25	21	4
January 2029	85	31	20	17	2	85	31	20	17	2	85	31	20	17	2
January 2030	83	27	16	13	1	83	27	16	13	1	83	27	16	13	1
January 2031	80	23	13	11	1	80	23	13	11	1	80	23	13	11	1
January 2032	78	20	11	8	1	78	20	11	8	1	78	20	11	8	1
January 2033	75	17	9	7	0	75	17	9	7	0	75	17	9	7	0
January 2034	72	14	7	5	0	72	14	7	5	0	72	14	7	5	0
January 2035	69	12	6	4	0	69	12	6	4	0	69	12	6	4	0
January 2036	66	10	4	3	0	66	10	4	3	0	66	10	4	3	0
January 2037	63	9	4	2	0	63	9	4	2	0	63	9	4	2	0
January 2038	60	7	3	2	0	60	7	3	2	0	60	7	3	2	0
January 2039	56	6	2	1	0	56	6	2	1	0	56	6	2	1	0
January 2040	52	5	2	1	0	52	5	2	1	0	52	5	2	1	0
January 2041	48	4	1	1	0	48	4	1	1	0	48	4	1	1	0
January 2042	44	3	1	1	0	44	3	1	1	0	44	3	1	1	0
January 2043	40	3	1	0	0	40	3	1	0	0	40	3	1	0	0
January 2044	35	2	1	0	0	35	2	1	0	0	35	2	1	0	0
January 2045	30	1	0	0	0	30	1	0	0	0	30	1	0	0	0
January 2046	24	1	0	0	0	24	1	0	0	0	24	1	0	0	0
January 2047	19	1	0	0	0	19	1	0	0	0	19	1	0	0	0
January 2048	13	0	0	0	0	13	0	0	0	0	13	0	0	0	0
January 2049	7	0	0	0	0	7	0	0	0	0	7	0	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average															
Life (years)	19.0	7.5	5.8	5.4	3.1	19.0	7.5	5.8	5.4	3.1	19.0	7.5	5.8	5.4	3.1

Security Group 11 PSA Prepayment Assumption Rates															
Distribution Date	Class ZD					Class ZG					Class ZK				
	0%	189%	270%	300%	600%	0%	189%	270%	300%	600%	0%	189%	270%	300%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	103	103	103	103	103	103	103	103	103	103	103	103	103	103	103
January 2022	105	105	105	105	0	105	105	105	105	0	105	105	105	105	0
January 2023	108	108	108	108	0	108	108	108	108	0	108	108	108	108	0
January 2024	111	111	111	111	0	111	111	111	111	0	111	111	111	111	0
January 2025	113	113	113	113	0	113	113	113	113	0	113	113	113	113	0
January 2026	116	116	116	116	0	116	116	116	93	0	116	116	116	40	0
January 2027	119	119	0	0	0	119	119	119	75	0	119	119	119	0	0
January 2028	122	122	0	0	0	122	122	122	75	0	122	122	122	0	0
January 2029	125	125	0	0	0	125	125	125	75	0	125	125	125	0	0
January 2030	128	128	0	0	0	128	128	128	75	0	128	128	128	0	0
January 2031	132	132	0	0	0	132	132	132	75	0	132	132	132	0	0
January 2032	135	135	0	0	0	135	135	135	75	0	135	135	135	0	0
January 2033	138	138	0	0	0	138	138	138	75	0	138	138	138	0	0
January 2034	142	142	0	0	0	142	142	142	75	0	142	142	142	0	0
January 2035	145	145	0	0	0	145	145	145	75	0	145	145	145	0	0
January 2036	149	0	0	0	0	149	149	149	75	0	149	149	149	0	0
January 2037	153	0	0	0	0	153	153	153	75	0	153	153	153	0	0
January 2038	157	0	0	0	0	157	157	157	75	0	157	157	157	0	0
January 2039	161	0	0	0	0	161	161	161	75	0	161	161	161	0	0
January 2040	165	0	0	0	0	165	165	165	75	0	165	165	165	0	0
January 2041	169	0	0	0	0	169	169	169	75	0	169	169	169	0	0
January 2042	173	0	0	0	0	173	173	173	75	0	173	173	173	0	0
January 2043	178	0	0	0	0	178	178	178	75	0	178	178	178	0	0
January 2044	182	0	0	0	0	182	182	182	75	0	182	182	182	0	0
January 2045	187	0	0	0	0	187	187	187	75	0	187	187	187	0	0
January 2046	191	0	0	0	0	191	191	191	75	0	191	191	191	0	0
January 2047	196	0	0	0	0	196	196	196	75	0	196	196	196	0	0
January 2048	201	0	0	0	0	201	201	201	75	0	201	201	201	0	0
January 2049	0	0	0	0	0	206	206	206	75	0	206	206	206	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	28.8	15.2	6.5	6.5	1.6	30.0	29.7	29.7	21.3	1.1	30.0	29.7	29.7	6.1	1.1

Security Groups 10 and 11 PSA Prepayment Assumption Rates																		
Distribution Date	Class G									Class S								
	0%	189%	260%	270%	300%	370%	400%	600%	800%	0%	189%	260%	270%	300%	370%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2021	100	100	100	100	100	100	100	100	100	99	95	93	93	92	91	90	86	82
January 2022	100	100	100	100	100	100	100	100	100	97	85	81	80	79	75	73	62	52
January 2023	100	100	100	100	100	100	100	100	100	96	74	67	66	63	57	54	39	27
January 2024	100	100	100	100	100	100	100	100	100	94	64	55	54	51	43	41	24	14
January 2025	100	100	100	100	100	100	100	100	100	82	42	36	35	33	30	28	15	7
January 2026	100	100	100	100	100	100	100	99	59	91	48	38	36	33	25	22	10	3
January 2027	100	100	100	100	100	100	100	76	35	89	42	31	30	26	19	17	6	2
January 2028	100	100	100	100	100	100	100	61	21	87	36	26	24	21	14	12	4	1
January 2029	100	100	100	100	100	100	95	43	11	85	31	21	20	17	11	9	2	0
January 2030	100	100	100	100	100	90	80	31	5	83	27	17	16	13	8	7	1	0
January 2031	100	100	100	100	100	77	69	21	3	80	23	14	13	11	6	5	1	0
January 2032	100	90	89	89	89	66	59	13	1	78	20	11	11	8	5	4	1	0
January 2033	100	72	72	72	72	52	47	8	1	75	17	9	9	7	3	3	0	0
January 2034	100	58	58	58	58	42	37	5	0	72	14	8	7	5	3	2	0	0
January 2035	100	47	47	47	47	33	30	3	0	69	12	6	5	4	2	1	0	0
January 2036	100	38	38	38	38	27	24	2	0	66	10	5	4	3	1	1	0	0
January 2037	100	32	32	32	32	22	17	1	0	63	9	4	3	2	1	1	0	0
January 2038	100	27	27	27	27	16	12	1	0	60	7	3	3	2	1	1	0	0
January 2039	100	23	23	23	23	12	9	0	0	56	6	2	2	1	1	0	0	0
January 2040	100	20	20	20	20	8	6	0	0	52	5	2	2	1	0	0	0	0
January 2041	100	15	15	15	15	6	4	0	0	48	4	1	1	1	0	0	0	0
January 2042	100	11	11	11	11	4	3	0	0	44	3	1	1	1	0	0	0	0
January 2043	100	8	8	8	8	3	2	0	0	40	2	1	1	0	0	0	0	0
January 2044	100	6	6	6	6	2	1	0	0	35	2	1	1	0	0	0	0	0
January 2045	100	4	4	4	4	1	1	0	0	30	1	0	0	0	0	0	0	0
January 2046	92	2	2	2	2	1	1	0	0	24	1	0	0	0	0	0	0	0
January 2047	53	2	2	2	2	0	0	0	0	19	1	0	0	0	0	0	0	0
January 2048	1	1	1	1	1	0	0	0	0	13	0	0	0	0	0	0	0	0
January 2049	0	0	0	0	0	0	0	0	0	7	0	0	0	0	0	0	0	0
January 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	26.9	16.0	16.0	16.0	16.0	14.2	13.5	9.1	6.7	19.0	7.5	6.0	5.8	5.3	4.5	4.2	3.0	2.4

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 Mortgage Loan prepayment rates under a variety of scenarios, in the case of the Group 5 Securities, the investor's own projection of payment rates on the Underlying Certificates under a variety of scenarios and, in the case of a Floating Rate or an Inverse Floating Rate Class, the investor's own projection of levels of LIBOR under a variety of scenarios. **No representation is made regarding Mortgage Loan prepayment rates, Underlying Certificate payment rates, LIBOR levels or the yield of any Class.**

Prepayments: Effect on Yields

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

- In the case of Regular Securities or MX Securities purchased at a premium (especially the Interest Only Classes), faster than anticipated rates of principal payments could result in actual yields to investors that are lower than the anticipated yields.
- Investors in the Interest Only Classes should also consider the risk that rapid rates of principal payments could result in the failure of investors to recover fully their investments.
- In the case of Regular Securities or MX Securities purchased at a discount, 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 Mortgage Loans are likely to coincide with periods of low prevailing interest rates.

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

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

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

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

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

Low levels of LIBOR can reduce the yield of the Floating Rate Classes. High levels of LIBOR can significantly reduce the yield of the Inverse Floating Rate Classes. In addition, the Floating Rate Classes

will not necessarily benefit from a higher yield at high levels of LIBOR, and Class TC may not benefit from particularly low levels of LIBOR, because the rates on such Classes are capped at the maximum rates described under “Terms Sheet — Interest Rates.”

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

The effective yield on any Fixed Rate or Delay Class will be less than the yield otherwise produced by its Interest Rate and purchase price because, on each Distribution Date, 30 days’ interest will be payable on (or added to the principal amount of) that Class even though interest began to accrue approximately 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 PSA and, in the case of the Inverse Floating Rate Classes, at various constant levels of LIBOR.

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

The yields were calculated by

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

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

The information set forth in the following tables was prepared on the basis of the Modeling Assumptions and the assumptions that (1) the Interest Rate applicable to each Inverse Floating Rate Class for each Accrual Period following the first Accrual Period will be based on the indicated level of LIBOR and (2) the purchase price of each Class (expressed as a percentage of its Original Class Principal Balance or 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 BI to Prepayments

Assumed Price 17.875%*

PSA Prepayment Assumption Rates				
<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>380%</u>	<u>400%</u>
13.0%	10.8%	9.2%	0.1%	(1.1)%

Sensitivity of Class IY to Prepayments

Assumed Price 18.875%*

PSA Prepayment Assumption Rates				
<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>371%</u>	<u>400%</u>
8.6%	8.6%	8.6%	0.0%	(1.7)%

Sensitivity of Class YI to Prepayments

Assumed Price 17.875%*

PSA Prepayment Assumption Rates				
<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>380%</u>	<u>400%</u>
13.0%	10.8%	9.2%	0.1%	(1.1)%

SECURITY GROUP 2

Sensitivity of Class AI to Prepayments

Assumed Price 17.75%*

PSA Prepayment Assumption Rates				
<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>341%</u>	<u>400%</u>
6.8%	6.8%	6.8%	0.0%	(3.6)%

Sensitivity of Class CI to Prepayments

Assumed Price 20.0%*

PSA Prepayment Assumption Rates				
<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>275%</u>	<u>400%</u>
7.2%	5.0%	3.4%	0.0%	(7.1)%

Sensitivity of Class CS to Prepayments

Assumed Price 94.0%*

<u>LIBOR</u>	PSA Prepayment Assumption Rates			
	<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>400%</u>
1.0000%	3.7%	4.1%	5.4%	8.6%
1.6770%	2.7%	3.1%	4.4%	7.6%
2.4635%	1.5%	1.9%	3.2%	6.4%
3.2500% and above	0.3%	0.7%	2.1%	5.3%

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

Sensitivity of Class DI to Prepayments
Assumed Price 19.0%*

PSA Prepayment Assumption Rates				
<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>294%</u>	<u>400%</u>
8.3%	6.1%	4.4%	0.0%	(6.0)%

Sensitivity of Class EI to Prepayments
Assumed Price 17.875%*

PSA Prepayment Assumption Rates				
<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>351%</u>	<u>400%</u>
7.0%	7.0%	7.0%	0.0%	(2.7)%

Sensitivity of Class IA to Prepayments
Assumed Price 17.625%*

PSA Prepayment Assumption Rates				
<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>342%</u>	<u>400%</u>
7.0%	7.0%	7.0%	0.1%	(3.5)%

Sensitivity of Class IC to Prepayments
Assumed Price 18.125%*

PSA Prepayment Assumption Rates				
<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>350%</u>	<u>400%</u>
6.8%	6.8%	6.8%	0.0%	(2.7)%

Sensitivity of Class ID to Prepayments
Assumed Price 18.125%*

PSA Prepayment Assumption Rates				
<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>351%</u>	<u>400%</u>
6.8%	6.8%	6.8%	0.0%	(2.7)%

Sensitivity of Class IH to Prepayments
Assumed Price 17.625%*

PSA Prepayment Assumption Rates				
<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>343%</u>	<u>400%</u>
7.0%	7.0%	7.0%	0.0%	(3.5)%

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

Sensitivity of Class PI to Prepayments
Assumed Price 18.125%*

PSA Prepayment Assumption Rates				
<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>350%</u>	<u>400%</u>
6.8%	6.8%	6.8%	0.0%	(2.7)%

Sensitivity of Class TC to Prepayments
Assumed Price 91.5%*

<u>LIBOR</u>	PSA Prepayment Assumption Rates			
	<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>400%</u>
3.250% and below	3.1%	3.8%	5.6%	10.3%
3.625%	1.8%	2.4%	4.3%	9.0%
4.000% and above	0.5%	1.0%	3.0%	7.7%

SECURITY GROUP 4

Sensitivity of Class BS to Prepayments
Assumed Price 16.75%*

<u>LIBOR</u>	PSA Prepayment Assumption Rates			
	<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>400%</u>
1.0000%	21.9%	19.8%	18.1%	7.7%
1.7810%	16.6%	14.4%	12.7%	2.2%
3.9155%	1.8%	(0.5)%	(2.2)%	(13.3)%
6.0500% and above	**	**	**	**

Sensitivity of Class IB to Prepayments
Assumed Price 17.5%*

PSA Prepayment Assumption Rates				
<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>400%</u>	<u>416%</u>
10.7%	10.7%	10.7%	0.9%	0.0%

Sensitivity of Class IE to Prepayments
Assumed Price 17.75%*

PSA Prepayment Assumption Rates				
<u>145%</u>	<u>185%</u>	<u>215%</u>	<u>400%</u>	<u>409%</u>
10.3%	10.3%	10.3%	0.5%	0.0%

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

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

SECURITY GROUP 5

Sensitivity of Class ES to Prepayments Assumed Price 17.03125%*

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>
1.000%	21.7%	14.6%	13.0%	7.9%
1.676%	17.1%	9.9%	8.4%	3.1%
3.863%	1.2%	(5.9)%	(6.8)%	(12.7)%
6.050% and above	**	**	**	**

Sensitivity of Class SE to Prepayments Assumed Price 15.71875%*

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>100%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>
1.000%	26.2%	20.3%	14.3%	8.1%
1.676%	21.3%	15.4%	9.4%	3.2%
3.863%	5.5%	(0.5)%	(6.6)%	(12.9)%
6.050% and above	**	**	**	**

SECURITY GROUP 7

Sensitivity of Class KI to Prepayments Assumed Price 8.0%*

<u>PSA Prepayment Assumption Rates</u>				
<u>100%</u>	<u>297%</u>	<u>300%</u>	<u>400%</u>	<u>563%</u>
36.7%	21.9%	21.6%	13.7%	0.0%

SECURITY GROUP 8

Sensitivity of Class IK to Prepayments Assumed Price 5.78125%*

<u>PSA Prepayment Assumption Rates</u>				
<u>150%</u>	<u>263%</u>	<u>300%</u>	<u>600%</u>	<u>1,142%</u>
50.1%	50.1%	50.1%	36.4%	0.0%

SECURITY GROUP 9

Sensitivity of Class HI to Prepayments Assumed Price 7.5%*

<u>PSA Prepayment Assumption Rates</u>				
<u>250%</u>	<u>400%</u>	<u>500%</u>	<u>800%</u>	<u>1,407%</u>
36.9%	36.9%	36.9%	26.6%	0.0%

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

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

SECURITY GROUP 10

Sensitivity of Class GI to Prepayments Assumed Price 14.5%*

PSA Prepayment Assumption Rates				
<u>260%</u>	<u>370%</u>	<u>400%</u>	<u>494%</u>	<u>800%</u>
12.8%	6.9%	5.2%	0.0%	(17.6)%

Sensitivity of Class LI to Prepayments Assumed Price 15.0%*

PSA Prepayment Assumption Rates				
<u>260%</u>	<u>370%</u>	<u>400%</u>	<u>453%</u>	<u>800%</u>
3.0%	3.0%	3.0%	0.0%	(23.9)%

Sensitivity of Class LS to Prepayments Assumed Price 17.5%*

<u>LIBOR</u>	PSA Prepayment Assumption Rates			
	<u>260%</u>	<u>370%</u>	<u>400%</u>	<u>800%</u>
1.000%	14.0%	7.7%	5.9%	(18.5)%
1.676%	9.5%	3.1%	1.4%	(23.5)%
3.863%	(5.3)%	(11.9)%	(13.7)%	(40.2)%
6.050% and above	**	**	**	**

Sensitivity of Class MI to Prepayments Assumed Price 15.0%*

PSA Prepayment Assumption Rates				
<u>260%</u>	<u>370%</u>	<u>400%</u>	<u>450%</u>	<u>800%</u>
2.8%	2.8%	2.8%	0.0%	(24.8)%

Sensitivity of Class US to Prepayments Assumed Price 96.5%*

<u>LIBOR</u>	PSA Prepayment Assumption Rates			
	<u>260%</u>	<u>370%</u>	<u>400%</u>	<u>800%</u>
1.000%	3.4%	4.1%	4.8%	8.1%
1.676%	2.7%	3.4%	4.2%	7.4%
2.838%	1.5%	2.2%	3.0%	6.3%
4.000% and above	0.3%	1.0%	1.8%	5.2%

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

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

SECURITY GROUP 11

Sensitivity of Class SG to Prepayments Assumed Price 20.0%*

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>189%</u>	<u>270%</u>	<u>300%</u>	<u>600%</u>
1.000%	14.1%	9.6%	7.9%	(9.3)%
1.676%	10.2%	5.6%	4.0%	(13.6)%
3.863%	(2.9)%	(7.6)%	(9.3)%	(27.9)%
6.050% and above	**	**	**	**

Sensitivity of Class SK to Prepayments Assumed Price 20.0%*

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>189%</u>	<u>270%</u>	<u>300%</u>	<u>600%</u>
1.000%	14.1%	9.6%	7.9%	(9.3)%
1.676%	10.2%	5.6%	4.0%	(13.6)%
3.863%	(2.9)%	(7.6)%	(9.3)%	(27.9)%
6.050% and above	**	**	**	**

Sensitivity of Class SM to Prepayments Assumed Price 20.0%*

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>189%</u>	<u>270%</u>	<u>300%</u>	<u>600%</u>
1.000%	14.1%	9.6%	7.9%	(9.3)%
1.676%	10.2%	5.6%	4.0%	(13.6)%
3.863%	(2.9)%	(7.6)%	(9.3)%	(27.9)%
6.050% and above	**	**	**	**

Sensitivity of Class SN to Prepayments Assumed Price 20.0%*

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>189%</u>	<u>270%</u>	<u>300%</u>	<u>600%</u>
1.000%	14.1%	9.6%	7.9%	(9.3)%
1.676%	10.2%	5.6%	4.0%	(13.6)%
3.863%	(2.9)%	(7.6)%	(9.3)%	(27.9)%
6.050% and above	**	**	**	**

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

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

SECURITY GROUPS 10 AND 11

Sensitivity of Class S to Prepayments Assumed Price 18.75%*

LIBOR	PSA Prepayment Assumption Rates							
	189%	260%	270%	300%	370%	400%	600%	800%
1.000%	15.9%	11.9%	11.4%	9.7%	5.7%	4.0%	(7.8)%	(20.1)%
1.676%	11.7%	7.7%	7.2%	5.5%	1.4%	(0.3)%	(12.3)%	(24.9)%
3.863%	(2.0)%	(6.2)%	(6.8)%	(8.5)%	(12.8)%	(14.6)%	(27.3)%	(40.8)%
6.050% and above	**	**	**	**	**	**	**	**

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

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

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 Cadwalader, Wickersham & Taft LLP, the Trust will constitute a Single REMIC Series as to the Group 6 Trust Assets and a Double REMIC Series as to the Group 1 through 5 and 7 through 11 Trust Assets each for United States federal income tax purposes. Separate REMIC elections will be made for the Group 6 REMIC, the Group 1 through 5 and 7 through 11 Pooling REMIC and the Group 1 through 5 and 7 through 11 Issuing REMIC.

Regular Securities

The Regular Securities will be treated as debt instruments issued by the Group 6 REMIC or the Group 1 through 5 and 7 through 11 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 Accrual Classes of Regular Securities will be issued with original issue discount (“OID”), and certain other Classes of Regular Securities may be issued with OID. See *“Certain United States Federal Income Tax Consequences — Tax Treatment of Regular Securities — Original Issue Discount,” “— Variable Rate Securities” and “— Interest Weighted Securities and Non-VRDI Securities” in the Base Offering Circular.*

The prepayment assumption that should be used in determining the rates of accrual of OID, if any, on the Regular Securities is 185% PSA in the case of the Group 1, 2 and 4 Securities, 178% PSA in the case of the Group 3 and 6 Securities, 200% PSA in the case of the Group 5 Securities, 297% PSA in the case of the Group 7 Securities, 263% PSA in the case of the Group 8 Securities, 400% PSA in the case of the Group 9 Securities, 370% PSA in the case of the Group 10 Securities and 270% PSA in the case of the Group 11 Securities (as described in “Yield, Maturity and Prepayment Considerations” in this Supplement). In the case of the Floating Rate and Inverse Floating Rate Classes, the interest rate values

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

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

Under 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 R6 Securities will represent the beneficial ownership of the Residual Interest in the Group 6 REMIC. The Class RR Securities will represent the beneficial ownership of the Residual Interest in the Group 1 through 5 and 7 through 11 Pooling REMIC and the beneficial ownership of the Residual Interest in the Group 1 through 5 and 7 through 11 Issuing REMIC. The Residual Securities, *i.e.*, the Class R6 and RR 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 cer-

tain periods, and offsetting tax losses may not occur until much later periods. Accordingly, the Holders of the Residual Securities may experience substantial adverse tax timing consequences. Prospective investors are urged to consult their own tax advisors and consider the after-tax effect of ownership of the Residual Securities and the suitability of the Residual Securities to their investment objectives.

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

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

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 REMIC’s or Trust REMICs’, as applicable, 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) January 1, 2020 on the Fixed Rate and

Delay Classes and (2) January 20, 2020 on the Floating Rate and Inverse Floating Rate Classes other than Delay Classes. The Sponsor may effect these transactions by sales to or through certain securities dealers. These dealers may receive compensation in the form of discounts, concessions or commissions from the Sponsor and/or commissions from any purchasers for which they act as agents. Some of the Securities may be sold through dealers in relatively small sales. In the usual case, the commission charged on a relatively small sale of securities will be a higher percentage of the sales price than that charged on a large sale of securities.

INCREASE IN SIZE

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

LEGAL MATTERS

Certain legal matters will be passed upon for Ginnie Mae by Hunton Andrews Kurth LLP, for the Trust by Cadwalader, Wickersham & Taft LLP and Marcell Solomon & Associates PC, Bowie, Maryland, and for the Trustee by Aini & Associates PLLC.

Available Combinations(1)

REMIC Securities		MX Securities						
Class	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 1								
Combination 1(5)								
BH	\$ 1,541,113	B	\$114,063,572	PT	3.00%	FIX	38382DDJ5	January 2050
BK	101,199,784	BM	114,063,572	PT	2.00	FIX	38382DDK2	January 2050
ZB	11,322,675	BN	114,063,572	PT	2.25	FIX	38382DDL0	January 2050
		BQ	114,063,572	PT	2.50	FIX	38382DDM8	January 2050
		BU	114,063,572	PT	2.75	FIX	38382DDN6	January 2050
		YI	28,515,893	NTL(PT)	4.00	FIX/IO	38382DDP1	January 2050
Combination 2(5)								
BK	\$101,199,784	BJ	\$101,199,784	PAC/AD	2.00%	FIX	38382DDQ9	November 2049
		BT	101,199,784	PAC/AD	2.25	FIX	38382DDR7	November 2049
		BV	101,199,784	PAC/AD	2.75	FIX	38382DDS5	November 2049
		BW	101,199,784	PAC/AD	2.50	FIX	38382DDT3	November 2049
		BY	101,199,784	PAC/AD	3.00	FIX	38382DDU0	November 2049
		IY	25,299,946	NTL(PAC/AD)	4.00	FIX/IO	38382DDV8	November 2049
Security Group 2								
Combination 3(5)								
DA	\$ 63,863,953	AI	\$ 28,357,142	NTL(PAC I/PAC/AD)	3.50%	FIX/IO	38382DDW6	November 2049
EA	35,386,048	DB	99,250,001	PAC I/PAC/AD	1.50	FIX	38382DDX4	November 2049
		DC	99,250,001	PAC I/PAC/AD	1.75	FIX	38382DDY2	November 2049
		DE	99,250,001	PAC I/PAC/AD	2.00	FIX	38382DDZ9	November 2049
		DG	99,250,001	PAC I/PAC/AD	2.25	FIX	38382DEA3	November 2049
		DH	99,250,001	PAC I/PAC/AD	2.50	FIX	38382DEB1	November 2049

REMIC Securities			MX Securities					
Class	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Combination 4(5)	\$ 63,863,953 972,547 35,386,048 538,874	DJ	\$100,761,422	PAC I/PAC/AD	1.50%	FIX	38382DEC9	January 2050
		DK	100,761,422	PAC I/PAC/AD	1.75	FIX	38382DED7	January 2050
		DM	100,761,422	PAC I/PAC/AD	2.00	FIX	38382DEE5	January 2050
		DN	100,761,422	PAC I/PAC/AD	2.25	FIX	38382DEF2	January 2050
		DP	100,761,422	PAC I/PAC/AD	2.50	FIX	38382DEG0	January 2050
		ID	28,788,977	NTL(PAC I/PAC/AD)	3.50	FIX/IO	38382DEH8	January 2050
Combination 5(5)	\$147,235,227 142,121,278	CB	\$289,356,505	PAC/AD	1.50%	FIX	38382DEJ4	November 2049
		CD	289,356,505	PAC/AD	1.75	FIX	38382DEK1	November 2049
		CE	289,356,505	PAC/AD	2.00	FIX	38382DEL9	November 2049
		CG	289,356,505	PAC/AD	2.25	FIX	38382DEM7	November 2049
		CH	289,356,505	PAC/AD	2.50	FIX	38382DEN5	November 2049
		IA	82,673,286	NTL(PAC/AD)	3.50	FIX/IO	38382DEP0	November 2049
Combination 6(5)	\$147,235,227 2,242,161 142,121,278 2,164,283	CJ	\$293,762,949	PAC/AD	1.50%	FIX	38382DEQ8	January 2050
		CK	293,762,949	PAC/AD	1.75	FIX	38382DER6	January 2050
		CM	293,762,949	PAC/AD	2.00	FIX	38382DES4	January 2050
		CN	293,762,949	PAC/AD	2.25	FIX	38382DET2	January 2050
		CP	293,762,949	PAC/AD	2.50	FIX	38382DEU9	January 2050
		IC	83,932,271	NTL(PAC/AD)	3.50	FIX/IO	38382DEV7	January 2050
Combination 7(5)	\$147,235,227 2,242,161 63,863,953 972,547 35,386,048 142,121,278 538,874 2,164,283	P	\$394,524,371	PAC I/PAC/AD	2.50%	FIX	38382DEW5	January 2050
		PA	394,524,371	PAC I/PAC/AD	1.50	FIX	38382DEX3	January 2050
		PB	394,524,371	PAC I/PAC/AD	1.75	FIX	38382DEY1	January 2050
		PC	394,524,371	PAC I/PAC/AD	2.00	FIX	38382DEZ8	January 2050
		PD	394,524,371	PAC I/PAC/AD	2.25	FIX	38382DFA2	January 2050
		PI	112,721,248	NTL(PAC I/PAC/AD)	3.50	FIX/IO	38382DFB0	January 2050

REMIC Securities			MX Securities					
Class	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Principal or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Combination 8(5)								
CA	\$147,235,227	EC	\$388,606,506	PAC I/PAC/AD	1.50%	FIX	38382DFC8	November 2049
DA	63,863,953	ED	388,606,506	PAC I/PAC/AD	1.75	FIX	38382DFD6	November 2049
EA	35,386,048	EG	388,606,506	PAC I/PAC/AD	2.00	FIX	38382DFE4	November 2049
EB	142,121,278	EH	388,606,506	PAC I/PAC/AD	2.25	FIX	38382DFE1	November 2049
		EP	388,606,506	PAC I/PAC/AD	2.50	FIX	38382DFG9	November 2049
		IH	111,030,428	NTL(PAC I/PAC/AD)	3.50	FIX/IO	38382DFH7	November 2049
Combination 9								
CF	\$ 10,490,153	T	\$ 20,980,306	SUP	2.50%	FIX	38382DFJ3	January 2050
CS	7,343,108							
TC	3,147,045							
Security Group 4								
Combination 10(5)								
BL	\$ 1,131,000	BA	\$ 75,345,000	PAC/AD	2.00%	FIX	38382DFK0	January 2050
BP	74,214,000	BC	75,345,000	PAC/AD	2.25	FIX	38382DFL8	January 2050
IB	18,836,250	BD	75,345,000	PAC/AD	2.50	FIX	38382DFM6	January 2050
		BE	75,345,000	PAC/AD	2.75	FIX	38382DFN4	January 2050
		BG	75,345,000	PAC/AD	3.00	FIX	38382DFP9	January 2050
		IE	28,254,375	NTL(PAC/AD)	4.00	FIX/IO	38382DFQ7	January 2050
Security Group 6								
Combination 11								
AB	\$121,250,000	PT	\$125,000,000	PT	2.50%	FIX	38382DFR5	January 2050
AZ	3,750,000							
Security Groups 3 and 6								
Combination 12(6)								
A	\$214,285,714	C	\$251,785,714	SEQ/PT	2.50%	FIX	38382DFS3	January 2050
PT(7)	37,500,000							
Combination 13(6)								
A	\$214,285,714	D	\$298,035,714	SEQ/PT	2.50%	FIX	38382DFT1	January 2050
PT(7)	83,750,000							

REMIC Securities		MX Securities						
Class	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Combination 14(6)	\$214,285,714 43,650,000	AC	\$257,935,714	SEQ/AD	2.50%	FIX	38382DFU8	December 2048
		AB						
Combination 15(6)	\$214,285,714 100,637,500	AD	\$314,923,214	SEQ/AD	2.50%	FIX	38382DFV6	December 2048
		AB						
Combination 16(6)	\$ 77,142,857 121,250,000	AH	\$198,392,857	SEQ/AD	2.50%	FIX	38382DFW4	December 2048
		AB						
Combination 17(6)	\$180,000,000 125,000,000	E	\$305,000,000	SEQ/PT	2.50%	FIX	38382DFX2	January 2050
		PT(7)						
Combination 18(6)	\$139,285,714 121,250,000	AE	\$260,535,714	SEQ/AD	2.50%	FIX	38382DFY0	December 2048
		AB						
Combination 19(6)	\$107,142,857 125,000,000	H	\$232,142,857	PT/SEQ	2.50%	FIX	38382DFZ7	January 2050
		A						
Combination 20(6)	\$ 81,428,571 125,000,000	K	\$206,428,571	PT/SEQ	2.50%	FIX	38382DGA1	January 2050
		PT(7)						
Security Group 8								
Combination 21								
KM	\$ 53,886,000	KJ	\$ 68,000,000	PAC/AD	3.00%	FIX	38382DGB9	January 2050
KP	14,114,000							

REMIC Securities			MX Securities					
Class	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 10								
Combination 22(5)								
LA	\$30,000,000	L	\$30,000,000	PAC	2.00%	FIX	38382DGC7	July 2049
		LB	30,000,000	PAC	2.25	FIX	38382DGD5	July 2049
		LC	20,000,000	PAC	2.75	FIX	38382DGE3	July 2049
		LD	15,000,000	PAC	3.00	FIX	38382DGF0	July 2049
		LI	3,750,000	NTL(PAC)	4.00	FIX/IO	38382DGG8	July 2049
Combination 23(5)								
MJ	\$30,000,000	MI	\$ 3,750,000	NTL(PAC)	4.00%	FIX/IO	38382DGH6	August 2049
		MK	20,000,000	PAC	2.75	FIX	38382DGJ2	August 2049
		ML	15,000,000	PAC	3.00	FIX	38382DGK9	August 2049
		MN	30,000,000	PAC	2.25	FIX	38382DGL7	August 2049
		MW	30,000,000	PAC	2.00	FIX	38382DGM5	August 2049
Combination 24								
UF	\$ 2,907,312	MU	\$ 5,814,625	SUP/AD	2.50%	FIX	38382DGN3	January 2050
US	2,907,313							
Security Group 11								
Combination 25								
SG	\$25,620,739	SK	\$96,961,925	NTL(PT)	(8)	INV/IO	38382DGP8	January 2050
SM	44,604,357							
SN	26,736,829							
Security Groups 10 and 11								
Combination 26(6)								
KW	\$ 1,109,000	G	\$10,142,880	PAC I/PAC	2.50%	FIX	38382DGG6	January 2050
KY	6,398,880							
NW	1,405,000							
NY	1,230,000							
Combination 27(6)								
LS	\$44,569,945	S	\$89,174,302	NTL(PT)	(8)	INV/IO	38382DGR4	January 2050
SM	44,604,357							

(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) In the case of Combinations 1, 2, 3, 4, 5, 6, 7, 8, 10, 22 and 23, various subcombinations are permitted. See “*Description of the Securities — Modification and Exchange*” in the Base Offering Circular for a discussion of subcombinations.
- (6) Derived from REMIC Classes relating to separate Groups.
- (7) MX Class.
- (8) The Interest Rate will be calculated as described under “Terms Sheet — Interest Rates” in this Supplement.

Schedule II

SCHEDULED PRINCIPAL BALANCES

<u>Distribution Date</u>	<u>Classes BH and BK (in the aggregate)</u>	<u>Classes CA and CL (in the aggregate)</u>	<u>Classes DA and DL (in the aggregate)</u>	<u>Classes EA, EB, EL and EY (in the aggregate)</u>
Initial Balance	\$102,740,897.00	\$149,477,388.00	\$64,836,500.00	\$180,210,483.00
February 2020	102,473,347.53	149,101,079.60	64,673,074.23	179,714,802.40
March 2020	102,177,716.32	148,682,976.62	64,491,519.49	179,170,131.35
April 2020	101,854,116.68	148,223,262.70	64,291,915.56	178,576,684.61
May 2020	101,502,682.83	147,722,152.67	64,074,355.78	177,934,713.33
June 2020	101,123,569.80	147,179,892.36	63,838,946.93	177,244,504.97
July 2020	100,716,953.36	146,596,758.55	63,585,809.22	176,506,383.09
August 2020	100,283,029.90	145,973,058.71	63,315,076.15	175,720,707.12
September 2020	99,822,016.32	145,309,130.78	63,026,894.48	174,887,872.14
October 2020	99,334,149.81	144,605,342.98	62,721,424.06	174,008,308.55
November 2020	98,819,687.71	143,862,093.40	62,398,837.74	173,082,481.70
December 2020	98,278,907.26	143,079,809.74	62,059,321.18	172,110,891.50
January 2021	97,712,105.38	142,258,948.90	61,703,072.72	171,094,072.01
February 2021	97,119,598.41	141,399,996.58	61,330,303.20	170,032,590.91
March 2021	96,501,721.77	140,503,466.81	60,941,235.73	168,927,048.99
April 2021	95,858,829.70	139,569,901.46	60,536,105.52	167,778,079.58
May 2021	95,191,294.91	138,599,869.75	60,115,159.62	166,586,347.92
June 2021	94,499,508.17	137,593,967.65	59,678,656.69	165,352,550.53
July 2021	93,783,877.99	136,552,817.31	59,226,866.74	164,077,414.51
August 2021	93,044,830.14	135,477,066.40	58,760,070.87	162,761,696.79
September 2021	92,282,807.29	134,367,387.51	58,278,560.97	161,406,183.35
October 2021	91,498,268.48	133,224,477.40	57,782,639.41	160,011,688.46
November 2021	90,691,688.71	132,049,056.29	57,272,618.75	158,579,053.77
December 2021	89,863,558.42	130,841,867.14	56,748,821.39	157,109,147.47
January 2022	89,014,382.94	129,603,674.81	56,211,579.25	155,602,863.37
February 2022	88,144,682.02	128,335,265.30	55,661,233.40	154,061,119.92
March 2022	87,254,989.22	127,037,444.89	55,098,133.72	152,484,859.28
April 2022	86,345,851.40	125,711,039.29	54,522,638.50	150,875,046.28
May 2022	85,417,828.05	124,356,892.74	53,935,114.06	149,232,667.41
June 2022	84,497,116.19	123,014,037.30	53,352,488.00	147,603,307.88
July 2022	83,583,657.45	121,682,383.09	52,774,721.32	145,986,862.22
August 2022	82,677,393.90	120,361,840.94	52,201,775.35	144,383,225.76
September 2022	81,778,268.05	119,052,322.35	51,633,611.69	142,792,294.65
October 2022	80,886,222.86	117,753,739.52	51,070,192.28	141,213,965.83
November 2022	80,001,201.72	116,466,005.34	50,511,479.32	139,648,137.05
December 2022	79,123,148.47	115,189,033.36	49,957,435.33	138,094,706.82
January 2023	78,252,007.37	113,922,737.81	49,408,023.09	136,553,574.47
February 2023	77,387,723.10	112,667,033.60	48,863,205.70	135,024,640.09
March 2023	76,530,240.78	111,421,836.29	48,322,946.54	133,507,804.54
April 2023	75,679,505.95	110,187,062.08	47,787,209.26	132,002,969.44
May 2023	74,835,464.57	108,962,627.87	47,255,957.81	130,510,037.19
June 2023	73,998,063.00	107,748,451.15	46,729,156.41	129,028,910.92
July 2023	73,167,248.02	106,544,450.09	46,206,769.56	127,559,494.52
August 2023	72,342,966.84	105,350,543.49	45,688,762.04	126,101,692.63

<u>Distribution Date</u>	<u>Classes BH and BK (in the aggregate)</u>	<u>Classes CA and CL (in the aggregate)</u>	<u>Classes DA and DL (in the aggregate)</u>	<u>Classes EA, EB, EL and EY (in the aggregate)</u>
September 2023	\$ 71,525,167.05	\$104,166,650.78	\$45,175,098.91	\$124,655,410.62
October 2023	70,713,796.64	102,992,692.01	44,665,745.49	123,220,554.57
November 2023	69,908,804.03	101,828,587.85	44,160,667.37	121,797,031.32
December 2023	69,110,138.00	100,674,259.62	43,659,830.41	120,384,748.41
January 2024	68,317,747.75	99,529,629.20	43,163,200.76	118,983,614.10
February 2024	67,531,582.86	98,394,619.13	42,670,744.78	117,593,537.35
March 2024	66,751,593.30	97,269,152.53	42,182,429.15	116,214,427.84
April 2024	65,977,729.41	96,153,153.10	41,698,220.77	114,846,195.92
May 2024	65,209,941.95	95,046,545.18	41,218,086.82	113,488,752.66
June 2024	64,448,182.02	93,949,253.65	40,741,994.71	112,142,009.81
July 2024	63,692,401.10	92,861,204.02	40,269,912.14	110,805,879.78
August 2024	62,942,551.08	91,782,322.34	39,801,807.04	109,480,275.70
September 2024	62,198,584.17	90,712,535.27	39,337,647.58	108,165,111.32
October 2024	61,460,452.97	89,651,770.03	38,877,402.20	106,860,301.10
November 2024	60,728,110.46	88,599,954.40	38,421,039.58	105,565,760.14
December 2024	60,001,509.96	87,557,016.73	37,968,528.64	104,281,404.18
January 2025	59,280,605.16	86,522,885.92	37,519,838.53	103,007,149.65
February 2025	58,565,350.09	85,497,491.44	37,074,938.67	101,742,913.60
March 2025	57,855,699.15	84,480,763.31	36,633,798.69	100,488,613.72
April 2025	57,151,607.10	83,472,632.07	36,196,388.48	99,244,168.34
May 2025	56,453,029.01	82,473,028.83	35,762,678.14	98,009,496.42
June 2025	55,759,920.34	81,481,885.23	35,332,638.03	96,784,517.56
July 2025	55,072,236.85	80,499,133.43	34,906,238.73	95,569,151.97
August 2025	54,389,934.69	79,524,706.15	34,483,451.03	94,363,320.45
September 2025	53,712,970.30	78,558,536.59	34,064,245.99	93,166,944.47
October 2025	53,041,300.48	77,600,558.52	33,648,594.85	91,979,946.05
November 2025	52,374,882.36	76,650,706.19	33,236,469.11	90,802,247.85
December 2025	51,713,673.39	75,708,914.38	32,827,840.48	89,633,773.10
January 2026	51,057,631.36	74,775,118.38	32,422,680.88	88,474,445.66
February 2026	50,406,714.37	73,849,253.98	32,020,962.46	87,324,189.93
March 2026	49,760,880.87	72,931,257.47	31,622,657.59	86,182,930.93
April 2026	49,120,089.59	72,021,065.65	31,227,738.86	85,050,594.25
May 2026	48,484,299.62	71,118,615.80	30,836,179.05	83,927,106.06
June 2026	47,853,470.32	70,223,845.69	30,447,951.18	82,812,393.07
July 2026	47,227,561.40	69,336,693.59	30,063,028.47	81,706,382.61
August 2026	46,606,532.86	68,457,098.24	29,681,384.34	80,609,002.51
September 2026	45,990,345.01	67,584,998.87	29,302,992.44	79,520,181.22
October 2026	45,378,958.48	66,720,335.16	28,927,826.60	78,439,847.68
November 2026	44,772,334.19	65,863,047.29	28,555,860.87	77,367,931.44
December 2026	44,170,433.36	65,013,075.90	28,187,069.50	76,309,508.29
January 2027	43,573,217.51	64,170,362.09	27,821,426.95	75,264,612.91
February 2027	42,981,894.11	63,334,847.41	27,458,907.86	74,233,078.93
March 2027	42,398,063.02	62,506,473.90	27,099,487.08	73,214,741.95
April 2027	41,821,632.83	61,685,184.01	26,743,139.67	72,209,439.56
May 2027	41,252,513.20	60,870,920.68	26,389,840.85	71,217,011.29
June 2027	40,690,614.89	60,063,627.26	26,039,566.07	70,237,298.63
July 2027	40,135,849.72	59,263,247.59	25,692,290.95	69,270,144.94

<u>Distribution Date</u>	<u>Classes BH and BK (in the aggregate)</u>	<u>Classes CA and CL (in the aggregate)</u>	<u>Classes DA and DL (in the aggregate)</u>	<u>Classes EA, EB, EL and EY (in the aggregate)</u>
August 2027	\$ 39,588,130.55	\$ 58,469,725.89	\$25,347,991.31	\$ 68,315,395.47
September 2027	39,047,371.29	57,683,006.88	25,006,643.16	67,372,897.36
October 2027	38,513,486.88	56,903,035.65	24,668,222.69	66,442,499.55
November 2027	37,986,393.28	56,129,757.77	24,332,706.28	65,524,052.82
December 2027	37,466,007.44	55,363,119.22	24,000,070.50	64,617,409.75
January 2028	36,952,247.31	54,603,066.39	23,670,292.10	63,722,424.66
February 2028	36,445,031.82	53,849,546.11	23,343,348.01	62,838,953.67
March 2028	35,944,280.87	53,103,143.60	23,019,575.90	61,966,854.60
April 2028	35,449,915.31	52,366,351.19	22,699,973.11	61,105,987.00
May 2028	34,961,856.95	51,639,050.11	22,384,488.13	60,256,212.10
June 2028	34,480,028.52	50,921,123.05	22,073,070.07	59,417,392.80
July 2028	34,004,353.68	50,212,454.12	21,765,668.64	58,589,393.67
August 2028	33,534,757.01	49,512,928.81	21,462,234.16	57,772,080.89
September 2028	33,071,163.98	48,822,434.00	21,162,717.56	56,965,322.27
October 2028	32,613,500.97	48,140,857.92	20,867,070.35	56,168,987.20
November 2028	32,161,695.21	47,468,090.17	20,575,244.63	55,382,946.66
December 2028	31,715,674.83	46,804,021.67	20,287,193.07	54,607,073.17
January 2029	31,275,368.81	46,148,544.66	20,002,868.94	53,841,240.80
February 2029	30,840,706.99	45,501,552.67	19,722,226.03	53,085,325.14
March 2029	30,411,620.02	44,862,940.53	19,445,218.72	52,339,203.27
April 2029	29,988,039.42	44,232,604.32	19,171,801.92	51,602,753.77
May 2029	29,569,897.50	43,610,441.41	18,901,931.11	50,875,856.67
June 2029	29,157,127.41	42,996,350.38	18,635,562.28	50,158,393.45
July 2029	28,749,663.07	42,390,231.03	18,372,651.97	49,450,247.04
August 2029	28,347,439.20	41,791,984.40	18,113,157.25	48,751,301.76
September 2029	27,950,391.33	41,201,512.70	17,857,035.67	48,061,443.35
October 2029	27,558,455.73	40,618,719.33	17,604,245.35	47,380,558.91
November 2029	27,171,569.45	40,043,508.87	17,354,744.87	46,708,536.92
December 2029	26,789,670.29	39,475,787.05	17,108,493.34	46,045,267.20
January 2030	26,412,696.80	38,915,460.71	16,865,450.34	45,390,640.92
February 2030	26,040,588.27	38,362,437.87	16,625,575.97	44,744,550.53
March 2030	25,673,284.71	37,816,627.61	16,388,830.78	44,106,889.82
April 2030	25,310,726.85	37,277,940.15	16,155,175.81	43,477,553.85
May 2030	24,952,856.15	36,746,286.78	15,924,572.59	42,856,438.94
June 2030	24,599,614.75	36,221,579.87	15,696,983.09	42,243,442.68
July 2030	24,250,945.49	35,703,732.84	15,472,369.76	41,638,463.89
August 2030	23,906,791.92	35,192,660.17	15,250,695.48	41,041,402.62
September 2030	23,567,098.24	34,688,277.37	15,031,923.60	40,452,160.14
October 2030	23,231,809.32	34,190,500.98	14,816,017.91	39,870,638.90
November 2030	22,900,870.72	33,699,248.56	14,602,942.65	39,296,742.54
December 2030	22,574,228.64	33,214,438.64	14,392,662.47	38,730,375.87
January 2031	22,251,829.91	32,735,990.77	14,185,142.46	38,171,444.85
February 2031	21,933,622.02	32,263,825.45	13,980,348.13	37,619,856.58
March 2031	21,619,553.10	31,797,864.17	13,778,245.43	37,075,519.29
April 2031	21,309,571.88	31,338,029.35	13,578,800.69	36,538,342.34
May 2031	21,003,627.72	30,884,244.38	13,381,980.67	36,008,236.15
June 2031	20,701,670.59	30,436,433.54	13,187,752.53	35,485,112.26

<u>Distribution Date</u>	<u>Classes BH and BK (in the aggregate)</u>	<u>Classes CA and CL (in the aggregate)</u>	<u>Classes DA and DL (in the aggregate)</u>	<u>Classes EA, EB, EL and EY (in the aggregate)</u>
July 2031	\$ 20,403,651.06	\$ 29,994,522.06	\$12,996,083.83	\$ 34,968,883.28
August 2031	20,109,520.30	29,558,436.07	12,806,942.50	34,459,462.86
September 2031	19,819,230.06	29,128,102.60	12,620,296.91	33,956,765.73
October 2031	19,532,732.67	28,703,449.56	12,436,115.76	33,460,707.64
November 2031	19,249,981.05	28,284,405.75	12,254,368.17	32,971,205.36
December 2031	18,970,928.68	27,870,900.82	12,075,023.61	32,488,176.68
January 2032	18,695,529.60	27,462,865.27	11,898,051.94	32,011,540.38
February 2032	18,423,738.40	27,060,230.48	11,723,423.38	31,541,216.24
March 2032	18,155,510.21	26,662,928.62	11,551,108.51	31,077,125.01
April 2032	17,890,800.73	26,270,892.73	11,381,078.26	30,619,188.41
May 2032	17,629,566.17	25,884,056.63	11,213,303.93	30,167,329.09
June 2032	17,371,763.28	25,502,354.95	11,047,757.16	29,721,470.67
July 2032	17,117,349.32	25,125,723.15	10,884,409.94	29,281,537.69
August 2032	16,866,282.09	24,754,097.43	10,723,234.60	28,847,455.60
September 2032	16,618,519.87	24,387,414.79	10,564,203.80	28,419,150.77
October 2032	16,374,021.46	24,025,613.01	10,407,290.54	27,996,550.47
November 2032	16,132,746.16	23,668,630.60	10,252,468.16	27,579,582.84
December 2032	15,894,653.76	23,316,406.84	10,099,710.30	27,168,176.91
January 2033	15,659,704.53	22,968,881.75	9,948,990.93	26,762,262.57
February 2033	15,427,859.23	22,625,996.08	9,800,284.36	26,361,770.57
March 2033	15,199,079.09	22,287,691.28	9,653,565.19	25,966,632.50
April 2033	14,973,325.80	21,953,909.56	9,508,808.32	25,576,780.78
May 2033	14,750,561.53	21,624,593.79	9,365,988.99	25,192,148.67
June 2033	14,530,748.90	21,299,687.58	9,225,082.73	24,812,670.22
July 2033	14,313,850.99	20,979,135.18	9,086,065.34	24,438,280.32
August 2033	14,099,831.30	20,662,881.57	8,948,912.96	24,068,914.63
September 2033	13,888,653.82	20,350,872.37	8,813,601.99	23,704,509.61
October 2033	13,680,282.92	20,043,053.88	8,680,109.13	23,345,002.47
November 2033	13,474,683.45	19,739,373.05	8,548,411.37	22,990,331.23
December 2033	13,271,820.66	19,439,777.48	8,418,485.97	22,640,434.63
January 2034	13,071,660.23	19,144,215.42	8,290,310.48	22,295,252.17
February 2034	12,874,168.26	18,852,635.73	8,163,862.71	21,954,724.12
March 2034	12,679,311.24	18,564,987.92	8,039,120.75	21,618,791.43
April 2034	12,487,056.09	18,281,222.11	7,916,062.97	21,287,395.81
May 2034	12,297,370.13	18,001,289.04	7,794,667.98	20,960,479.68
June 2034	12,110,221.07	17,725,140.02	7,674,914.68	20,637,986.14
July 2034	11,925,577.00	17,452,727.00	7,556,782.20	20,319,859.02
August 2034	11,743,406.42	17,184,002.50	7,440,249.95	20,006,042.81
September 2034	11,563,678.20	16,918,919.61	7,325,297.57	19,696,482.71
October 2034	11,386,361.59	16,657,432.01	7,211,904.97	19,391,124.56
November 2034	11,211,426.22	16,399,493.95	7,100,052.30	19,089,914.89
December 2034	11,038,842.08	16,145,060.24	6,989,719.95	18,792,800.87
January 2035	10,868,579.54	15,894,086.23	6,880,888.54	18,499,730.34
February 2035	10,700,609.30	15,646,527.84	6,773,538.96	18,210,651.74
March 2035	10,534,902.45	15,402,341.51	6,667,652.31	17,925,514.18
April 2035	10,371,430.42	15,161,484.24	6,563,209.92	17,644,267.39
May 2035	10,210,164.97	14,923,913.53	6,460,193.36	17,366,861.70

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June 2035	\$ 10,051,078.24	\$ 14,689,587.43	\$ 6,358,584.43	\$ 17,093,248.06
July 2035	9,894,142.68	14,458,464.48	6,258,365.13	16,823,378.03
August 2035	9,739,331.08	14,230,503.76	6,159,517.71	16,557,203.76
September 2035	9,586,616.58	14,005,664.81	6,062,024.63	16,294,677.98
October 2035	9,435,972.62	13,783,907.72	5,965,868.56	16,035,754.02
November 2035	9,287,372.99	13,565,193.03	5,871,032.38	15,780,385.77
December 2035	9,140,791.78	13,349,481.79	5,777,499.20	15,528,527.69
January 2036	8,996,203.41	13,136,735.51	5,685,252.30	15,280,134.80
February 2036	8,853,582.59	12,926,916.18	5,594,275.21	15,035,162.68
March 2036	8,712,904.38	12,719,986.29	5,504,551.65	14,793,567.46
April 2036	8,574,144.10	12,515,908.74	5,416,065.51	14,555,305.79
May 2036	8,437,277.40	12,314,646.93	5,328,800.92	14,320,334.88
June 2036	8,302,280.21	12,116,164.68	5,242,742.19	14,088,612.45
July 2036	8,169,128.77	11,920,426.28	5,157,873.81	13,860,096.76
August 2036	8,037,799.60	11,727,396.45	5,074,180.48	13,634,746.56
September 2036	7,908,269.52	11,537,040.34	4,991,647.09	13,412,521.13
October 2036	7,780,515.60	11,349,323.55	4,910,258.70	13,193,380.25
November 2036	7,654,515.24	11,164,212.09	4,830,000.56	12,977,284.18
December 2036	7,530,246.08	10,981,672.39	4,750,858.12	12,764,193.69
January 2037	7,407,686.04	10,801,671.30	4,672,816.98	12,554,070.03
February 2037	7,286,813.32	10,624,176.07	4,595,862.94	12,346,874.92
March 2037	7,167,606.38	10,449,154.37	4,519,981.98	12,142,570.57
April 2037	7,050,043.95	10,276,574.27	4,445,160.23	11,941,119.64
May 2037	6,934,105.01	10,106,404.21	4,371,384.00	11,742,485.27
June 2037	6,819,768.82	9,938,613.05	4,298,639.79	11,546,631.03
July 2037	6,707,014.85	9,773,170.02	4,226,914.24	11,353,520.98
August 2037	6,595,822.88	9,610,044.74	4,156,194.18	11,163,119.58
September 2037	6,486,172.89	9,449,207.20	4,086,466.57	10,975,391.77
October 2037	6,378,045.14	9,290,627.76	4,017,718.56	10,790,302.90
November 2037	6,271,420.10	9,134,277.16	3,949,937.46	10,607,818.76
December 2037	6,166,278.51	8,980,126.49	3,883,110.72	10,427,905.56
January 2038	6,062,601.32	8,828,147.20	3,817,225.95	10,250,529.93
February 2038	5,960,369.74	8,678,311.10	3,752,270.93	10,075,658.91
March 2038	5,859,565.20	8,530,590.36	3,688,233.57	9,903,259.97
April 2038	5,760,169.35	8,384,957.46	3,625,101.94	9,733,300.96
May 2038	5,662,164.07	8,241,385.26	3,562,864.26	9,565,750.14
June 2038	5,565,531.47	8,099,846.95	3,501,508.90	9,400,576.15
July 2038	5,470,253.88	7,960,316.03	3,441,024.36	9,237,748.05
August 2038	5,376,313.83	7,822,766.35	3,381,399.30	9,077,235.25
September 2038	5,283,694.10	7,687,172.08	3,322,622.51	8,919,007.57
October 2038	5,192,377.64	7,553,507.72	3,264,682.92	8,763,035.19
November 2038	5,102,347.65	7,421,748.08	3,207,569.60	8,609,288.66
December 2038	5,013,587.50	7,291,868.28	3,151,271.76	8,457,738.91
January 2039	4,926,080.79	7,163,843.75	3,095,778.74	8,308,357.22
February 2039	4,839,811.33	7,037,650.24	3,041,080.01	8,161,115.22
March 2039	4,754,763.09	6,913,263.78	2,987,165.19	8,015,984.92
April 2039	4,670,920.28	6,790,660.72	2,934,024.00	7,872,938.66

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May 2039	\$ 4,588,267.29	\$ 6,669,817.69	\$ 2,881,646.31	\$ 7,731,949.12
June 2039	4,506,788.69	6,550,711.63	2,830,022.10	7,592,989.34
July 2039	4,426,469.26	6,433,319.75	2,779,141.49	7,456,032.68
August 2039	4,347,293.96	6,317,619.54	2,728,994.73	7,321,052.85
September 2039	4,269,247.93	6,203,588.80	2,679,572.16	7,188,023.87
October 2039	4,192,316.51	6,091,205.58	2,630,864.27	7,056,920.09
November 2039	4,116,485.21	5,980,448.21	2,582,861.66	6,927,716.18
December 2039	4,041,739.71	5,871,295.30	2,535,555.05	6,800,387.15
January 2040	3,968,065.88	5,763,725.73	2,488,935.26	6,674,908.28
February 2040	3,895,449.77	5,657,718.63	2,442,993.26	6,551,255.19
March 2040	3,823,877.60	5,553,253.39	2,397,720.09	6,429,403.81
April 2040	3,753,335.75	5,450,309.69	2,353,106.93	6,309,330.34
May 2040	3,683,810.77	5,348,867.42	2,309,145.07	6,191,011.30
June 2040	3,615,289.40	5,248,906.75	2,265,825.90	6,074,423.52
July 2040	3,547,758.51	5,150,408.09	2,223,140.91	5,959,544.08
August 2040	3,481,205.16	5,053,352.10	2,181,081.73	5,846,350.38
September 2040	3,415,616.55	4,957,719.69	2,139,640.05	5,734,820.09
October 2040	3,350,980.07	4,863,491.99	2,098,807.71	5,624,931.17
November 2040	3,287,283.23	4,770,650.38	2,058,576.61	5,516,661.85
December 2040	3,224,513.71	4,679,176.47	2,018,938.78	5,409,990.62
January 2041	3,162,659.36	4,589,052.10	1,979,886.34	5,304,896.27
February 2041	3,101,708.16	4,500,259.35	1,941,411.51	5,201,357.84
March 2041	3,041,648.24	4,412,780.51	1,903,506.62	5,099,354.63
April 2041	2,982,467.89	4,326,598.10	1,866,164.07	4,998,866.20
May 2041	2,924,155.53	4,241,694.86	1,829,376.38	4,899,872.39
June 2041	2,866,699.75	4,158,053.76	1,793,136.15	4,802,353.26
July 2041	2,810,089.26	4,075,657.95	1,757,436.08	4,706,289.14
August 2041	2,754,312.92	3,994,490.82	1,722,268.97	4,611,660.62
September 2041	2,699,359.71	3,914,535.97	1,687,627.68	4,518,448.51
October 2041	2,645,218.78	3,835,777.20	1,653,505.20	4,426,633.87
November 2041	2,591,879.40	3,758,198.51	1,619,894.59	4,336,198.01
December 2041	2,539,330.96	3,681,784.11	1,586,788.99	4,247,122.46
January 2042	2,487,563.00	3,606,518.41	1,554,181.63	4,159,389.00
February 2042	2,436,565.20	3,532,386.01	1,522,065.84	4,072,979.63
March 2042	2,386,327.34	3,459,371.70	1,490,435.02	3,987,876.57
April 2042	2,336,839.35	3,387,460.49	1,459,282.65	3,904,062.28
May 2042	2,288,091.27	3,316,637.54	1,428,602.32	3,821,519.44
June 2042	2,240,073.29	3,246,888.23	1,398,387.66	3,740,230.94
July 2042	2,192,775.70	3,178,198.10	1,368,632.41	3,660,179.90
August 2042	2,146,188.91	3,110,552.91	1,339,330.39	3,581,349.63
September 2042	2,100,303.47	3,043,938.56	1,310,475.47	3,503,723.68
October 2042	2,055,110.03	2,978,341.15	1,282,061.64	3,427,285.80
November 2042	2,010,599.37	2,913,746.95	1,254,082.93	3,352,019.93
December 2042	1,966,762.38	2,850,142.41	1,226,533.46	3,277,910.23
January 2043	1,923,590.07	2,787,514.14	1,199,407.43	3,204,941.06
February 2043	1,881,073.54	2,725,848.95	1,172,699.10	3,133,096.98
March 2043	1,839,204.04	2,665,133.77	1,146,402.81	3,062,362.73

<u>Distribution Date</u>	<u>Classes BH and BK (in the aggregate)</u>	<u>Classes CA and CL (in the aggregate)</u>	<u>Classes DA and DL (in the aggregate)</u>	<u>Classes EA, EB, EL and EY (in the aggregate)</u>
April 2043	\$ 1,797,972.90	\$ 2,605,355.74	\$ 1,120,512.98	\$ 2,992,723.27
May 2043	1,757,371.56	2,546,502.14	1,095,024.10	2,924,163.72
June 2043	1,717,391.59	2,488,560.42	1,069,930.71	2,856,669.43
July 2043	1,678,024.65	2,431,518.19	1,045,227.43	2,790,225.89
August 2043	1,639,262.51	2,375,363.21	1,020,908.97	2,724,818.82
September 2043	1,601,097.03	2,320,083.41	996,970.08	2,660,434.09
October 2043	1,563,520.19	2,265,666.86	973,405.58	2,597,057.76
November 2043	1,526,524.07	2,212,101.78	950,210.37	2,534,676.06
December 2043	1,490,100.84	2,159,376.56	927,379.41	2,473,275.42
January 2044	1,454,242.77	2,107,479.73	904,907.71	2,412,842.43
February 2044	1,418,942.24	2,056,399.95	882,790.37	2,353,363.83
March 2044	1,384,191.71	2,006,126.04	861,022.53	2,294,826.56
April 2044	1,349,983.75	1,956,646.98	839,599.40	2,237,217.71
May 2044	1,316,311.02	1,907,951.84	818,516.25	2,180,524.55
June 2044	1,283,166.26	1,860,029.89	797,768.42	2,124,734.50
July 2044	1,250,542.31	1,812,870.50	777,351.30	2,069,835.14
August 2044	1,218,432.11	1,766,463.18	757,260.33	2,015,814.22
September 2044	1,186,828.68	1,720,797.58	737,491.04	1,962,659.63
October 2044	1,155,725.13	1,675,863.49	718,038.98	1,910,359.44
November 2044	1,125,114.66	1,631,650.82	698,899.77	1,858,901.85
December 2044	1,094,990.55	1,588,149.62	680,069.11	1,808,275.23
January 2045	1,065,346.17	1,545,350.05	661,542.72	1,758,468.07
February 2045	1,036,174.97	1,503,242.42	643,316.40	1,709,469.06
March 2045	1,007,470.50	1,461,817.13	625,385.98	1,661,266.97
April 2045	979,226.37	1,421,064.75	607,747.37	1,613,850.77
May 2045	951,436.28	1,380,975.94	590,396.52	1,567,209.55
June 2045	924,094.00	1,341,541.48	573,329.43	1,521,332.53
July 2045	897,193.41	1,302,752.29	556,542.16	1,476,209.08
August 2045	870,728.43	1,264,599.38	540,030.80	1,431,828.72
September 2045	844,693.09	1,227,073.89	523,791.53	1,388,181.08
October 2045	819,081.47	1,190,167.08	507,820.53	1,345,255.94
November 2045	793,887.74	1,153,870.32	492,114.07	1,303,043.20
December 2045	769,106.15	1,118,175.08	476,668.45	1,261,532.91
January 2046	744,730.99	1,083,072.95	461,480.01	1,220,715.23
February 2046	720,756.67	1,048,555.63	446,545.16	1,180,580.45
March 2046	697,177.65	1,014,614.92	431,860.34	1,141,119.01
April 2046	673,988.44	981,242.73	417,422.05	1,102,321.43
May 2046	651,183.66	948,431.08	403,226.81	1,064,178.38
June 2046	628,757.96	916,172.09	389,271.20	1,026,680.66
July 2046	606,706.10	884,457.97	375,551.86	989,819.17
August 2046	585,022.87	853,281.06	362,065.45	953,584.94
September 2046	563,703.14	822,633.77	348,808.68	917,969.10
October 2046	542,741.85	792,508.62	335,778.31	882,962.91
November 2046	522,134.01	762,898.24	322,971.14	848,557.75
December 2046	501,874.68	733,795.32	310,383.99	814,745.09
January 2047	481,958.99	705,192.69	298,013.77	781,516.54
February 2047	462,382.13	677,083.25	285,857.37	748,863.78

<u>Distribution Date</u>	<u>Classes BH and BK (in the aggregate)</u>	<u>Classes CA and CL (in the aggregate)</u>	<u>Classes DA and DL (in the aggregate)</u>	<u>Classes EA, EB, EL and EY (in the aggregate)</u>
March 2047	\$ 443,139.35	\$ 649,459.98	\$ 273,911.77	\$ 716,778.64
April 2047	424,225.98	622,315.98	262,173.97	685,253.04
May 2047	405,637.39	595,644.42	250,641.00	654,278.98
June 2047	387,369.01	569,438.56	239,309.94	623,848.61
July 2047	369,416.34	543,691.77	228,177.91	593,954.15
August 2047	351,774.93	518,397.47	217,242.06	564,587.94
September 2047	334,440.39	493,549.20	206,499.58	535,742.40
October 2047	317,408.38	469,140.57	195,947.71	507,410.08
November 2047	300,674.64	445,165.27	185,583.70	479,583.59
December 2047	284,234.93	421,617.07	175,404.86	452,255.66
January 2048	268,085.09	398,489.84	165,408.52	425,419.12
February 2048	252,221.01	375,777.52	155,592.06	399,066.88
March 2048	236,638.63	353,474.11	145,952.86	373,191.94
April 2048	221,333.93	331,573.73	136,488.39	347,787.42
May 2048	206,302.97	310,070.55	127,196.10	322,846.49
June 2048	191,541.83	288,958.81	118,073.51	298,362.45
July 2048	177,046.67	268,232.84	109,118.15	274,328.65
August 2048	162,813.69	247,887.05	100,327.59	250,738.56
September 2048	148,839.12	227,915.91	91,699.45	227,585.72
October 2048	135,119.26	208,313.97	83,231.34	204,863.75
November 2048	121,650.47	189,075.86	74,920.95	182,566.37
December 2048	108,429.12	170,196.25	66,765.96	160,687.37
January 2049	95,451.65	151,669.91	58,764.10	139,220.64
February 2049	82,714.55	133,491.68	50,913.14	118,160.12
March 2049	70,214.36	115,656.46	43,210.85	97,499.86
April 2049	57,947.64	98,159.20	35,655.05	77,233.97
May 2049	45,911.02	80,994.94	28,243.60	57,356.65
June 2049	34,101.15	64,158.79	20,974.35	37,862.17
July 2049	22,514.76	47,645.91	13,845.23	18,744.87
August 2049	11,148.59	31,451.52	6,854.15	0.00
September 2049	0.00	15,570.91	0.00	0.00
October 2049 and thereafter . .	0.00	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Class HD</u>	<u>Classes BL and BP (in the aggregate)</u>	<u>Classes KM and KP (in the aggregate)</u>	<u>Class KP</u>
Initial Balance	\$1,448,000.00	\$75,345,000.00	\$75,621,000.00	\$21,735,000.00
February 2020	1,444,278.21	75,107,274.71	75,195,490.58	21,474,266.72
March 2020	1,439,322.44	74,849,075.01	74,746,969.73	21,206,204.26
April 2020	1,433,138.29	74,570,512.72	74,275,669.55	20,930,854.71
May 2020	1,425,733.20	74,271,714.90	73,781,839.71	20,648,261.88
June 2020	1,417,116.54	73,952,823.78	73,265,747.22	20,358,471.29
July 2020	1,407,299.56	73,613,996.63	72,727,676.17	20,061,530.11
August 2020	1,396,295.40	73,255,405.70	72,167,927.46	19,757,487.19
September 2020	1,384,119.04	72,877,238.01	71,586,818.48	19,446,393.02
October 2020	1,370,787.34	72,479,695.24	70,984,682.86	19,128,299.71
November 2020	1,356,318.93	72,062,993.54	70,361,870.07	18,803,261.01
December 2020	1,340,734.31	71,627,363.36	69,718,745.06	18,471,332.24
January 2021	1,324,055.70	71,173,049.20	69,055,687.92	18,132,570.30
February 2021	1,306,307.08	70,700,309.40	68,373,093.45	17,787,033.67
March 2021	1,287,514.13	70,209,415.90	67,671,370.76	17,434,782.32
April 2021	1,267,704.19	69,700,653.94	66,950,942.78	17,075,877.78
May 2021	1,246,906.23	69,174,321.84	66,212,245.88	16,710,383.07
June 2021	1,225,150.79	68,630,730.65	65,455,729.34	16,338,362.66
July 2021	1,202,469.96	68,070,203.82	64,681,854.86	15,959,882.49
August 2021	1,178,897.27	67,493,076.94	63,891,096.07	15,575,009.93
September 2021	1,154,467.67	66,899,697.33	63,083,938.01	15,183,813.74
October 2021	1,129,217.50	66,290,423.68	62,260,876.56	14,786,364.09
November 2021	1,103,184.38	65,665,625.71	61,444,308.20	14,389,394.45
December 2021	1,076,407.18	65,025,683.77	60,634,177.69	13,992,902.77
January 2022	1,048,925.93	64,370,988.40	59,830,430.19	13,596,887.01
February 2022	1,020,781.76	63,701,939.94	59,033,011.34	13,201,345.12
March 2022	992,016.83	63,018,948.12	58,241,867.18	12,806,275.06
April 2022	962,674.27	62,341,275.95	57,456,944.20	12,411,674.78
May 2022	932,798.09	61,668,880.82	56,678,189.30	12,017,542.26
June 2022	903,538.42	61,001,720.46	55,905,549.83	11,623,875.46
July 2022	874,887.10	60,339,752.93	55,138,973.52	11,230,672.34
August 2022	846,836.03	59,682,936.58	54,378,408.55	10,837,930.87
September 2022	819,377.23	59,031,230.12	53,623,803.50	10,445,649.02
October 2022	792,502.77	58,384,592.53	52,875,107.36	10,053,824.76
November 2022	766,204.85	57,742,983.15	52,132,269.53	9,662,456.08
December 2022	740,475.71	57,106,361.59	51,395,239.80	9,271,540.94
January 2023	715,307.74	56,474,687.80	50,663,968.39	8,881,077.33
February 2023	690,693.36	55,847,922.02	49,938,405.88	8,491,063.22
March 2023	666,625.09	55,226,024.80	49,218,503.27	8,101,496.60
April 2023	643,095.55	54,608,956.99	48,504,211.93	7,712,375.45
May 2023	620,097.43	53,996,679.74	47,795,483.65	7,323,697.77
June 2023	597,623.50	53,389,154.49	47,092,270.56	6,935,461.53
July 2023	575,666.62	52,786,342.99	46,394,525.20	6,547,664.74
August 2023	554,219.72	52,188,207.28	45,702,200.49	6,160,305.38
September 2023	533,275.82	51,594,709.67	45,015,249.70	5,773,381.45
October 2023	512,828.01	51,005,812.78	44,333,626.51	5,386,890.94
November 2023	492,869.46	50,421,479.51	43,657,284.94	5,000,831.85
December 2023	473,393.44	49,841,673.04	42,986,179.38	4,624,250.94

<u>Distribution Date</u>	<u>Class HD</u>	<u>Classes BL and BP (in the aggregate)</u>	<u>Classes KM and KP (in the aggregate)</u>	<u>Class KP</u>
January 2024	\$ 454,393.24	\$49,266,356.84	\$42,320,264.58	\$ 4,275,983.17
February 2024	435,862.31	48,695,494.65	41,659,495.68	3,953,902.80
March 2024	417,794.08	48,129,050.49	41,003,828.13	3,656,043.51
April 2024	400,182.13	47,566,988.66	40,353,217.77	3,380,586.42
May 2024	383,020.07	47,009,273.72	39,707,620.79	3,125,849.05
June 2024	366,301.62	46,455,870.52	39,066,993.70	2,890,275.12
July 2024	350,020.52	45,906,744.18	38,431,293.40	2,672,425.10
August 2024	334,170.62	45,361,860.05	37,800,477.09	2,470,967.44
September 2024	318,745.84	44,821,183.79	37,174,502.33	2,284,670.50
October 2024	303,740.16	44,284,681.30	36,553,327.03	2,112,395.03
November 2024	289,147.61	43,752,318.74	35,936,909.41	1,953,087.31
December 2024	274,962.33	43,224,062.54	35,325,208.04	1,805,772.67
January 2025	261,178.49	42,699,879.38	34,718,181.82	1,669,549.62
February 2025	247,790.36	42,179,736.19	34,115,789.97	1,543,584.31
March 2025	234,792.24	41,663,600.16	33,517,992.03	1,427,105.51
April 2025	222,178.52	41,151,438.73	32,924,747.86	1,319,399.90
May 2025	209,943.66	40,643,219.59	32,336,017.67	1,219,807.69
June 2025	198,082.16	40,138,910.67	31,751,761.95	1,127,718.68
July 2025	186,588.59	39,638,480.15	31,171,941.52	1,042,568.47
August 2025	175,457.61	39,141,896.46	30,596,517.51	963,835.05
September 2025	164,683.90	38,649,128.26	30,029,791.84	891,035.65
October 2025	154,262.24	38,160,144.46	29,473,213.24	823,723.74
November 2025	144,187.45	37,674,914.20	28,926,604.10	761,486.35
December 2025	134,454.40	37,193,406.85	28,389,789.87	703,941.56
January 2026	125,058.05	36,715,592.03	27,862,599.00	650,736.13
February 2026	115,993.40	36,241,439.58	27,344,862.91	601,543.37
March 2026	107,255.51	35,770,919.58	26,836,415.91	556,061.18
April 2026	98,839.48	35,304,002.33	26,337,095.19	514,010.12
May 2026	90,740.52	34,840,658.37	25,846,740.72	475,131.79
June 2026	82,953.84	34,380,858.45	25,365,195.24	439,187.23
July 2026	75,474.74	33,924,573.55	24,892,304.22	405,955.43
August 2026	68,298.55	33,471,774.87	24,427,915.78	375,232.02
September 2026	61,420.68	33,022,433.83	23,971,880.66	346,827.97
October 2026	54,836.58	32,576,522.08	23,524,052.18	320,568.52
November 2026	48,541.77	32,136,165.47	23,084,286.20	296,292.02
December 2026	42,531.79	31,701,371.02	22,652,441.06	273,848.99
January 2027	36,802.25	31,272,071.02	22,228,377.55	253,101.22
February 2027	31,348.83	30,848,198.60	21,811,958.88	233,920.88
March 2027	26,167.25	30,429,687.64	21,403,050.59	216,189.77
April 2027	21,253.26	30,016,472.85	21,001,520.57	199,798.60
May 2027	16,602.68	29,608,489.69	20,607,238.99	184,646.29
June 2027	12,211.39	29,205,674.40	20,220,078.27	170,639.38
July 2027	8,075.30	28,807,963.98	19,839,913.03	157,691.45
August 2027	4,190.37	28,415,296.18	19,466,620.05	145,722.58
September 2027	552.62	28,027,609.49	19,100,078.25	134,658.90
October 2027	0.00	27,644,843.13	18,740,168.66	124,432.06
November 2027	0.00	27,266,937.05	18,386,774.35	114,978.90
December 2027	0.00	26,893,831.93	18,039,780.42	106,241.00

<u>Distribution Date</u>	<u>Class HD</u>	<u>Classes BL and BP (in the aggregate)</u>	<u>Classes KM and KP (in the aggregate)</u>	<u>Class KP</u>
January 2028	\$ 0.00	\$26,525,469.12	\$17,699,073.97	\$ 98,164.34
February 2028	0.00	26,161,790.70	17,364,544.04	90,698.99
March 2028	0.00	25,802,739.45	17,036,081.60	83,798.77
April 2028	0.00	25,448,258.80	16,713,579.51	77,420.99
May 2028	0.00	25,098,292.87	16,396,932.50	71,526.16
June 2028	0.00	24,752,786.46	16,086,037.09	66,077.79
July 2028	0.00	24,411,685.01	15,780,791.64	61,042.15
August 2028	0.00	24,074,934.62	15,481,096.24	56,388.02
September 2028	0.00	23,742,482.04	15,186,852.73	52,086.56
October 2028	0.00	23,414,274.64	14,897,964.64	48,111.11
November 2028	0.00	23,090,260.44	14,614,337.18	44,437.01
December 2028	0.00	22,770,388.06	14,335,877.22	41,041.47
January 2029	0.00	22,454,606.75	14,062,493.23	37,903.41
February 2029	0.00	22,142,866.36	13,794,095.29	35,003.34
March 2029	0.00	21,835,117.34	13,530,595.00	32,323.27
April 2029	0.00	21,531,310.73	13,271,905.55	29,846.54
May 2029	0.00	21,231,398.16	13,017,941.61	27,557.75
June 2029	0.00	20,935,331.84	12,768,619.33	25,442.67
July 2029	0.00	20,643,064.55	12,523,856.33	23,488.16
August 2029	0.00	20,354,549.63	12,283,571.67	21,682.04
September 2029	0.00	20,069,740.99	12,047,685.79	20,013.09
October 2029	0.00	19,788,593.08	11,816,120.55	18,470.89
November 2029	0.00	19,511,060.90	11,588,799.15	17,045.86
December 2029	0.00	19,237,099.99	11,365,646.13	15,729.11
January 2030	0.00	18,966,666.42	11,146,587.35	14,512.43
February 2030	0.00	18,699,716.79	10,931,549.94	13,388.24
March 2030	0.00	18,436,208.23	10,720,462.34	12,349.52
April 2030	0.00	18,176,098.36	10,513,254.21	11,389.79
May 2030	0.00	17,919,345.32	10,309,856.44	10,503.05
June 2030	0.00	17,665,907.76	10,110,201.12	9,683.78
July 2030	0.00	17,415,744.81	9,914,221.54	8,926.84
August 2030	0.00	17,168,816.11	9,721,852.14	8,227.51
September 2030	0.00	16,925,081.76	9,533,028.53	7,581.42
October 2030	0.00	16,684,502.36	9,347,687.40	6,984.52
November 2030	0.00	16,447,038.98	9,165,766.59	6,433.08
December 2030	0.00	16,212,653.15	8,987,204.99	5,923.64
January 2031	0.00	15,981,306.85	8,811,942.59	5,453.01
February 2031	0.00	15,752,962.55	8,639,920.40	5,018.25
March 2031	0.00	15,527,583.15	8,471,080.49	4,616.63
April 2031	0.00	15,305,131.99	8,305,365.92	4,245.62
May 2031	0.00	15,085,572.85	8,142,720.76	3,902.91
June 2031	0.00	14,868,869.98	7,983,090.04	3,586.34
July 2031	0.00	14,654,988.01	7,826,419.78	3,293.91
August 2031	0.00	14,443,892.03	7,672,656.92	3,023.81
September 2031	0.00	14,235,547.53	7,521,749.34	2,774.31
October 2031	0.00	14,029,920.44	7,373,645.84	2,543.87
November 2031	0.00	13,826,977.07	7,228,296.11	2,331.02
December 2031	0.00	13,626,684.15	7,085,650.72	2,134.43

<u>Distribution Date</u>	<u>Class HD</u>	<u>Classes BL and BP (in the aggregate)</u>	<u>Classes KM and KP (in the aggregate)</u>	<u>Class KP</u>
January 2032	\$ 0.00	\$13,429,008.82	\$ 6,945,661.10	\$ 1,952.86
February 2032	0.00	13,233,918.60	6,808,279.55	1,785.17
March 2032	0.00	13,041,381.41	6,673,459.19	1,630.29
April 2032	0.00	12,851,365.54	6,541,153.98	1,487.25
May 2032	0.00	12,663,839.70	6,411,318.67	1,355.15
June 2032	0.00	12,478,772.93	6,283,908.81	1,233.16
July 2032	0.00	12,296,134.68	6,158,880.74	1,120.50
August 2032	0.00	12,115,894.75	6,036,191.56	1,016.46
September 2032	0.00	11,938,023.31	5,915,799.13	920.39
October 2032	0.00	11,762,490.88	5,797,662.03	831.67
November 2032	0.00	11,589,268.35	5,681,739.59	749.75
December 2032	0.00	11,418,326.96	5,567,991.85	674.11
January 2033	0.00	11,249,638.29	5,456,379.56	604.26
February 2033	0.00	11,083,174.26	5,346,864.14	539.77
March 2033	0.00	10,918,907.14	5,239,407.72	480.22
April 2033	0.00	10,756,809.53	5,133,973.06	425.24
May 2033	0.00	10,596,854.35	5,030,523.60	374.47
June 2033	0.00	10,439,014.87	4,929,023.43	327.60
July 2033	0.00	10,283,264.67	4,829,437.25	284.33
August 2033	0.00	10,129,577.65	4,731,730.41	244.39
September 2033	0.00	9,977,928.02	4,635,868.84	207.51
October 2033	0.00	9,828,290.32	4,541,819.10	173.46
November 2033	0.00	9,680,639.37	4,449,548.33	142.03
December 2033	0.00	9,534,950.32	4,359,024.23	113.02
January 2034	0.00	9,391,198.61	4,270,215.11	86.24
February 2034	0.00	9,249,359.99	4,183,089.82	61.52
March 2034	0.00	9,109,410.47	4,097,617.74	38.70
April 2034	0.00	8,971,326.39	4,013,768.82	17.63
May 2034	0.00	8,835,084.36	3,931,513.54	0.00
June 2034	0.00	8,700,661.26	3,850,822.88	0.00
July 2034	0.00	8,568,034.28	3,771,668.37	0.00
August 2034	0.00	8,437,180.87	3,694,022.00	0.00
September 2034	0.00	8,308,078.74	3,617,856.29	0.00
October 2034	0.00	8,180,705.89	3,543,144.24	0.00
November 2034	0.00	8,055,040.58	3,469,859.31	0.00
December 2034	0.00	7,931,061.34	3,397,975.45	0.00
January 2035	0.00	7,808,746.95	3,327,467.07	0.00
February 2035	0.00	7,688,076.46	3,258,309.03	0.00
March 2035	0.00	7,569,029.17	3,190,476.64	0.00
April 2035	0.00	7,451,584.62	3,123,945.64	0.00
May 2035	0.00	7,335,722.61	3,058,692.21	0.00
June 2035	0.00	7,221,423.18	2,994,692.94	0.00
July 2035	0.00	7,108,666.63	2,931,924.85	0.00
August 2035	0.00	6,997,433.48	2,870,365.37	0.00
September 2035	0.00	6,887,704.48	2,809,992.32	0.00
October 2035	0.00	6,779,460.65	2,750,783.92	0.00
November 2035	0.00	6,672,683.20	2,692,718.78	0.00
December 2035	0.00	6,567,353.59	2,635,775.89	0.00

<u>Distribution Date</u>	<u>Class HD</u>	<u>Classes BL and BP (in the aggregate)</u>	<u>Classes KM and KP (in the aggregate)</u>	<u>Class KP</u>
January 2036	\$ 0.00	\$ 6,463,453.51	\$ 2,579,934.61	\$ 0.00
February 2036	0.00	6,360,964.87	2,525,174.67	0.00
March 2036	0.00	6,259,869.78	2,471,476.16	0.00
April 2036	0.00	6,160,150.59	2,418,819.53	0.00
May 2036	0.00	6,061,789.86	2,367,185.58	0.00
June 2036	0.00	5,964,770.37	2,316,555.45	0.00
July 2036	0.00	5,869,075.10	2,266,910.60	0.00
August 2036	0.00	5,774,687.23	2,218,232.85	0.00
September 2036	0.00	5,681,590.17	2,170,504.33	0.00
October 2036	0.00	5,589,767.50	2,123,707.49	0.00
November 2036	0.00	5,499,203.04	2,077,825.10	0.00
December 2036	0.00	5,409,880.77	2,032,840.22	0.00
January 2037	0.00	5,321,784.88	1,988,736.23	0.00
February 2037	0.00	5,234,899.77	1,945,496.81	0.00
March 2037	0.00	5,149,210.00	1,903,105.93	0.00
April 2037	0.00	5,064,700.35	1,861,547.83	0.00
May 2037	0.00	4,981,355.76	1,820,807.05	0.00
June 2037	0.00	4,899,161.37	1,780,868.40	0.00
July 2037	0.00	4,818,102.49	1,741,716.98	0.00
August 2037	0.00	4,738,164.63	1,703,338.13	0.00
September 2037	0.00	4,659,333.45	1,665,717.47	0.00
October 2037	0.00	4,581,594.81	1,628,840.87	0.00
November 2037	0.00	4,504,934.73	1,592,694.47	0.00
December 2037	0.00	4,429,339.41	1,557,264.64	0.00
January 2038	0.00	4,354,795.21	1,522,538.00	0.00
February 2038	0.00	4,281,288.65	1,488,501.42	0.00
March 2038	0.00	4,208,806.45	1,455,142.00	0.00
April 2038	0.00	4,137,335.45	1,422,447.06	0.00
May 2038	0.00	4,066,862.69	1,390,404.18	0.00
June 2038	0.00	3,997,375.33	1,359,001.13	0.00
July 2038	0.00	3,928,860.72	1,328,225.93	0.00
August 2038	0.00	3,861,306.35	1,298,066.78	0.00
September 2038	0.00	3,794,699.88	1,268,512.14	0.00
October 2038	0.00	3,729,029.09	1,239,550.63	0.00
November 2038	0.00	3,664,281.94	1,211,171.12	0.00
December 2038	0.00	3,600,446.53	1,183,362.64	0.00
January 2039	0.00	3,537,511.10	1,156,114.45	0.00
February 2039	0.00	3,475,464.04	1,129,415.99	0.00
March 2039	0.00	3,414,293.89	1,103,256.89	0.00
April 2039	0.00	3,353,989.31	1,077,626.98	0.00
May 2039	0.00	3,294,539.12	1,052,516.26	0.00
June 2039	0.00	3,235,932.27	1,027,914.91	0.00
July 2039	0.00	3,178,157.85	1,003,813.31	0.00
August 2039	0.00	3,121,205.08	980,201.99	0.00
September 2039	0.00	3,065,063.31	957,071.67	0.00
October 2039	0.00	3,009,722.04	934,413.22	0.00
November 2039	0.00	2,955,170.87	912,217.69	0.00
December 2039	0.00	2,901,399.56	890,476.29	0.00

<u>Distribution Date</u>	<u>Class HD</u>	<u>Classes BL and BP (in the aggregate)</u>	<u>Classes KM and KP (in the aggregate)</u>	<u>Class KP</u>
January 2040	\$ 0.00	\$ 2,848,397.97	\$ 869,180.39	\$ 0.00
February 2040	0.00	2,796,156.10	848,321.51	0.00
March 2040	0.00	2,744,664.07	827,891.34	0.00
April 2040	0.00	2,693,912.13	807,881.71	0.00
May 2040	0.00	2,643,890.63	788,284.59	0.00
June 2040	0.00	2,594,590.06	769,092.12	0.00
July 2040	0.00	2,546,001.02	750,296.56	0.00
August 2040	0.00	2,498,114.23	731,890.33	0.00
September 2040	0.00	2,450,920.52	713,865.97	0.00
October 2040	0.00	2,404,410.83	696,216.18	0.00
November 2040	0.00	2,358,576.23	678,933.78	0.00
December 2040	0.00	2,313,407.87	662,011.70	0.00
January 2041	0.00	2,268,897.05	645,443.05	0.00
February 2041	0.00	2,225,035.14	629,221.01	0.00
March 2041	0.00	2,181,813.65	613,338.93	0.00
April 2041	0.00	2,139,224.17	597,790.27	0.00
May 2041	0.00	2,097,258.40	582,568.58	0.00
June 2041	0.00	2,055,908.15	567,667.57	0.00
July 2041	0.00	2,015,165.33	553,081.05	0.00
August 2041	0.00	1,975,021.96	538,802.93	0.00
September 2041	0.00	1,935,470.13	524,827.24	0.00
October 2041	0.00	1,896,502.07	511,148.15	0.00
November 2041	0.00	1,858,110.06	497,759.88	0.00
December 2041	0.00	1,820,286.52	484,656.81	0.00
January 2042	0.00	1,783,023.93	471,833.39	0.00
February 2042	0.00	1,746,314.90	459,284.18	0.00
March 2042	0.00	1,710,152.09	447,003.86	0.00
April 2042	0.00	1,674,528.28	434,987.17	0.00
May 2042	0.00	1,639,436.34	423,228.99	0.00
June 2042	0.00	1,604,869.21	411,724.26	0.00
July 2042	0.00	1,570,819.94	400,468.03	0.00
August 2042	0.00	1,537,281.65	389,455.44	0.00
September 2042	0.00	1,504,247.57	378,681.72	0.00
October 2042	0.00	1,471,710.97	368,142.19	0.00
November 2042	0.00	1,439,665.26	357,832.25	0.00
December 2042	0.00	1,408,103.89	347,747.40	0.00
January 2043	0.00	1,377,020.41	337,883.19	0.00
February 2043	0.00	1,346,408.44	328,235.30	0.00
March 2043	0.00	1,316,261.71	318,799.45	0.00
April 2043	0.00	1,286,573.98	309,571.46	0.00
May 2043	0.00	1,257,339.13	300,547.23	0.00
June 2043	0.00	1,228,551.10	291,722.73	0.00
July 2043	0.00	1,200,203.91	283,094.00	0.00
August 2043	0.00	1,172,291.64	274,657.15	0.00
September 2043	0.00	1,144,808.47	266,408.39	0.00
October 2043	0.00	1,117,748.64	258,343.97	0.00
November 2043	0.00	1,091,106.46	250,460.23	0.00
December 2043	0.00	1,064,876.32	242,753.57	0.00

<u>Distribution Date</u>	<u>Class HD</u>	<u>Classes BL and BP (in the aggregate)</u>	<u>Classes KM and KP (in the aggregate)</u>	<u>Class KP</u>
January 2044	\$ 0.00	\$ 1,039,052.66	\$ 235,220.45	\$ 0.00
February 2044	0.00	1,013,630.02	227,857.42	0.00
March 2044	0.00	988,603.00	220,661.06	0.00
April 2044	0.00	963,966.24	213,628.05	0.00
May 2044	0.00	939,714.49	206,755.10	0.00
June 2044	0.00	915,842.53	200,039.02	0.00
July 2044	0.00	892,345.24	193,476.64	0.00
August 2044	0.00	869,217.54	187,064.87	0.00
September 2044	0.00	846,454.41	180,800.68	0.00
October 2044	0.00	824,050.92	174,681.09	0.00
November 2044	0.00	802,002.18	168,703.19	0.00
December 2044	0.00	780,303.37	162,864.09	0.00
January 2045	0.00	758,949.73	157,160.99	0.00
February 2045	0.00	737,936.56	151,591.14	0.00
March 2045	0.00	717,259.22	146,151.83	0.00
April 2045	0.00	696,913.13	140,840.39	0.00
May 2045	0.00	676,893.76	135,654.23	0.00
June 2045	0.00	657,196.66	130,590.79	0.00
July 2045	0.00	637,817.41	125,647.56	0.00
August 2045	0.00	618,751.65	120,822.08	0.00
September 2045	0.00	599,995.10	116,111.95	0.00
October 2045	0.00	581,543.50	111,514.79	0.00
November 2045	0.00	563,392.67	107,028.27	0.00
December 2045	0.00	545,538.48	102,650.14	0.00
January 2046	0.00	527,976.83	98,378.14	0.00
February 2046	0.00	510,703.71	94,210.09	0.00
March 2046	0.00	493,715.13	90,143.83	0.00
April 2046	0.00	477,007.15	86,177.27	0.00
May 2046	0.00	460,575.92	82,308.33	0.00
June 2046	0.00	444,417.58	78,534.98	0.00
July 2046	0.00	428,528.37	74,855.23	0.00
August 2046	0.00	412,904.56	71,267.14	0.00
September 2046	0.00	397,542.45	67,768.78	0.00
October 2046	0.00	382,438.41	64,358.28	0.00
November 2046	0.00	367,588.86	61,033.80	0.00
December 2046	0.00	352,990.25	57,793.53	0.00
January 2047	0.00	338,639.07	54,635.71	0.00
February 2047	0.00	324,531.88	51,558.59	0.00
March 2047	0.00	310,665.27	48,560.47	0.00
April 2047	0.00	297,035.87	45,639.68	0.00
May 2047	0.00	283,640.36	42,794.59	0.00
June 2047	0.00	270,475.45	40,023.58	0.00
July 2047	0.00	257,537.92	37,325.08	0.00
August 2047	0.00	244,824.56	34,697.55	0.00
September 2047	0.00	232,332.23	32,139.48	0.00
October 2047	0.00	220,057.80	29,649.37	0.00
November 2047	0.00	207,998.20	27,225.78	0.00
December 2047	0.00	196,150.41	24,867.26	0.00

<u>Distribution Date</u>	<u>Class HD</u>	<u>Classes BL and BP (in the aggregate)</u>	<u>Classes KM and KP (in the aggregate)</u>	<u>Class KP</u>
January 2048	\$ 0.00	\$ 184,511.41	\$ 22,572.43	\$ 0.00
February 2048	0.00	173,078.27	20,339.91	0.00
March 2048	0.00	161,848.05	18,168.36	0.00
April 2048	0.00	150,817.89	16,056.45	0.00
May 2048	0.00	139,984.93	14,002.89	0.00
June 2048	0.00	129,346.38	12,006.41	0.00
July 2048	0.00	118,899.45	10,065.78	0.00
August 2048	0.00	108,641.42	8,179.76	0.00
September 2048	0.00	98,569.59	6,347.17	0.00
October 2048	0.00	88,681.29	4,566.84	0.00
November 2048	0.00	78,973.90	2,837.61	0.00
December 2048	0.00	69,444.82	1,158.35	0.00
January 2049	0.00	60,091.50	0.00	0.00
February 2049	0.00	50,911.39	0.00	0.00
March 2049	0.00	41,902.02	0.00	0.00
April 2049	0.00	33,060.91	0.00	0.00
May 2049	0.00	24,385.64	0.00	0.00
June 2049	0.00	15,873.80	0.00	0.00
July 2049	0.00	7,523.04	0.00	0.00
August 2049 and thereafter	0.00	0.00	0.00	0.00

Distribution Date	Classes HB and HY (in the aggregate)	Classes IA and NW (in the aggregate)	Classes MJ and NY (in the aggregate)	Classes GK and GZ (in the aggregate)
Initial Balance	\$23,263,676.00	\$31,405,000.00	\$31,230,000.00	\$7,690,000.00
February 2020	23,179,580.29	31,272,689.13	31,082,165.35	7,656,384.38
March 2020	23,082,985.96	31,124,103.53	30,918,187.83	7,614,419.58
April 2020	22,973,925.85	30,959,352.72	30,738,197.83	7,564,157.33
May 2020	22,852,448.62	30,778,567.96	30,542,347.36	7,505,667.68
June 2020	22,718,618.72	30,581,902.20	30,330,809.92	7,439,039.07
July 2020	22,572,516.44	30,369,529.86	30,103,780.27	7,364,378.13
August 2020	22,414,237.84	30,141,646.71	29,861,474.28	7,281,809.68
September 2020	22,243,894.71	29,898,469.57	29,604,128.54	7,191,476.46
October 2020	22,061,614.43	29,640,236.07	29,332,000.08	7,093,538.99
November 2020	21,867,539.88	29,367,204.28	29,045,366.00	6,988,175.24
December 2020	21,661,829.21	29,079,652.33	28,744,522.98	6,875,580.33
January 2021	21,444,655.70	28,777,877.99	28,429,786.88	6,755,966.17
February 2021	21,216,207.48	28,462,198.19	28,101,492.16	6,629,560.99
March 2021	20,976,687.26	28,132,948.47	27,759,991.33	6,496,608.94
April 2021	20,726,312.06	27,790,482.47	27,405,654.38	6,357,369.50
May 2021	20,465,312.82	27,435,171.25	27,038,868.06	6,212,116.99
June 2021	20,193,934.09	27,067,402.69	26,660,035.24	6,061,139.88
July 2021	19,912,433.60	26,687,580.77	26,269,574.19	5,904,740.20
August 2021	19,621,081.83	26,296,124.87	25,867,917.77	5,743,232.86
September 2021	19,320,161.57	25,893,468.96	25,455,512.67	5,576,944.80
October 2021	19,009,967.41	25,480,060.83	25,032,818.54	5,406,214.39
November 2021	18,690,805.25	25,056,361.24	24,600,307.18	5,231,390.47
December 2021	18,362,991.77	24,622,843.06	24,158,461.58	5,052,831.61
January 2022	18,026,853.81	24,179,990.36	23,707,775.05	4,870,905.17
February 2022	17,682,727.85	23,728,297.54	23,248,750.28	4,685,986.45
March 2022	17,330,959.38	23,268,268.30	22,796,630.31	4,498,457.76
April 2022	16,971,902.24	22,815,165.03	22,351,313.45	4,308,707.41
May 2022	16,605,918.03	22,368,885.64	21,912,699.49	4,124,426.15
June 2022	16,233,375.37	21,929,329.54	21,480,689.66	3,945,509.10
July 2022	15,865,807.08	21,496,397.56	21,055,186.63	3,771,853.10
August 2022	15,503,141.63	21,069,992.02	20,636,094.49	3,603,356.68
September 2022	15,145,308.49	20,650,016.64	20,223,318.72	3,439,920.05
October 2022	14,792,238.11	20,236,376.53	19,816,766.17	3,281,445.05
November 2022	14,443,861.90	19,828,978.20	19,416,345.04	3,127,835.14
December 2022	14,100,112.22	19,427,729.49	19,021,964.88	2,978,995.37
January 2023	13,760,922.38	19,032,539.62	18,633,536.54	2,834,832.37
February 2023	13,426,226.58	18,643,319.11	18,250,972.18	2,695,254.29
March 2023	13,095,959.96	18,259,979.77	17,874,185.22	2,560,170.83
April 2023	12,770,058.56	17,882,434.71	17,503,090.37	2,429,493.16
May 2023	12,448,459.30	17,510,598.31	17,137,603.53	2,303,133.96
June 2023	12,131,099.96	17,144,386.17	16,777,641.88	2,181,007.33
July 2023	11,817,919.19	16,783,715.16	16,423,123.77	2,063,028.81
August 2023	11,508,856.51	16,428,503.32	16,073,968.74	1,949,115.37
September 2023	11,203,852.25	16,078,669.90	15,730,097.52	1,839,185.33
October 2023	10,902,847.59	15,734,135.33	15,391,431.97	1,733,158.42
November 2023	10,605,784.50	15,394,821.20	15,057,895.11	1,630,955.66
December 2023	10,312,605.78	15,060,650.24	14,729,411.07	1,532,499.45

<u>Distribution Date</u>	<u>Classes HB and HY (in the aggregate)</u>	<u>Classes IA and NW (in the aggregate)</u>	<u>Classes MJ and NY (in the aggregate)</u>	<u>Classes GK and GZ (in the aggregate)</u>
January 2024	\$10,023,255.00	\$14,731,546.30	\$14,405,905.09	\$1,437,713.47
February 2024	9,737,676.53	14,407,434.35	14,087,303.49	1,346,522.68
March 2024	9,455,815.51	14,088,240.43	13,773,533.67	1,258,853.31
April 2024	9,177,617.82	13,773,891.70	13,464,524.08	1,174,632.86
May 2024	8,903,030.12	13,464,316.35	13,160,204.24	1,093,790.00
June 2024	8,631,999.79	13,159,443.63	12,860,504.66	1,016,254.66
July 2024	8,364,585.65	12,859,203.81	12,565,356.88	941,957.94
August 2024	8,105,377.66	12,563,528.19	12,274,693.45	870,832.11
September 2024	7,854,125.87	12,272,349.07	11,988,447.88	802,810.59
October 2024	7,610,587.93	11,985,599.74	11,706,554.67	737,827.95
November 2024	7,374,528.81	11,703,214.45	11,428,949.27	675,819.86
December 2024	7,145,720.60	11,425,128.42	11,155,568.06	616,723.09
January 2025	6,923,942.31	11,151,277.83	10,886,348.37	560,475.51
February 2025	6,708,979.61	10,881,599.77	10,621,228.42	507,016.05
March 2025	6,500,624.70	10,616,032.25	10,361,600.62	456,284.69
April 2025	6,298,676.04	10,356,371.70	10,108,212.39	408,222.43
May 2025	6,102,938.23	10,102,955.22	9,860,915.65	362,771.30
June 2025	5,913,221.77	9,855,634.54	9,619,565.81	319,874.35
July 2025	5,729,342.91	9,614,264.87	9,384,021.65	279,475.57
August 2025	5,551,123.48	9,378,704.84	9,154,145.29	241,519.97
September 2025	5,378,390.71	9,148,816.39	8,929,802.11	205,953.49
October 2025	5,210,977.05	8,924,464.72	8,710,860.63	172,723.01
November 2025	5,048,720.07	8,705,518.19	8,497,192.46	141,776.35
December 2025	4,891,462.23	8,491,848.28	8,288,672.26	113,062.23
January 2026	4,739,050.79	8,283,329.48	8,085,177.63	86,530.27
February 2026	4,591,337.65	8,079,839.24	7,886,589.02	62,130.99
March 2026	4,448,179.19	7,881,257.89	7,692,789.74	41,807.20
April 2026	4,309,436.17	7,687,468.59	7,503,665.83	25,621.47
May 2026	4,174,973.55	7,498,357.25	7,319,106.00	13,459.92
June 2026	4,044,660.42	7,313,812.45	7,139,001.60	5,211.10
July 2026	3,918,369.83	7,133,725.44	6,963,246.53	765.87
August 2026	3,795,978.70	6,957,989.99	6,791,737.21	17.40
September 2026	3,677,367.67	6,786,502.40	6,624,372.47	17.40
October 2026	3,562,421.02	6,619,161.40	6,461,053.56	17.40
November 2026	3,451,026.55	6,455,868.12	6,301,684.02	17.40
December 2026	3,343,075.47	6,296,526.02	6,146,169.70	17.40
January 2027	3,238,462.28	6,141,040.84	5,994,418.65	17.40
February 2027	3,137,084.73	5,989,320.54	5,846,341.10	17.40
March 2027	3,038,843.63	5,841,275.26	5,701,849.40	17.40
April 2027	2,943,642.85	5,696,817.25	5,560,857.95	17.40
May 2027	2,851,389.16	5,555,860.84	5,423,283.20	17.40
June 2027	2,761,992.18	5,418,322.39	5,289,043.54	17.40
July 2027	2,675,364.26	5,284,120.22	5,158,059.33	17.40
August 2027	2,591,420.46	5,153,174.60	5,030,252.77	17.40
September 2027	2,510,078.39	5,025,407.68	4,905,547.91	17.40
October 2027	2,431,258.17	4,900,743.43	4,783,870.62	17.40
November 2027	2,354,882.39	4,779,107.63	4,665,148.48	17.40
December 2027	2,280,875.96	4,660,427.84	4,549,310.82	17.40

Distribution Date	Classes HB and HY (in the aggregate)	Classes IA and NW (in the aggregate)	Classes MJ and NY (in the aggregate)	Classes GK and GZ (in the aggregate)
January 2028	\$ 2,209,166.09	\$ 4,544,633.29	\$ 4,436,288.62	\$ 17.40
February 2028	2,139,682.21	4,431,654.92	4,326,014.51	17.40
March 2028	2,072,355.91	4,321,425.29	4,218,422.68	17.40
April 2028	2,007,120.86	4,213,878.55	4,113,448.92	17.40
May 2028	1,943,912.74	4,108,950.42	4,011,030.50	17.40
June 2028	1,882,669.22	4,006,578.14	3,911,106.22	17.40
July 2028	1,823,329.85	3,906,700.43	3,813,616.28	17.40
August 2028	1,765,836.03	3,809,257.47	3,718,502.32	17.40
September 2028	1,710,130.95	3,714,190.86	3,625,707.38	17.40
October 2028	1,656,159.53	3,621,443.57	3,535,175.82	17.40
November 2028	1,603,868.38	3,530,959.94	3,446,853.34	17.40
December 2028	1,553,205.74	3,442,685.62	3,360,686.90	17.40
January 2029	1,504,121.43	3,356,567.54	3,276,624.75	17.40
February 2029	1,456,566.80	3,272,553.90	3,194,616.34	17.40
March 2029	1,410,494.68	3,190,594.14	3,114,612.35	17.40
April 2029	1,365,859.36	3,110,638.87	3,036,564.59	17.40
May 2029	1,322,616.52	3,032,639.91	2,960,426.05	17.40
June 2029	1,280,723.19	2,956,550.19	2,886,150.82	17.40
July 2029	1,240,137.72	2,882,323.79	2,813,694.07	17.40
August 2029	1,200,819.72	2,809,915.84	2,743,012.06	17.40
September 2029	1,162,730.07	2,739,282.57	2,674,062.07	17.40
October 2029	1,125,830.82	2,670,381.24	2,606,802.40	17.40
November 2029	1,090,085.18	2,603,170.13	2,541,192.33	17.40
December 2029	1,055,457.50	2,537,608.51	2,477,192.14	17.40
January 2030	1,021,913.22	2,473,656.60	2,414,763.01	17.40
February 2030	989,418.82	2,411,275.60	2,353,867.08	17.40
March 2030	957,941.85	2,350,427.61	2,294,467.38	17.40
April 2030	927,450.80	2,291,075.63	2,236,527.80	17.40
May 2030	897,915.17	2,233,183.57	2,180,013.12	17.40
June 2030	869,305.38	2,176,716.16	2,124,888.94	17.40
July 2030	841,592.74	2,121,638.99	2,071,121.69	17.40
August 2030	814,749.48	2,067,918.48	2,018,678.58	17.40
September 2030	788,748.64	2,015,521.84	1,967,527.63	17.40
October 2030	763,564.11	1,964,417.04	1,917,637.59	17.40
November 2030	739,170.58	1,914,572.86	1,868,977.98	17.40
December 2030	715,543.51	1,865,958.78	1,821,519.04	17.40
January 2031	692,659.13	1,818,545.03	1,775,231.71	17.40
February 2031	670,494.38	1,772,302.55	1,730,087.63	17.40
March 2031	649,026.91	1,727,202.98	1,686,059.13	17.40
April 2031	628,235.09	1,683,218.61	1,643,119.17	17.40
May 2031	608,097.91	1,640,322.43	1,601,241.39	17.40
June 2031	588,595.02	1,598,488.03	1,560,400.04	17.40
July 2031	569,706.72	1,557,689.68	1,520,569.97	17.40
August 2031	551,413.90	1,517,902.23	1,481,726.67	17.40
September 2031	533,698.02	1,479,101.14	1,443,846.19	17.40
October 2031	516,541.13	1,441,262.46	1,406,905.14	17.40
November 2031	499,925.84	1,404,362.82	1,370,880.73	17.40
December 2031	483,835.27	1,368,379.38	1,335,750.67	17.40

<u>Distribution Date</u>	<u>Classes HB and HY (in the aggregate)</u>	<u>Classes IA and NW (in the aggregate)</u>	<u>Classes MJ and NY (in the aggregate)</u>	<u>Classes GK and GZ (in the aggregate)</u>
January 2032	\$ 468,253.10	\$ 1,333,289.89	\$ 1,301,493.24	\$ 17.40
February 2032	453,163.46	1,299,072.61	1,268,087.22	17.40
March 2032	438,551.02	1,265,706.30	1,235,511.90	17.40
April 2032	424,400.89	1,233,170.27	1,203,747.07	17.40
May 2032	410,698.66	1,201,444.29	1,172,773.00	17.40
June 2032	397,430.34	1,170,508.64	1,142,570.44	17.40
July 2032	384,582.39	1,140,344.06	1,113,120.59	17.40
August 2032	372,141.69	1,110,931.76	1,084,405.11	17.40
September 2032	360,095.52	1,082,253.38	1,056,406.10	17.40
October 2032	348,431.54	1,054,291.04	1,029,106.07	17.40
November 2032	337,137.82	1,027,027.24	1,002,487.99	17.40
December 2032	326,202.76	1,000,444.94	976,535.20	17.40
January 2033	315,615.17	974,527.49	951,231.45	17.40
February 2033	305,364.15	949,258.64	926,560.90	17.40
March 2033	295,439.18	924,622.54	902,508.06	17.40
April 2033	285,830.04	900,603.72	879,057.83	17.40
May 2033	276,526.84	877,187.08	856,195.48	17.40
June 2033	267,519.99	854,357.87	833,906.62	17.40
July 2033	258,800.20	832,101.71	812,177.21	17.40
August 2033	250,358.47	810,404.56	790,993.54	17.40
September 2033	242,186.06	789,252.72	770,342.26	17.40
October 2033	234,274.54	768,632.83	750,210.29	17.40
November 2033	226,615.69	748,531.83	730,584.92	17.40
December 2033	219,201.60	728,936.99	711,453.70	17.40
January 2034	212,024.56	709,835.88	692,804.52	17.40
February 2034	205,077.12	691,216.38	674,625.54	17.40
March 2034	198,352.06	673,066.66	656,905.19	17.40
April 2034	191,842.38	655,375.15	639,632.22	17.40
May 2034	185,541.31	638,130.60	622,795.62	17.40
June 2034	179,442.27	621,322.01	606,384.65	17.40
July 2034	173,538.89	604,938.63	590,388.84	17.40
August 2034	167,825.02	588,970.01	574,797.96	17.40
September 2034	162,294.67	573,405.92	559,602.04	17.40
October 2034	156,942.05	558,236.38	544,791.34	17.40
November 2034	151,761.57	543,451.66	530,356.37	17.40
December 2034	146,747.77	529,042.28	516,287.85	17.40
January 2035	141,895.40	514,998.95	502,576.74	17.40
February 2035	137,199.35	501,312.65	489,214.22	17.40
March 2035	132,654.68	487,974.54	476,191.66	17.40
April 2035	128,256.61	474,976.02	463,500.66	17.40
May 2035	124,000.49	462,308.69	451,133.03	17.40
June 2035	119,881.83	449,964.34	439,080.76	17.40
July 2035	115,896.27	437,934.99	427,336.05	17.40
August 2035	112,039.61	426,212.82	415,891.27	17.40
September 2035	108,307.74	414,790.22	404,738.99	17.40
October 2035	104,696.71	403,659.77	393,871.96	17.40
November 2035	101,202.70	392,814.21	383,283.10	17.40
December 2035	97,821.97	382,246.47	372,965.51	17.40

Distribution Date	Classes HB and HY (in the aggregate)	Classes IA and NW (in the aggregate)	Classes MJ and NY (in the aggregate)	Classes GK and GZ (in the aggregate)
January 2036	\$ 94,550.94	\$ 371,949.65	\$ 362,912.44	\$ 17.40
February 2036	91,386.11	361,917.01	353,117.33	17.40
March 2036	88,324.12	352,141.99	343,573.77	17.40
April 2036	85,361.68	342,618.18	334,275.48	17.40
May 2036	82,495.63	333,339.31	325,216.38	17.40
June 2036	79,722.90	324,299.30	316,390.49	17.40
July 2036	77,040.51	315,492.18	307,792.02	17.40
August 2036	74,445.59	306,912.16	299,415.29	17.40
September 2036	71,935.35	298,553.56	291,254.76	17.40
October 2036	69,507.08	290,410.85	283,305.05	17.40
November 2036	67,158.17	282,478.65	275,560.88	17.40
December 2036	64,886.08	274,751.69	268,017.12	17.40
January 2037	62,688.35	267,224.84	260,668.76	17.40
February 2037	60,562.61	259,893.09	253,510.91	17.40
March 2037	58,506.55	252,751.55	246,538.80	17.40
April 2037	56,517.94	245,795.47	239,747.78	17.40
May 2037	54,594.63	239,020.19	233,133.30	17.40
June 2037	52,734.51	232,421.18	226,690.94	17.40
July 2037	50,935.57	225,994.01	220,416.38	17.40
August 2037	49,195.83	219,734.37	214,305.41	17.40
September 2037	47,513.40	213,638.04	208,353.92	17.40
October 2037	45,886.43	207,700.93	202,557.89	17.40
November 2037	44,313.15	201,919.01	196,913.42	17.40
December 2037	42,791.82	196,288.40	191,416.68	17.40
January 2038	41,320.78	190,805.27	186,063.97	17.40
February 2038	39,898.40	185,465.91	180,851.64	17.40
March 2038	38,523.12	180,266.69	175,776.15	17.40
April 2038	37,193.41	175,204.06	170,834.06	17.40
May 2038	35,907.81	170,274.60	166,021.98	17.40
June 2038	34,664.89	165,474.91	161,336.65	17.40
July 2038	33,463.28	160,801.73	156,774.84	17.40
August 2038	32,301.63	156,251.85	152,333.43	17.40
September 2038	31,178.66	151,822.15	148,009.38	17.40
October 2038	30,093.11	147,509.57	143,799.71	17.40
November 2038	29,043.78	143,311.16	139,701.52	17.40
December 2038	28,029.48	139,224.01	135,711.97	17.40
January 2039	27,049.08	135,245.30	131,828.31	17.40
February 2039	26,101.48	131,372.27	128,047.85	17.40
March 2039	25,185.62	127,602.23	124,367.96	17.40
April 2039	24,300.46	123,932.55	120,786.08	17.40
May 2039	23,445.00	120,360.69	117,299.72	17.40
June 2039	22,618.28	116,884.15	113,906.43	17.40
July 2039	21,819.37	113,500.50	110,603.85	17.40
August 2039	21,047.35	110,207.36	107,389.66	17.40
September 2039	20,301.34	107,002.43	104,261.60	17.40
October 2039	19,580.51	103,883.44	101,217.47	17.40
November 2039	18,884.03	100,848.20	98,255.12	17.40
December 2039	18,211.09	97,894.56	95,372.45	17.40

<u>Distribution Date</u>	<u>Classes HB and HY (in the aggregate)</u>	<u>Classes IA and NW (in the aggregate)</u>	<u>Classes MJ and NY (in the aggregate)</u>	<u>Classes GK and GZ (in the aggregate)</u>
January 2040	\$ 17,560.94	\$ 95,020.43	\$ 92,567.42	\$ 17.40
February 2040	16,932.81	92,223.78	89,838.05	17.40
March 2040	16,326.01	89,502.60	87,182.38	17.40
April 2040	15,739.81	86,854.97	84,598.52	17.40
May 2040	15,173.55	84,278.99	82,084.64	17.40
June 2040	14,626.58	81,772.82	79,638.92	17.40
July 2040	14,098.25	79,334.65	77,259.61	17.40
August 2040	13,587.95	76,962.74	74,944.99	17.40
September 2040	13,095.10	74,655.38	72,693.41	17.40
October 2040	12,619.12	72,410.89	70,503.22	17.40
November 2040	12,159.44	70,227.66	68,372.85	17.40
December 2040	11,715.53	68,104.10	66,300.75	17.40
January 2041	11,286.88	66,038.66	64,285.40	17.40
February 2041	10,872.97	64,029.84	62,325.34	17.40
March 2041	10,473.32	62,076.17	60,419.12	17.40
April 2041	10,087.45	60,176.22	58,565.36	17.40
May 2041	9,714.91	58,328.59	56,762.70	17.40
June 2041	9,355.26	56,531.91	55,009.79	17.40
July 2041	9,008.07	54,784.87	53,305.34	17.40
August 2041	8,672.92	53,086.18	51,648.10	17.40
September 2041	8,349.41	51,434.55	50,036.82	17.40
October 2041	8,037.16	49,828.78	48,470.32	17.40
November 2041	7,735.79	48,267.66	46,947.42	17.40
December 2041	7,444.94	46,750.03	45,466.97	17.40
January 2042	7,164.25	45,274.73	44,027.87	17.40
February 2042	6,893.39	43,840.67	42,629.03	17.40
March 2042	6,632.03	42,446.77	41,269.39	17.40
April 2042	6,379.84	41,091.96	39,947.93	17.40
May 2042	6,136.52	39,775.22	38,663.64	17.40
June 2042	5,901.78	38,495.54	37,415.54	17.40
July 2042	5,675.32	37,251.96	36,202.68	17.40
August 2042	5,456.87	36,043.52	35,024.13	17.40
September 2042	5,246.15	34,869.28	33,878.98	17.40
October 2042	5,042.91	33,728.35	32,766.35	17.40
November 2042	4,846.89	32,619.85	31,685.38	17.40
December 2042	4,657.86	31,542.91	30,635.22	17.40
January 2043	4,475.56	30,496.70	29,615.07	17.40
February 2043	4,299.78	29,480.40	28,624.12	17.40
March 2043	4,130.29	28,493.22	27,661.60	17.40
April 2043	3,966.88	27,534.37	26,726.74	17.40
May 2043	3,809.35	26,603.12	25,818.82	17.40
June 2043	3,657.48	25,698.72	24,937.12	17.40
July 2043	3,511.10	24,820.44	24,080.92	17.40
August 2043	3,370.01	23,967.61	23,249.56	17.40
September 2043	3,234.04	23,139.52	22,442.36	17.40
October 2043	3,103.00	22,335.53	21,658.68	17.40
November 2043	2,976.72	21,554.98	20,897.89	17.40
December 2043	2,855.06	20,797.24	20,159.36	17.40

<u>Distribution Date</u>	<u>Classes HB and HY (in the aggregate)</u>	<u>Classes IA and NW (in the aggregate)</u>	<u>Classes MJ and NY (in the aggregate)</u>	<u>Classes GK and GZ (in the aggregate)</u>
January 2044	\$ 2,737.84	\$ 20,061.70	\$ 19,442.51	\$ 17.40
February 2044	2,624.91	19,347.76	18,746.74	17.40
March 2044	2,516.13	18,654.84	18,071.49	17.40
April 2044	2,411.36	17,982.36	17,416.20	17.40
May 2044	2,310.44	17,329.79	16,780.33	17.40
June 2044	2,213.26	16,696.57	16,163.36	17.40
July 2044	2,119.68	16,082.18	15,564.77	17.40
August 2044	2,029.58	15,486.12	14,984.07	17.40
September 2044	1,942.84	14,907.87	14,420.76	17.40
October 2044	1,859.33	14,346.96	13,874.37	17.40
November 2044	1,778.96	13,802.92	13,344.44	17.40
December 2044	1,701.60	13,275.28	12,830.52	17.40
January 2045	1,627.15	12,763.59	12,332.18	17.40
February 2045	1,555.51	12,267.42	11,848.98	17.40
March 2045	1,486.59	11,786.34	11,380.50	17.40
April 2045	1,420.28	11,319.94	10,926.35	17.40
May 2045	1,356.50	10,867.81	10,486.13	17.40
June 2045	1,295.15	10,429.55	10,059.45	17.40
July 2045	1,236.16	10,004.80	9,645.95	17.40
August 2045	1,179.43	9,593.16	9,245.24	17.40
September 2045	1,124.89	9,194.28	8,856.99	17.40
October 2045	1,072.45	8,807.81	8,480.85	17.40
November 2045	1,022.06	8,433.39	8,116.47	17.40
December 2045	973.62	8,070.70	7,763.53	17.40
January 2046	927.08	7,719.41	7,421.71	17.40
February 2046	882.36	7,379.19	7,090.70	17.40
March 2046	839.40	7,049.74	6,770.20	17.40
April 2046	798.14	6,730.76	6,459.91	17.40
May 2046	758.51	6,421.95	6,159.54	17.40
June 2046	720.46	6,123.03	5,868.82	17.40
July 2046	683.93	5,833.71	5,587.48	17.40
August 2046	648.87	5,553.73	5,315.24	17.40
September 2046	615.21	5,282.82	5,051.85	17.40
October 2046	582.92	5,020.73	4,797.06	17.40
November 2046	551.94	4,767.20	4,550.62	17.40
December 2046	522.22	4,521.98	4,312.30	17.40
January 2047	493.72	4,284.86	4,081.86	17.40
February 2047	466.39	4,055.58	3,859.08	17.40
March 2047	440.19	3,833.93	3,643.75	17.40
April 2047	415.08	3,619.69	3,435.63	17.40
May 2047	391.02	3,412.64	3,234.54	17.40
June 2047	367.97	3,212.58	3,040.26	17.40
July 2047	345.88	3,019.31	2,852.59	17.40
August 2047	324.74	2,832.63	2,671.36	17.40
September 2047	304.50	2,652.34	2,496.36	17.40
October 2047	285.12	2,478.27	2,327.42	17.40
November 2047	266.58	2,310.23	2,164.36	17.40
December 2047	248.84	2,148.04	2,007.01	17.40

<u>Distribution Date</u>	<u>Classes HB and HY (in the aggregate)</u>	<u>Classes IA and NW (in the aggregate)</u>	<u>Classes MJ and NY (in the aggregate)</u>	<u>Classes GK and GZ (in the aggregate)</u>
January 2048	\$ 231.88	\$ 1,991.54	\$ 1,855.20	\$ 17.40
February 2048	215.66	1,840.55	1,708.77	17.40
March 2048	200.15	1,694.92	1,567.55	17.40
April 2048	185.34	1,554.48	1,431.41	17.40
May 2048	171.19	1,419.09	1,300.18	17.40
June 2048	157.68	1,288.59	1,173.72	17.40
July 2048	144.77	1,162.83	1,051.88	17.40
August 2048	132.46	1,041.69	934.54	17.40
September 2048	120.72	925.01	821.55	17.40
October 2048	109.52	812.66	712.79	17.40
November 2048	98.85	704.52	608.12	17.40
December 2048	88.67	600.46	507.43	17.40
January 2049	78.99	500.36	410.59	17.40
February 2049	69.76	404.08	317.48	17.40
March 2049	60.99	311.53	228.00	17.40
April 2049	52.64	222.58	142.03	17.40
May 2049	44.71	137.12	59.46	17.40
June 2049	37.17	55.05	0.00	17.40
July 2049	30.01	0.00	0.00	17.40
August 2049	23.22	0.00	0.00	17.40
September 2049	16.77	0.00	0.00	17.40
October 2049	10.67	0.00	0.00	0.00
November 2049	4.88	0.00	0.00	0.00
December 2049 and thereafter	0.00	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Classes KA and KY (in the aggregate)</u>	<u>Classes KB and KW (in the aggregate)</u>	<u>Classes KG and ZD (in the aggregate)</u>
Initial Balance	\$54,063,173.00	\$82,109,000.00	\$5,063,000.00
February 2020	53,895,783.81	81,854,773.58	5,040,866.61
March 2020	53,707,946.08	81,569,490.44	5,013,235.91
April 2020	53,499,761.11	81,253,304.44	4,980,141.96
May 2020	53,271,350.06	80,906,399.58	4,941,630.87
June 2020	53,022,853.81	80,528,989.84	4,897,760.89
July 2020	52,754,432.97	80,121,319.13	4,848,602.21
August 2020	52,466,267.63	79,683,660.99	4,794,237.03
September 2020	52,158,557.31	79,216,318.43	4,734,759.32
October 2020	51,831,520.68	78,719,623.56	4,670,274.78
November 2020	51,485,395.38	78,193,937.32	4,600,900.59
December 2020	51,120,437.75	77,639,649.02	4,526,765.22
January 2021	50,736,922.56	77,057,175.95	4,448,008.18
February 2021	50,335,142.63	76,446,962.88	4,364,779.78
March 2021	49,915,408.57	75,809,481.52	4,277,240.73
April 2021	49,478,048.31	75,145,229.96	4,185,561.92
May 2021	49,023,406.76	74,454,732.00	4,089,923.94
June 2021	48,551,845.33	73,738,536.57	3,990,516.74
July 2021	48,063,741.48	72,997,216.95	3,887,539.20
August 2021	47,559,488.24	72,231,370.02	3,781,198.61
September 2021	47,039,493.64	71,441,615.54	3,671,710.30
October 2021	46,504,180.23	70,628,595.23	3,559,297.02
November 2021	45,953,984.46	69,792,971.97	3,444,188.46
December 2021	45,389,356.10	68,935,428.87	3,326,620.74
January 2022	44,810,757.65	68,056,668.35	3,206,835.71
February 2022	44,218,663.67	67,157,411.17	3,085,080.49
March 2022	43,613,560.13	66,238,395.39	2,961,606.78
April 2022	42,995,943.74	65,300,375.43	2,836,670.29
May 2022	42,385,003.88	64,372,495.60	2,715,334.78
June 2022	41,780,670.68	63,454,649.80	2,597,531.21
July 2022	41,182,875.02	62,546,733.05	2,483,191.65
August 2022	40,591,548.46	61,648,641.41	2,372,249.29
September 2022	40,006,623.29	60,760,272.03	2,264,638.42
October 2022	39,428,032.47	59,881,523.10	2,160,294.43
November 2022	38,855,709.68	59,012,293.88	2,059,153.71
December 2022	38,289,589.24	58,152,484.65	1,961,153.80
January 2023	37,729,606.18	57,301,996.71	1,866,233.18
February 2023	37,175,696.19	56,460,732.39	1,774,331.39
March 2023	36,627,795.60	55,628,595.00	1,685,388.99
April 2023	36,085,841.43	54,805,488.88	1,599,347.46
May 2023	35,549,771.32	53,991,319.31	1,516,149.33
June 2023	35,019,523.56	53,185,992.59	1,435,738.02
July 2023	34,495,037.08	52,389,415.94	1,358,057.94
August 2023	33,976,251.42	51,601,497.56	1,283,054.41
September 2023	33,463,106.77	50,822,146.60	1,210,673.66
October 2023	32,955,543.91	50,051,273.11	1,140,862.82
November 2023	32,453,504.25	49,288,788.12	1,073,569.90
December 2023	31,956,929.78	48,534,603.52	1,008,743.80

<u>Distribution Date</u>	<u>Classes KA and KY (in the aggregate)</u>	<u>Classes KB and KW (in the aggregate)</u>	<u>Classes KG and ZD (in the aggregate)</u>
January 2024	\$31,465,763.10	\$47,788,632.14	\$ 946,334.29
February 2024	30,979,947.40	47,050,787.70	886,291.94
March 2024	30,499,426.47	46,320,984.80	828,568.18
April 2024	30,024,144.65	45,599,138.93	773,115.27
May 2024	29,554,046.87	44,885,166.45	719,886.26
June 2024	29,089,078.62	44,178,984.57	668,835.00
July 2024	28,629,185.96	43,480,511.37	619,916.14
August 2024	28,174,315.50	42,789,665.75	573,085.07
September 2024	27,724,414.40	42,106,367.48	528,297.96
October 2024	27,279,430.36	41,430,537.11	485,511.72
November 2024	26,839,311.64	40,762,096.05	444,684.00
December 2024	26,404,007.00	40,100,966.51	405,773.18
January 2025	25,973,465.75	39,447,071.49	368,738.34
February 2025	25,547,637.73	38,800,334.78	333,539.25
March 2025	25,126,473.27	38,160,680.98	300,136.42
April 2025	24,709,923.24	37,528,035.45	268,491.00
May 2025	24,297,938.99	36,902,324.32	238,564.82
June 2025	23,890,472.40	36,283,474.48	210,320.36
July 2025	23,487,475.82	35,671,413.60	183,720.77
August 2025	23,088,902.11	35,066,070.05	158,729.83
September 2025	22,694,704.62	34,467,372.98	135,311.94
October 2025	22,304,837.15	33,875,252.25	113,432.15
November 2025	21,919,254.01	33,289,638.45	93,056.08
December 2025	21,537,909.98	32,710,462.88	74,149.96
January 2026	21,160,760.28	32,137,657.57	56,680.64
February 2026	20,787,760.61	31,571,155.22	40,615.53
March 2026	20,418,867.14	31,010,889.26	27,233.82
April 2026	20,054,036.47	30,456,793.77	16,576.72
May 2026	19,693,225.66	29,908,803.55	8,569.25
June 2026	19,336,392.21	29,366,854.03	3,138.00
July 2026	18,983,494.06	28,830,881.35	211.15
August 2026	18,634,489.58	28,300,822.29	0.00
September 2026	18,291,209.98	27,779,458.02	0.00
October 2026	17,954,039.91	27,267,372.74	0.00
November 2026	17,622,873.05	26,764,404.99	0.00
December 2026	17,297,604.92	26,270,396.08	0.00
January 2027	16,978,132.83	25,785,190.05	0.00
February 2027	16,664,355.85	25,308,633.60	0.00
March 2027	16,356,174.77	24,840,576.06	0.00
April 2027	16,053,492.09	24,380,869.35	0.00
May 2027	15,756,211.97	23,929,367.92	0.00
June 2027	15,464,240.24	23,485,928.72	0.00
July 2027	15,177,484.31	23,050,411.15	0.00
August 2027	14,895,853.20	22,622,677.04	0.00
September 2027	14,619,257.50	22,202,590.56	0.00
October 2027	14,347,609.32	21,790,018.25	0.00
November 2027	14,080,822.27	21,384,828.92	0.00
December 2027	13,818,811.47	20,986,893.62	0.00

<u>Distribution Date</u>	<u>Classes KA and KY (in the aggregate)</u>	<u>Classes KB and KW (in the aggregate)</u>	<u>Classes KG and ZD (in the aggregate)</u>
January 2028	\$13,561,493.48	\$20,596,085.64	\$ 0.00
February 2028	13,308,786.29	20,212,280.43	0.00
March 2028	13,060,609.32	19,835,355.58	0.00
April 2028	12,816,883.34	19,465,190.81	0.00
May 2028	12,577,530.52	19,101,667.88	0.00
June 2028	12,342,474.35	18,744,670.58	0.00
July 2028	12,111,639.63	18,394,084.71	0.00
August 2028	11,884,952.47	18,049,798.05	0.00
September 2028	11,662,340.23	17,711,700.28	0.00
October 2028	11,443,731.54	17,379,682.99	0.00
November 2028	11,229,056.24	17,053,639.65	0.00
December 2028	11,018,245.41	16,733,465.55	0.00
January 2029	10,811,231.27	16,419,057.77	0.00
February 2029	10,607,947.25	16,110,315.20	0.00
March 2029	10,408,327.89	15,807,138.44	0.00
April 2029	10,212,308.90	15,509,429.81	0.00
May 2029	10,019,827.06	15,217,093.31	0.00
June 2029	9,830,820.26	14,930,034.62	0.00
July 2029	9,645,227.45	14,648,161.00	0.00
August 2029	9,462,988.64	14,371,381.37	0.00
September 2029	9,284,044.87	14,099,606.16	0.00
October 2029	9,108,338.21	13,832,747.38	0.00
November 2029	8,935,811.72	13,570,718.56	0.00
December 2029	8,766,409.43	13,313,434.70	0.00
January 2030	8,600,076.37	13,060,812.29	0.00
February 2030	8,436,758.47	12,812,769.26	0.00
March 2030	8,276,402.65	12,569,224.94	0.00
April 2030	8,118,956.71	12,330,100.06	0.00
May 2030	7,964,369.35	12,095,316.75	0.00
June 2030	7,812,590.19	11,864,798.43	0.00
July 2030	7,663,569.68	11,638,469.90	0.00
August 2030	7,517,259.16	11,416,257.22	0.00
September 2030	7,373,610.79	11,198,087.76	0.00
October 2030	7,232,577.57	10,983,890.11	0.00
November 2030	7,094,113.30	10,773,594.13	0.00
December 2030	6,958,172.61	10,567,130.88	0.00
January 2031	6,824,710.88	10,364,432.62	0.00
February 2031	6,693,684.27	10,165,432.77	0.00
March 2031	6,565,049.73	9,970,065.91	0.00
April 2031	6,438,764.91	9,778,267.76	0.00
May 2031	6,314,788.23	9,589,975.15	0.00
June 2031	6,193,078.81	9,405,126.00	0.00
July 2031	6,073,596.49	9,223,659.31	0.00
August 2031	5,956,301.81	9,045,515.15	0.00
September 2031	5,841,155.97	8,870,634.61	0.00
October 2031	5,728,120.88	8,698,959.80	0.00
November 2031	5,617,159.09	8,530,433.87	0.00
December 2031	5,508,233.79	8,365,000.91	0.00

<u>Distribution Date</u>	<u>Classes KA and KY (in the aggregate)</u>	<u>Classes KB and KW (in the aggregate)</u>	<u>Classes KG and ZD (in the aggregate)</u>
January 2032	\$ 5,401,308.83	\$ 8,202,606.02	\$ 0.00
February 2032	5,296,348.68	8,043,195.22	0.00
March 2032	5,193,318.42	7,886,715.51	0.00
April 2032	5,092,183.76	7,733,114.77	0.00
May 2032	4,992,910.97	7,582,341.80	0.00
June 2032	4,895,466.94	7,434,346.30	0.00
July 2032	4,799,819.12	7,289,078.85	0.00
August 2032	4,705,935.53	7,146,490.85	0.00
September 2032	4,613,784.75	7,006,534.60	0.00
October 2032	4,523,335.89	6,869,163.19	0.00
November 2032	4,434,558.63	6,734,330.55	0.00
December 2032	4,347,423.14	6,601,991.40	0.00
January 2033	4,261,900.13	6,472,101.25	0.00
February 2033	4,177,960.83	6,344,616.39	0.00
March 2033	4,095,576.96	6,219,493.87	0.00
April 2033	4,014,720.73	6,096,691.49	0.00
May 2033	3,935,364.83	5,976,167.79	0.00
June 2033	3,857,482.45	5,857,882.02	0.00
July 2033	3,781,047.23	5,741,794.16	0.00
August 2033	3,706,033.26	5,627,864.87	0.00
September 2033	3,632,415.12	5,516,055.51	0.00
October 2033	3,560,167.78	5,406,328.11	0.00
November 2033	3,489,266.70	5,298,645.37	0.00
December 2033	3,419,687.74	5,192,970.62	0.00
January 2034	3,351,407.19	5,089,267.86	0.00
February 2034	3,284,401.74	4,987,501.71	0.00
March 2034	3,218,648.52	4,887,637.40	0.00
April 2034	3,154,125.03	4,789,640.77	0.00
May 2034	3,090,809.18	4,693,478.27	0.00
June 2034	3,028,679.25	4,599,116.93	0.00
July 2034	2,967,713.92	4,506,524.35	0.00
August 2034	2,907,892.24	4,415,668.72	0.00
September 2034	2,849,193.62	4,326,518.75	0.00
October 2034	2,791,597.84	4,239,043.75	0.00
November 2034	2,735,085.01	4,153,213.51	0.00
December 2034	2,679,635.62	4,068,998.40	0.00
January 2035	2,625,230.49	3,986,369.28	0.00
February 2035	2,571,850.78	3,905,297.54	0.00
March 2035	2,519,477.97	3,825,755.05	0.00
April 2035	2,468,093.87	3,747,714.20	0.00
May 2035	2,417,680.62	3,671,147.85	0.00
June 2035	2,368,220.67	3,596,029.33	0.00
July 2035	2,319,696.76	3,522,332.47	0.00
August 2035	2,272,091.96	3,450,031.52	0.00
September 2035	2,225,389.62	3,379,101.20	0.00
October 2035	2,179,573.40	3,309,516.70	0.00
November 2035	2,134,627.23	3,241,253.60	0.00
December 2035	2,090,535.33	3,174,287.95	0.00

<u>Distribution Date</u>	<u>Classes KA and KY (in the aggregate)</u>	<u>Classes KB and KW (in the aggregate)</u>	<u>Classes KG and ZD (in the aggregate)</u>
January 2036	\$ 2,047,282.19	\$ 3,108,596.20	\$ 0.00
February 2036	2,004,852.60	3,044,155.22	0.00
March 2036	1,963,231.59	2,980,942.29	0.00
April 2036	1,922,404.46	2,918,935.09	0.00
May 2036	1,882,356.78	2,858,111.69	0.00
June 2036	1,843,074.36	2,798,450.56	0.00
July 2036	1,804,543.27	2,739,930.54	0.00
August 2036	1,766,749.84	2,682,530.83	0.00
September 2036	1,729,680.60	2,626,231.03	0.00
October 2036	1,693,322.37	2,571,011.07	0.00
November 2036	1,657,662.16	2,516,851.26	0.00
December 2036	1,622,687.23	2,463,732.23	0.00
January 2037	1,588,385.07	2,411,634.98	0.00
February 2037	1,554,743.37	2,360,540.83	0.00
March 2037	1,521,750.06	2,310,431.44	0.00
April 2037	1,489,393.28	2,261,288.79	0.00
May 2037	1,457,661.37	2,213,095.17	0.00
June 2037	1,426,542.88	2,165,833.21	0.00
July 2037	1,396,026.57	2,119,485.82	0.00
August 2037	1,366,101.39	2,074,036.23	0.00
September 2037	1,336,756.50	2,029,467.96	0.00
October 2037	1,307,981.24	1,985,764.83	0.00
November 2037	1,279,765.14	1,942,910.93	0.00
December 2037	1,252,097.91	1,900,890.66	0.00
January 2038	1,224,969.47	1,859,688.68	0.00
February 2038	1,198,369.89	1,819,289.92	0.00
March 2038	1,172,289.44	1,779,679.59	0.00
April 2038	1,146,718.53	1,740,843.15	0.00
May 2038	1,121,647.78	1,702,766.33	0.00
June 2038	1,097,067.94	1,665,435.11	0.00
July 2038	1,072,969.97	1,628,835.72	0.00
August 2038	1,049,344.94	1,592,954.63	0.00
September 2038	1,026,184.11	1,557,778.57	0.00
October 2038	1,003,478.90	1,523,294.47	0.00
November 2038	981,220.87	1,489,489.54	0.00
December 2038	959,401.72	1,456,351.18	0.00
January 2039	938,013.33	1,423,867.04	0.00
February 2039	917,047.70	1,392,024.97	0.00
March 2039	896,496.97	1,360,813.05	0.00
April 2039	876,353.45	1,330,219.58	0.00
May 2039	856,609.55	1,300,233.06	0.00
June 2039	837,257.85	1,270,842.19	0.00
July 2039	818,291.03	1,242,035.87	0.00
August 2039	799,701.94	1,213,803.23	0.00
September 2039	781,483.51	1,186,133.56	0.00
October 2039	763,628.85	1,159,016.35	0.00
November 2039	746,131.15	1,132,441.29	0.00
December 2039	728,983.74	1,106,398.24	0.00

<u>Distribution Date</u>	<u>Classes KA and KY (in the aggregate)</u>	<u>Classes KB and KW (in the aggregate)</u>	<u>Classes KG and ZD (in the aggregate)</u>
January 2040	\$ 712,180.07	\$ 1,080,877.26	\$ 0.00
February 2040	695,713.72	1,055,868.58	0.00
March 2040	679,578.35	1,031,362.60	0.00
April 2040	663,767.77	1,007,349.90	0.00
May 2040	648,275.88	983,821.22	0.00
June 2040	633,096.71	960,767.48	0.00
July 2040	618,224.37	938,179.75	0.00
August 2040	603,653.10	916,049.27	0.00
September 2040	589,377.23	894,367.45	0.00
October 2040	575,391.20	873,125.82	0.00
November 2040	561,689.54	852,316.09	0.00
December 2040	548,266.89	831,930.12	0.00
January 2041	535,117.99	811,959.91	0.00
February 2041	522,237.66	792,397.59	0.00
March 2041	509,620.83	773,235.47	0.00
April 2041	497,262.50	754,465.95	0.00
May 2041	485,157.78	736,081.62	0.00
June 2041	473,301.87	718,075.16	0.00
July 2041	461,690.04	700,439.41	0.00
August 2041	450,317.65	683,167.32	0.00
September 2041	439,180.16	666,251.98	0.00
October 2041	428,273.10	649,686.62	0.00
November 2041	417,592.08	633,464.56	0.00
December 2041	407,132.79	617,579.26	0.00
January 2042	396,891.01	602,024.30	0.00
February 2042	386,862.57	586,793.37	0.00
March 2042	377,043.42	571,880.29	0.00
April 2042	367,429.53	557,278.96	0.00
May 2042	358,016.98	542,983.43	0.00
June 2042	348,801.92	528,987.83	0.00
July 2042	339,780.56	515,286.41	0.00
August 2042	330,949.17	501,873.53	0.00
September 2042	322,304.11	488,743.63	0.00
October 2042	313,841.80	475,891.28	0.00
November 2042	305,558.70	463,311.13	0.00
December 2042	297,451.38	450,997.94	0.00
January 2043	289,516.44	438,946.55	0.00
February 2043	281,750.55	427,151.91	0.00
March 2043	274,150.43	415,609.06	0.00
April 2043	266,712.90	404,313.12	0.00
May 2043	259,434.79	393,259.31	0.00
June 2043	252,313.01	382,442.93	0.00
July 2043	245,344.53	371,859.39	0.00
August 2043	238,526.37	361,504.14	0.00
September 2043	231,855.61	351,372.76	0.00
October 2043	225,329.37	341,460.88	0.00
November 2043	218,944.84	331,764.22	0.00
December 2043	212,699.26	322,278.59	0.00

<u>Distribution Date</u>	<u>Classes KA and KY (in the aggregate)</u>	<u>Classes KB and KW (in the aggregate)</u>	<u>Classes KG and ZD (in the aggregate)</u>
January 2044	\$ 206,589.90	\$ 312,999.85	\$ 0.00
February 2044	200,614.11	303,923.97	0.00
March 2044	194,769.27	295,046.97	0.00
April 2044	189,052.80	286,364.95	0.00
May 2044	183,462.20	277,874.09	0.00
June 2044	177,994.99	269,570.63	0.00
July 2044	172,648.74	261,450.88	0.00
August 2044	167,421.07	253,511.22	0.00
September 2044	162,309.64	245,748.11	0.00
October 2044	157,312.15	238,158.06	0.00
November 2044	152,426.36	230,737.65	0.00
December 2044	147,650.06	223,483.52	0.00
January 2045	142,981.07	216,392.38	0.00
February 2045	138,417.26	209,460.99	0.00
March 2045	133,956.55	202,686.18	0.00
April 2045	129,596.89	196,064.83	0.00
May 2045	125,336.26	189,593.90	0.00
June 2045	121,172.69	183,270.37	0.00
July 2045	117,104.24	177,091.31	0.00
August 2045	113,129.01	171,053.83	0.00
September 2045	109,245.13	165,155.10	0.00
October 2045	105,450.77	159,392.33	0.00
November 2045	101,744.14	153,762.79	0.00
December 2045	98,123.47	148,263.81	0.00
January 2046	94,587.04	142,892.76	0.00
February 2046	91,133.13	137,647.06	0.00
March 2046	87,760.09	132,524.18	0.00
April 2046	84,466.29	127,521.63	0.00
May 2046	81,250.11	122,636.99	0.00
June 2046	78,109.99	117,867.85	0.00
July 2046	75,044.39	113,211.89	0.00
August 2046	72,051.77	108,666.78	0.00
September 2046	69,130.67	104,230.29	0.00
October 2046	66,279.62	99,900.18	0.00
November 2046	63,497.19	95,674.30	0.00
December 2046	60,781.98	91,550.50	0.00
January 2047	58,132.60	87,526.70	0.00
February 2047	55,547.72	83,600.84	0.00
March 2047	53,025.99	79,770.92	0.00
April 2047	50,566.14	76,034.95	0.00
May 2047	48,166.86	72,390.99	0.00
June 2047	45,826.93	68,837.16	0.00
July 2047	43,545.10	65,371.58	0.00
August 2047	41,320.17	61,992.42	0.00
September 2047	39,150.97	58,697.89	0.00
October 2047	37,036.34	55,486.23	0.00
November 2047	34,975.13	52,355.72	0.00
December 2047	32,966.23	49,304.66	0.00

<u>Distribution Date</u>	<u>Classes KA and KY (in the aggregate)</u>	<u>Classes KB and KW (in the aggregate)</u>	<u>Classes KG and ZD (in the aggregate)</u>
January 2048	\$ 31,008.55	\$ 46,331.39	\$ 0.00
February 2048	29,101.02	43,434.28	0.00
March 2048	27,242.58	40,611.73	0.00
April 2048	25,432.21	37,862.18	0.00
May 2048	23,668.88	35,184.08	0.00
June 2048	21,951.61	32,575.94	0.00
July 2048	20,279.43	30,036.27	0.00
August 2048	18,651.37	27,563.62	0.00
September 2048	17,066.51	25,156.58	0.00
October 2048	15,523.92	22,813.73	0.00
November 2048	14,022.71	20,533.73	0.00
December 2048	12,561.99	18,315.22	0.00
January 2049	11,140.89	16,156.89	0.00
February 2049	9,758.57	14,057.46	0.00
March 2049	8,414.19	12,015.64	0.00
April 2049	7,106.93	10,030.22	0.00
May 2049	5,836.00	8,099.96	0.00
June 2049	4,600.61	6,223.68	0.00
July 2049	3,399.99	4,400.21	0.00
August 2049	2,233.38	2,628.40	0.00
September 2049	1,100.05	907.12	0.00
October 2049 and thereafter	0.00	0.00	0.00

Underlying Certificates

Trust Asset Subgroup	Issuer	Series	Class	Issue Date	CUSIP Number	Interest Rate	Interest Type(I)	Final Distribution Date	Principal Type(I)	Original Principal Balance of Class	Underlying Certificate Factor(2)	Principal Balance in Trust	Percentage of Class in Trust	Approximate Weighted Average Coupon of Mortgage Loans(3)	Approximate Weighted Average Maturity of Mortgage Loans (in months)(3)	Approximate Weighted Average Loan Age of Mortgage Loans (in months)(3)	Ginnie Mae I or II
5A	Ginnie Mae	2019-078	AQ(4)	June 28, 2019	38381WVQ8	6.5%	FIX	June 2049	PT	\$16,583,215	0.98022394	\$16,255,264	100.0000000000000%	4.498%	350	8	II
5B	Ginnie Mae	2019-125	AH(4)	October 30, 2019	38382ARF4	6.5	FIX	October 2049	PAC/AD	37,683,237	0.98637429	27,877,332	75.00000000006634	4.933	349	8	II

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

(2) Underlying Certificate Factors are as of January 2020.

(3) Based on information as of January 2020.

(4) MX Class.



\$2,243,083,987

**Government National
Mortgage Association**

GINNIE MAE[®]

**Guaranteed REMIC
Pass-Through Securities
and MX Securities
Ginnie Mae REMIC Trust 2020-007**

OFFERING CIRCULAR SUPPLEMENT
January 24, 2020

**CREDIT SUISSE
GREAT PACIFIC SECURITIES**