Offering Circular Supplement
(To Base Offering Circular dated March 1, 2020)

$597,784,046
Government National Mortgage Association
GINNIE MAE®

Guaranteed HECM MBS REMIC Pass-Through Securities and MX Securities
Ginnie Mae REMIC Trust 2020-H09

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 Ginnie Mae HECM MBS.

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 1						
AI	$100,000,000	(5)	NTL(HPT)	HWAC/IO/DLY	38380QAA0	May 2070
FA	100,000,000	(5)	HPT	FLT/HWAC/HZ	38380QAB8	May 2070
Security Group 2						
BI(1)	18,657,698	(5)	NTL(HPT)	HWAC/IO/DLY	38380QAC6	April 2070
FB	18,657,698	(5)	HPT	FLT/HWAC/HZ	38380QAD4	April 2070
Security Group 3						
BF	44,317,698	(5)	HPT	FLT/HWAC/HZ	38380QAE2	May 2070
IB	44,317,698	(5)	NTL(HPT)	HWAC/IO/DLY	38380QAF9	May 2070
Security Group 4						
CI	67,000,000	(5)	NTL(HPT)	HWAC/IO/DLY	38380QAG7	May 2070
FC(1)	67,000,000	(5)	HPT	FLT/HWAC/HZ	38380QAH5	May 2070
Security Group 5						
CF(1)	33,094,083	(5)	HPT	FLT/HWAC/HZ	38380QAJ1	May 2070
DF	9,000,000	(5)	HPT	FLT/HWAC/HZ	38380QAK8	May 2070
FD	30,000,000	(5)	HPT	FLT/HWAC/HZ	38380QAL6	May 2070
IC	72,094,083	(5)	NTL(HPT)	HWAC/IO/DLY	38380QAM4	May 2070
Security Group 6						
EI(1)	14,880,932	(5)	NTL(HPT)	HWAC/IO/DLY	38380QAN2	May 2070
FE	14,880,932	(5)	HPT	FLT/HWAC/HZ	38380QAP7	May 2070
Security Group 7						
FG	53,531,946	(5)	HPT	FLT/HWAC/HZ	38380QAQ5	May 2070
GI	53,531,946	(5)	NTL(HPT)	HWAC/IO/DLY	38380QAR3	May 2070
Security Group 8						
GF	25,931,192	(5)	HPT	FLT/HWAC/HZ	38380QAS1	May 2070
IG(1)	25,931,192	(5)	NTL(HPT)	HWAC/IO/DLY	38380QAT9	May 2070
Security Group 9						
FH	23,262,877	(5)	HPT	FLT/HWAC/HZ	38380QAU6	May 2070
HI(1)	23,262,877	(5)	NTL(HPT)	HWAC/IO/DLY	38380QAV4	May 2070
Security Group 10						
FL	91,162,500	(5)	HPT	FLT/HWAC/HZ	38380QAW2	May 2070
LI(1)	91,162,500	(5)	NTL(HPT)	HWAC/IO/DLY	38380QAX0	May 2070
Security Group 11						
IL(1)	36,043,747	(5)	NTL(HPT)	HWAC/IO/DLY	38380QAZ5	May 2070
LF	36,043,747	(5)	HPT	FLT/HWAC/HZ	38380QAY8	May 2070
Security Group 12						
FM	13,100,000	(5)	HPT	FLT/HWAC/HZ	38380QBA9	May 2070
MI(1)	13,100,000	(5)	NTL(HPT)	HWAC/IO/DLY	38380QBB7	May 2070
Security Group 13						
IM(1)	19,517,477	(5)	NTL(HPT)	HWAC/IO/DLY	38380QBD3	April 2070
MF(1)	19,517,477	(5)	HPT	FLT/HWAC/HZ	38380QBC5	April 2070
Security Group 14						
FN(1)	18,283,896	(5)	HPT	FLT/HWAC/HZ	38380QBE1	April 2070
NI(1)	18,283,896	(5)	NTL(HPT)	HWAC/IO/DLY	38380QBF8	April 2070
Residuals						
RR	0	0.00%	NPR	NPR	38380QBG6	May 2070
RR1	0	0.00	NPR	NPR	38380QBH4	May 2070

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

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

See "Risk Factors" beginning on page S-22 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 May 29, 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.

Citigroup **Great Pacific Securities**

The date of this Offering Circular Supplement is May 22, 2020.

AVAILABLE INFORMATION

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

- this Offering Circular Supplement (this "Supplement"),
- the Base Offering Circular,
- the HECM MBS Base Prospectus dated July 1, 2011, November 1, 2013 or June 1, 2014, as applicable (the "HECM MBS Base Prospectus") and
- each HECM MBS Prospectus Supplement relating to the HECM MBS (the "HECM MBS Prospectus Supplements," together with the HECM MBS Base Prospectus, the "HECM MBS Disclosure Documents").

The Base Offering Circular and the HECM MBS Disclosure Documents are available on Ginnie Mae's website located at http://www.ginniemae.gov ("ginniemae.gov").

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

Unless otherwise specifically defined herein, please consult the standard abbreviations of Class Types included in the Base Offering Circular as Appendix I and the glossary included in the Base Offering Circular as Appendix II for definitions of capitalized terms.

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TERMS SHEET

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

Sponsor: Citigroup Global Markets Inc.

Co-Sponsor: Great Pacific Securities

Trustee: U.S. Bank National Association

Tax Administrator: The Trustee

Closing Date: May 29, 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 June 2020.

Trust Assets:

Trust Asset Group	Trust Asset Type[(1)]	HECM MBS Principal Balance	HECM MBS Rate[(2)]	Original Term to Maturity (in years)	Approximate Weighted Average Margins of Participations[(3)]
1	Ginnie Mae II	$100,000,000	[(4)]	50	0.890% to 2.765%
2	Ginnie Mae II	18,657,698	[(4)]	50	2.047% to 2.515%
3	Ginnie Mae II	44,317,698	[(4)]	50	1.265% to 1.762%
4	Ginnie Mae II	67,000,000	[(4)]	50	0.969% to 2.567%
5	Ginnie Mae II	72,094,083	[(4)]	50	0.969% to 2.454%
6	Ginnie Mae II	14,880,932	[(4)]	50	2.023% to 2.552%
7	Ginnie Mae II	53,531,946	[(4)]	50	2.240% to 2.517%
8	Ginnie Mae II	25,931,192	[(4)]	50	1.866% to 2.761%
9	Ginnie Mae II	23,262,877	[(4)]	50	1.236% to 2.683%
10	Ginnie Mae II	91,162,500	[(4)]	50	1.070% to 2.422%
11	Ginnie Mae II	36,043,747	[(4)]	50	1.302% to 2.882%
12	Ginnie Mae II	13,100,000	[(4)]	50	1.905% to 2.580%
13	Ginnie Mae II	19,517,477	[(5)]	50	1.640% to 2.486%
14	Ginnie Mae II	18,283,896	[(5)]	50	1.740% to 2.640%

(1) The Trust Assets are HECM MBS backed by participation interests (each, a "Participation") in advances made to borrowers and related amounts in respect of home equity conversion mortgage loans ("HECMs") insured by FHA. *See "The Trust Assets — The Participations and the HECMs" in this Supplement.* Certain additional information regarding the HECM MBS, including related pool numbers, is set forth in Exhibit A to this Supplement.

(2) The HECM MBS Rate for each Trust Asset is the weighted average coupon of its related Participation interest rates ("WACR"). WACR constitutes the Weighted Average Coupon Rate for purposes of this Supplement. *See "The Trust Assets — the Trust MBS" in this Supplement.*

(3) For Groups 1 through 14, reflects the range of approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the related HECM MBS pools.

(4) The applicable index for each of the Group 1 through 12 Trust Assets is one-year LIBOR ("One-Year LIBOR"). The actual HECM lifetime and annual caps on interest rate adjustments may limit whether the HECM MBS Rate for a particular Group 1 through 12 Trust Asset remains at One-Year LIBOR (as determined pursuant to the HECM loan documents) plus the applicable margin. *See "The Trust*

Assets — The Trust MBS" and "Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the securities" in this Supplement.

(5) The applicable index for each of the Group 13 and 14 Trust Assets is one-month LIBOR ("One-Month LIBOR"). The actual HECM lifetime caps on interest rate adjustments may limit whether the HECM MBS Rate for a particular Group 13 or 14 Trust Asset remains at One-Month LIBOR (as determined pursuant to the HECM loan documents) plus the applicable margin. *See "The Trust Assets — The Trust MBS" and "Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the securities" in this Supplement.*

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

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

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

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

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

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

Class	Interest Rate Formula(1)	Initial Interest Rate(2)	Minimum Rate(3)	Maximum Rate(4)	Delay (in days)	One-Month LIBOR or One-Year LIBOR for Minimum Interest Rate
Security Group 1						
FA	One-Month LIBOR + 0.60%	1.350%	0.60%	7.50%	0	0.00%
Security Group 2						
FB	One-Month LIBOR + 0.85%	1.290%	0.85%	(5)	0	0.00%
Security Group 3						
BF	One-Month LIBOR + 0.85%	1.050%	0.85%	(6)	0	0.00%
Security Group 4						
FC	One-Month LIBOR + 0.67%	1.320%	0.67%	7.50%	0	0.00%
Security Group 5						
CF	One-Month LIBOR + 0.67%	1.320%	0.67%	7.50%	0	0.00%
DF	One-Month LIBOR + 0.64%	1.290%	0.64%	(7)	0	0.00%
FD	One-Month LIBOR + 0.80%	1.450%	0.80%	(8)	0	0.00%
Security Groups 4 and 5						
F	One-Month LIBOR + 0.67%	1.320%	0.67%	7.50%	0	0.00%
Security Group 6						
FE	One-Month LIBOR + 0.85%	1.050%	0.85%	(9)	0	0.00%
Security Group 7						
FG	One-Year LIBOR + 0.35%	1.150%	0.35%	7.50%	0	0.00%
Security Group 8						
GF	One-Month LIBOR + 0.55%	0.750%	0.55%	7.50%	0	0.00%
Security Group 9						
FH	One-Month LIBOR + 0.55%	0.750%	0.55%	7.50%	0	0.00%
Security Group 10						
FL	One-Month LIBOR + 1.15%	1.770%	1.15%	(10)	0	0.00%
Security Group 11						
LF	One-Month LIBOR + 1.25%	1.550%	1.25%	(11)	0	0.00%
Security Group 12						
FM	One-Month LIBOR + 1.15%	1.348%	1.15%	(12)	0	0.00%
Security Group 13						
MF	One-Month LIBOR + 1.25%	1.687%	1.25%	11.00%	0	0.00%
Security Group 14						
FN	One-Month LIBOR + 1.25%	1.687%	1.25%	11.00%	0	0.00%
Security Groups 13 and 14						
NF	One-Month LIBOR + 1.25%	1.687%	1.25%	11.00%	0	0.00%

(1) One-Month LIBOR and One-Year LIBOR will be established as described under "Description of the Securities — Interest Distributions — Floating Rate Classes" in this Supplement.

(2) The initial Interest Rate will be in effect during the first Accrual Period; the Interest Rate for each of the Floating Rate Classes (other than Class FG) will adjust monthly thereafter. The Interest Rate for Class FG will adjust annually, beginning with the Accrual Period related to the Distribution Date in June 2021.

(3) The minimum rate for any Accrual Period will be the lesser of (i) the rate indicated in this table under the heading "Minimum Rate" and (ii) the WACR for the related Trust Asset Group. In the case of Classes F and NF, the minimum rate for any Accrual Period will be limited by the aggregate interest accrued on the related REMIC Classes for that Accrual Period.

(4) Except as otherwise indicated in this table, the maximum rate for any Accrual Period will be the lesser of (i) the rate indicated in this table under the heading "Maximum Rate" and (ii) the WACR for the related Trust Asset Group. In the case of Classes F and NF, the maximum rate for any Accrual Period will be limited by the aggregate interest accrued on the related REMIC Classes for that Accrual Period. *See "Risk Factors — The maximum rate on each floating rate class could limit the amount of interest that accrues on such class" in this Supplement.*

(5) The maximum rate for Class FB for any Accrual Period will be the WACR for Trust Asset Group 2.
(6) The maximum rate for Class BF for any Accrual Period will be the WACR for Trust Asset Group 3.
(7) The maximum rate for Class DF for any Accrual Period will be the WACR for Trust Asset Group 5.
(8) The maximum rate for Class FD for any Accrual Period will be the WACR for Trust Asset Group 5.
(9) The maximum rate for Class FE for any Accrual Period will be the WACR for Trust Asset Group 6.
(10) The maximum rate for Class FL for any Accrual Period will be the WACR for Trust Asset Group 10.
(11) The maximum rate for Class LF for any Accrual Period will be the WACR for Trust Asset Group 11.
(12) The maximum rate for Class FM for any Accrual Period will be the WACR for Trust Asset Group 12.

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

The approximate initial Interest Rates for the Interest Only Classes are set forth in the table below.

Class	Approximate Initial Interest Rate[1]
Security Group 1	
AI	1.32885%
Security Group 2	
BI	2.91074%
Security Group 3	
IB	1.08774%
Security Group 4	
CI	1.53792%
Security Group 5	
IC	1.27681%
Security Group 6	
EI	3.04472%
Security Groups 2 and 6	
IE[2]	2.97019%
Security Group 7	
GI	2.88588%
Security Group 8	
IG	3.44608%
Security Group 9	
HI	3.12350%
Security Groups 8 and 9	
IH[2]	3.29354%
Security Group 10	
LI	1.52268%
Security Group 11	
IL	1.08334%
Security Group 12	
MI	1.22084%
Security Groups 10, 11 and 12	
IO[2]	1.38163%
Security Group 13	
IM	1.40664%
Security Group 14	
NI	1.59129%
Security Groups 13 and 14	
IN[2]	1.49595%

(1) The approximate initial Interest Rates for the Interest Only Classes were calculated using the assumed characteristics of the HECMs and the Participations underlying the related Trust Assets set

forth in Exhibit A, which are provided by the Sponsor as of May 1, 2020. The assumed characteristics include rounded weighted average gross interest rates on the HECMs related to the Participations backing the Trust Assets. The actual initial Interest Rates for such Classes will be calculated based on the interest that accrues on each HECM, aggregated and then rounded to a different level of precision. Therefore the actual initial Interest Rates for such Classes may differ from the approximate initial Interest Rates set forth herein. On or about the first Distribution Date, investors can obtain the actual initial Interest Rates for such Classes for the related Accrual Period from the Trustee's website, www.usbank.com/abs.

(2) MX Class.

Each of Classes IE, IH, IO and IN is an MX Class that is an HWAC Class that will accrue interest during each Accrual Period at an equivalent annualized rate derived by aggregating the accrued interest on its related REMIC Classes for such Accrual Period expressed as a percentage of its outstanding notional balance for such Accrual Period.

Security Group 1

Class AI Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 1 Trust Assets over (II) the Class FA Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 1 Trust Assets as of the related Record Date for Class AI.

Security Group 2

Class BI Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 2 Trust Assets over (II) the Class FB Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 2 Trust Assets as of the related Record Date for Class BI.

Security Group 3

Class IB Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 3 Trust Assets over (II) the Class BF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 3 Trust Assets as of the related Record Date for Class IB.

Security Group 4

Class CI Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 4 Trust Assets over (II) the Class FC Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 4 Trust Assets as of the related Record Date for Class CI.

Security Group 5

Class IC Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 5 Trust Assets over (II) the sum of the Class CF Interest Accrual Amount, the Class DF Interest Accrual Amount and the Class FD Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 5 Trust Assets as of the related Record Date for Class IC.

Security Group 6

Class EI Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 6 Trust Assets over (II) the Class FE Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 6 Trust Assets as of the related Record Date for Class EI.

Security Group 7

Class GI Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 7 Trust Assets over (II) the Class FG Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 7 Trust Assets as of the related Record Date for Class GI.

Security Group 8

Class IG Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 8 Trust Assets over (II) the Class GF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 8 Trust Assets as of the related Record Date for Class IG.

Security Group 9

Class HI Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 9 Trust Assets over (II) the Class FH Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 9 Trust Assets as of the related Record Date for Class HI.

Security Group 10

Class LI Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 10 Trust Assets over (II) the Class FL Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 10 Trust Assets as of the related Record Date for Class LI.

Security Group 11

Class IL Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 11 Trust Assets over (II) the Class LF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 11 Trust Assets as of the related Record Date for Class IL.

Security Group 12

Class MI Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 12 Trust Assets over (II) the Class FM Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 12 Trust Assets as of the related Record Date for Class MI.

Security Group 13

Class IM Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period

immediately preceding such Distribution Date on the Group 13 Trust Assets over (II) the Class MF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 13 Trust Assets as of the related Record Date for Class IM.

Security Group 14

Class NI Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 14 Trust Assets over (II) the Class FN Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 14 Trust Assets as of the related Record Date for Class NI.

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

SECURITY GROUP 1

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

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

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

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

SECURITY GROUP 2

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

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

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

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

SECURITY GROUP 3

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

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

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

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

SECURITY GROUP 4

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

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

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

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

SECURITY GROUP 5

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

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

2. Concurrently, to CF, DF and FD, pro rata based on their respective Class Principal Balances, in reduction of their Class Principal Balances, up to the amount of the Group 5 Principal Distribution Amount for such Distribution Date, until retired

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

SECURITY GROUP 6

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

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

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

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

SECURITY GROUP 7

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

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

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

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

SECURITY GROUP 8

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

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

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

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

SECURITY GROUP 9

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

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

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

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

SECURITY GROUP 10

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

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

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

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

SECURITY GROUP 11

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

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

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

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

SECURITY GROUP 12

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

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

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

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

SECURITY GROUP 13

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

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

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

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

SECURITY GROUP 14

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

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

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

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

Available Distribution Amount: For each Security Group, with respect to each Distribution Date, the excess, if any, of (a) the sum of (i) the product of (A) the original principal amount of the related HECM MBS and (B) the Certificate Factor or Calculated Certificate Factor, as applicable, for the preceding Distribution Date and (ii) the interest accrued with respect to such HECM MBS for the related Accrual Period over (b) the product of (i) the original principal amount of such HECM MBS and (ii) the Certificate Factor or Calculated Certificate Factor, as applicable, for the current Distribution Date.

Security Group 1

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

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

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

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

Security Group 2

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

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

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

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

Security Group 3

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

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

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

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

Security Group 4

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

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

Class FC Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Interest Rate on the Class Principal Balance of Class FC as of the related Record Date. If, on any Distribution Date, the Class FC Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class FC pursuant to step 1. under Security Group 4 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class FC (the "Class FC Principal Balance").

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

Security Group 5

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

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

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

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

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

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

Security Group 6

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

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

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

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

Security Groups 2 and 6

Class IE Deferred Interest Amount: With respect to any Distribution Date, the sum of the Class BI Deferred Interest Amount and the Class EI Deferred Interest Amount.

Security Group 7

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

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

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

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

Security Group 8

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

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

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

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

Security Group 9

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

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

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

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

Security Groups 8 and 9

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

Security Group 10

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

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

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

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

Security Group 11

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

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

Class LF Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Interest Rate on the Class Principal Balance of Class LF as of the related Record Date. If, on any Distribution Date, the Class LF Interest Accrual Amount

for such Distribution Date exceeds the amount distributed in respect of Class LF pursuant to step 1. under Security Group 11 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class LF (the "Class LF Principal Balance").

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

Security Group 12

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

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

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

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

Security Groups 10, 11 and 12

Class IO Deferred Interest Amount: With respect to any Distribution Date, the sum of the Class IL Deferred Interest Amount, the Class LI Deferred Interest Amount and the Class MI Deferred Interest Amount.

Security Group 13

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

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

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

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

Security Group 14

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

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

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

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

Security Groups 13 and 14

Class IN Deferred Interest Amount: With respect to any Distribution Date, the sum of the Class IM Deferred Interest Amount and the Class NI Deferred Interest Amount.

Deferred Interest Amount: Any of the Class AI Deferred Interest Amount, the Class BI Deferred Interest Amount, the Class CI Deferred Interest Amount, the Class EI Deferred Interest Amount, the Class GI Deferred Interest Amount, the Class HI Deferred Interest Amount, the Class IB Deferred Interest Amount, the Class IC Deferred Interest Amount, the Class IE Deferred Interest Amount, the Class IG Deferred Interest Amount, the Class IH Deferred Interest Amount, the Class IL Deferred Interest Amount, the Class IM Deferred Interest Amount, the Class IN Deferred Interest Amount, the Class IO Deferred Interest Amount,

the Class LI Deferred Interest Amount, the Class MI Deferred Interest Amount or the Class NI Deferred Interest Amount, as applicable. On or about each Distribution Date, the Deferred Interest Amount is available on reports published by the Trustee on its website, www.usbank.com/abs.

Interest Accrual Amount: Any of the Class AI Interest Accrual Amount, the Class BF Interest Accrual Amount, the Class BI Interest Accrual Amount, the Class CF Interest Accrual Amount, the Class CI Interest Accrual Amount, the Class DF Interest Accrual Amount, the Class EI Interest Accrual Amount, the Class FA Interest Accrual Amount, the Class FB Interest Accrual Amount, the Class FC Interest Accrual Amount, the Class FD Interest Accrual Amount, the Class FE Interest Accrual Amount, the Class FG Interest Accrual Amount, the Class FH Interest Accrual Amount, the Class FL Interest Accrual Amount, the Class FM Interest Accrual Amount, the Class FN Interest Accrual Amount, the Class GF Interest Accrual Amount, the Class GI Interest Accrual Amount, the Class HI Interest Accrual Amount, the Class IB Interest Accrual Amount, the Class IC Interest Accrual Amount, the Class IG Interest Accrual Amount, the Class IL Interest Accrual Amount, the Class IM Interest Accrual Amount, the Class LF Interest Accrual Amount, the Class LI Interest Accrual Amount, the Class MF Interest Accrual Amount, the Class MI Interest Accrual Amount or the Class NI Interest Accrual Amount, as applicable.

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

Class	Original Class Notional Balance	Represents
Security Group 1		
AI	$100,000,000	100% of the Group 1 Trust Assets
Security Group 2		
BI	18,657,698	100% of the Group 2 Trust Assets
Security Group 3		
IB	44,317,698	100% of the Group 3 Trust Assets
Security Group 4		
CI	67,000,000	100% of the Group 4 Trust Assets
Security Group 5		
IC	72,094,083	100% of the Group 5 Trust Assets
Security Group 6		
EI	14,880,932	100% of the Group 6 Trust Assets
Security Groups 2 and 6		
IE	33,538,630	100% of the Group 2 and Group 6 Trust Assets (in the aggregate)
Security Group 7		
GI	53,531,946	100% of the Group 7 Trust Assets
Security Group 8		
IG	25,931,192	100% of the Group 8 Trust Assets
Security Group 9		
HI	23,262,877	100% of the Group 9 Trust Assets
Security Groups 8 and 9		
IH	49,194,069	100% of the Group 8 and Group 9 Trust Assets (in the aggregate)
Security Group 10		
LI	91,162,500	100% of the Group 10 Trust Assets

Class	Original Class Notional Balance	Represents
Security Group 11		
IL	36,043,747	100% of the Group 11 Trust Assets
Security Group 12		
MI	13,100,000	100% of the Group 12 Trust Assets
Security Groups 10, 11 and 12		
IO	140,306,247	100% of the Group 10, Group 11 and Group 12 Trust Assets (in the aggregate)
Security Group 13		
IM	19,517,477	100% of the Group 13 Trust Assets
Security Group 14		
NI	18,283,896	100% of the Group 14 Trust Assets
Security Groups 13 and 14		
IN	37,801,373	100% of the Group 13 and Group 14 Trust Assets (in the aggregate)

Tax Status: Double REMIC Series as to the Group 1 Trust Assets and Double REMIC Series as to the Group 2 through 14 Trust Assets. Separate REMIC elections will be made as to the Pooling and the Issuing REMIC with respect to the Group 1 Trust Assets and the Group 2 through 14 Trust Assets (the "Group 1 Pooling REMIC," the "Group 1 Issuing REMIC," the "Group 2 through 14 Pooling REMIC" and the "Group 2 through 14 Issuing REMIC," respectively). *See "Certain United States Federal Income Tax Consequences" in this Supplement and in the Base Offering Circular.*

Regular and Residual Classes: Classes RR and RR1 are Residual Classes. Class RR represents the Residual Interest of the Group 2 through 14 Issuing and Pooling REMICs. Class RR1 represents the Residual Interest of the Group 1 Issuing and Pooling REMICs. All other Classes of REMIC Securities are Regular Classes. *See "Certain United States Federal Income Tax Consequences" in this Supplement and in the Base Offering Circular.*

RISK FACTORS

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

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

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

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

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

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

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

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

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

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

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

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

HECM borrowers may choose from various payment plans, each of which has different prepayment characteristics that may affect the weighted average lives and yields of the securities. For example, line of credit payment plans may experience higher prepayment rates than other payment plans. To the extent that the HECMs include a large concentration of line of credit HECMs, such HECMs may experience higher prepayment rates. Higher prepayment rates will reduce, perhaps significantly, the weighted average lives of the securities. Reductions in the weighted average lives of the securities will affect the yields on the securities. HECM borrowers may have the ability to change to another available payment plan at any time as long as the change complies with the FHA requirements in effect. *See "The Trust Assets — The Participations and the HECMs" in this supplement.*

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

The levels of one-month LIBOR and one-year LIBOR, as applicable, will affect payments and yields on the securities. If one-month LIBOR or one-year LIBOR, as applicable, performs differently from what you expect, the yield on your securities may be lower than you expect. Lower levels of one-month LIBOR or one-year LIBOR, as applicable, may reduce the yield on floating rate securities. You should bear in mind that the timing of changes in one-month LIBOR or one-year LIBOR, as applicable, may also affect your yield: generally the earlier a change in one-month LIBOR or one-year LIBOR, as applicable, occurs, the greater the effect such change will have on your yield. It is doubtful that one-month LIBOR or one-year LIBOR will remain constant.

In addition, higher levels of one-month LIBOR or one-year LIBOR, as applicable, will increase the rate at which adjustable rate HECMs reach their maximum claim amounts. When a HECM approaches its maximum claim amount, certain Ginnie Mae issuer purchase events could occur resulting in a prepayment in respect of the related securities and reductions in the weighted average lives of the related securities. Reductions in the weighted average lives of the securities will affect, perhaps significantly, the yields on the securities.

One-month LIBOR and one-year LIBOR for the HECMs related to the participations underlying the group 7, 13 and 14 trust assets, as applicable, may not equal one-month LIBOR and one-year LIBOR for the group 7, 13 and 14 securities, as applicable, which may impact, perhaps significantly, the amount of interest distributable to the group 7, 13 and 14 securities. One-month LIBOR and one-year LIBOR for the HECMs related to the participations underlying the group 7, 13 and 14 trust assets may be determined at different times and from a different source than one-month LIBOR or one-year LIBOR on the related securities. In addition, the annual adjustable rate HECMs related to the participations underlying each group 7 trust asset may have different interest rate adjustment dates, which may affect the WACR of the related HECM MBS and may magnify the difference between the WACR of the related trust asset group and the interest rates on the related securities.

If one-month LIBOR or one-year LIBOR for the HECMs related to the participations underlying the group 7, 13 and 14 trust assets is lower than one-month LIBOR or one-year LIBOR, as applicable, for the related securities for any accrual period, interest accruals with respect to the related notional class will be reduced because such notional class is entitled to receive the excess of interest accrued in respect of the related trust assets over the interest distributable to the related floating rate class. In addition, if one-month LIBOR or one-year LIBOR for the HECMs related to the participations underlying the group 7, 13 and 14 trust assets is significantly lower than one-month LIBOR or one-year LIBOR, as applicable, for the related securities for any accrual period, interest accruing on the related floating rate class will be reduced because the interest rate on such floating rate class is capped at a rate equal to the weighted average coupon rate of the related HECM MBS. In the event that one-month LIBOR or one-year LIBOR for the HECMs related to the participations underlying the group 7, 13 and 14 trust assets is higher than one-month LIBOR or one-year LIBOR, as applicable, for the related securities, interest accruing on the related floating rate clas will not be affected but interest accruals with respect to the related notional class will be increased.

Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the securities. If one-month LIBOR or one-year LIBOR, as applicable, increases to a sufficiently high level, the interest rates on the adjustable rate HECMs related to the participations underlying the trust assets may be limited by caps. As a result, the WACR on the related HECM MBS, as well as the interest rates on the related securities, may be limited. The application of any caps on the adjustable rate HECMs may significantly impact the interest rates on the interest only classes because the interest entitlement of such classes of securities is entirely dependent on the WACR of the related trust asset group.

The maximum rate on each floating rate class could limit the amount of interest that accrues on such class. Each floating rate class (other than Classes BF, DF, FB, FD, FE, FL, FM, and LF) is subject to a maximum rate which is equal to the lesser of the related maximum rate set forth under "Terms Sheet — Interest Rates" for that class and the WACR for the related trust asset group. If one-month LIBOR or one-year LIBOR, as applicable, exceeds certain levels, the interest rate of each floating rate class (other than Classes BF, DF, FB, FD, FE, FL, FM, and LF) may be capped at the related maximum rate set forth under "Terms Sheet — Interest Rates" for that class, even in instances when such rate is less than the WACR for the related trust asset group. The maximum rate on each of Classes F and NF is limited by the interest accrued on its related REMIC classes. If one-month LIBOR exceeds certain levels, the interest rates on each of Classes F and NF will be capped to the extent that the interest rates on its related REMIC classes are capped as described in the second immediately preceding sentence. Each of Classes BF, DF, FB, FD, FE, FL, FM and LF is subject to a maximum rate that is equal to the WACR for the related trust asset group.

The mortgage rate index for the HECMs related to the participations underlying the group 1 through 6 and 8 through 12 trust assets is different than the interest rate index for the group 1 through 6 and 8 through 12 securities, which may impact, perhaps significantly, the amount of interest distributable to the group 1 through 6 and 8 through 12 securities after the initial fixed rate period of the related HECMs. One-year LIBOR is the mortgage rate index for the HECMs related to the participations underlying the group 1 through 6 and 8 through 12 trust assets and one-month LIBOR is the interest rate index for the group 1 through 6 and 8 through 12 securities. Because the mortgage rate indices are determined in a different manner and at different times, and because the interest rates on the group 1 through 6 and 8 through 12 securities will adjust monthly based on one-month LIBOR whereas the interest rates on the group 1 through 6 and 8 through 12 trust assets will adjust annually based on one-year LIBOR after the initial fixed rated period, there may be a mismatch between the interest rates on the group 1 through 6 and 8 through 12 trust assets and the interest rates on the group 1 through 6 and 8 through 12 securities. In addition, the annual adjustable rate HECMs related to the participations underlying each group 1 through 6 and 8 through 12 trust asset may have different interest rate adjustment dates, which may affect the WACR of the related HECM MBS and may magnify the difference between the WACR of the related trust assets and the interest rates on the related securities.

If one-year LIBOR for the group 1 through 6 and 8 through 12 trust assets is lower than one-month LIBOR for the group 1 through 6 and 8 through 12 securities for any accrual period, interest accruals with respect to the related notional class will be reduced because such notional class is entitled to receive the excess of interest accrued in respect of the related group 1 through 6 and 8 through 12 trust assets, as applicable, over the interest distributable to the related floating rate class or classes. In addition, if one-year LIBOR for the group 1 through 6 and 8 through 12 trust assets is significantly lower than one-month LIBOR for the group 1 through 6 and 8 through 12 securities for any accrual period, interest accruing on the related floating rate class or classes may be reduced because the interest rate on such floating rate class or classes is capped at a rate equal to the WACR of the related group 1 through 6 and 8 through 12 trust assets, as applicable. In the event that one-year LIBOR for the group 1 through 6 and 8 through 12 trust assets is higher than one-month LIBOR for the group 1 through 6 and 8 through 12 securities, interest accruing on the related floating rate class or classes will not be affected but interest accruals with respect to the related notional class will be increased.

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

Changes to, the elimination of, and uncertainty with respect to, 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 ("ICE") 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 predicted or assured that LIBOR will survive in its current form, a modified form, or at all. If LIBOR changes in a manner that causes regulators or market participants to question LIBOR's continued viability as a benchmark, or if LIBOR becomes unavailable, investors in financial instruments linked to LIBOR will likely experience disparate outcomes based on relevant contractual terms, market or product type, jurisdiction, and a host of other factors. There can be no assurance that legislative or regulatory actions will provide for an effective LIBOR substitute or replacement or that broadly accepted industry practices regarding LIBOR cessation will develop. It is uncertain what effect such disparate outcomes or divergent industry practices will have on the performance or value of the securities.

In the event of a benchmark transition event with respect to LIBOR, Ginnie Mae will select an alternative index for the securities with an interest rate

based on LIBOR ("LIBOR Classes") in accordance with the ARRC Endorsed Terms, as described under "Description of the Securities — Interest Rate Indices — Determination of LIBOR" in the base offering circular. The ARRC Endorsed Terms, however, generally rely on actions to be taken by regulators or the Alternative Reference Rates Committee ("ARRC") convened by the Federal Reserve Board and the Federal Reserve Bank of New York, and there can be no assurance whether or when those actions will be taken. Further, there can be no assurance that those actions or related events will be sufficient to trigger a change from LIBOR to an alternative index in all circumstances where LIBOR is no longer representative of market interest rates, or that benchmark transition events for the LIBOR Classes will align with similar events in the market generally or in other parts of the financial markets, such as the derivatives market.

The ARRC Endorsed Terms provide for various alternative benchmarks based on availability: the first two alternatives involve the secured overnight financing rate ("SOFR") published by the Federal Reserve Bank of New York, and the last two alternatives are not currently specified. SOFR is a secured, risk-free rate that is calculated based on different criteria than LIBOR, which is an unsecured rate reflecting counterparty risk. Accordingly, SOFR and LIBOR may diverge, particularly in times of macroeconomic stress. Since the initial publication of SOFR in April 2018, daily changes in SOFR have at times been more volatile than daily changes in comparable benchmark or market rates. Over the lives of the securities, SOFR may diverge from historical or indicative data. Term SOFR, which is the first alternative benchmark, is expected to be a prospective term rate based on SOFR. Term SOFR is currently in development and no assurance can be provided that its development will be completed. If term SOFR is unavailable as of the benchmark replacement date, as defined in the base offering circular under "Description of the Securities — Interest Rate Indices — Determination of LIBOR", the next alternative benchmark is compounded SOFR. Compounded SOFR is a compounded average for which there are multiple methodologies, which may also diverge from LIBOR. If a benchmark replacement other than term SOFR is chosen because term SOFR is not initially available, term SOFR will become the benchmark replacement if it later becomes available, which could lead to further volatility in the interest rates on the LIBOR Classes. Moreover, a benchmark replacement adjustment will be applied to compensate for the foregoing effects of any benchmark replacement. However, no assurance can be provided that any benchmark replacement adjustment will be sufficient to produce the economic equivalent of the then-current benchmark, either at the benchmark replacement date or over the lives of the securities. Additionally, Ginnie Mae cannot anticipate how long it will take to develop the systems and processes necessary to adopt a specific benchmark replacement, which may delay and contribute to uncertainty and volatility surrounding any benchmark transition for LIBOR Classes.

Ginnie Mae will have sole discretion with respect to certain elements of the benchmark replacement process, including determining whether a benchmark transition event and its related benchmark replacement date have occurred, determining which benchmark replacement is available, determining the earliest practicable index determination date for using the benchmark replacement, selecting a benchmark replacement in the event term SOFR or compounded SOFR is unavailable, determining benchmark replacement adjustments (if not otherwise determined by applicable governing bodies or authorities) and making benchmark replacement conforming changes (including potential changes affecting the business day convention and index determination date). If Ginnie Mae, in its sole discretion, determines that an alternative index is not administratively feasible, including as a result of technical, administrative or operational issues, then such alternative index will be deemed to be not determinable as of such date. Ginnie Mae may determine an alternative not to be administratively feasible even if such alternative index has been adopted by other market participants in similar products. Furthermore, if Ginnie Mae does not select an alternative index on any date as a result of its determination that an alternative higher on the list of ARRC Endorsed Terms is not administratively feasible as of such date and such higher alternative subsequently becomes administratively feasible (as determined by Ginnie Mae in its sole discretion) then Ginnie Mae may elect to replace the previously selected alternative with such higher alternative. Any of the foregoing determinations will be at the sole discretion of Ginnie Mae and may adversely affect the return on the securities, the trading market for such securities and the value of such securities. None of the

foregoing determinations, or the application thereof to payment calculations on the securities, will be subject to the approval of security holders.

Notwithstanding the foregoing, Ginnie Mae will select only an alternative index as to which it and the trustee will receive an opinion of counsel that the selection of such alternative index will not cause any related Trust REMIC to lose its classification as REMICs for United States federal income tax purposes.

The securities may not be a suitable investment for you. The securities, in particular the interest only and residual classes, are not suitable investments for all investors.

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

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

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

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

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

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

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

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

THE TRUST ASSETS

General

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

The Trust MBS

The Trust Assets are HECM MBS guaranteed by Ginnie Mae, and are based on or backed by Participations in advances made to borrowers and related amounts in respect of HECMs. Each such HECM MBS will accrue interest at the interest rate for that HECM MBS for each accrual period (the "HECM MBS Rate") as set forth in the related HECM MBS Disclosure Documents. The HECM MBS Rate is generally equal to the weighted average of the interest rates on the Participations (each, the "Participation Interest Rate").

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

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

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

The HECM MBS Disclosure Documents may be obtained from the Information Agent as described under "Available Information" in this Supplement. Investors are cautioned that material changes in facts and circumstances may have occurred since the date of the HECM MBS Disclosure Documents, including changes in prepayment rates, prevailing interest rates and other economic factors, which may limit the usefulness of, and be directly contrary to the assumptions used in preparing the information included in, the offering document.

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

The Participations and the HECMs

The Participations and the related HECMs underlying the Trust Assets are expected to have, on a weighted average basis, the characteristics set forth in Exhibit A and the general characteristics described in the Base Offering Circular and the HECM MBS Disclosure Documents. The Participations are related to interests in advances made to borrowers and related amounts in respect of first lien, single-family, adjustable rate residential HECM loans insured by the Federal Housing Administration. *See "The Ginnie Mae Certificates — General" in the Base Offering Circular.*

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

Each monthly adjustable rate HECM MBS is backed by Participations related to adjustable rate HECMs with interest rates that adjust (i) on a monthly basis, (ii) in the month immediately following the issuance of the related HECM MBS and (iii) on the same interest rate adjustment date equal to the first day of the month. Each annual adjustable rate HECM MBS is backed by Participations related to adjustable rate HECMs with interest rates that adjust (i) on an annual basis, (ii) within twelve (12) months following the issuance of the related HECM MBS and (iii) notwithstanding anything to the contrary in the HECM MBS Disclosure Documents, on the same or different interest rate adjustment dates. *See "Risk Factors — One-month LIBOR and one-year LIBOR for the HECMs related to the participations underlying the group 7, 13 and 14 trust assets, as applicable, may not equal one-month LIBOR and one-year LIBOR for the group 7,13 and 14 securities, as applicable, which may impact, perhaps significantly, the amount of interest distributable to the group 7, 13 and 14 securities" in this Supplement and "Risk Factors — The mortgage rate index for the HECMs related to the participations underlying the group 1 through 6 and 8 through 12 trust assets is different than the interest rate index for the group 1 through 6 and 8 through 12 securities, which may impact, perhaps significantly, the amount of interest distributable to the group 1 through 6 and 8 through 12 securities after the initial fixed rate period of the related HECMs" in this Supplement.*

Specific information regarding the individual characteristics of the Participations and the related HECMs is not available. For purposes of this Supplement, certain assumptions have been made regarding the characteristics of the Participations and the related HECMs. However, the actual characteristics of many of the Participations and the related HECMs will differ from the characteristics assumed, perhaps significantly. This will be the case even if the weighted average characteristics of the Participations and the related HECMs are the same as the assumed characteristics. Small differences in the characteristics of the Participations and the related HECMs can have a significant effect on the Weighted Average Lives and yields of the Securities. *See "Terms Sheet — Assumed Characteristics of the HECMs and the Participations underlying the Trust Assets," "Risk Factors," "Yield, Maturity and Prepayment Considerations" and Exhibit A in this Supplement.*

The Trustee Fee

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

GINNIE MAE GUARANTY

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

DESCRIPTION OF THE SECURITIES

General

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

Form of Securities

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

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

Each Regular and MX Class will be issued in minimum dollar denominations of initial principal or notional balance of $100,000 and integral multiples of $1 in excess of $100,000.

Distributions

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

Interest Distributions

The Interest Distribution Amount will be distributed or accrued as described under "Terms Sheet — Distributions" in this Supplement.

- Interest will be calculated on the basis of a 360-day year consisting of twelve 30-day months.
- Interest distributable or accrued on any Class for any Distribution Date will consist of 30 days' interest on its Class Principal Balance (or Class Notional Balance) as of the related Record Date.

Categories of Classes

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

Accrual Period

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

Class	Accrual Period
Delay Classes	The calendar month preceding the related Distribution Date
Floating Rate Classes	From the 20th day of the month preceding the month of the related Distribution Date through the 19th day of the month of that Distribution Date

Floating Rate Classes

Each of the Floating Rate Classes will bear interest as shown under "Terms Sheet — Interest Rates" in this Supplement. The Interest Rates for each of the Floating Rate Classes (other than Class FG) will be based on One-Month LIBOR. The Trustee or its agent will determine One-Month LIBOR on the basis of the ICE LIBOR method, as described under "Description of the Securities — Interest Rate Indices — Determination of LIBOR" in the Base Offering Circular. In the case of the Group 13 and 14 Securities, the Trustee may use different values of One-Month LIBOR than those that are used for the related HECMs, which relate to the Participations underlying the related HECM MBS. *See "Risk Factors — One-month LIBOR and one-year LIBOR for the HECMs related to the participations underlying the group 7, 13 and 14 trust assets, as applicable, may not equal one-month LIBOR and one-year LIBOR for the group 7, 13 and 14 securities, as applicable, which may impact, perhaps significantly, the amount of interest distributable to the group 7, 13 and 14 securities" in this Supplement*.

The Interest Rate for Class FG will be based on One-Year LIBOR and will adjust annually. The Trustee or its agent will determine One-Year LIBOR on the basis of the ICE LIBOR method, as described under "Description of the Securities — Interest Rate Indices — Determination of LIBOR" in the Base Offering Circular. In the case of the Group 7 Securities, the Trustee may use different values of One-Year LIBOR than those that are used for the related HECMs, which relate to the Participations underlying the related HECM MBS. *See "Risk Factors — One-month LIBOR and one-year LIBOR for the HECMs related to the participations underlying the group 7, 13 and 14 trust assets, as applicable, may not equal one-month LIBOR and one-year LIBOR for the group 7, 13 and 14 securities, as applicable, which may impact, perhaps significantly, the amount of interest distributable to the group 7, 13 and 14 securities" in this Supplement*.

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

HECM MBS Weighted Average Coupon Classes

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

The interest that will be distributed or accrued, as applicable, on each HECM MBS Weighted Average Coupon Class will be limited by the interest that is distributed or accrued in respect of the related Trust Assets. With respect to the Participations underlying the Trust Assets, *see "Risk Factors — One-month LIBOR and one-year LIBOR for the HECMs related to the participations underlying the group 7, 13 and 14 trust assets, as applicable, may not equal one-month LIBOR and one-year LIBOR for the group 7, 13 and 14*

securities, as applicable, which may impact, perhaps significantly, the amount of interest distributable to the group 7, 13 and 14 securities" in this Supplement, *"Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the securities"* in this Supplement and *"Risk Factors — The mortgage rate index for the HECMs related to the participations underlying the group 1 through 6 and 8 through 12 trust assets is different than the interest rate index for the group 1 through 6 and 8 through 12 securities, which may impact, perhaps significantly, the amount of interest distributable to the group 1 through 6 and 8 through 12 securities after the initial fixed rate period of the related HECMs"* in this Supplement.

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

HECM MBS Accrual Classes

Each of Classes BF, CF, DF, FA, FB, FC, FD, FE, FG, FH, FL, FM, FN, GF, LF and MF is a HECM MBS Accrual Class. Interest will accrue on each HECM MBS Accrual Class and be distributed as described under "HECM MBS Accrual Class" in Appendix II to the Base Offering Circular.

Deferred Interest Amounts

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

Principal Distributions

Amounts distributable in respect of principal will be distributed to the Holders entitled thereto as described under "Terms Sheet — Distributions" in this Supplement. Investors can calculate the amount of principal to be distributed with respect to any Distribution Date by using the Class Factors published in the preceding and current months. *See "— Class Factors" below.*

Categories of Classes

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

Notional Classes

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

Residual Securities

The Class RR and RR1 Securities will represent the beneficial ownership of the Residual Interest in the related Issuing REMIC and the beneficial ownership of the Residual Interest in the related Pooling REMIC, as described in "Certain United States Federal Income Tax Consequences" in the Base Offering Circular. The Class RR and RR1 Securities have no Class Principal Balance and do not accrue interest. The Class RR and RR1 Securities will be entitled to receive the proceeds of the disposition of any assets remaining in the

related Trust REMICs after the Class Principal Balance or Class Notional Balance of each Class of Regular Securities in the related Security Group or Groups has been reduced to zero. However, any remaining proceeds are not likely to be significant. The Residual Securities may not be transferred to a Plan Investor, a Non-U.S. Person or a Disqualified Organization.

Class Factors

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

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

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

Termination

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

Trust REMICs	Residual Securities
Group 2 through 14 Issuing and Pooling REMICs	Group 2 through 14 Securities
Group 1 Issuing and Pooling REMICs	Group 1 Securities

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

With respect to Security Group 1, a Holder of all of the outstanding Regular Securities of such Security Group and the related Class of Residual Securities shall have the right to purchase the related Trust Assets upon three Business Days' notice (the "Notice Period"). The purchase shall be for cash in an amount equal to (A)(i) the aggregate remaining principal balance of the Trust Assets of such Security Group, but in no event less than the aggregate outstanding principal amount, if any, plus Deferred Interest Amount, if any, of the Securities of such Security Group, plus (ii) accrued interest on the Securities of

such Security Group, less (B) amounts on deposit in the related Trust REMIC or Trust REMICs, for distribution on the Securities of such Security Group, plus (C) a $5,000 termination fee payable to the Trustee in connection with each Security Group to be terminated. After the Notice Period, and upon such purchase, the Trustee will terminate the related Trust REMIC or Trust REMICs. Upon such termination, the Trustee will distribute the cash proceeds of the sale of the related Trust Assets to the Holder of the related Securities (which distribution may be offset against amounts due on the sale of such assets), will cancel the Securities of the related Security Group and cause the removal from the Book-Entry Depository Account of all Classes of the related Security Group, will cancel the related Class of Residual Securities, and will credit the remaining Trust Assets in the related Security Group to the account of the surrendering Holder.

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

Modification and Exchange

All or a portion of the Classes of REMIC Securities specified on the front cover may be exchanged for a proportionate interest in the related MX Class shown on Schedule I to this Supplement. Similarly, all or a portion of the related MX Class may be exchanged for proportionate interests in the related Classes of REMIC Securities. This process may occur repeatedly.

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

A Beneficial Owner proposing to effect an exchange must notify the Trustee through the Beneficial Owner's Book-Entry Depository participation. This notice must be received by the Trustee not later than two Business Days before the proposed exchange date. The exchange date can be any Business Day other than the last Business Day of the month. The notice must contain the outstanding principal or notional balances of the Securities to be included in the exchange and the proposed exchange date. The notice is required to be delivered to the Trustee by email to USBGNMATeam@USBank.com or in writing at its Corporate Trust Office at One Federal Street, 3rd Floor, Boston, MA 02110, Attention: Ginnie Mae REMIC Program Agency Group 2020-H09. The Trustee may be contacted by telephone at (617) 603-6451 and by fax at (617) 603-6644.

A fee will be payable to the Trustee in connection with each exchange equal to 1/32 of 1% of the outstanding principal or notional balance of the Securities surrendered for exchange (but not less than $2,000 or more than $25,000). The fee must be paid concurrently with the exchange.

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

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

YIELD, MATURITY AND PREPAYMENT CONSIDERATIONS

General

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

- The rate of principal payments (including prepayments or partial payments) of the HECMs relating to the Participations underlying the Securities depends on a variety of economic, geographic, social and other factors, including prevailing market interest rates, home values, HECM borrower mortality, qualifying non-borrowing spouse mortality, divorce rates, changes in the value of the

mortgaged property, the HECM borrower's ability to draw down additional funds without refinancing, FHA guidelines regarding HECMs, servicing decisions and court imposed limits on the rights and remedies available to a Ginnie Mae Issuer under the HECMs, and will affect the Weighted Average Lives and yields realized by investors in the related Securities. HECMs may respond differently than traditional forward mortgage loans to the factors that influence prepayment.

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

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

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

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

A Ginnie Mae Issuer is obligated to purchase all Participations related to a HECM when the outstanding principal amount of the related HECM is equal to or greater than 98% of the "Maximum Claim Amount," and a Ginnie Mae Issuer has the option to purchase all Participations related to a HECM to the extent that any borrower's request for an additional advance in respect of any HECM, if funded, together with the outstanding principal amount of the related HECM is equal to or greater than 98% of the "Maximum Claim Amount" or when a HECM becomes, and continues to be, due and payable in accordance with its terms, as applicable (any such purchase referred to herein as a "Ginnie Mae Issuer Purchase Event"). In connection with such repurchase, the Ginnie Mae Issuer will pay an amount (the "Release Price") equal to the outstanding principal amount of all of the Participations related to such HECMs, and Ginnie Mae will relinquish all right, title and interest it has in the HECMs and the related Participations. With respect to each Participation, the "outstanding principal amount" of such Participation is the original principal amount of such Participation as of the related Issue Date of the related HECM MBS, increased by the Accrued Interest with respect to such Participation and decreased by any payments made in respect of such Participation. For purposes of determining the Release Price, the "Accrued Interest" with respect to any Participation is the aggregate interest accrued, compounded on a monthly basis, allocable to the Participation at the related Participation Interest Rate for each month (in each case, after taking into account any payments made in reduction of such Participation) from and including the Issue Date through the last

day of the reporting month (as such term is defined in the Ginnie Mae guaranty agreement for the related HECM MBS) in which the Participation is to be purchased. The Participations relating to the HECM must be purchased by the Ginnie Mae Issuer at the end of the reporting month in which the outstanding principal balance of the HECM equals or exceeds 98% of the Maximum Claim Amount for such HECM. The Release Price will be passed through to the related securityholders on the Distribution Date following the month in which such Ginnie Mae Issuer Purchase Event occurs.

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

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

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

Final Distribution Date

The Final Distribution Date for each Class, which is set forth on the front cover of this Supplement or on Schedule I to this Supplement, is the latest date on which the related Class Principal Balance or Class Notional Balance will be reduced to zero. In the case of each Notional Class, the related Deferred Interest Amount will be reduced to zero no later than the Final Distribution Date for such Notional Class.

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

Modeling Assumptions

The tables that follow have been prepared on the basis of the following assumptions (the "Modeling Assumptions"), among others:

1. The HECMs and related Participations underlying the Trust Assets have the assumed characteristics shown in Exhibit A.

2. The HECMs prepay at the constant percentages of the prepayment curve (described below and in Exhibit B) shown in the related table.

3. Draw activity occurs on the first day of the month and payments on the HECMs occur on the last day of the month, whether or not a Business Day, commencing in May 2020.

4. Distributions, if any, on the Securities are always received on the 20th day of the month, whether or not a Business Day, commencing in June 2020.

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

6. The Closing Date for the Securities is May 29, 2020.

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

8. HECM borrowers who have the ability to do so draw at the annualized draw rate determined in accordance with the constant percentages of the draw curve shown in Exhibit C (the "Draw Rate"). The Draw Rate (converted to an equivalent monthly factor) is applied to the Maximum Claim Amount.

9. If a mandatory Ginnie Mae Issuer Purchase Event occurs with respect to a HECM, the purchase of the related Participation timely occurs. No optional Ginnie Mae Issuer Purchase Events occur.

10. The initial Interest Rates on the Group 13 and 14 Securities will be based on the initial rates shown under "Terms Sheet — Interest Rates" in this Supplement; however, the interest rates on the Group 13 and 14 adjustable rate HECMs for the first Distribution Date is based on the information set forth in Exhibit A. On all Distribution Dates occurring after the first Distribution Date, the value of One-Month LIBOR on the Group 13 and 14 adjustable rate HECMs is assumed to be the same as the value of One-Month LIBOR on the Group 13 and 14 Securities. For purposes of the Group 13 and 14 decrement tables, on all Distribution Dates occurring after the first Distribution Date, the constant value of One-Month LIBOR shown with respect to any such decrement table is used to calculate the interest rate with respect to the Group 13 and 14 adjustable rate HECMs and to the applicable Class.

11. The initial Interest Rates on the Group 1 through 6 and 8 through 12 Securities will be based on the initial rates as shown under "Terms Sheet — Interest Rates" in this Supplement; however, the interest rates on the Group 1 through 6 and 8 through 12 adjustable rate HECMs for each period preceding the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A is based on the information set forth in Exhibit A. For purposes of the Group 1 through 6 and 8 through 12 decrement tables, in all periods on or subsequent to the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A, the constant value of One-Year LIBOR shown with respect to any such decrement table is used to calculate the interest rates with respect to the Group 1 through 6 and 8 through 12 HECMs, while on all Distribution Dates occurring after the first Distribution Date, the constant value of One-Month LIBOR shown with respect to any such decrement table is used to calculate the interest rate with respect to the applicable Class.

12. The initial Interest Rates on the Group 7 Securities will be based on the initial rates shown under "Terms Sheet — Interest Rates" in this Supplement; however, the interest rate on the Group 7 adjustable rate HECMs for each period preceding the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A is based on the information set forth in Exhibit A. The Interest Rates on the Group 7 Floating Rate Securities will adjust annually at the beginning of the Accrual Period related to the Distribution Date in June 2021. For purposes of the Group 7 decrement tables, in all periods on or subsequent to the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A, the constant value of One-Year LIBOR shown with respect to any such decrement table is used to calculate the interest rates with respect to the Group 7 HECMs, while on all Distribution Dates occurring after the first Distribution Date, the constant value of One-Year LIBOR shown with respect to any such decrement table is used to calculate the interest rate with respect to the applicable Class.

13. The HECMs and the Participations underlying the Group 1 through 12 Trust Assets each have annual interest rate adjustment caps of 2%. There are no periodic interest rate adjustment caps on the HECMs and the Participations underlying the Group 13 and 14 Trust Assets.

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

15. No borrower changes payment plans.

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

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

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

- For example, most of the HECMs will not have the characteristics assumed, many Distribution Dates will occur on a Business Day after the 20th of the month, draw activity and prepayments, if any, will occur throughout the month, draws will occur in respect of set asides for property charges and repairs, the Trustee may cause a termination of the Trust as described under "Description of the Securities — Termination" in this Supplement and One-Month LIBOR on the Group 1 through 6 and 8 through 14 Securities may differ from One-Month LIBOR or One-Year LIBOR, as applicable, on the related adjustable rate HECMs and One-Year LIBOR on the Group 7 Securities may differ from One-Year LIBOR on the related adjustable rate HECMs.

- In addition, distributions on the Securities are based on Certificate Factors and Calculated Certificate Factors, as applicable, which may not reflect actual receipts on the Trust Assets.

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

Decrement Tables

Prepayments of mortgage loans are commonly measured by a prepayment standard or model. The model used in this Supplement is based on a prepayment curve ("PPC") consisting of a series of Constant Prepayment Rates ("CPRs"). CPR is the standard prepayment assumption model of The Securities Industry and Financial Markets Association. CPR represents a constant rate of prepayment on the HECMs each month relative to the then outstanding aggregate principal balance of the HECMs for the life of those HECMs. *See "Yield, Maturity and Prepayment Considerations — Standard Prepayment Assumption Models" in the Base Offering Circular.*

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

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

The decrement tables set forth below illustrate the percentage of the Original Class Principal Balance (or, in the case of a Notional Class, the original Class Notional Balance) that would remain outstanding following the distribution made each specified month for each Regular or MX Class, based on the assumptions that the related HECMs prepay at the PPC Prepayment Assumption Rates set forth in such tables, One-Month LIBOR and One-Year LIBOR, as applicable, are constant at the rates set forth in such tables and draws, if any, occur at the Draw Rates set forth in Exhibit C. The percentages set forth in the following decrement tables have been rounded to the nearest whole percentage (including rounding down to zero).

The decrement tables also indicate the Weighted Average Life of each Class under each PPC Prepayment Assumption Rate and each indicated level of One-Month LIBOR and One-Year LIBOR, as applicable. The Weighted Average Life of each Class is calculated by:

(a) multiplying the net reduction, if any, of the Class Principal Balance (or the net reduction of the Class Notional Balance, in the case of a Notional Class) from one Distribution Date to the next Distribution Date by the number of years from the date of issuance thereof to the related Distribution Date,

(b) summing the results, and

(c) dividing the sum by the aggregate amount of the assumed net reductions in principal balance or notional amount, as applicable, referred to in clause (a).

The information shown for each Notional Class is for illustrative purposes only, as a Notional Class is not entitled to distributions of principal based on its Class Notional Balance and has no Weighted Average Life. The Weighted Average Life shown for each Notional Class has been calculated on the assumption that a reduction in the Class Notional Balance thereof is a distribution of principal and further does not factor in any entitlement to the applicable Deferred Interest Amount. See the footnotes below related to the decrement tables for each Notional Class.

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

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

Security Group 1
PPC Prepayment Assumption Rates

Distribution Date	Class AI* 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class AI* 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class AI* 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	99	98	97	95	103	100	98	97	96	103	100	98	97	96
May 2022	105	95	91	88	85	108	98	94	91	87	109	98	94	91	88
May 2023	107	89	83	77	72	116	95	89	83	78	116	96	90	84	78
May 2024	110	82	74	66	59	123	92	83	74	67	126	94	84	76	68
May 2025	112	74	64	55	47	132	87	75	65	55	137	90	78	67	57
May 2026	115	67	55	45	37	141	82	67	55	45	145	84	70	57	46
May 2027	117	59	46	36	28	147	74	58	45	34	133	67	52	41	31
May 2028	120	52	38	28	20	156	68	50	36	26	89	39	29	21	15
May 2029	123	45	31	21	14	115	42	29	20	13	1	0	0	0	0
May 2030	125	38	25	16	10	6	2	1	1	0	1	0	0	0	0
May 2031	128	32	19	11	6	1	0	0	0	0	1	0	0	0	0
May 2032	131	27	15	8	4	1	0	0	0	0	0	0	0	0	0
May 2033	132	22	11	5	2	0	0	0	0	0	0	0	0	0	0
May 2034	134	17	8	4	1	0	0	0	0	0	0	0	0	0	0
May 2035	137	14	6	2	1	0	0	0	0	0	0	0	0	0	0
May 2036	140	11	4	1	0	0	0	0	0	0	0	0	0	0	0
May 2037	135	8	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	133	6	2	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	93	3	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	41	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	28	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2044	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.6	8.9	7.3	6.1	5.3	9.1	7.8	6.9	6.1	5.5	8.0	7.3	6.5	5.9	5.3

PPC Prepayment Assumption Rates

Distribution Date	Class AI* 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class AI* 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class AI* 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	99	98	97	95	103	100	98	97	96	103	100	98	97	96
May 2022	105	95	91	88	85	108	98	94	91	87	109	98	94	91	88
May 2023	107	89	83	77	72	116	95	89	83	78	116	96	90	84	78
May 2024	110	82	74	66	59	123	92	83	74	67	126	94	84	76	68
May 2025	112	74	64	55	47	132	87	75	65	55	137	90	78	67	57
May 2026	115	67	55	45	37	141	82	67	55	45	145	84	70	57	46
May 2027	117	59	46	36	28	147	74	58	45	34	133	67	52	41	31
May 2028	120	52	38	28	20	156	68	50	36	26	89	39	29	21	15
May 2029	123	45	31	21	14	115	42	29	20	13	1	0	0	0	0
May 2030	125	38	25	16	10	6	2	1	1	0	1	0	0	0	0
May 2031	128	32	19	11	6	1	0	0	0	0	1	0	0	0	0
May 2032	131	27	15	8	4	1	0	0	0	0	0	0	0	0	0
May 2033	132	22	11	5	2	0	0	0	0	0	0	0	0	0	0
May 2034	134	17	8	4	1	0	0	0	0	0	0	0	0	0	0
May 2035	137	14	6	2	1	0	0	0	0	0	0	0	0	0	0
May 2036	140	11	4	1	0	0	0	0	0	0	0	0	0	0	0
May 2037	135	8	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	133	6	2	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	93	3	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	41	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	28	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2044	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.6	8.9	7.3	6.1	5.3	9.1	7.8	6.9	6.1	5.5	8.0	7.3	6.5	5.9	5.3

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

Security Group 1
PPC Prepayment Assumption Rates

Distribution Date	Class AI* 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class AI* 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class AI* 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	99	98	97	95	103	100	98	97	96	103	100	98	97	96
May 2022	105	95	91	88	85	108	98	94	91	87	109	98	94	91	88
May 2023	107	89	83	77	72	116	95	89	83	78	116	96	90	84	78
May 2024	110	82	74	66	59	123	92	83	74	67	126	94	84	76	68
May 2025	112	74	64	55	47	132	87	75	65	55	137	90	78	67	57
May 2026	115	67	55	45	37	141	82	67	55	45	145	84	70	57	46
May 2027	117	59	46	36	28	147	74	58	45	34	133	67	52	41	31
May 2028	120	52	38	28	20	156	68	50	36	26	89	39	29	21	15
May 2029	123	45	31	21	14	115	42	29	20	13	1	0	0	0	0
May 2030	125	38	25	16	10	6	2	1	1	0	1	0	0	0	0
May 2031	128	32	19	11	6	1	0	0	0	0	1	0	0	0	0
May 2032	131	27	15	8	4	1	0	0	0	0	0	0	0	0	0
May 2033	132	22	11	5	2	0	0	0	0	0	0	0	0	0	0
May 2034	134	17	8	4	1	0	0	0	0	0	0	0	0	0	0
May 2035	137	14	6	2	1	0	0	0	0	0	0	0	0	0	0
May 2036	140	11	4	1	0	0	0	0	0	0	0	0	0	0	0
May 2037	135	8	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	133	6	2	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	93	3	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	41	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	28	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2044	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.6	8.9	7.3	6.1	5.3	9.1	7.8	6.9	6.1	5.5	8.0	7.3	6.5	5.9	5.3

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

PPC Prepayment Assumption Rates

Distribution Date	Class FA 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class FA 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class FA 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	101	99	98	97	95	101	99	98	97	96	101	99	98	97	96
May 2022	102	94	91	88	85	102	98	94	91	87	102	98	94	91	88
May 2023	103	88	83	77	72	103	95	89	83	78	103	96	90	84	78
May 2024	104	82	74	66	59	104	92	83	74	67	104	94	84	76	68
May 2025	105	74	64	55	47	105	87	75	65	55	105	90	78	67	57
May 2026	106	67	55	45	37	106	82	67	55	45	104	84	70	57	46
May 2027	107	59	46	36	28	105	74	58	45	34	89	67	52	41	31
May 2028	107	52	38	28	20	106	68	50	36	26	58	39	29	21	15
May 2029	108	45	31	21	14	75	42	29	20	13	1	0	0	0	0
May 2030	109	38	25	16	10	4	2	1	1	0	1	0	0	0	0
May 2031	110	32	19	11	6	1	0	0	0	0	0	0	0	0	0
May 2032	111	27	15	8	4	0	0	0	0	0	0	0	0	0	0
May 2033	110	22	11	5	2	0	0	0	0	0	0	0	0	0	0
May 2034	111	17	8	4	1	0	0	0	0	0	0	0	0	0	0
May 2035	112	14	6	2	1	0	0	0	0	0	0	0	0	0	0
May 2036	113	11	4	1	0	0	0	0	0	0	0	0	0	0	0
May 2037	108	8	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	106	6	2	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	73	3	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	32	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2044	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.6	8.9	7.3	6.1	5.3	9.1	7.8	6.9	6.1	5.5	8.0	7.3	6.5	5.9	5.3

Security Group 1
PPC Prepayment Assumption Rates

Distribution Date	Class FA 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class FA 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class FA 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	102	99	98	97	95	103	99	98	97	96	103	99	98	97	96
May 2022	105	94	91	88	85	108	98	94	91	87	108	98	94	91	88
May 2023	107	89	83	77	72	114	95	89	83	78	114	96	90	84	78
May 2024	110	82	74	66	59	120	92	83	74	67	120	94	84	76	68
May 2025	112	74	64	55	47	126	87	75	65	55	126	90	78	67	57
May 2026	115	67	55	45	37	132	82	67	55	45	130	84	70	57	46
May 2027	117	59	46	36	28	136	74	58	45	34	115	67	52	41	31
May 2028	120	52	38	28	20	143	68	50	36	26	77	39	29	21	15
May 2029	123	45	31	21	14	104	42	29	20	13	1	0	0	0	0
May 2030	125	38	25	16	10	5	2	1	1	0	1	0	0	0	0
May 2031	128	32	19	11	6	1	0	0	0	0	1	0	0	0	0
May 2032	131	27	15	8	4	1	0	0	0	0	0	0	0	0	0
May 2033	131	22	11	5	2	0	0	0	0	0	0	0	0	0	0
May 2034	134	17	8	4	1	0	0	0	0	0	0	0	0	0	0
May 2035	137	14	6	2	1	0	0	0	0	0	0	0	0	0	0
May 2036	140	11	4	1	0	0	0	0	0	0	0	0	0	0	0
May 2037	135	8	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	133	6	2	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	93	3	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	41	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	28	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2044	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.6	8.9	7.3	6.1	5.3	9.1	7.8	6.9	6.1	5.5	8.0	7.3	6.5	5.9	5.3

PPC Prepayment Assumption Rates

Distribution Date	Class FA 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class FA 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class FA 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	102	99	98	97	95	103	99	98	97	96	103	99	98	97	96
May 2022	105	94	91	88	85	108	98	94	91	87	108	98	94	91	88
May 2023	107	89	83	77	72	115	95	89	83	78	116	96	90	84	78
May 2024	110	82	74	66	59	123	92	83	74	67	125	94	84	76	68
May 2025	112	74	64	55	47	132	87	75	65	55	135	90	78	67	57
May 2026	115	67	55	45	37	140	82	67	55	45	142	84	70	57	46
May 2027	117	59	46	36	28	147	74	58	45	34	129	67	52	41	31
May 2028	120	52	38	28	20	156	68	50	36	26	87	39	29	21	15
May 2029	123	45	31	21	14	115	42	29	20	13	1	0	0	0	0
May 2030	125	38	25	16	10	6	2	1	1	0	1	0	0	0	0
May 2031	128	32	19	11	6	1	0	0	0	0	1	0	0	0	0
May 2032	131	27	15	8	4	1	0	0	0	0	0	0	0	0	0
May 2033	131	22	11	5	2	0	0	0	0	0	0	0	0	0	0
May 2034	134	17	8	4	1	0	0	0	0	0	0	0	0	0	0
May 2035	137	14	6	2	1	0	0	0	0	0	0	0	0	0	0
May 2036	140	11	4	1	0	0	0	0	0	0	0	0	0	0	0
May 2037	135	8	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	133	6	2	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	93	3	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	41	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	28	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2044	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.6	8.9	7.3	6.1	5.3	9.1	7.8	6.9	6.1	5.5	8.0	7.3	6.5	5.9	5.3

	Security Group 2 PPC Prepayment Assumption Rates														
	Class BI* 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class BI* 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class BI* 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	93	90	86	82	105	94	91	87	84	105	94	91	87	84
May 2022	107	85	78	72	66	113	90	82	76	69	113	90	83	76	69
May 2023	110	77	67	59	51	121	84	74	65	56	123	86	75	65	57
May 2024	114	69	57	47	38	131	79	65	54	44	134	81	67	55	45
May 2025	118	60	47	37	28	131	67	53	41	31	137	70	55	42	32
May 2026	121	52	38	28	20	55	24	18	13	9	58	25	19	14	10
May 2027	124	45	30	20	13	59	22	15	10	7	61	22	15	10	7
May 2028	120	36	23	14	8	0	0	0	0	0	0	0	0	0	0
May 2029	124	30	17	10	5	0	0	0	0	0	0	0	0	0	0
May 2030	127	24	13	7	3	0	0	0	0	0	0	0	0	0	0
May 2031	45	7	3	2	1	0	0	0	0	0	0	0	0	0	0
May 2032	46	6	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2033	48	4	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2034 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	11.5	6.4	5.2	4.3	3.7	6.5	5.3	4.6	4.0	3.6	6.0	5.0	4.4	3.9	3.5

	PPC Prepayment Assumption Rates														
	Class BI* 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class BI* 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class BI* 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	93	90	86	82	105	94	91	87	84	105	94	91	87	84
May 2022	107	85	78	72	66	113	90	82	76	69	113	90	83	76	69
May 2023	110	77	67	59	51	121	84	74	65	56	123	86	75	65	57
May 2024	114	69	57	47	38	131	79	65	54	44	134	81	67	55	45
May 2025	118	60	47	37	28	131	67	53	41	31	137	70	55	42	32
May 2026	121	52	38	28	20	55	24	18	13	9	58	25	19	14	10
May 2027	124	45	30	20	13	59	22	15	10	7	61	22	15	10	7
May 2028	120	36	23	14	8	0	0	0	0	0	0	0	0	0	0
May 2029	124	30	17	10	5	0	0	0	0	0	0	0	0	0	0
May 2030	127	24	13	7	3	0	0	0	0	0	0	0	0	0	0
May 2031	45	7	3	2	1	0	0	0	0	0	0	0	0	0	0
May 2032	46	6	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2033	48	4	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2034 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	11.5	6.4	5.2	4.3	3.7	6.5	5.3	4.6	4.0	3.6	6.0	5.0	4.4	3.9	3.5

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

	Security Group 2 PPC Prepayment Assumption Rates														
	Class BI* 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class BI* 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class BI* 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	93	90	86	82	105	94	91	87	84	105	94	91	87	84
May 2022	107	85	78	72	66	113	90	82	76	69	113	90	83	76	69
May 2023	110	77	67	59	51	121	84	74	65	56	123	86	75	65	57
May 2024	114	69	57	47	38	131	79	65	54	44	134	81	67	55	45
May 2025	118	60	47	37	28	131	67	53	41	31	137	70	55	42	32
May 2026	121	52	38	28	20	55	24	18	13	9	58	25	19	14	10
May 2027	124	45	30	20	13	59	22	15	10	7	61	22	15	10	7
May 2028	120	36	23	14	8	0	0	0	0	0	0	0	0	0	0
May 2029	124	30	17	10	5	0	0	0	0	0	0	0	0	0	0
May 2030	127	24	13	7	3	0	0	0	0	0	0	0	0	0	0
May 2031	45	7	3	2	1	0	0	0	0	0	0	0	0	0	0
May 2032	46	6	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2033	48	4	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2034 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	11.5	6.4	5.2	4.3	3.7	6.5	5.3	4.6	4.0	3.6	6.0	5.0	4.4	3.9	3.5

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

	PPC Prepayment Assumption Rates														
	Class FB 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class FB 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class FB 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	101	93	90	86	82	101	94	91	87	84	101	94	91	87	84
May 2022	102	85	78	72	66	102	90	82	76	69	102	90	83	76	69
May 2023	104	77	67	59	51	104	84	74	65	56	104	86	75	65	57
May 2024	105	69	57	47	38	105	79	65	54	44	105	81	67	55	45
May 2025	106	60	47	37	28	100	67	53	41	31	100	70	55	42	32
May 2026	107	52	38	28	20	39	24	18	13	9	39	25	19	14	10
May 2027	108	45	30	20	13	40	22	15	10	7	39	22	15	10	7
May 2028	103	36	23	14	8	0	0	0	0	0	0	0	0	0	0
May 2029	104	30	17	10	5	0	0	0	0	0	0	0	0	0	0
May 2030	104	24	13	7	3	0	0	0	0	0	0	0	0	0	0
May 2031	36	7	3	2	1	0	0	0	0	0	0	0	0	0	0
May 2032	37	6	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2033	37	4	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2034 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	11.4	6.4	5.2	4.3	3.7	6.5	5.3	4.6	4.0	3.6	5.9	5.0	4.4	3.9	3.5

Security Group 2
PPC Prepayment Assumption Rates

Distribution Date	Class FB 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class FB 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class FB 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	93	90	86	82	105	94	91	87	84	105	94	91	87	84
May 2022	107	85	78	72	66	110	90	82	76	69	110	90	83	76	69
May 2023	110	77	67	59	51	116	84	74	65	56	116	86	75	65	57
May 2024	114	69	57	47	38	123	79	65	54	44	123	81	67	55	45
May 2025	117	60	47	37	28	121	67	53	41	31	121	70	55	42	32
May 2026	120	52	38	28	20	50	24	18	13	9	50	25	19	14	10
May 2027	124	45	30	20	13	52	22	15	10	7	51	22	15	10	7
May 2028	120	36	23	14	8	0	0	0	0	0	0	0	0	0	0
May 2029	124	30	17	10	5	0	0	0	0	0	0	0	0	0	0
May 2030	126	24	13	7	3	0	0	0	0	0	0	0	0	0	0
May 2031	45	7	3	2	1	0	0	0	0	0	0	0	0	0	0
May 2032	46	6	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2033	48	4	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2034 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	11.5	6.4	5.2	4.3	3.7	6.5	5.3	4.6	4.0	3.6	5.9	5.0	4.4	3.9	3.5

PPC Prepayment Assumption Rates

Distribution Date	Class FB 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class FB 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class FB 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	93	90	86	82	105	94	91	87	84	105	94	91	87	84
May 2022	107	85	78	72	66	112	90	82	76	69	113	90	83	76	69
May 2023	110	77	67	59	51	121	84	74	65	56	123	86	75	65	57
May 2024	114	69	57	47	38	130	79	65	54	44	134	81	67	55	45
May 2025	117	60	47	37	28	131	67	53	41	31	136	70	55	42	32
May 2026	120	52	38	28	20	55	24	18	13	9	58	25	19	14	10
May 2027	124	45	30	20	13	59	22	15	10	7	61	22	15	10	7
May 2028	120	36	23	14	8	0	0	0	0	0	0	0	0	0	0
May 2029	124	30	17	10	5	0	0	0	0	0	0	0	0	0	0
May 2030	126	24	13	7	3	0	0	0	0	0	0	0	0	0	0
May 2031	45	7	3	2	1	0	0	0	0	0	0	0	0	0	0
May 2032	46	6	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2033	48	4	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2034 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	11.5	6.4	5.2	4.3	3.7	6.5	5.3	4.6	4.0	3.6	6.0	5.0	4.4	3.9	3.5

Security Group 3
PPC Prepayment Assumption Rates

Distribution Date	Class BF 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class BF 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class BF 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	101	99	98	97	96	101	99	98	97	96	101	99	98	97	96
May 2022	102	95	92	89	86	102	97	94	91	88	102	97	94	91	88
May 2023	103	90	84	79	74	103	95	89	84	78	103	95	89	84	78
May 2024	105	83	75	68	61	105	92	83	75	68	105	92	84	76	68
May 2025	106	76	66	57	49	106	87	76	66	57	106	89	77	67	58
May 2026	107	68	57	47	38	107	82	68	56	46	107	84	70	58	47
May 2027	108	61	48	37	29	108	76	60	47	36	108	79	62	49	38
May 2028	110	53	40	29	21	110	70	52	39	28	110	73	54	40	29
May 2029	111	46	33	22	15	56	32	22	15	10	1	1	0	0	0
May 2030	112	40	26	17	10	1	1	0	0	0	0	0	0	0	0
May 2031	113	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	115	28	16	9	4	0	0	0	0	0	0	0	0	0	0
May 2033	116	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	117	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	119	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	120	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	121	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	122	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.6	9.1	7.4	6.3	5.5	9.0	7.8	7.0	6.2	5.6	8.5	7.5	6.8	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class BF 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class BF 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class BF 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	102	99	98	97	96	102	99	98	97	96	102	99	98	97	96
May 2022	105	95	92	89	86	107	97	94	91	88	107	97	94	91	88
May 2023	107	90	84	79	74	112	95	89	84	78	112	95	89	84	78
May 2024	110	83	75	68	61	118	92	83	75	68	118	92	84	76	68
May 2025	112	76	66	57	49	125	87	76	66	57	125	89	77	67	58
May 2026	115	68	57	47	38	132	82	68	56	46	132	84	70	58	47
May 2027	118	61	48	37	29	139	77	60	47	36	139	79	62	49	38
May 2028	121	54	40	29	21	146	70	52	39	28	146	73	54	40	29
May 2029	124	46	33	22	15	78	32	22	15	10	2	1	0	0	0
May 2030	127	40	26	17	10	2	1	0	0	0	0	0	0	0	0
May 2031	130	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	133	28	16	9	4	0	0	0	0	0	0	0	0	0	0
May 2033	136	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	139	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	143	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	146	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	148	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	152	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.6	9.1	7.4	6.3	5.5	9.0	7.8	7.0	6.2	5.6	8.5	7.5	6.8	6.1	5.5

Security Group 3
PPC Prepayment Assumption Rates

Distribution Date	Class BF 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class BF 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class BF 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	102	99	98	97	96	102	99	98	97	96	102	99	98	97	96
May 2022	105	95	92	89	86	107	97	94	91	88	107	97	94	91	88
May 2023	107	90	84	79	74	113	95	89	84	78	113	95	89	84	78
May 2024	110	83	75	68	61	121	92	83	75	68	122	92	84	76	68
May 2025	112	76	66	57	49	130	87	76	66	57	132	89	77	67	58
May 2026	115	68	57	47	38	139	82	68	56	46	142	84	70	58	47
May 2027	118	61	48	37	29	148	77	60	47	36	153	79	62	49	38
May 2028	121	54	40	29	21	159	70	52	39	28	165	73	54	40	29
May 2029	124	46	33	22	15	85	32	22	15	10	2	1	0	0	0
May 2030	127	40	26	17	10	2	1	0	0	0	1	0	0	0	0
May 2031	130	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	133	28	16	9	4	0	0	0	0	0	0	0	0	0	0
May 2033	136	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	139	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	143	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	146	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	148	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	152	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.6	9.1	7.4	6.3	5.5	9.0	7.8	7.0	6.2	5.6	8.5	7.5	6.8	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class IB* 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class IB* 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class IB* 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	102	99	98	97	96	102	99	98	97	96	102	99	98	97	96
May 2022	105	95	92	89	86	107	97	94	91	88	107	97	94	91	88
May 2023	107	90	84	79	74	113	95	89	84	78	113	95	89	84	78
May 2024	110	83	75	68	61	121	92	83	75	68	122	93	84	76	68
May 2025	112	76	66	57	49	130	87	76	66	57	132	89	77	67	58
May 2026	115	68	57	47	38	139	82	68	56	46	142	84	70	58	47
May 2027	118	61	48	38	29	148	77	60	47	36	153	79	62	49	38
May 2028	121	54	40	29	21	159	70	52	39	28	165	73	55	40	29
May 2029	124	46	33	22	15	85	32	22	15	10	2	1	0	0	0
May 2030	127	40	26	17	10	2	1	0	0	0	1	0	0	0	0
May 2031	130	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	133	28	16	9	4	0	0	0	0	0	0	0	0	0	0
May 2033	136	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	140	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	143	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	146	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	149	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	152	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.6	9.1	7.4	6.3	5.5	9.0	7.8	7.0	6.2	5.6	8.5	7.5	6.8	6.1	5.5

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

Security Group 3
PPC Prepayment Assumption Rates

Distribution Date	Class IB* 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class IB* 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class IB* 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	102	99	98	97	96	102	99	98	97	96	102	99	98	97	96
May 2022	105	95	92	89	86	107	97	94	91	88	107	97	94	91	88
May 2023	107	90	84	79	74	113	95	89	84	78	113	95	89	84	78
May 2024	110	83	75	68	61	121	92	83	75	68	122	93	84	76	68
May 2025	112	76	66	57	49	130	87	76	66	57	132	89	77	67	58
May 2026	115	68	57	47	38	139	82	68	56	46	142	84	70	58	47
May 2027	118	61	48	38	29	148	77	60	47	36	153	79	62	49	38
May 2028	121	54	40	29	21	159	70	52	39	28	165	73	55	40	29
May 2029	124	46	33	22	15	85	32	22	15	10	2	1	0	0	0
May 2030	127	40	26	17	10	2	1	0	0	0	1	0	0	0	0
May 2031	130	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	133	28	16	9	4	0	0	0	0	0	0	0	0	0	0
May 2033	136	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	140	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	143	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	146	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	149	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	152	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.6	9.1	7.4	6.3	5.5	9.0	7.8	7.0	6.2	5.6	8.5	7.5	6.8	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class IB* 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class IB* 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class IB* 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	102	99	98	97	96	102	99	98	97	96	102	99	98	97	96
May 2022	105	95	92	89	86	107	97	94	91	88	107	97	94	91	88
May 2023	107	90	84	79	74	113	95	89	84	78	113	95	89	84	78
May 2024	110	83	75	68	61	121	92	83	75	68	122	93	84	76	68
May 2025	112	76	66	57	49	130	87	76	66	57	132	89	77	67	58
May 2026	115	68	57	47	38	139	82	68	56	46	142	84	70	58	47
May 2027	118	61	48	38	29	148	77	60	47	36	153	79	62	49	38
May 2028	121	54	40	29	21	159	70	52	39	28	165	73	55	40	29
May 2029	124	46	33	22	15	85	32	22	15	10	2	1	0	0	0
May 2030	127	40	26	17	10	2	1	0	0	0	1	0	0	0	0
May 2031	130	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	133	28	16	9	4	0	0	0	0	0	0	0	0	0	0
May 2033	136	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	140	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	143	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	146	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	149	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	152	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.6	9.1	7.4	6.3	5.5	9.0	7.8	7.0	6.2	5.6	8.5	7.5	6.8	6.1	5.5

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

Security Group 4
PPC Prepayment Assumption Rates

Distribution Date	Class CI* 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class CI* 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class CI* 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	105	96	93	89	86	108	98	95	92	89	108	98	95	92	89
May 2023	108	90	85	79	74	116	96	90	85	79	116	97	91	85	80
May 2024	111	83	76	68	61	124	93	84	76	68	126	95	86	77	70
May 2025	114	76	66	57	49	132	89	77	67	57	137	92	79	69	59
May 2026	117	69	57	47	38	142	84	69	57	47	148	87	72	60	49
May 2027	120	61	48	38	29	151	77	61	47	36	160	82	64	50	39
May 2028	123	54	40	29	21	161	71	53	39	28	78	35	26	19	14
May 2029	126	47	33	22	15	91	34	24	16	11	70	27	19	13	9
May 2030	129	40	26	17	10	1	0	0	0	0	1	0	0	0	0
May 2031	132	34	21	12	7	1	0	0	0	0	0	0	0	0	0
May 2032	135	28	16	9	4	0	0	0	0	0	0	0	0	0	0
May 2033	138	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	145	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	149	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	152	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	156	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	22	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.5	6.3	5.5	9.3	8.0	7.1	6.3	5.7	8.4	7.6	6.8	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class CI* 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class CI* 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class CI* 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	105	96	93	89	86	108	98	95	92	89	108	98	95	92	89
May 2023	108	90	85	79	74	116	96	90	85	79	116	97	91	85	80
May 2024	111	83	76	68	61	124	93	84	76	68	126	95	86	77	70
May 2025	114	76	66	57	49	132	89	77	67	57	137	92	79	69	59
May 2026	117	69	57	47	38	142	84	69	57	47	148	87	72	60	49
May 2027	120	61	48	38	29	151	77	61	47	36	160	82	64	50	39
May 2028	123	54	40	29	21	161	71	53	39	28	78	35	26	19	14
May 2029	126	47	33	22	15	91	34	24	16	11	70	27	19	13	9
May 2030	129	40	26	17	10	1	0	0	0	0	1	0	0	0	0
May 2031	132	34	21	12	7	1	0	0	0	0	0	0	0	0	0
May 2032	135	28	16	9	4	0	0	0	0	0	0	0	0	0	0
May 2033	138	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	145	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	149	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	152	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	156	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	22	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.5	6.3	5.5	9.3	8.0	7.1	6.3	5.7	8.4	7.6	6.8	6.1	5.6

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

	Security Group 4 PPC Prepayment Assumption Rates														
	Class CI* 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class CI* 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class CI* 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	105	96	93	89	86	108	98	95	92	89	108	98	95	92	89
May 2023	108	90	85	79	74	116	96	90	85	79	116	97	91	85	80
May 2024	111	83	76	68	61	124	93	84	76	68	126	95	86	77	70
May 2025	114	76	66	57	49	132	89	77	67	57	137	92	79	69	59
May 2026	117	69	57	47	38	142	84	69	57	47	148	87	72	60	49
May 2027	120	61	48	38	29	151	77	61	47	36	160	82	64	50	39
May 2028	123	54	40	29	21	161	71	53	39	28	78	35	26	19	14
May 2029	126	47	33	22	15	91	34	24	16	11	70	27	19	13	9
May 2030	129	40	26	17	10	1	0	0	0	0	1	0	0	0	0
May 2031	132	34	21	12	7	1	0	0	0	0	0	0	0	0	0
May 2032	135	28	16	9	4	0	0	0	0	0	0	0	0	0	0
May 2033	138	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	145	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	149	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	152	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	156	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	22	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.5	6.3	5.5	9.3	8.0	7.1	6.3	5.7	8.4	7.6	6.8	6.1	5.6

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

	PPC Prepayment Assumption Rates														
	Class FC 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class FC 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class FC 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	101	99	98	98	96	101	100	99	98	97	101	100	99	98	97
May 2022	102	95	92	89	86	102	98	95	92	89	102	98	95	92	89
May 2023	103	90	84	79	74	103	96	90	85	79	103	97	91	85	80
May 2024	104	83	75	68	61	104	93	84	76	68	104	95	86	77	69
May 2025	105	76	66	57	49	105	89	77	66	57	105	91	79	69	59
May 2026	106	69	57	47	38	106	83	69	57	46	106	87	72	59	49
May 2027	107	61	48	38	29	107	77	61	47	36	107	82	64	50	39
May 2028	108	54	40	29	21	108	71	53	39	28	49	34	26	19	14
May 2029	109	47	33	22	15	58	34	24	16	11	42	26	19	13	9
May 2030	110	40	26	17	10	0	0	0	0	0	0	0	0	0	0
May 2031	111	34	21	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	112	28	16	9	4	0	0	0	0	0	0	0	0	0	0
May 2033	113	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	114	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	115	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	116	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	117	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	118	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	16	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.5	6.3	5.5	9.3	8.0	7.1	6.3	5.7	8.3	7.6	6.8	6.1	5.6

Security Group 4
PPC Prepayment Assumption Rates

Distribution Date	Class FC 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class FC 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class FC 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	105	96	93	89	86	108	98	95	92	89	108	98	95	92	89
May 2023	108	90	85	79	74	114	96	90	85	79	114	97	91	85	80
May 2024	111	83	75	68	61	120	93	84	76	68	120	95	86	77	70
May 2025	114	76	66	57	49	126	89	77	67	57	126	92	79	69	59
May 2026	116	69	57	47	38	133	84	69	57	46	133	87	72	59	49
May 2027	119	61	48	38	29	139	77	61	47	36	139	82	64	50	39
May 2028	122	54	40	29	21	146	71	53	39	28	66	35	26	19	14
May 2029	126	47	33	22	15	81	34	24	16	11	58	27	19	13	9
May 2030	129	40	26	17	10	1	0	0	0	0	1	0	0	0	0
May 2031	132	34	21	12	7	1	0	0	0	0	0	0	0	0	0
May 2032	135	28	16	9	4	0	0	0	0	0	0	0	0	0	0
May 2033	138	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	145	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	149	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	152	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	156	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	22	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.5	6.3	5.5	9.3	8.0	7.1	6.3	5.7	8.4	7.6	6.8	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class FC 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class FC 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class FC 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	105	96	93	89	86	108	98	95	92	89	108	98	95	92	89
May 2023	108	90	85	79	74	115	96	90	85	79	116	97	91	85	80
May 2024	111	83	75	68	61	124	93	84	76	68	125	95	86	77	70
May 2025	114	76	66	57	49	132	89	77	67	57	135	92	79	69	59
May 2026	116	69	57	47	38	142	84	69	57	46	145	87	72	59	49
May 2027	119	61	48	38	29	151	77	61	47	36	155	82	64	50	39
May 2028	122	54	40	29	21	161	71	53	39	28	75	35	26	19	14
May 2029	126	47	33	22	15	91	34	24	16	11	68	27	19	13	9
May 2030	129	40	26	17	10	1	0	0	0	0	1	0	0	0	0
May 2031	132	34	21	12	7	1	0	0	0	0	0	0	0	0	0
May 2032	135	28	16	9	4	0	0	0	0	0	0	0	0	0	0
May 2033	138	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	145	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	149	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	152	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	156	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	22	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.5	6.3	5.5	9.3	8.0	7.1	6.3	5.7	8.4	7.6	6.8	6.1	5.6

Security Group 5
PPC Prepayment Assumption Rates

Distribution Date	Class CF 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class CF 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class CF 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	101	99	98	97	96	101	99	98	97	96	101	99	98	97	96
May 2022	102	95	92	89	86	102	98	94	91	88	102	98	94	91	88
May 2023	103	90	84	79	74	103	96	90	84	78	103	96	90	84	79
May 2024	104	83	75	68	61	104	92	84	75	68	104	94	85	76	69
May 2025	105	76	66	57	49	105	88	76	66	57	105	90	78	68	58
May 2026	106	68	57	47	38	106	83	69	56	46	106	86	71	58	48
May 2027	107	61	48	37	29	107	77	60	47	36	106	79	62	49	37
May 2028	108	54	40	29	21	107	69	51	38	27	91	63	47	35	25
May 2029	109	46	32	22	15	87	50	35	24	16	46	29	20	14	9
May 2030	110	40	26	17	10	1	0	0	0	0	0	0	0	0	0
May 2031	111	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	112	28	16	8	4	0	0	0	0	0	0	0	0	0	0
May 2033	113	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	114	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	115	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	114	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	115	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	116	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	94	4	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.4	6.3	5.5	9.4	8.1	7.1	6.3	5.7	8.6	7.7	6.9	6.2	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class CF 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class CF 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class CF 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	99	98	97	96	103	100	98	97	96	103	100	98	97	96
May 2022	105	95	92	89	86	108	98	94	91	88	108	98	94	91	88
May 2023	108	90	84	79	74	113	96	90	84	78	113	96	90	84	79
May 2024	111	83	75	68	61	119	92	84	75	68	119	94	85	76	69
May 2025	114	76	66	57	49	126	88	76	66	57	126	90	78	68	58
May 2026	117	69	57	47	38	132	83	69	56	46	132	86	71	58	48
May 2027	120	61	48	37	29	138	77	60	47	36	137	80	62	49	37
May 2028	123	54	40	29	21	143	69	51	38	27	121	63	47	35	25
May 2029	126	46	32	22	15	121	50	35	24	16	64	29	20	14	9
May 2030	129	40	26	17	10	1	0	0	0	0	0	0	0	0	0
May 2031	132	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	135	28	16	8	4	0	0	0	0	0	0	0	0	0	0
May 2033	138	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	145	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	146	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	149	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	153	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	126	4	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.4	6.3	5.5	9.4	8.1	7.1	6.3	5.7	8.6	7.7	6.9	6.2	5.6

Security Group 5
PPC Prepayment Assumption Rates

Distribution Date	Class CF 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class CF 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class CF 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	99	98	97	96	103	100	98	97	96	103	100	98	97	96
May 2022	105	95	92	89	86	108	98	94	91	88	108	98	94	91	88
May 2023	108	90	84	79	74	115	96	90	84	78	115	96	90	84	79
May 2024	111	83	75	68	61	123	92	84	75	68	124	94	85	76	69
May 2025	114	76	66	57	49	132	88	76	66	57	134	90	78	68	58
May 2026	117	69	57	47	38	142	83	69	56	46	144	86	71	58	48
May 2027	120	61	48	37	29	151	77	60	47	36	153	80	62	49	37
May 2028	123	54	40	29	21	158	69	51	38	27	138	63	47	35	25
May 2029	126	46	32	22	15	135	50	35	24	16	74	29	20	14	9
May 2030	129	40	26	17	10	2	0	0	0	0	0	0	0	0	0
May 2031	132	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	135	28	16	8	4	0	0	0	0	0	0	0	0	0	0
May 2033	138	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	145	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	146	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	149	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	153	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	126	4	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.4	6.3	5.5	9.4	8.1	7.1	6.3	5.7	8.6	7.7	6.9	6.2	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class DF 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class DF 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class DF 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	101	99	98	97	96	101	99	98	97	96	101	99	98	97	96
May 2022	102	95	92	89	86	102	98	94	91	88	102	98	94	91	88
May 2023	103	90	84	79	74	103	96	90	84	78	103	96	90	84	79
May 2024	104	83	75	68	61	104	92	84	75	68	104	94	85	76	69
May 2025	105	76	66	57	49	105	88	76	66	57	105	90	78	68	58
May 2026	106	68	57	47	38	106	83	69	56	46	106	86	71	58	48
May 2027	107	61	48	37	29	107	77	60	47	36	106	79	62	49	37
May 2028	108	54	40	29	21	107	69	51	38	27	91	63	47	35	25
May 2029	109	46	32	22	15	87	50	35	24	16	46	29	20	14	9
May 2030	110	40	26	17	10	1	0	0	0	0	0	0	0	0	0
May 2031	111	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	111	28	16	8	4	0	0	0	0	0	0	0	0	0	0
May 2033	112	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	113	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	114	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	113	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	114	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	115	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	94	4	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.4	6.3	5.5	9.4	8.1	7.1	6.3	5.7	8.6	7.7	6.9	6.2	5.6

Security Group 5
PPC Prepayment Assumption Rates

Distribution Date	Class DF 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class DF 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class DF 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	99	98	97	96	103	100	98	97	96	103	100	98	97	96
May 2022	105	95	92	89	86	108	98	94	91	88	108	98	94	91	88
May 2023	108	90	84	79	74	113	96	90	84	78	113	96	90	84	79
May 2024	111	83	75	68	61	119	92	84	75	68	119	94	85	76	69
May 2025	114	76	66	57	49	125	88	76	66	57	125	90	78	68	58
May 2026	117	69	57	47	38	132	83	69	56	46	132	86	71	58	48
May 2027	120	61	48	37	29	138	77	60	47	36	137	80	62	49	37
May 2028	123	54	40	29	21	143	69	51	38	27	121	63	47	35	25
May 2029	126	46	32	22	15	120	50	35	24	16	64	29	20	14	9
May 2030	129	40	26	17	10	1	0	0	0	0	0	0	0	0	0
May 2031	132	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	135	28	16	8	4	0	0	0	0	0	0	0	0	0	0
May 2033	138	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	145	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	146	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	149	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	153	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	126	4	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.4	6.3	5.5	9.4	8.1	7.1	6.3	5.7	8.6	7.7	6.9	6.2	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class DF 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class DF 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class DF 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	99	98	97	96	103	100	98	97	96	103	100	98	97	96
May 2022	105	95	92	89	86	108	98	94	91	88	108	98	94	91	88
May 2023	108	90	84	79	74	115	96	90	84	78	115	96	90	84	79
May 2024	111	83	75	68	61	123	92	84	75	68	125	94	85	76	69
May 2025	114	76	66	57	49	132	88	76	66	57	136	90	78	68	58
May 2026	117	69	57	47	38	142	83	69	56	46	147	86	71	58	48
May 2027	120	61	48	37	29	151	77	60	47	36	156	80	62	49	37
May 2028	123	54	40	29	21	158	69	51	38	27	141	63	47	35	25
May 2029	126	46	32	22	15	135	50	35	24	16	76	29	20	14	9
May 2030	129	40	26	17	10	2	0	0	0	0	0	0	0	0	0
May 2031	132	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	135	28	16	8	4	0	0	0	0	0	0	0	0	0	0
May 2033	138	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	145	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	146	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	149	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	153	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	126	4	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.4	6.3	5.5	9.4	8.1	7.1	6.3	5.7	8.6	7.7	6.9	6.2	5.6

Security Group 5
PPC Prepayment Assumption Rates

Distribution Date	Class FD 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class FD 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class FD 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	101	99	98	97	96	101	99	98	97	96	101	99	98	97	96
May 2022	102	95	92	89	86	102	98	94	91	88	102	98	94	91	88
May 2023	103	90	84	79	74	103	96	90	84	78	103	96	90	84	79
May 2024	105	83	75	68	61	105	92	84	75	68	105	94	85	76	69
May 2025	106	76	66	57	49	106	88	76	66	57	106	90	78	68	58
May 2026	107	68	57	47	38	107	83	69	56	46	107	86	71	58	48
May 2027	108	61	48	37	29	108	77	60	47	36	107	79	62	49	37
May 2028	109	54	40	29	21	108	69	51	38	27	92	63	47	35	25
May 2029	110	46	32	22	15	88	50	35	24	16	47	29	20	14	9
May 2030	111	40	26	17	10	1	0	0	0	0	0	0	0	0	0
May 2031	113	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	113	28	16	8	4	0	0	0	0	0	0	0	0	0	0
May 2033	114	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	116	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	117	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	116	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	117	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	119	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	96	4	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.4	6.3	5.5	9.4	8.1	7.1	6.3	5.7	8.6	7.7	6.9	6.2	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class FD 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class FD 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class FD 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	99	98	97	96	103	100	98	97	96	103	100	98	97	96
May 2022	105	95	92	89	86	108	98	94	91	88	108	98	94	91	88
May 2023	108	90	84	79	74	114	96	90	84	78	114	96	90	84	79
May 2024	111	83	75	68	61	120	92	84	75	68	120	94	85	76	69
May 2025	114	76	66	57	49	126	88	76	66	57	126	90	78	68	58
May 2026	117	69	57	47	38	133	83	69	56	46	133	86	71	58	48
May 2027	120	61	48	37	29	139	77	60	47	36	138	80	62	49	37
May 2028	123	54	40	29	21	144	69	51	38	27	122	63	47	35	25
May 2029	126	46	32	22	15	122	50	35	24	16	64	29	20	14	9
May 2030	129	40	26	17	10	1	0	0	0	0	0	0	0	0	0
May 2031	132	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	135	28	16	8	4	0	0	0	0	0	0	0	0	0	0
May 2033	138	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	145	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	146	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	149	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	153	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	126	4	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.4	6.3	5.5	9.4	8.1	7.1	6.3	5.7	8.6	7.7	6.9	6.2	5.6

Security Group 5
PPC Prepayment Assumption Rates

Distribution Date	Class FD 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class FD 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class FD 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	99	98	97	96	103	100	98	97	96	103	100	98	97	96
May 2022	105	95	92	89	86	108	98	94	91	88	108	98	94	91	88
May 2023	108	90	84	79	74	115	96	90	84	78	115	96	90	84	79
May 2024	111	83	75	68	61	123	92	84	75	68	125	94	85	76	69
May 2025	114	76	66	57	49	132	88	76	66	57	136	90	78	68	58
May 2026	117	69	57	47	38	142	83	69	56	46	147	86	71	58	48
May 2027	120	61	48	37	29	151	77	60	47	36	156	80	62	49	37
May 2028	123	54	40	29	21	158	69	51	38	27	141	63	47	35	25
May 2029	126	46	32	22	15	136	50	35	24	16	76	29	20	14	9
May 2030	129	40	26	17	10	2	0	0	0	0	0	0	0	0	0
May 2031	132	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	135	28	16	8	4	0	0	0	0	0	0	0	0	0	0
May 2033	138	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	145	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	146	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	149	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	153	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	126	4	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.4	6.3	5.5	9.4	8.1	7.1	6.3	5.7	8.6	7.7	6.9	6.2	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class IC* 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class IC* 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class IC* 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	99	98	97	96	103	100	98	97	96	103	100	98	97	96
May 2022	105	95	92	89	86	108	98	94	91	88	108	98	94	91	88
May 2023	108	90	84	79	74	115	96	90	84	78	116	96	90	84	79
May 2024	111	83	75	68	61	123	93	84	75	68	125	94	85	76	69
May 2025	114	76	66	57	49	132	88	76	66	57	136	90	78	68	58
May 2026	117	69	57	47	38	142	83	69	56	46	147	86	71	58	48
May 2027	120	61	48	37	29	151	77	60	47	36	156	80	62	49	37
May 2028	123	54	40	29	21	159	69	51	38	27	142	63	47	35	25
May 2029	126	46	32	22	15	136	50	35	24	16	76	29	20	14	9
May 2030	129	40	26	17	10	2	0	0	0	0	0	0	0	0	0
May 2031	132	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	135	28	16	8	4	0	0	0	0	0	0	0	0	0	0
May 2033	138	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	142	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	145	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	146	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	150	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	154	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	126	4	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.4	6.3	5.5	9.4	8.1	7.1	6.3	5.7	8.6	7.7	6.9	6.2	5.6

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

Security Group 5
PPC Prepayment Assumption Rates

Distribution Date	Class IC* 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class IC* 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class IC* 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	99	98	97	96	103	100	98	97	96	103	100	98	97	96
May 2022	105	95	92	89	86	108	98	94	91	88	108	98	94	91	88
May 2023	108	90	84	79	74	115	96	90	84	78	116	96	90	84	79
May 2024	111	83	75	68	61	123	93	84	75	68	125	94	85	76	69
May 2025	114	76	66	57	49	132	88	76	66	57	136	90	78	68	58
May 2026	117	69	57	47	38	142	83	69	56	46	147	86	71	58	48
May 2027	120	61	48	37	29	151	77	60	47	36	156	80	62	49	37
May 2028	123	54	40	29	21	159	69	51	38	27	142	63	47	35	25
May 2029	126	46	32	22	15	136	50	35	24	16	76	29	20	14	9
May 2030	129	40	26	17	10	2	0	0	0	0	0	0	0	0	0
May 2031	132	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	135	28	16	8	4	0	0	0	0	0	0	0	0	0	0
May 2033	138	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	142	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	145	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	146	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	150	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	154	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	126	4	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.4	6.3	5.5	9.4	8.1	7.1	6.3	5.7	8.6	7.7	6.9	6.2	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class IC* 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class IC* 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class IC* 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	99	98	97	96	103	100	98	97	96	103	100	98	97	96
May 2022	105	95	92	89	86	108	98	94	91	88	108	98	94	91	88
May 2023	108	90	84	79	74	115	96	90	84	78	116	96	90	84	79
May 2024	111	83	75	68	61	123	93	84	75	68	125	94	85	76	69
May 2025	114	76	66	57	49	132	88	76	66	57	136	90	78	68	58
May 2026	117	69	57	47	38	142	83	69	56	46	147	86	71	58	48
May 2027	120	61	48	37	29	151	77	60	47	36	156	80	62	49	37
May 2028	123	54	40	29	21	159	69	51	38	27	142	63	47	35	25
May 2029	126	46	32	22	15	136	50	35	24	16	76	29	20	14	9
May 2030	129	40	26	17	10	2	0	0	0	0	0	0	0	0	0
May 2031	132	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	135	28	16	8	4	0	0	0	0	0	0	0	0	0	0
May 2033	138	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	142	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	145	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	146	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	150	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	154	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	126	4	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.4	6.3	5.5	9.4	8.1	7.1	6.3	5.7	8.6	7.7	6.9	6.2	5.6

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

Security Groups 4 and 5
PPC Prepayment Assumption Rates

Distribution Date	Class F 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class F 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class F 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	101	99	98	97	96	101	100	99	98	97	101	100	99	98	97
May 2022	102	95	92	89	86	102	98	95	92	88	102	98	95	92	88
May 2023	103	90	84	79	74	103	96	90	84	79	103	96	90	85	79
May 2024	104	83	75	68	61	104	93	84	76	68	104	94	85	77	69
May 2025	105	76	66	57	49	105	88	77	66	57	105	91	79	68	59
May 2026	106	69	57	47	38	106	83	69	57	46	106	87	72	59	48
May 2027	107	61	48	37	29	107	77	61	47	36	107	81	64	50	38
May 2028	108	54	40	29	21	108	70	52	38	28	63	44	33	24	18
May 2029	109	47	33	22	15	68	39	27	19	13	43	27	19	13	9
May 2030	110	40	26	17	10	1	0	0	0	0	0	0	0	0	0
May 2031	111	34	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	112	28	16	9	4	0	0	0	0	0	0	0	0	0	0
May 2033	113	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	114	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	115	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	115	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	116	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	118	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	42	2	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.4	6.3	5.5	9.3	8.1	7.1	6.3	5.7	8.4	7.6	6.8	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class F 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class F 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class F 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	98	97	96	103	100	99	98	97	103	100	99	98	97
May 2022	105	96	92	89	86	108	98	95	92	88	108	98	95	92	88
May 2023	108	90	84	79	74	114	96	90	84	79	114	96	90	85	79
May 2024	111	83	75	68	61	120	93	84	76	68	120	94	85	77	69
May 2025	114	76	66	57	49	126	89	77	66	57	126	91	79	68	59
May 2026	117	69	57	47	38	132	83	69	57	46	132	87	72	59	48
May 2027	120	61	48	37	29	139	77	61	47	36	138	81	64	50	38
May 2028	123	54	40	29	21	145	70	52	38	28	84	44	33	24	18
May 2029	126	47	33	22	15	94	39	27	19	13	60	27	19	13	9
May 2030	129	40	26	17	10	1	0	0	0	0	0	0	0	0	0
May 2031	132	34	21	12	7	1	0	0	0	0	0	0	0	0	0
May 2032	135	28	16	9	4	0	0	0	0	0	0	0	0	0	0
May 2033	138	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	145	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	148	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	151	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	155	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	56	2	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.1	9.1	7.4	6.3	5.5	9.3	8.1	7.1	6.3	5.7	8.4	7.6	6.8	6.1	5.6

	Security Groups 4 and 5 PPC Prepayment Assumption Rates														
	Class F 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class F 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class F 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	98	97	96	103	100	99	98	97	103	100	99	98	97
May 2022	105	96	92	89	86	108	98	95	92	88	108	98	95	92	88
May 2023	108	90	84	79	74	115	96	90	84	79	116	96	90	85	79
May 2024	111	83	75	68	61	124	93	84	76	68	125	94	85	77	69
May 2025	114	76	66	57	49	132	89	77	66	57	134	91	79	68	59
May 2026	117	69	57	47	38	142	83	69	57	46	145	87	72	59	48
May 2027	120	61	48	37	29	151	77	61	47	36	155	81	64	50	38
May 2028	123	54	40	29	21	160	70	52	38	28	96	44	33	24	18
May 2029	126	47	33	22	15	106	39	27	19	13	70	27	19	13	9
May 2030	129	40	26	17	10	1	0	0	0	0	1	0	0	0	0
May 2031	132	34	21	12	7	1	0	0	0	0	0	0	0	0	0
May 2032	135	28	16	9	4	0	0	0	0	0	0	0	0	0	0
May 2033	138	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	145	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	148	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	151	9	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	155	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	56	2	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.1	9.1	7.4	6.3	5.5	9.3	8.1	7.1	6.3	5.7	8.5	7.6	6.8	6.1	5.6

	Security Group 6 PPC Prepayment Assumption Rates														
	Class EI* 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class EI* 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class EI* 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	93	90	87	83	105	95	91	88	84	105	95	91	88	84
May 2022	107	86	79	73	67	112	90	83	76	70	112	90	83	76	70
May 2023	111	78	68	60	52	121	85	75	65	57	122	86	76	66	58
May 2024	114	70	58	48	39	131	79	66	55	45	84	51	43	35	29
May 2025	118	61	48	38	29	74	39	30	24	18	77	40	32	25	19
May 2026	120	53	39	28	20	13	6	4	3	2	14	6	4	3	2
May 2027	76	28	19	13	9	10	3	2	2	1	0	0	0	0	0
May 2028	68	21	13	8	5	0	0	0	0	0	0	0	0	0	0
May 2029	67	17	10	6	3	0	0	0	0	0	0	0	0	0	0
May 2030	69	14	7	4	2	0	0	0	0	0	0	0	0	0	0
May 2031 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	8.7	5.7	4.9	4.2	3.6	5.2	4.4	4.0	3.6	3.2	4.9	4.2	3.8	3.5	3.1

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

Security Group 6
PPC Prepayment Assumption Rates

Distribution Date	Class EI* 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class EI* 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class EI* 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	93	90	87	83	105	95	91	88	84	105	95	91	88	84
May 2022	107	86	79	73	67	112	90	83	76	70	112	90	83	76	70
May 2023	111	78	68	60	52	121	85	75	65	57	122	86	76	66	58
May 2024	114	70	58	48	39	131	79	66	55	45	84	51	43	35	29
May 2025	118	61	48	38	29	74	39	30	24	18	77	40	32	25	19
May 2026	120	53	39	28	20	13	6	4	3	2	14	6	4	3	2
May 2027	76	28	19	13	9	10	3	2	2	1	0	0	0	0	0
May 2028	68	21	13	8	5	0	0	0	0	0	0	0	0	0	0
May 2029	67	17	10	6	3	0	0	0	0	0	0	0	0	0	0
May 2030	69	14	7	4	2	0	0	0	0	0	0	0	0	0	0
May 2031 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	8.7	5.7	4.9	4.2	3.6	5.2	4.4	4.0	3.6	3.2	4.9	4.2	3.8	3.5	3.1

PPC Prepayment Assumption Rates

Distribution Date	Class EI* 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class EI* 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class EI* 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	93	90	87	83	105	95	91	88	84	105	95	91	88	84
May 2022	107	86	79	73	67	112	90	83	76	70	112	90	83	76	70
May 2023	111	78	68	60	52	121	85	75	65	57	122	86	76	66	58
May 2024	114	70	58	48	39	131	79	66	55	45	84	51	43	35	29
May 2025	118	61	48	38	29	74	39	30	24	18	77	40	32	25	19
May 2026	120	53	39	28	20	13	6	4	3	2	14	6	4	3	2
May 2027	76	28	19	13	9	10	3	2	2	1	0	0	0	0	0
May 2028	68	21	13	8	5	0	0	0	0	0	0	0	0	0	0
May 2029	67	17	10	6	3	0	0	0	0	0	0	0	0	0	0
May 2030	69	14	7	4	2	0	0	0	0	0	0	0	0	0	0
May 2031 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	8.7	5.7	4.9	4.2	3.6	5.2	4.4	4.0	3.6	3.2	4.9	4.2	3.8	3.5	3.1

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

Security Group 6
PPC Prepayment Assumption Rates

Distribution Date	Class FE 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class FE 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class FE 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	101	93	90	87	83	101	95	91	88	84	101	95	91	88	84
May 2022	102	86	79	73	67	102	90	83	76	70	102	90	83	76	70
May 2023	103	78	68	60	52	103	85	75	65	57	103	86	76	66	58
May 2024	105	70	58	48	39	105	79	66	55	45	66	51	43	35	29
May 2025	106	61	48	38	29	57	39	30	24	18	57	40	32	25	19
May 2026	105	53	39	28	20	9	6	4	3	2	9	6	4	3	2
May 2027	66	28	19	13	9	7	3	2	2	1	0	0	0	0	0
May 2028	58	21	13	8	5	0	0	0	0	0	0	0	0	0	0
May 2029	56	17	10	6	3	0	0	0	0	0	0	0	0	0	0
May 2030	56	14	7	4	2	0	0	0	0	0	0	0	0	0	0
May 2031 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	8.6	5.7	4.9	4.2	3.6	5.2	4.4	4.0	3.6	3.2	4.8	4.2	3.8	3.5	3.1

PPC Prepayment Assumption Rates

Distribution Date	Class FE 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class FE 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class FE 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	93	90	87	83	104	95	91	88	84	104	95	91	88	84
May 2022	107	86	79	73	67	110	90	83	76	70	110	90	83	76	70
May 2023	110	78	68	60	52	116	85	75	65	57	116	86	76	66	58
May 2024	114	70	58	48	39	122	79	66	55	45	77	51	43	35	29
May 2025	118	61	48	38	29	68	39	30	24	18	68	40	32	25	19
May 2026	119	53	39	28	20	12	6	4	3	2	12	6	4	3	2
May 2027	76	28	19	13	9	9	3	2	2	1	0	0	0	0	0
May 2028	68	21	13	8	5	0	0	0	0	0	0	0	0	0	0
May 2029	67	17	10	6	3	0	0	0	0	0	0	0	0	0	0
May 2030	69	14	7	4	2	0	0	0	0	0	0	0	0	0	0
May 2031 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	8.7	5.7	4.9	4.2	3.6	5.2	4.4	4.0	3.6	3.2	4.8	4.2	3.8	3.5	3.1

	Security Group 6 PPC Prepayment Assumption Rates														
	Class FE 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class FE 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class FE 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	93	90	87	83	105	95	91	88	84	105	95	91	88	84
May 2022	107	86	79	73	67	112	90	83	76	70	112	90	83	76	70
May 2023	110	78	68	60	52	121	85	75	65	57	122	86	76	66	58
May 2024	114	70	58	48	39	130	79	66	55	45	84	51	43	35	29
May 2025	118	61	48	38	29	74	39	30	24	18	77	40	32	25	19
May 2026	119	53	39	28	20	13	6	4	3	2	14	6	4	3	2
May 2027	76	28	19	13	9	10	3	2	2	1	0	0	0	0	0
May 2028	68	21	13	8	5	0	0	0	0	0	0	0	0	0	0
May 2029	67	17	10	6	3	0	0	0	0	0	0	0	0	0	0
May 2030	69	14	7	4	2	0	0	0	0	0	0	0	0	0	0
May 2031 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	8.7	5.7	4.9	4.2	3.6	5.2	4.4	4.0	3.6	3.2	4.9	4.2	3.8	3.5	3.1

	Security Groups 2 and 6 PPC Prepayment Assumption Rates														
	Class IE* 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class IE* 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class IE* 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	93	90	86	83	105	95	91	87	84	105	95	91	87	84
May 2022	107	85	79	72	66	112	90	83	76	69	113	90	83	76	70
May 2023	111	77	68	59	51	121	85	74	65	56	123	86	75	66	57
May 2024	114	69	57	47	39	131	79	66	54	44	112	68	56	46	38
May 2025	118	61	48	37	28	106	55	43	33	25	110	57	45	35	26
May 2026	120	52	39	28	20	36	16	12	8	6	38	17	12	9	6
May 2027	103	37	26	17	11	37	14	9	6	4	34	12	9	6	4
May 2028	97	29	18	11	7	0	0	0	0	0	0	0	0	0	0
May 2029	99	24	14	8	4	0	0	0	0	0	0	0	0	0	0
May 2030	101	19	10	5	3	0	0	0	0	0	0	0	0	0	0
May 2031	25	4	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2032	26	3	1	1	0	0	0	0	0	0	0	0	0	0	0
May 2033	27	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2034 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.3	6.1	5.0	4.3	3.6	6.0	4.9	4.3	3.8	3.4	5.5	4.7	4.1	3.7	3.3

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

Security Groups 2 and 6
PPC Prepayment Assumption Rates

Distribution Date	Class IE* 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class IE* 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class IE* 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	93	90	86	83	105	95	91	87	84	105	95	91	87	84
May 2022	107	85	79	72	66	112	90	83	76	69	113	90	83	76	70
May 2023	111	77	68	59	51	121	85	74	65	56	123	86	75	66	57
May 2024	114	69	57	47	39	131	79	66	54	44	112	68	56	46	38
May 2025	118	61	48	37	28	106	55	43	33	25	110	57	45	35	26
May 2026	120	52	39	28	20	36	16	12	8	6	38	17	12	9	6
May 2027	103	37	26	17	11	37	14	9	6	4	34	12	9	6	4
May 2028	97	29	18	11	7	0	0	0	0	0	0	0	0	0	0
May 2029	99	24	14	8	4	0	0	0	0	0	0	0	0	0	0
May 2030	101	19	10	5	3	0	0	0	0	0	0	0	0	0	0
May 2031	25	4	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2032	26	3	1	1	0	0	0	0	0	0	0	0	0	0	0
May 2033	27	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2034 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.3	6.1	5.0	4.3	3.6	6.0	4.9	4.3	3.8	3.4	5.5	4.7	4.1	3.7	3.3

PPC Prepayment Assumption Rates

Distribution Date	Class IE* 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class IE* 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class IE* 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	93	90	86	83	105	95	91	87	84	105	95	91	87	84
May 2022	107	85	79	72	66	112	90	83	76	69	113	90	83	76	70
May 2023	111	77	68	59	51	121	85	74	65	56	123	86	75	66	57
May 2024	114	69	57	47	39	131	79	66	54	44	112	68	56	46	38
May 2025	118	61	48	37	28	106	55	43	33	25	110	57	45	35	26
May 2026	120	52	39	28	20	36	16	12	8	6	38	17	12	9	6
May 2027	103	37	26	17	11	37	14	9	6	4	34	12	9	6	4
May 2028	97	29	18	11	7	0	0	0	0	0	0	0	0	0	0
May 2029	99	24	14	8	4	0	0	0	0	0	0	0	0	0	0
May 2030	101	19	10	5	3	0	0	0	0	0	0	0	0	0	0
May 2031	25	4	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2032	26	3	1	1	0	0	0	0	0	0	0	0	0	0	0
May 2033	27	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2034 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.3	6.1	5.0	4.3	3.6	6.0	4.9	4.3	3.8	3.4	5.5	4.7	4.1	3.7	3.3

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

Security Group 7
PPC Prepayment Assumption Rates

Distribution Date	Class FG 0.80000% One-Year LIBOR					Class FG 1.80000% One-Year LIBOR					Class FG 4.35067% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	101	93	89	86	82	101	93	90	86	83	101	94	91	87	83
May 2022	102	85	78	72	65	103	86	79	73	66	106	89	82	75	68
May 2023	104	77	67	59	51	106	79	69	60	52	111	83	73	63	55
May 2024	105	68	57	47	38	108	71	59	48	39	116	77	64	52	43
May 2025	106	60	47	36	28	110	63	49	38	29	118	67	52	40	31
May 2026	107	52	38	27	19	112	55	40	29	20	78	38	28	20	14
May 2027	108	44	30	20	13	108	45	30	20	13	8	3	2	1	1
May 2028	103	35	22	14	8	111	38	24	15	9	1	0	0	0	0
May 2029	104	30	17	10	5	5	1	1	0	0	0	0	0	0	0
May 2030	5	1	1	0	0	1	0	0	0	0	0	0	0	0	0
May 2031	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.8	6.0	5.0	4.2	3.6	8.3	5.7	4.9	4.2	3.6	6.1	5.0	4.4	3.9	3.4

PPC Prepayment Assumption Rates

Distribution Date	Class FG 6.90133% One-Year LIBOR					Class FG 9.45200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100
May 2021	101	94	91	87	83	101	94	91	87	83
May 2022	108	89	82	75	69	108	89	82	75	69
May 2023	116	85	75	65	56	117	85	75	65	56
May 2024	125	80	67	55	44	125	80	67	55	45
May 2025	126	70	55	42	32	97	54	42	32	25
May 2026	9	4	3	2	2	8	4	3	2	1
May 2027	0	0	0	0	0	0	0	0	0	0
May 2028	0	0	0	0	0	0	0	0	0	0
May 2029	0	0	0	0	0	0	0	0	0	0
May 2030	0	0	0	0	0	0	0	0	0	0
May 2031	0	0	0	0	0	0	0	0	0	0
May 2032 and thereafter	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	5.2	4.5	4.0	3.6	3.3	5.2	4.5	4.0	3.6	3.2

Security Group 7
PPC Prepayment Assumption Rates

Distribution Date	Class GI* 0.80000% One-Year LIBOR					Class GI* 1.80000% One-Year LIBOR					Class GI* 4.35067% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	93	89	86	82	104	93	90	86	83	105	94	91	87	83
May 2022	107	85	78	72	65	109	86	79	73	66	112	89	82	75	68
May 2023	111	77	67	59	51	113	79	69	60	52	120	83	73	63	55
May 2024	114	68	57	47	38	118	71	59	48	39	128	77	64	52	43
May 2025	118	60	47	36	28	123	63	49	38	29	131	67	52	40	31
May 2026	121	52	38	27	19	127	55	40	29	20	88	38	28	20	14
May 2027	124	44	30	20	13	125	45	30	20	13	9	3	2	1	1
May 2028	121	35	22	14	8	130	38	24	15	9	1	0	0	0	0
May 2029	125	30	17	10	5	6	1	1	0	0	0	0	0	0	0
May 2030	6	1	1	0	0	1	0	0	0	0	0	0	0	0	0
May 2031	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.8	6.0	5.0	4.2	3.6	8.3	5.7	4.9	4.2	3.6	6.1	5.0	4.4	3.9	3.4

PPC Prepayment Assumption Rates

Distribution Date	Class GI* 6.90133% One-Year LIBOR					Class GI* 9.45200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100
May 2021	105	94	91	87	83	105	94	91	87	83
May 2022	113	89	82	75	69	113	89	82	75	69
May 2023	123	85	75	65	56	123	85	75	65	56
May 2024	134	80	67	55	44	134	80	67	55	45
May 2025	137	70	55	42	32	105	54	42	32	25
May 2026	10	4	3	2	2	9	4	3	2	1
May 2027	0	0	0	0	0	0	0	0	0	0
May 2028	0	0	0	0	0	0	0	0	0	0
May 2029	0	0	0	0	0	0	0	0	0	0
May 2030	0	0	0	0	0	0	0	0	0	0
May 2031	0	0	0	0	0	0	0	0	0	0
May 2032 and thereafter	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	5.2	4.5	4.0	3.6	3.3	5.2	4.5	4.0	3.6	3.2

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

Security Group 8
PPC Prepayment Assumption Rates

Distribution Date	Class GF 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class GF 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class GF 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	101	94	90	87	84	101	95	92	88	85	101	95	92	88	85
May 2022	102	86	80	74	68	102	91	84	77	71	102	91	84	78	71
May 2023	103	78	69	61	53	103	86	76	67	58	98	83	73	64	56
May 2024	103	70	59	49	40	91	69	58	48	40	90	70	59	49	40
May 2025	104	62	49	39	30	56	38	30	23	18	19	13	10	8	6
May 2026	89	45	34	25	18	13	8	6	4	3	12	7	6	4	3
May 2027	88	38	27	18	12	11	6	4	3	2	10	5	4	3	2
May 2028	64	23	15	9	6	8	4	2	2	1	0	0	0	0	0
May 2029	54	16	10	6	3	0	0	0	0	0	0	0	0	0	0
May 2030	16	4	2	1	1	0	0	0	0	0	0	0	0	0	0
May 2031	8	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2032	6	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033	6	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2034	6	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2035	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.0	5.8	4.9	4.2	3.7	5.3	4.5	4.1	3.7	3.3	4.8	4.2	3.8	3.5	3.2

PPC Prepayment Assumption Rates

Distribution Date	Class GF 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class GF 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class GF 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	94	90	87	84	104	95	92	88	85	104	95	92	88	85
May 2022	107	86	80	74	68	110	91	84	77	71	110	91	84	78	71
May 2023	110	78	69	61	53	115	86	76	67	58	110	83	73	64	56
May 2024	114	70	59	49	40	104	69	58	48	40	103	70	59	49	40
May 2025	117	62	49	39	30	66	38	30	23	18	22	13	10	8	6
May 2026	101	45	34	25	18	16	8	6	4	3	14	7	6	4	3
May 2027	102	38	27	18	12	14	6	4	3	2	12	5	4	3	2
May 2028	75	23	15	9	6	10	4	2	2	1	1	0	0	0	0
May 2029	65	16	10	6	3	1	0	0	0	0	0	0	0	0	0
May 2030	19	4	2	1	1	0	0	0	0	0	0	0	0	0	0
May 2031	10	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2032	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2034	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2035	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.1	5.8	4.9	4.2	3.7	5.4	4.5	4.1	3.7	3.3	4.8	4.2	3.8	3.5	3.2

Security Group 8
PPC Prepayment Assumption Rates

Distribution Date	Class GF 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR 0%	75%	100%	125%	150%	Class GF 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR 0%	75%	100%	125%	150%	Class GF 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR 0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	94	90	87	84	105	95	92	88	85	105	95	92	88	85
May 2022	107	86	80	74	68	112	91	84	77	71	112	91	84	78	71
May 2023	110	78	69	61	53	121	86	76	67	58	115	83	73	64	56
May 2024	114	70	59	49	40	111	69	58	48	40	110	70	59	49	40
May 2025	117	62	49	39	30	72	38	30	23	18	24	13	10	8	6
May 2026	101	45	34	25	18	18	8	6	4	3	16	7	6	4	3
May 2027	102	38	27	18	12	16	6	4	3	2	13	5	4	3	2
May 2028	75	23	15	9	6	11	4	2	2	1	1	0	0	0	0
May 2029	65	16	10	6	3	1	0	0	0	0	0	0	0	0	0
May 2030	19	4	2	1	1	0	0	0	0	0	0	0	0	0	0
May 2031	10	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2032	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2034	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2035	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	9.1	5.8	4.9	4.2	3.7	5.4	4.5	4.1	3.7	3.3	4.9	4.2	3.8	3.5	3.2

PPC Prepayment Assumption Rates

Distribution Date	Class IG* 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR 0%	75%	100%	125%	150%	Class IG* 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR 0%	75%	100%	125%	150%	Class IG* 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR 0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	94	90	87	84	105	95	92	88	85	105	95	92	88	85
May 2022	107	86	80	74	68	113	91	84	77	71	113	91	84	78	71
May 2023	111	78	69	61	53	121	86	76	67	58	117	83	73	64	56
May 2024	114	70	59	49	40	112	69	58	48	40	113	70	59	49	40
May 2025	118	62	49	39	30	72	38	30	23	18	25	13	10	8	6
May 2026	101	45	34	25	18	18	8	6	4	3	16	7	6	4	3
May 2027	102	38	27	18	12	16	6	4	3	2	14	5	4	3	2
May 2028	75	23	15	9	6	11	4	2	2	1	1	0	0	0	0
May 2029	65	16	10	6	3	1	0	0	0	0	0	0	0	0	0
May 2030	19	4	2	1	1	0	0	0	0	0	0	0	0	0	0
May 2031	10	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2032	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2034	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2035	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	9.1	5.8	4.9	4.2	3.7	5.4	4.5	4.1	3.7	3.3	4.9	4.2	3.8	3.5	3.2

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

Security Group 8
PPC Prepayment Assumption Rates

Distribution Date	Class IG* 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class IG* 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class IG* 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	94	90	87	84	105	95	92	88	85	105	95	92	88	85
May 2022	107	86	80	74	68	113	91	84	77	71	113	91	84	78	71
May 2023	111	78	69	61	53	121	86	76	67	58	117	83	73	64	56
May 2024	114	70	59	49	40	112	69	58	48	40	113	70	59	49	40
May 2025	118	62	49	39	30	72	38	30	23	18	25	13	10	8	6
May 2026	101	45	34	25	18	18	8	6	4	3	16	7	6	4	3
May 2027	102	38	27	18	12	16	6	4	3	2	14	5	4	3	2
May 2028	75	23	15	9	6	11	4	2	2	1	1	0	0	0	0
May 2029	65	16	10	6	3	1	0	0	0	0	0	0	0	0	0
May 2030	19	4	2	1	1	0	0	0	0	0	0	0	0	0	0
May 2031	10	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2032	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2034	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2035	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.1	5.8	4.9	4.2	3.7	5.4	4.5	4.1	3.7	3.3	4.9	4.2	3.8	3.5	3.2

PPC Prepayment Assumption Rates

Distribution Date	Class IG* 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class IG* 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class IG* 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	94	90	87	84	105	95	92	88	85	105	95	92	88	85
May 2022	107	86	80	74	68	113	91	84	77	71	113	91	84	78	71
May 2023	111	78	69	61	53	121	86	76	67	58	117	83	73	64	56
May 2024	114	70	59	49	40	112	69	58	48	40	113	70	59	49	40
May 2025	118	62	49	39	30	72	38	30	23	18	25	13	10	8	6
May 2026	101	45	34	25	18	18	8	6	4	3	16	7	6	4	3
May 2027	102	38	27	18	12	16	6	4	3	2	14	5	4	3	2
May 2028	75	23	15	9	6	11	4	2	2	1	1	0	0	0	0
May 2029	65	16	10	6	3	1	0	0	0	0	0	0	0	0	0
May 2030	19	4	2	1	1	0	0	0	0	0	0	0	0	0	0
May 2031	10	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2032	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2034	8	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2035	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	9.1	5.8	4.9	4.2	3.7	5.4	4.5	4.1	3.7	3.3	4.9	4.2	3.8	3.5	3.2

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

Security Group 9
PPC Prepayment Assumption Rates

Distribution Date	Class FH 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class FH 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class FH 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	101	94	91	87	84	101	95	92	89	85	101	95	92	89	85
May 2022	102	86	80	74	68	102	91	84	78	72	102	91	84	78	72
May 2023	103	78	69	61	54	103	86	76	67	59	103	87	77	68	60
May 2024	103	70	59	49	41	103	80	67	56	47	103	82	69	58	48
May 2025	104	62	49	39	30	103	71	57	45	35	103	75	60	47	37
May 2026	103	53	40	29	21	79	48	36	27	20	39	25	18	14	10
May 2027	103	45	31	22	15	26	14	10	7	5	2	1	1	1	0
May 2028	104	38	25	16	10	2	1	1	0	0	0	0	0	0	0
May 2029	104	32	19	11	6	0	0	0	0	0	0	0	0	0	0
May 2030	95	24	13	7	4	0	0	0	0	0	0	0	0	0	0
May 2031	76	15	8	4	2	0	0	0	0	0	0	0	0	0	0
May 2032	70	11	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2033	41	5	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2034	16	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2035 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.3	6.7	5.4	4.5	3.9	6.6	5.4	4.8	4.2	3.7	5.8	5.0	4.5	4.0	3.6

PPC Prepayment Assumption Rates

Distribution Date	Class FH 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class FH 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class FH 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	94	91	87	84	104	95	92	89	85	104	95	92	89	85
May 2022	106	86	80	74	68	110	91	84	78	72	110	91	84	78	72
May 2023	109	78	69	61	54	115	86	76	67	59	115	87	77	68	60
May 2024	112	70	59	49	41	120	80	67	56	47	120	82	69	58	48
May 2025	116	62	49	39	30	123	71	57	45	35	123	75	60	47	37
May 2026	116	53	40	29	21	97	48	36	27	20	47	25	18	14	10
May 2027	117	45	31	22	15	32	14	10	7	5	3	1	1	1	0
May 2028	120	38	25	16	10	2	1	1	0	0	0	0	0	0	0
May 2029	122	32	19	11	6	0	0	0	0	0	0	0	0	0	0
May 2030	113	24	13	7	4	0	0	0	0	0	0	0	0	0	0
May 2031	91	15	8	4	2	0	0	0	0	0	0	0	0	0	0
May 2032	85	11	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2033	51	5	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2034	19	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2035 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.3	6.7	5.4	4.5	3.9	6.7	5.4	4.8	4.2	3.7	5.8	5.0	4.5	4.0	3.6

Security Group 9
PPC Prepayment Assumption Rates

Distribution Date	Class FH 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class FH 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class FH 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	94	91	87	84	105	95	92	89	85	105	95	92	89	85
May 2022	106	86	80	74	68	112	91	84	78	72	112	91	84	78	72
May 2023	109	78	69	61	54	120	86	76	67	59	121	87	77	68	60
May 2024	112	70	59	49	41	128	80	67	56	47	129	82	69	58	48
May 2025	116	62	49	39	30	133	71	57	45	35	134	75	60	47	37
May 2026	116	53	40	29	21	105	48	36	27	20	51	25	18	14	10
May 2027	117	45	31	22	15	35	14	10	7	5	3	1	1	1	0
May 2028	120	38	25	16	10	2	1	1	0	0	0	0	0	0	0
May 2029	122	32	19	11	6	0	0	0	0	0	0	0	0	0	0
May 2030	113	24	13	7	4	0	0	0	0	0	0	0	0	0	0
May 2031	91	15	8	4	2	0	0	0	0	0	0	0	0	0	0
May 2032	85	11	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2033	51	5	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2034	19	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2035 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.3	6.7	5.4	4.5	3.9	6.7	5.4	4.8	4.2	3.7	5.8	5.0	4.5	4.0	3.6

PPC Prepayment Assumption Rates

Distribution Date	Class HI* 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class HI* 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class HI* 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	94	91	87	84	105	95	92	89	85	105	95	92	89	85
May 2022	106	86	80	74	68	112	91	84	78	72	112	91	84	78	72
May 2023	109	78	69	61	54	120	86	76	67	59	122	87	77	68	60
May 2024	113	70	59	49	41	128	80	67	56	47	132	82	69	58	48
May 2025	116	62	49	39	30	133	71	57	45	35	139	75	60	47	37
May 2026	116	53	40	29	21	105	48	36	27	20	53	25	18	14	10
May 2027	118	45	31	22	15	35	14	10	7	5	3	1	1	1	0
May 2028	121	38	25	16	10	3	1	1	0	0	0	0	0	0	0
May 2029	123	32	19	11	6	0	0	0	0	0	0	0	0	0	0
May 2030	113	24	13	7	4	0	0	0	0	0	0	0	0	0	0
May 2031	91	15	8	4	2	0	0	0	0	0	0	0	0	0	0
May 2032	85	11	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2033	51	5	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2034	19	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2035 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.3	6.7	5.4	4.5	3.9	6.7	5.4	4.8	4.2	3.7	5.8	5.0	4.5	4.0	3.6

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

Security Group 9
PPC Prepayment Assumption Rates

Distribution Date	Class HI* 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class HI* 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class HI* 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	94	91	87	84	105	95	92	89	85	105	95	92	89	85
May 2022	106	86	80	74	68	112	91	84	78	72	112	91	84	78	72
May 2023	109	78	69	61	54	120	86	76	67	59	122	87	77	68	60
May 2024	113	70	59	49	41	128	80	67	56	47	132	82	69	58	48
May 2025	116	62	49	39	30	133	71	57	45	35	139	75	60	47	37
May 2026	116	53	40	29	21	105	48	36	27	20	53	25	18	14	10
May 2027	118	45	31	22	15	35	14	10	7	5	3	1	1	1	0
May 2028	121	38	25	16	10	3	1	1	0	0	0	0	0	0	0
May 2029	123	32	19	11	6	0	0	0	0	0	0	0	0	0	0
May 2030	113	24	13	7	4	0	0	0	0	0	0	0	0	0	0
May 2031	91	15	8	4	2	0	0	0	0	0	0	0	0	0	0
May 2032	85	11	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2033	51	5	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2034	19	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2035 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.3	6.7	5.4	4.5	3.9	6.7	5.4	4.8	4.2	3.7	5.8	5.0	4.5	4.0	3.6

PPC Prepayment Assumption Rates

Distribution Date	Class HI* 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class HI* 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class HI* 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	94	91	87	84	105	95	92	89	85	105	95	92	89	85
May 2022	106	86	80	74	68	112	91	84	78	72	112	91	84	78	72
May 2023	109	78	69	61	54	120	86	76	67	59	122	87	77	68	60
May 2024	113	70	59	49	41	128	80	67	56	47	132	82	69	58	48
May 2025	116	62	49	39	30	133	71	57	45	35	139	75	60	47	37
May 2026	116	53	40	29	21	105	48	36	27	20	53	25	18	14	10
May 2027	118	45	31	22	15	35	14	10	7	5	3	1	1	1	0
May 2028	121	38	25	16	10	3	1	1	0	0	0	0	0	0	0
May 2029	123	32	19	11	6	0	0	0	0	0	0	0	0	0	0
May 2030	113	24	13	7	4	0	0	0	0	0	0	0	0	0	0
May 2031	91	15	8	4	2	0	0	0	0	0	0	0	0	0	0
May 2032	85	11	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2033	51	5	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2034	19	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2035 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.3	6.7	5.4	4.5	3.9	6.7	5.4	4.8	4.2	3.7	5.8	5.0	4.5	4.0	3.6

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

Security Groups 8 and 9
PPC Prepayment Assumption Rates

Distribution Date	Class IH* 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class IH* 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class IH* 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	94	90	87	84	105	95	92	88	85	105	95	92	88	85
May 2022	107	86	80	74	68	112	91	84	77	71	113	91	84	78	72
May 2023	110	78	69	61	53	121	86	76	67	58	119	85	75	66	58
May 2024	113	70	59	49	41	119	74	62	52	43	122	76	64	53	44
May 2025	117	62	49	39	30	101	54	43	34	26	79	42	34	27	21
May 2026	108	49	37	27	20	59	27	20	15	11	34	16	12	9	6
May 2027	110	41	29	20	13	25	10	7	5	3	9	3	2	2	1
May 2028	97	30	20	12	8	7	2	2	1	1	1	0	0	0	0
May 2029	92	23	14	8	5	1	0	0	0	0	0	0	0	0	0
May 2030	64	13	7	4	2	0	0	0	0	0	0	0	0	0	0
May 2031	48	8	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2032	44	6	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2033	28	3	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2034	13	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2035	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.7	6.2	5.2	4.4	3.8	6.1	5.0	4.4	3.9	3.5	5.4	4.6	4.1	3.7	3.4

PPC Prepayment Assumption Rates

Distribution Date	Class IH* 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class IH* 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class IH* 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	94	90	87	84	105	95	92	88	85	105	95	92	88	85
May 2022	107	86	80	74	68	112	91	84	77	71	113	91	84	78	72
May 2023	110	78	69	61	53	121	86	76	67	58	119	85	75	66	58
May 2024	113	70	59	49	41	119	74	62	52	43	122	76	64	53	44
May 2025	117	62	49	39	30	101	54	43	34	26	79	42	34	27	21
May 2026	108	49	37	27	20	59	27	20	15	11	34	16	12	9	6
May 2027	110	41	29	20	13	25	10	7	5	3	9	3	2	2	1
May 2028	97	30	20	12	8	7	2	2	1	1	1	0	0	0	0
May 2029	92	23	14	8	5	1	0	0	0	0	0	0	0	0	0
May 2030	64	13	7	4	2	0	0	0	0	0	0	0	0	0	0
May 2031	48	8	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2032	44	6	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2033	28	3	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2034	13	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2035	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.7	6.2	5.2	4.4	3.8	6.1	5.0	4.4	3.9	3.5	5.4	4.6	4.1	3.7	3.4

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

	Security Groups 8 and 9 PPC Prepayment Assumption Rates														
	Class IH* 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class IH* 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class IH* 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	104	94	90	87	84	105	95	92	88	85	105	95	92	88	85
May 2022	107	86	80	74	68	112	91	84	77	71	113	91	84	78	72
May 2023	110	78	69	61	53	121	86	76	67	58	119	85	75	66	58
May 2024	113	70	59	49	41	119	74	62	52	43	122	76	64	53	44
May 2025	117	62	49	39	30	101	54	43	34	26	79	42	34	27	21
May 2026	108	49	37	27	20	59	27	20	15	11	34	16	12	9	6
May 2027	110	41	29	20	13	25	10	7	5	3	9	3	2	2	1
May 2028	97	30	20	12	8	7	2	2	1	1	1	0	0	0	0
May 2029	92	23	14	8	5	1	0	0	0	0	0	0	0	0	0
May 2030	64	13	7	4	2	0	0	0	0	0	0	0	0	0	0
May 2031	48	8	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2032	44	6	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2033	28	3	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2034	13	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2035	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	10.7	6.2	5.2	4.4	3.8	6.1	5.0	4.4	3.9	3.5	5.4	4.6	4.1	3.7	3.4

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

	Security Group 10 PPC Prepayment Assumption Rates														
	Class FL 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class FL 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class FL 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	101	100	99	98	97	101	100	99	98	97	101	100	99	98	97
May 2022	103	96	93	89	86	103	99	95	92	89	103	99	96	92	89
May 2023	104	90	85	79	74	104	97	91	85	80	104	97	91	86	80
May 2024	106	83	75	68	61	106	94	85	76	69	106	96	86	78	70
May 2025	108	76	66	57	49	108	89	78	67	57	108	92	80	69	59
May 2026	109	69	57	47	38	108	83	69	57	46	108	87	72	59	48
May 2027	111	61	48	37	29	109	77	60	47	36	110	82	64	50	38
May 2028	111	53	40	29	21	111	70	52	38	28	77	51	38	28	20
May 2029	113	46	32	22	15	54	30	21	14	9	1	0	0	0	0
May 2030	115	40	26	17	10	55	26	17	11	7	0	0	0	0	0
May 2031	115	33	20	12	7	0	0	0	0	0	0	0	0	0	0
May 2032	117	28	16	8	4	0	0	0	0	0	0	0	0	0	0
May 2033	118	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	120	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	122	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	123	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	107	8	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	108	6	2	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	83	3	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	62	2	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.3	9.1	7.4	6.3	5.5	9.4	8.1	7.2	6.4	5.7	8.4	7.6	6.9	6.2	5.6

Security Group 10
PPC Prepayment Assumption Rates

Distribution Date	Class FL 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class FL 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class FL 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	106	96	93	90	86	109	99	96	92	89	109	99	96	92	89
May 2023	109	90	85	79	74	115	97	91	85	80	115	98	92	86	80
May 2024	111	84	76	68	61	122	94	85	76	69	122	96	87	78	70
May 2025	114	76	66	57	49	129	90	78	67	57	129	93	80	69	59
May 2026	117	69	57	47	38	135	84	69	57	46	134	87	72	59	48
May 2027	120	61	48	37	29	141	77	60	47	36	142	82	64	50	38
May 2028	122	54	40	29	21	149	71	52	38	28	102	51	38	28	20
May 2029	126	46	32	22	15	75	30	21	14	9	1	0	0	0	0
May 2030	129	40	26	17	10	78	27	17	11	7	1	0	0	0	0
May 2031	130	33	20	12	7	1	0	0	0	0	1	0	0	0	0
May 2032	134	28	16	8	4	1	0	0	0	0	0	0	0	0	0
May 2033	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	144	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	148	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	129	8	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	132	6	2	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	103	3	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	78	2	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.4	9.1	7.4	6.3	5.5	9.5	8.1	7.2	6.4	5.7	8.4	7.6	6.9	6.2	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class FL 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class FL 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class FL 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	106	96	93	90	86	109	99	96	92	89	109	99	96	92	89
May 2023	109	90	85	79	74	117	97	91	85	80	118	98	92	86	80
May 2024	111	84	76	68	61	125	94	85	76	69	128	96	87	78	70
May 2025	114	76	66	57	49	134	90	78	67	57	139	93	80	69	59
May 2026	117	69	57	47	38	142	84	69	57	46	148	87	72	59	48
May 2027	120	61	48	37	29	150	77	60	47	36	160	82	64	50	38
May 2028	122	54	40	29	21	161	71	52	38	28	117	51	38	28	20
May 2029	126	46	32	22	15	81	30	21	14	9	1	0	0	0	0
May 2030	129	40	26	17	10	86	27	17	11	7	1	0	0	0	0
May 2031	130	33	20	12	7	1	0	0	0	0	1	0	0	0	0
May 2032	134	28	16	8	4	1	0	0	0	0	0	0	0	0	0
May 2033	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	144	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	148	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	129	8	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	132	6	2	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	103	3	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	78	2	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.4	9.1	7.4	6.3	5.5	9.5	8.1	7.2	6.4	5.7	8.4	7.6	6.9	6.2	5.6

Security Group 10
PPC Prepayment Assumption Rates

Distribution Date	Class LI* 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class LI* 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class LI* 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	104	100	99	98	97	104	100	99	98	97
May 2022	106	96	93	90	86	109	99	96	92	89	109	99	96	92	89
May 2023	109	90	85	79	74	117	97	91	85	80	118	98	92	86	80
May 2024	112	84	76	68	61	125	94	85	77	69	128	96	87	78	70
May 2025	114	76	66	57	49	134	90	78	67	57	139	93	80	69	59
May 2026	117	69	57	47	38	142	84	69	57	46	148	87	72	59	48
May 2027	120	61	48	38	29	150	77	60	47	36	160	82	64	50	39
May 2028	122	54	40	29	21	161	71	52	38	28	118	52	38	28	20
May 2029	126	47	32	22	15	81	30	21	14	9	1	0	0	0	0
May 2030	129	40	26	17	10	87	27	17	11	7	1	0	0	0	0
May 2031	130	33	20	12	7	1	0	0	0	0	1	0	0	0	0
May 2032	134	28	16	8	4	1	0	0	0	0	0	0	0	0	0
May 2033	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	144	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	148	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	129	8	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	132	6	2	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	103	3	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	78	2	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.4	9.1	7.4	6.3	5.5	9.5	8.1	7.2	6.4	5.7	8.4	7.6	6.9	6.2	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class LI* 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class LI* 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class LI* 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	104	100	99	98	97	104	100	99	98	97
May 2022	106	96	93	90	86	109	99	96	92	89	109	99	96	92	89
May 2023	109	90	85	79	74	117	97	91	85	80	118	98	92	86	80
May 2024	112	84	76	68	61	125	94	85	77	69	128	96	87	78	70
May 2025	114	76	66	57	49	134	90	78	67	57	139	93	80	69	59
May 2026	117	69	57	47	38	142	84	69	57	46	148	87	72	59	48
May 2027	120	61	48	38	29	150	77	60	47	36	160	82	64	50	39
May 2028	122	54	40	29	21	161	71	52	38	28	118	52	38	28	20
May 2029	126	47	32	22	15	81	30	21	14	9	1	0	0	0	0
May 2030	129	40	26	17	10	87	27	17	11	7	1	0	0	0	0
May 2031	130	33	20	12	7	1	0	0	0	0	1	0	0	0	0
May 2032	134	28	16	8	4	1	0	0	0	0	0	0	0	0	0
May 2033	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	144	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	148	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	129	8	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	132	6	2	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	103	3	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	78	2	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.4	9.1	7.4	6.3	5.5	9.5	8.1	7.2	6.4	5.7	8.4	7.6	6.9	6.2	5.6

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

Security Group 10
PPC Prepayment Assumption Rates

Distribution Date	Class LI* 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class LI* 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class LI* 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	104	100	99	98	97	104	100	99	98	97
May 2022	106	96	93	90	86	109	99	96	92	89	109	99	96	92	89
May 2023	109	90	85	79	74	117	97	91	85	80	118	98	92	86	80
May 2024	112	84	76	68	61	125	94	85	77	69	128	96	87	78	70
May 2025	114	76	66	57	49	134	90	78	67	57	139	93	80	69	59
May 2026	117	69	57	47	38	142	84	69	57	46	148	87	72	59	48
May 2027	120	61	48	38	29	150	77	60	47	36	160	82	64	50	39
May 2028	122	54	40	29	21	161	71	52	38	28	118	52	38	28	20
May 2029	126	47	32	22	15	81	30	21	14	9	1	0	0	0	0
May 2030	129	40	26	17	10	87	27	17	11	7	1	0	0	0	0
May 2031	130	33	20	12	7	1	0	0	0	0	1	0	0	0	0
May 2032	134	28	16	8	4	1	0	0	0	0	0	0	0	0	0
May 2033	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	144	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	148	12	4	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	129	8	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	132	6	2	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	103	3	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	78	2	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.4	9.1	7.4	6.3	5.5	9.5	8.1	7.2	6.4	5.7	8.4	7.6	6.9	6.2	5.6

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

Security Group 11
PPC Prepayment Assumption Rates

Distribution Date	Class IL* 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class IL* 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class IL* 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	106	96	93	90	87	108	98	95	92	89	108	98	95	92	89
May 2023	109	91	86	80	75	115	96	90	85	80	115	96	91	85	80
May 2024	112	85	77	69	63	123	93	85	77	69	125	94	86	77	70
May 2025	115	78	67	58	50	132	89	78	67	58	135	91	79	69	59
May 2026	118	70	58	48	39	142	84	70	58	47	147	87	72	60	49
May 2027	121	63	50	39	30	152	79	62	49	38	159	82	65	51	39
May 2028	125	55	41	30	22	163	73	54	40	29	172	76	57	42	30
May 2029	128	48	34	23	16	174	66	46	32	21	2	1	0	0	0
May 2030	132	42	27	17	11	1	0	0	0	0	1	0	0	0	0
May 2031	135	35	21	13	7	1	0	0	0	0	0	0	0	0	0
May 2032	139	29	17	9	5	0	0	0	0	0	0	0	0	0	0
May 2033	143	24	13	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	146	20	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	150	16	7	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	154	13	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	158	10	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	162	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.7	9.3	7.6	6.4	5.6	9.5	8.3	7.3	6.5	5.8	8.8	7.9	7.1	6.3	5.7

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

Security Group 11
PPC Prepayment Assumption Rates

Distribution Date	Class IL* 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class IL* 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class IL* 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	106	96	93	90	87	108	98	95	92	89	108	98	95	92	89
May 2023	109	91	86	80	75	115	96	90	85	80	115	96	91	85	80
May 2024	112	85	77	69	63	123	93	85	77	69	125	94	86	77	70
May 2025	115	78	67	58	50	132	89	78	67	58	135	91	79	69	59
May 2026	118	70	58	48	39	142	84	70	58	47	147	87	72	60	49
May 2027	121	63	50	39	30	152	79	62	49	38	159	82	65	51	39
May 2028	125	55	41	30	22	163	73	54	40	29	172	76	57	42	30
May 2029	128	48	34	23	16	174	66	46	32	21	2	1	0	0	0
May 2030	132	42	27	17	11	1	0	0	0	0	1	0	0	0	0
May 2031	135	35	21	13	7	1	0	0	0	0	0	0	0	0	0
May 2032	139	29	17	9	5	0	0	0	0	0	0	0	0	0	0
May 2033	143	24	13	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	146	20	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	150	16	7	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	154	13	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	158	10	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	162	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.7	9.3	7.6	6.4	5.6	9.5	8.3	7.3	6.5	5.8	8.8	7.9	7.1	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class IL* 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class IL* 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class IL* 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	106	96	93	90	87	108	98	95	92	89	108	98	95	92	89
May 2023	109	91	86	80	75	115	96	90	85	80	115	96	91	85	80
May 2024	112	85	77	69	63	123	93	85	77	69	125	94	86	77	70
May 2025	115	78	67	58	50	132	89	78	67	58	135	91	79	69	59
May 2026	118	70	58	48	39	142	84	70	58	47	147	87	72	60	49
May 2027	121	63	50	39	30	152	79	62	49	38	159	82	65	51	39
May 2028	125	55	41	30	22	163	73	54	40	29	172	76	57	42	30
May 2029	128	48	34	23	16	174	66	46	32	21	2	1	0	0	0
May 2030	132	42	27	17	11	1	0	0	0	0	1	0	0	0	0
May 2031	135	35	21	13	7	1	0	0	0	0	0	0	0	0	0
May 2032	139	29	17	9	5	0	0	0	0	0	0	0	0	0	0
May 2033	143	24	13	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	146	20	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	150	16	7	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	154	13	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	158	10	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	162	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.7	9.3	7.6	6.4	5.6	9.5	8.3	7.3	6.5	5.8	8.8	7.9	7.1	6.3	5.7

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

Security Group 11
PPC Prepayment Assumption Rates

Distribution Date	Class LF 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class LF 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class LF 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
May 2022	103	96	93	90	87	103	98	95	92	89	103	98	95	92	89
May 2023	105	91	85	80	75	105	96	90	85	80	105	96	90	85	80
May 2024	106	84	77	69	63	106	93	85	77	69	106	94	86	77	70
May 2025	108	77	67	58	50	108	89	78	67	58	108	91	79	69	59
May 2026	110	70	58	48	39	110	84	70	58	47	110	87	72	60	49
May 2027	111	63	49	39	30	111	79	62	49	38	111	82	65	51	39
May 2028	113	55	41	30	22	113	72	54	40	29	113	76	57	42	30
May 2029	115	48	34	23	16	115	65	46	32	21	1	1	0	0	0
May 2030	117	41	27	17	11	1	0	0	0	0	1	0	0	0	0
May 2031	118	35	21	13	7	1	0	0	0	0	0	0	0	0	0
May 2032	120	29	17	9	5	0	0	0	0	0	0	0	0	0	0
May 2033	122	24	13	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	124	20	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	126	16	7	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	127	13	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	129	10	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	131	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.7	9.3	7.6	6.4	5.6	9.5	8.3	7.3	6.5	5.8	8.8	7.9	7.1	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class LF 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class LF 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class LF 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
May 2023	108	91	86	80	75	114	96	90	85	80	114	96	91	85	80
May 2024	111	85	77	69	63	120	93	85	77	69	120	94	86	77	70
May 2025	115	77	67	58	50	127	89	78	67	58	127	91	79	69	59
May 2026	118	70	58	48	39	135	84	70	58	47	135	87	72	60	49
May 2027	121	63	50	39	30	143	79	62	49	38	143	82	65	51	39
May 2028	125	55	41	30	22	151	72	54	40	29	151	76	57	42	30
May 2029	128	48	34	23	16	159	66	46	32	21	1	1	0	0	0
May 2030	132	41	27	17	11	1	0	0	0	0	1	0	0	0	0
May 2031	135	35	21	13	7	1	0	0	0	0	0	0	0	0	0
May 2032	139	29	17	9	5	0	0	0	0	0	0	0	0	0	0
May 2033	143	24	13	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	146	20	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	150	16	7	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	154	13	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	158	10	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	162	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.7	9.3	7.6	6.4	5.6	9.5	8.3	7.3	6.5	5.8	8.8	7.9	7.1	6.3	5.7

Security Group 11
PPC Prepayment Assumption Rates

Distribution Date	Class LF 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class LF 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class LF 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
May 2023	108	91	86	80	75	115	96	90	85	80	115	96	91	85	80
May 2024	111	85	77	69	63	123	93	85	77	69	125	94	86	77	70
May 2025	115	77	67	58	50	132	89	78	67	58	135	91	79	69	59
May 2026	118	70	58	48	39	142	84	70	58	47	146	87	72	60	49
May 2027	121	63	50	39	30	152	79	62	49	38	159	82	65	51	39
May 2028	125	55	41	30	22	163	72	54	40	29	171	76	57	42	30
May 2029	128	48	34	23	16	174	66	46	32	21	2	1	0	0	0
May 2030	132	41	27	17	11	1	0	0	0	0	1	0	0	0	0
May 2031	135	35	21	13	7	1	0	0	0	0	0	0	0	0	0
May 2032	139	29	17	9	5	0	0	0	0	0	0	0	0	0	0
May 2033	143	24	13	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	146	20	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	150	16	7	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	154	13	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	158	10	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	162	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.7	9.3	7.6	6.4	5.6	9.5	8.3	7.3	6.5	5.8	8.8	7.9	7.1	6.3	5.7

Security Group 12
PPC Prepayment Assumption Rates

Distribution Date	Class FM 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class FM 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class FM 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	101	100	99	98	97	101	100	99	98	97	101	100	99	98	97
May 2022	103	96	93	90	87	103	98	95	92	89	103	98	95	92	89
May 2023	104	91	85	80	75	104	96	90	85	80	104	96	90	85	80
May 2024	106	84	77	69	63	106	93	85	77	69	106	94	85	77	70
May 2025	108	77	67	58	50	108	89	78	67	58	108	91	79	69	59
May 2026	109	70	58	48	39	109	84	70	58	48	109	87	72	60	49
May 2027	111	63	49	39	30	111	79	62	49	38	111	81	64	50	39
May 2028	112	55	41	30	22	112	72	54	40	29	112	76	57	42	30
May 2029	114	48	34	23	16	114	65	46	32	22	1	1	1	0	0
May 2030	116	41	27	17	11	0	0	0	0	0	0	0	0	0	0
May 2031	117	35	21	13	7	0	0	0	0	0	0	0	0	0	0
May 2032	119	29	17	9	5	0	0	0	0	0	0	0	0	0	0
May 2033	121	24	13	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	122	20	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	123	16	7	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	125	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	127	10	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	128	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.6	9.3	7.6	6.4	5.6	9.4	8.2	7.2	6.5	5.8	8.7	7.9	7.0	6.3	5.7

Security Group 12
PPC Prepayment Assumption Rates

Distribution Date	Class FM 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class FM 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class FM 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
May 2022	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
May 2023	108	91	86	80	75	113	96	91	85	80	113	96	91	85	80
May 2024	111	84	77	69	63	120	93	85	77	69	120	94	86	77	70
May 2025	114	77	67	58	50	127	89	78	67	58	127	91	79	69	59
May 2026	117	70	58	48	39	134	84	70	58	48	134	87	72	60	49
May 2027	121	63	49	39	30	142	79	62	49	38	142	82	65	50	39
May 2028	124	55	41	30	22	150	73	54	40	29	150	76	57	42	30
May 2029	127	48	34	23	16	158	66	46	32	22	2	1	1	0	0
May 2030	131	41	27	17	11	1	0	0	0	0	1	0	0	0	0
May 2031	134	35	21	13	7	1	0	0	0	0	1	0	0	0	0
May 2032	138	29	17	9	5	0	0	0	0	0	0	0	0	0	0
May 2033	142	24	13	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	146	20	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	149	16	7	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	153	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	157	10	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	159	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.6	9.3	7.6	6.4	5.6	9.4	8.2	7.2	6.5	5.8	8.7	7.9	7.0	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class FM 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class FM 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class FM 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
May 2022	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
May 2023	108	91	86	80	75	115	96	91	85	80	115	96	91	85	80
May 2024	111	84	77	69	63	123	93	85	77	69	124	94	86	77	70
May 2025	114	77	67	58	50	132	89	78	67	58	134	91	79	69	59
May 2026	117	70	58	48	39	141	84	70	58	48	145	87	72	60	49
May 2027	121	63	49	39	30	152	79	62	49	38	157	82	65	50	39
May 2028	124	55	41	30	22	163	73	54	40	29	170	76	57	42	30
May 2029	127	48	34	23	16	173	66	46	32	22	2	1	1	0	0
May 2030	131	41	27	17	11	1	0	0	0	0	1	0	0	0	0
May 2031	134	35	21	13	7	1	0	0	0	0	1	0	0	0	0
May 2032	138	29	17	9	5	0	0	0	0	0	0	0	0	0	0
May 2033	142	24	13	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	146	20	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	149	16	7	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	153	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	157	10	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	159	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.6	9.3	7.6	6.4	5.6	9.4	8.2	7.2	6.5	5.8	8.7	7.9	7.0	6.3	5.7

Security Group 12
PPC Prepayment Assumption Rates

Distribution Date	Class MI* 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class MI* 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class MI* 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	105	96	93	90	88	107	98	95	92	89	107	98	95	92	89
May 2023	108	91	86	80	75	115	96	91	85	80	115	96	91	85	80
May 2024	111	85	77	69	63	123	93	85	77	69	124	94	86	77	70
May 2025	114	77	67	59	50	132	89	78	68	58	134	91	79	69	59
May 2026	117	70	58	48	40	142	84	70	58	48	145	87	72	60	49
May 2027	121	63	50	39	30	152	79	62	49	38	157	82	65	51	39
May 2028	124	55	41	30	22	163	73	54	40	29	170	76	57	42	30
May 2029	127	48	34	23	16	173	66	46	32	22	2	1	1	0	0
May 2030	131	41	27	17	11	1	0	0	0	0	1	0	0	0	0
May 2031	135	35	21	13	7	1	0	0	0	0	1	0	0	0	0
May 2032	138	29	17	9	5	0	0	0	0	0	0	0	0	0	0
May 2033	142	24	13	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	146	20	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	149	16	7	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	153	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	157	10	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	160	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.6	9.3	7.6	6.4	5.6	9.4	8.2	7.2	6.5	5.8	8.7	7.9	7.0	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class MI* 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class MI* 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class MI* 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	105	96	93	90	88	107	98	95	92	89	107	98	95	92	89
May 2023	108	91	86	80	75	115	96	91	85	80	115	96	91	85	80
May 2024	111	85	77	69	63	123	93	85	77	69	124	94	86	77	70
May 2025	114	77	67	59	50	132	89	78	68	58	134	91	79	69	59
May 2026	117	70	58	48	40	142	84	70	58	48	145	87	72	60	49
May 2027	121	63	50	39	30	152	79	62	49	38	157	82	65	51	39
May 2028	124	55	41	30	22	163	73	54	40	29	170	76	57	42	30
May 2029	127	48	34	23	16	173	66	46	32	22	2	1	1	0	0
May 2030	131	41	27	17	11	1	0	0	0	0	1	0	0	0	0
May 2031	135	35	21	13	7	1	0	0	0	0	1	0	0	0	0
May 2032	138	29	17	9	5	0	0	0	0	0	0	0	0	0	0
May 2033	142	24	13	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	146	20	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	149	16	7	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	153	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	157	10	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	160	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.6	9.3	7.6	6.4	5.6	9.4	8.2	7.2	6.5	5.8	8.7	7.9	7.0	6.3	5.7

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

	Security Group 12 PPC Prepayment Assumption Rates														
	Class MI* 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class MI* 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class MI* 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	105	96	93	90	88	107	98	95	92	89	107	98	95	92	89
May 2023	108	91	86	80	75	115	96	91	85	80	115	96	91	85	80
May 2024	111	85	77	69	63	123	93	85	77	69	124	94	86	77	70
May 2025	114	77	67	59	50	132	89	78	68	58	134	91	79	69	59
May 2026	117	70	58	48	40	142	84	70	58	48	145	87	72	60	49
May 2027	121	63	50	39	30	152	79	62	49	38	157	82	65	51	39
May 2028	124	55	41	30	22	163	73	54	40	29	170	76	57	42	30
May 2029	127	48	34	23	16	173	66	46	32	22	2	1	1	0	0
May 2030	131	41	27	17	11	1	0	0	0	0	1	0	0	0	0
May 2031	135	35	21	13	7	1	0	0	0	0	1	0	0	0	0
May 2032	138	29	17	9	5	0	0	0	0	0	0	0	0	0	0
May 2033	142	24	13	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	146	20	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	149	16	7	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	153	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	157	10	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	160	7	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.6	9.3	7.6	6.4	5.6	9.4	8.2	7.2	6.5	5.8	8.7	7.9	7.0	6.3	5.7

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

	Security Groups 10, 11 and 12 PPC Prepayment Assumption Rates														
	Class IO* 0.30000% One-Month LIBOR 0.80000% One-Year LIBOR					Class IO* 0.30000% One-Month LIBOR 5.13200% One-Year LIBOR					Class IO* 0.30000% One-Month LIBOR 9.46400% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	106	96	93	90	87	109	99	95	92	89	109	99	95	92	89
May 2023	109	91	85	80	74	116	97	91	85	80	117	97	91	86	80
May 2024	112	84	76	69	62	125	94	85	77	69	127	95	86	78	70
May 2025	115	77	67	58	49	133	90	78	67	58	138	92	80	69	59
May 2026	118	69	57	47	39	142	84	70	57	47	147	87	72	59	49
May 2027	121	62	49	38	29	151	78	61	48	37	160	82	64	50	39
May 2028	123	54	40	30	21	162	71	53	39	28	136	60	45	33	24
May 2029	126	47	33	23	15	114	42	30	20	14	1	0	0	0	0
May 2030	130	40	26	17	10	57	17	11	7	4	1	0	0	0	0
May 2031	132	34	21	12	7	1	0	0	0	0	1	0	0	0	0
May 2032	136	28	16	9	4	1	0	0	0	0	0	0	0	0	0
May 2033	139	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	143	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	146	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	150	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	139	8	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	143	6	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	67	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	51	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.2	9.2	7.5	6.3	5.5	9.5	8.2	7.2	6.4	5.7	8.5	7.7	6.9	6.2	5.6

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

Security Groups 10, 11 and 12
PPC Prepayment Assumption Rates

Distribution Date	Class IO* 4.44550% One-Month LIBOR 0.80000% One-Year LIBOR					Class IO* 4.44550% One-Month LIBOR 5.13200% One-Year LIBOR					Class IO* 4.44550% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	106	96	93	90	87	109	99	95	92	89	109	99	95	92	89
May 2023	109	91	85	80	74	116	97	91	85	80	117	97	91	86	80
May 2024	112	84	76	69	62	125	94	85	77	69	127	95	86	78	70
May 2025	115	77	67	58	49	133	90	78	67	58	138	92	80	69	59
May 2026	118	69	57	47	39	142	84	70	57	47	147	87	72	59	49
May 2027	121	62	49	38	29	151	78	61	48	37	160	82	64	50	39
May 2028	123	54	40	30	21	162	71	53	39	28	136	60	45	33	24
May 2029	126	47	33	23	15	114	42	30	20	14	1	0	0	0	0
May 2030	130	40	26	17	10	57	17	11	7	4	1	0	0	0	0
May 2031	132	34	21	12	7	1	0	0	0	0	1	0	0	0	0
May 2032	136	28	16	9	4	1	0	0	0	0	0	0	0	0	0
May 2033	139	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	143	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	146	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	150	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	139	8	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	143	6	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	67	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	51	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.2	9.2	7.5	6.3	5.5	9.5	8.2	7.2	6.4	5.7	8.5	7.7	6.9	6.2	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class IO* 8.59100% One-Month LIBOR 0.80000% One-Year LIBOR					Class IO* 8.59100% One-Month LIBOR 5.13200% One-Year LIBOR					Class IO* 8.59100% One-Month LIBOR 9.46400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
May 2022	106	96	93	90	87	109	99	95	92	89	109	99	95	92	89
May 2023	109	91	85	80	74	116	97	91	85	80	117	97	91	86	80
May 2024	112	84	76	69	62	125	94	85	77	69	127	95	86	78	70
May 2025	115	77	67	58	49	133	90	78	67	58	138	92	80	69	59
May 2026	118	69	57	47	39	142	84	70	57	47	147	87	72	59	49
May 2027	121	62	49	38	29	151	78	61	48	37	160	82	64	50	39
May 2028	123	54	40	30	21	162	71	53	39	28	136	60	45	33	24
May 2029	126	47	33	23	15	114	42	30	20	14	1	0	0	0	0
May 2030	130	40	26	17	10	57	17	11	7	4	1	0	0	0	0
May 2031	132	34	21	12	7	1	0	0	0	0	1	0	0	0	0
May 2032	136	28	16	9	4	1	0	0	0	0	0	0	0	0	0
May 2033	139	23	12	6	3	0	0	0	0	0	0	0	0	0	0
May 2034	143	19	9	4	2	0	0	0	0	0	0	0	0	0	0
May 2035	146	15	6	3	1	0	0	0	0	0	0	0	0	0	0
May 2036	150	12	5	2	1	0	0	0	0	0	0	0	0	0	0
May 2037	139	8	3	1	0	0	0	0	0	0	0	0	0	0	0
May 2038	143	6	2	1	0	0	0	0	0	0	0	0	0	0	0
May 2039	67	2	1	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	51	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.2	9.2	7.5	6.3	5.5	9.5	8.2	7.2	6.4	5.7	8.5	7.7	6.9	6.2	5.6

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

Security Group 13
PPC Prepayment Assumption Rates

Distribution Date	Class IM* 0.30000% One-Month LIBOR					Class IM* 1.30000% One-Month LIBOR					Class IM* 5.04033% One-Month LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	102	90	86	82	78	103	91	87	83	79	107	94	90	86	81
May 2022	105	80	73	65	59	107	82	74	67	60	115	88	79	72	64
May 2023	107	70	60	51	43	110	72	62	52	44	111	73	63	53	45
May 2024	109	60	49	39	31	103	57	46	37	29	109	61	50	40	32
May 2025	101	47	36	27	20	106	49	37	28	21	93	44	34	25	19
May 2026	103	40	28	19	13	102	40	28	20	13	57	24	17	13	9
May 2027	98	31	21	13	8	99	32	21	14	9	42	16	11	8	5
May 2028	96	25	15	9	5	84	22	13	8	5	20	8	6	4	3
May 2029	95	20	11	6	3	76	16	9	5	3	10	3	2	1	1
May 2030	79	13	7	3	2	54	10	5	3	2	0	0	0	0	0
May 2031	70	9	4	2	1	44	7	3	2	1	0	0	0	0	0
May 2032	60	6	3	1	1	39	5	2	1	1	0	0	0	0	0
May 2033	52	4	2	1	0	40	4	2	1	0	0	0	0	0	0
May 2034	43	3	1	0	0	18	2	1	0	0	0	0	0	0	0
May 2035	37	2	1	0	0	19	2	1	0	0	0	0	0	0	0
May 2036	38	2	1	0	0	9	1	0	0	0	0	0	0	0	0
May 2037	17	1	0	0	0	10	0	0	0	0	0	0	0	0	0
May 2038	17	1	0	0	0	10	0	0	0	0	0	0	0	0	0
May 2039	18	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	13.0	5.6	4.5	3.7	3.1	10.5	5.4	4.5	3.7	3.2	6.1	4.6	4.0	3.5	3.1

PPC Prepayment Assumption Rates

Distribution Date	Class IM* 8.78067% One-Month LIBOR					Class IM* 12.52100% One-Month LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100
May 2021	110	97	93	88	84	112	98	94	89	85
May 2022	111	85	77	70	63	114	88	79	72	65
May 2023	108	71	62	53	45	99	66	57	48	41
May 2024	66	38	32	26	21	70	41	34	28	22
May 2025	61	31	24	19	15	26	13	11	8	7
May 2026	18	8	6	5	4	8	3	2	1	1
May 2027	0	0	0	0	0	0	0	0	0	0
May 2028	0	0	0	0	0	0	0	0	0	0
May 2029	0	0	0	0	0	0	0	0	0	0
May 2030	0	0	0	0	0	0	0	0	0	0
May 2031	0	0	0	0	0	0	0	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0
May 2033	0	0	0	0	0	0	0	0	0	0
May 2034	0	0	0	0	0	0	0	0	0	0
May 2035	0	0	0	0	0	0	0	0	0	0
May 2036	0	0	0	0	0	0	0	0	0	0
May 2037	0	0	0	0	0	0	0	0	0	0
May 2038	0	0	0	0	0	0	0	0	0	0
May 2039	0	0	0	0	0	0	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0
May 2041	0	0	0	0	0	0	0	0	0	0
May 2042	0	0	0	0	0	0	0	0	0	0
May 2043	0	0	0	0	0	0	0	0	0	0
May 2044 and thereafter	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	4.5	3.9	3.5	3.2	2.8	4.1	3.6	3.3	3.0	2.7

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

Security Group 13
PPC Prepayment Assumption Rates

Distribution Date	Class MF 0.30000% One-Month LIBOR					Class MF 1.30000% One-Month LIBOR					Class MF 5.04033% One-Month LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	102	90	86	82	78	103	91	87	83	79	106	94	90	86	81
May 2022	103	80	73	65	59	105	82	74	67	60	113	88	79	72	64
May 2023	104	70	60	51	43	107	72	62	52	44	109	73	63	53	45
May 2024	106	60	49	39	31	100	57	46	37	29	106	61	50	40	32
May 2025	97	47	36	27	20	102	49	37	28	21	90	44	34	25	19
May 2026	98	40	28	19	13	97	40	28	20	13	55	24	17	13	9
May 2027	93	31	21	13	8	95	32	21	14	9	41	16	11	8	5
May 2028	91	25	15	9	5	79	22	13	8	5	19	8	6	4	3
May 2029	89	20	11	6	3	71	16	9	5	3	10	3	2	1	1
May 2030	74	13	7	3	2	51	10	5	3	2	0	0	0	0	0
May 2031	65	9	4	2	1	41	7	3	2	1	0	0	0	0	0
May 2032	55	6	3	1	1	36	5	2	1	1	0	0	0	0	0
May 2033	48	4	2	1	0	37	4	2	1	0	0	0	0	0	0
May 2034	39	3	1	0	0	17	2	1	0	0	0	0	0	0	0
May 2035	33	2	1	0	0	17	2	1	0	0	0	0	0	0	0
May 2036	34	2	1	0	0	8	1	0	0	0	0	0	0	0	0
May 2037	15	1	0	0	0	9	0	0	0	0	0	0	0	0	0
May 2038	15	1	0	0	0	9	0	0	0	0	0	0	0	0	0
May 2039	16	1	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	16	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.8	5.6	4.5	3.7	3.1	10.4	5.4	4.5	3.7	3.2	6.1	4.6	4.0	3.5	3.1

PPC Prepayment Assumption Rates

Distribution Date	Class MF 8.78067% One-Month LIBOR					Class MF 12.52100% One-Month LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100
May 2021	110	97	93	88	84	111	98	94	89	85
May 2022	110	85	77	70	63	112	88	79	72	65
May 2023	107	71	62	53	45	97	66	57	48	41
May 2024	65	38	32	26	21	68	41	34	28	22
May 2025	60	31	24	19	15	25	13	11	8	7
May 2026	18	8	6	5	4	8	3	2	1	1
May 2027	0	0	0	0	0	0	0	0	0	0
May 2028	0	0	0	0	0	0	0	0	0	0
May 2029	0	0	0	0	0	0	0	0	0	0
May 2030	0	0	0	0	0	0	0	0	0	0
May 2031	0	0	0	0	0	0	0	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0
May 2033	0	0	0	0	0	0	0	0	0	0
May 2034	0	0	0	0	0	0	0	0	0	0
May 2035	0	0	0	0	0	0	0	0	0	0
May 2036	0	0	0	0	0	0	0	0	0	0
May 2037	0	0	0	0	0	0	0	0	0	0
May 2038	0	0	0	0	0	0	0	0	0	0
May 2039	0	0	0	0	0	0	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0
May 2041	0	0	0	0	0	0	0	0	0	0
May 2042	0	0	0	0	0	0	0	0	0	0
May 2043	0	0	0	0	0	0	0	0	0	0
May 2044 and thereafter	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	4.5	3.9	3.5	3.2	2.8	4.1	3.6	3.3	3.0	2.7

Security Group 14
PPC Prepayment Assumption Rates

Distribution Date	Class FN 0.30000% One-Month LIBOR					Class FN 1.30000% One-Month LIBOR					Class FN 5.04033% One-Month LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	102	89	84	80	75	103	90	85	81	76	106	93	88	83	79
May 2022	103	78	70	62	55	105	80	71	64	56	112	85	76	68	60
May 2023	104	68	57	47	39	105	68	57	48	39	77	51	43	37	31
May 2024	103	56	44	35	26	102	56	44	34	26	78	44	36	28	22
May 2025	100	46	34	24	17	80	38	28	21	15	78	37	28	21	15
May 2026	77	30	21	14	9	70	28	19	13	9	39	15	11	7	5
May 2027	68	22	14	9	5	70	23	15	9	5	14	4	3	2	1
May 2028	65	17	10	6	3	69	18	11	6	3	1	0	0	0	0
May 2029	65	14	7	4	2	70	15	8	4	2	0	0	0	0	0
May 2030	65	11	5	2	1	51	9	5	2	1	0	0	0	0	0
May 2031	66	9	4	2	1	9	1	0	0	0	0	0	0	0	0
May 2032	47	5	2	1	0	9	1	0	0	0	0	0	0	0	0
May 2033	29	2	1	0	0	9	0	0	0	0	0	0	0	0	0
May 2034	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2035	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2036	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.1	5.0	4.0	3.4	2.8	8.3	4.7	3.9	3.3	2.8	5.1	3.9	3.4	3.0	2.6

PPC Prepayment Assumption Rates

Distribution Date	Class FN 8.78067% One-Month LIBOR					Class FN 12.52100% One-Month LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100
May 2021	110	96	91	86	81	111	98	93	88	83
May 2022	90	69	63	56	50	80	62	56	51	45
May 2023	83	55	47	40	34	83	56	48	41	34
May 2024	84	48	38	30	24	15	8	7	5	4
May 2025	16	7	5	4	3	15	7	5	4	3
May 2026	1	0	0	0	0	1	0	0	0	0
May 2027	0	0	0	0	0	0	0	0	0	0
May 2028	0	0	0	0	0	0	0	0	0	0
May 2029	0	0	0	0	0	0	0	0	0	0
May 2030	0	0	0	0	0	0	0	0	0	0
May 2031	0	0	0	0	0	0	0	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0
May 2033	0	0	0	0	0	0	0	0	0	0
May 2034	0	0	0	0	0	0	0	0	0	0
May 2035	0	0	0	0	0	0	0	0	0	0
May 2036	0	0	0	0	0	0	0	0	0	0
May 2037 and thereafter	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	3.7	3.2	2.9	2.6	2.4	3.3	3.0	2.7	2.5	2.3

Security Group 14
PPC Prepayment Assumption Rates

Distribution Date	Class NI* 0.30000% One-Month LIBOR					Class NI* 1.30000% One-Month LIBOR					Class NI* 5.04033% One-Month LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	89	84	80	75	104	90	85	81	76	107	93	88	83	79
May 2022	105	78	70	62	55	107	80	71	64	56	115	85	76	68	60
May 2023	108	68	57	47	39	108	68	57	48	39	78	51	43	37	31
May 2024	107	56	44	35	26	106	56	44	34	26	81	44	36	28	22
May 2025	105	46	34	24	17	84	38	28	21	15	81	37	28	21	15
May 2026	81	30	21	14	9	74	28	19	13	9	41	15	11	7	5
May 2027	73	22	14	9	5	74	23	15	9	5	15	4	3	2	1
May 2028	70	17	10	6	3	74	18	11	6	3	1	0	0	0	0
May 2029	70	14	7	4	2	75	15	8	4	2	0	0	0	0	0
May 2030	71	11	5	2	1	56	9	5	2	1	0	0	0	0	0
May 2031	73	9	4	2	1	10	1	0	0	0	0	0	0	0	0
May 2032	52	5	2	1	0	10	1	0	0	0	0	0	0	0	0
May 2033	33	2	1	0	0	10	0	0	0	0	0	0	0	0	0
May 2034	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2035	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2036	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.2	5.0	4.0	3.4	2.8	8.4	4.7	3.9	3.3	2.8	5.1	3.9	3.4	3.0	2.6

PPC Prepayment Assumption Rates

Distribution Date	Class NI* 8.78067% One-Month LIBOR					Class NI* 12.52100% One-Month LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100
May 2021	111	96	91	86	81	113	98	93	88	83
May 2022	92	69	63	56	50	82	62	56	51	45
May 2023	85	55	47	40	34	86	56	48	41	34
May 2024	87	48	38	30	24	16	8	7	5	4
May 2025	17	7	5	4	3	16	7	5	4	3
May 2026	1	0	0	0	0	1	0	0	0	0
May 2027	0	0	0	0	0	0	0	0	0	0
May 2028	0	0	0	0	0	0	0	0	0	0
May 2029	0	0	0	0	0	0	0	0	0	0
May 2030	0	0	0	0	0	0	0	0	0	0
May 2031	0	0	0	0	0	0	0	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0
May 2033	0	0	0	0	0	0	0	0	0	0
May 2034	0	0	0	0	0	0	0	0	0	0
May 2035	0	0	0	0	0	0	0	0	0	0
May 2036	0	0	0	0	0	0	0	0	0	0
May 2037 and thereafter	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	3.7	3.2	2.9	2.6	2.4	3.3	3.0	2.7	2.5	2.3

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

Security Groups 13 and 14
PPC Prepayment Assumption Rates

Distribution Date	Class IN* 0.30000% One-Month LIBOR					Class IN* 1.30000% One-Month LIBOR					Class IN* 5.04033% One-Month LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	103	90	85	81	77	104	90	86	82	77	107	94	89	85	80
May 2022	105	79	71	64	57	107	81	73	65	58	115	86	78	70	62
May 2023	107	69	58	49	41	109	70	60	50	42	95	62	53	45	38
May 2024	108	58	47	37	29	105	57	45	36	28	96	53	43	34	27
May 2025	103	46	35	25	18	95	44	33	24	18	87	41	31	23	17
May 2026	92	35	25	17	11	88	34	24	16	11	49	20	14	10	7
May 2027	86	27	18	11	7	87	27	18	11	7	29	10	7	5	3
May 2028	83	21	13	7	4	79	20	12	7	4	11	4	3	2	2
May 2029	83	17	9	5	3	76	15	9	5	2	5	2	1	1	0
May 2030	75	12	6	3	1	55	9	5	3	1	0	0	0	0	0
May 2031	71	9	4	2	1	28	4	2	1	0	0	0	0	0	0
May 2032	56	6	2	1	0	25	3	1	1	0	0	0	0	0	0
May 2033	43	3	1	1	0	25	2	1	0	0	0	0	0	0	0
May 2034	26	2	1	0	0	9	1	1	0	0	0	0	0	0	0
May 2035	23	1	0	0	0	10	1	0	0	0	0	0	0	0	0
May 2036	24	1	0	0	0	5	0	0	0	0	0	0	0	0	0
May 2037	9	0	0	0	0	5	0	0	0	0	0	0	0	0	0
May 2038	9	0	0	0	0	5	0	0	0	0	0	0	0	0	0
May 2039	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	11.8	5.3	4.3	3.5	3.0	9.6	5.1	4.2	3.5	3.0	5.7	4.2	3.7	3.2	2.9

PPC Prepayment Assumption Rates

Distribution Date	Class IN* 8.78067% One-Month LIBOR					Class IN* 12.52100% One-Month LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100
May 2021	111	97	92	87	83	112	98	93	89	84
May 2022	102	78	70	63	57	99	75	68	62	55
May 2023	97	64	55	47	39	93	61	52	45	38
May 2024	76	43	35	28	22	44	25	21	17	13
May 2025	39	19	15	12	9	21	10	8	6	5
May 2026	10	5	3	3	2	4	2	1	1	1
May 2027	0	0	0	0	0	0	0	0	0	0
May 2028	0	0	0	0	0	0	0	0	0	0
May 2029	0	0	0	0	0	0	0	0	0	0
May 2030	0	0	0	0	0	0	0	0	0	0
May 2031	0	0	0	0	0	0	0	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0
May 2033	0	0	0	0	0	0	0	0	0	0
May 2034	0	0	0	0	0	0	0	0	0	0
May 2035	0	0	0	0	0	0	0	0	0	0
May 2036	0	0	0	0	0	0	0	0	0	0
May 2037	0	0	0	0	0	0	0	0	0	0
May 2038	0	0	0	0	0	0	0	0	0	0
May 2039	0	0	0	0	0	0	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0
May 2041	0	0	0	0	0	0	0	0	0	0
May 2042	0	0	0	0	0	0	0	0	0	0
May 2043	0	0	0	0	0	0	0	0	0	0
May 2044 and thereafter	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	4.2	3.5	3.2	2.9	2.6	3.8	3.3	3.0	2.7	2.5

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

Security Groups 13 and 14
PPC Prepayment Assumption Rates

Distribution Date	Class NF 0.30000% One-Month LIBOR					Class NF 1.30000% One-Month LIBOR					Class NF 5.04033% One-Month LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2021	102	90	85	81	77	103	90	86	82	77	106	94	89	85	80
May 2022	103	79	71	64	57	105	81	73	65	58	113	86	78	70	62
May 2023	104	69	58	49	41	106	70	60	50	42	93	62	53	45	38
May 2024	104	58	47	37	29	101	57	45	36	28	93	53	43	34	27
May 2025	99	46	35	25	18	92	44	33	24	18	84	41	31	23	17
May 2026	88	35	25	17	11	84	34	24	16	11	47	20	14	10	7
May 2027	81	27	18	11	7	83	27	18	11	7	28	10	7	5	3
May 2028	79	21	13	7	4	74	20	12	7	4	11	4	3	2	2
May 2029	78	17	9	5	3	71	15	9	5	2	5	2	1	1	0
May 2030	70	12	6	3	1	51	9	5	3	1	0	0	0	0	0
May 2031	65	9	4	2	1	26	4	2	1	0	0	0	0	0	0
May 2032	51	6	2	1	0	23	3	1	1	0	0	0	0	0	0
May 2033	39	3	1	1	0	23	2	1	0	0	0	0	0	0	0
May 2034	24	2	1	0	0	9	1	1	0	0	0	0	0	0	0
May 2035	21	1	0	0	0	9	1	0	0	0	0	0	0	0	0
May 2036	21	1	0	0	0	4	0	0	0	0	0	0	0	0	0
May 2037	8	0	0	0	0	4	0	0	0	0	0	0	0	0	0
May 2038	8	0	0	0	0	5	0	0	0	0	0	0	0	0	0
May 2039	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2041	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2042	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2043	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	11.6	5.3	4.3	3.5	3.0	9.5	5.1	4.2	3.5	3.0	5.6	4.2	3.7	3.2	2.9

PPC Prepayment Assumption Rates

Distribution Date	Class NF 8.78067% One-Month LIBOR					Class NF 12.52100% One-Month LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100
May 2021	110	97	92	87	83	111	98	93	89	84
May 2022	101	78	70	63	57	97	75	68	62	55
May 2023	95	64	55	47	39	90	61	52	45	38
May 2024	75	43	35	28	22	43	25	21	17	13
May 2025	39	19	15	12	9	20	10	8	6	5
May 2026	10	5	3	3	2	4	2	1	1	1
May 2027	0	0	0	0	0	0	0	0	0	0
May 2028	0	0	0	0	0	0	0	0	0	0
May 2029	0	0	0	0	0	0	0	0	0	0
May 2030	0	0	0	0	0	0	0	0	0	0
May 2031	0	0	0	0	0	0	0	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0
May 2033	0	0	0	0	0	0	0	0	0	0
May 2034	0	0	0	0	0	0	0	0	0	0
May 2035	0	0	0	0	0	0	0	0	0	0
May 2036	0	0	0	0	0	0	0	0	0	0
May 2037	0	0	0	0	0	0	0	0	0	0
May 2038	0	0	0	0	0	0	0	0	0	0
May 2039	0	0	0	0	0	0	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0
May 2041	0	0	0	0	0	0	0	0	0	0
May 2042	0	0	0	0	0	0	0	0	0	0
May 2043	0	0	0	0	0	0	0	0	0	0
May 2044 and thereafter	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	4.2	3.5	3.2	2.9	2.6	3.8	3.3	3.0	2.7	2.5

Yield Considerations

An investor seeking to maximize yield should make a decision whether to invest in any Regular or MX Class based on the anticipated yield of that Class resulting from its purchase price, the investor's own projection of Maturity Events and deferrals of Maturity Events in respect of the HECMs related to the Participations underlying the HECM MBS, the investor's own projection of prepayments in respect of the HECMs related to the Participations underlying the HECM MBS, the investor's own projection of the occurrence of any Ginnie Mae Issuer Purchase Events, the investor's own projection of draw activity with respect to the HECMs, in the case of the Group 1 through 6 and 8 through 14 Securities, the investor's own projection of One-Month LIBOR under a variety of scenarios, and, in the case of the Group 1 through 12 Securities, the investor's own projection of One-Year LIBOR under a variety of scenarios. **No representation is made regarding Maturity Events or prepayments in respect of the HECMs related to the Participations underlying the HECM MBS, the occurrence of any Ginnie Mae Issuer Purchase Events, One-Month LIBOR levels, One-Year LIBOR levels, draw activity with respect to the HECMs, or the yield on any Class.**

Prepayments: Effect on Yields

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

- In the case of Regular or MX Securities purchased at a premium (especially the Interest Only Classes), faster than anticipated rates of principal payments could result in actual yields to investors that are lower than the anticipated yields.

- Investors in the Interest Only Classes should also consider the risk that rapid rates of principal payments could result in the failure of investors to recover fully their investments.

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

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

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

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

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

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

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

One-Month LIBOR and One-Year LIBOR: Effect on Yields of the Floating Rate Classes

Low levels of One-Month LIBOR and One-Year LIBOR, as applicable, can reduce the yield of the Floating Rate Classes. In addition, the Floating Rate Classes will not necessarily benefit from a higher yield at high levels of One-Month LIBOR and One-Year LIBOR, as applicable, because the rate on such Classes is capped at a maximum rate described under "Terms Sheet — Interest Rates."

Payment Delay: Effect on Yields of the Delay Classes

The effective yield on any Delay Class will be less than the yield otherwise produced by its Interest Rate and purchase price because, on each Distribution Date, 30 days' interest will be payable on (or will accrue with respect to) that Class even though interest began to accrue approximately 50 days earlier.

Yield Tables

The following tables show the pre-tax yields to maturity on a corporate bond equivalent basis of specified Classes at various constant percentages of PPC, in the case of Class IM, IN, and NI, at various constant levels of One-Month LIBOR, in the case of Class AI, BI, CI, EI, HI, IB, IC, IE, IG, IH, IO, IL, LI and MI, at various constant levels of One-Month LIBOR and One-Year LIBOR, and in the case of Class GI, at various constant levels of One-Year LIBOR.

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

The yields were calculated by

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

2. converting the monthly rates to corporate bond equivalent rates.

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

The information set forth in the following tables was prepared on the basis of the Modeling Assumptions and the assumptions that (1) the Interest Rate applicable to each Floating Rate Class (other than Class FG) for each Accrual Period following the first Accrual Period will be based on the indicated level of One-Month LIBOR, (2) the Interest Rate applicable to Class FG for each Accrual Period beginning with the Accrual Period related to the Distribution Date in June 2021 will be based on the indicated level of One-Year LIBOR, (3) the HECM MBS Rates applicable to the Group 1 through 12 Trust Assets for each Accrual Period following the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A will be based on the indicated level of One-Year LIBOR, (4) the HECM MBS Rates applicable to the Group 13 and 14 Trust Assets for each Accrual Period following the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A will be based on the indicated level of One-Month LIBOR and (5) the purchase price of each Class (expressed as a percentage of its original Class Notional Balance) plus accrued interest is as indicated in the related table. **The assumed purchase price is not necessarily that at which actual sales will occur.**

SECURITY GROUP 1

Sensitivity of Class AI to Prepayments
Assumed Price 7.5%*
0.80000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	10.1%	6.8%	3.3%	(0.1)%
4.44550%	(33.5)%	(40.3)%	(50.6)%	**
8.59100%	(33.5)%	(40.3)%	(50.6)%	**

Sensitivity of Class AI to Prepayments
Assumed Price 7.5%*
5.13200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	53.0%	50.4%	47.6%	44.6%
4.44550%	3.6%	0.4%	(2.8)%	(6.0)%
8.59100%	(49.7)%	(56.4)%	(68.2)%	**

Sensitivity of Class AI to Prepayments
Assumed Price 7.5%*
9.46400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	58.0%	55.5%	52.6%	49.6%
4.44550%	15.2%	12.2%	9.0%	5.8%
8.59100%	(17.9)%	(21.0)%	(24.2)%	(27.3)%

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

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

SECURITY GROUP 2

Sensitivity of Class BI to Prepayments
Assumed Price 7.75%*
0.80000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	15.3%	10.1%	4.9%	(0.5)%
4.44550%	**	**	**	**
8.59100%	**	**	**	**

Sensitivity of Class BI to Prepayments
Assumed Price 7.75%*
5.13200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	62.5%	57.1%	51.5%	45.8%
4.44550%	4.8%	0.1%	(4.7)%	(9.6)%
8.59100%	**	**	**	**

Sensitivity of Class BI to Prepayments
Assumed Price 7.75%*
9.46400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	67.7%	62.2%	56.5%	50.7%
4.44550%	15.0%	10.2%	5.3%	0.2%
8.59100%	**	**	**	**

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

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

SECURITY GROUP 3

Sensitivity of Class IB to Prepayments
Assumed Price 8.0%*
0.80000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	5.9%	2.5%	(1.0)%	(4.5)%
4.44550%	(33.0)%	(37.6)%	(42.6)%	(47.8)%
8.59100%	(33.0)%	(37.6)%	(42.6)%	(47.8)%

Sensitivity of Class IB to Prepayments
Assumed Price 8.0%*
5.13200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	41.4%	38.7%	35.9%	33.1%
4.44550%	.0%	(3.1)%	(6.1)%	(9.3)%
8.59100%	(48.3)%	(51.7)%	(55.4)%	(59.5)%

Sensitivity of Class IB to Prepayments
Assumed Price 8.0%*
9.46400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	43.8%	41.1%	38.3%	35.5%
4.44550%	6.9%	3.9%	0.8%	(2.3)%
8.59100%	(50.4)%	(53.8)%	(57.5)%	(61.5)%

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

SECURITY GROUP 4

Sensitivity of Class CI to Prepayments
Assumed Price 10.25%*
0.80000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	6.3%	2.9%	(0.6)%	(4.0)%
4.44550%	(32.2)%	(37.0)%	(42.1)%	(47.6)%
8.59100%	(32.2)%	(37.0)%	(42.1)%	(47.6)%

Sensitivity of Class CI to Prepayments
Assumed Price 10.25%*
5.13200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	39.0%	36.5%	33.8%	31.0%
4.44550%	0.4%	(2.7)%	(5.8)%	(9.0)%
8.59100%	(46.5)%	(50.1)%	(54.0)%	(58.3)%

Sensitivity of Class CI to Prepayments
Assumed Price 10.25%*
9.46400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	43.0%	40.5%	37.8%	35.0%
4.44550%	9.1%	6.1%	3.0%	(0.1)%
8.59100%	(19.2)%	(22.1)%	(25.1)%	(28.2)%

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

SECURITY GROUP 5

Sensitivity of Class IC to Prepayments
Assumed Price 10.0%*
0.80000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	6.6%	3.1%	(0.4)%	(3.9)%
4.44550%	(34.0)%	(39.6)%	(46.0)%	(54.5)%
8.59100%	(34.0)%	(39.6)%	(46.0)%	(54.5)%

Sensitivity of Class IC to Prepayments
Assumed Price 10.0%*
5.13200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	39.1%	36.4%	33.5%	30.5%
4.44550%	1.1%	(2.0)%	(5.3)%	(8.5)%
8.59100%	(49.1)%	(53.9)%	(59.7)%	(68.3)%

Sensitivity of Class IC to Prepayments
Assumed Price 10.0%*
9.46400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	42.3%	39.6%	36.7%	33.7%
4.44550%	8.4%	5.3%	2.1%	(1.1)%
8.59100%	(31.1)%	(34.3)%	(37.6)%	(41.1)%

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

SECURITY GROUP 6

Sensitivity of Class EI to Prepayments
Assumed Price 7.7%*
0.80000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	15.3%	10.5%	5.6%	0.5%
4.44550%	**	**	**	**
8.59100%	**	**	**	**

Sensitivity of Class EI to Prepayments
Assumed Price 7.7%*
5.13200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	59.3%	54.2%	48.9%	43.5%
4.44550%	(1.0)%	(5.3)%	(9.7)%	(14.2)%
8.59100%	**	**	**	**

Sensitivity of Class EI to Prepayments
Assumed Price 7.7%*
9.46400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	63.8%	58.6%	53.3%	47.8%
4.44550%	9.3%	4.9%	0.3%	(4.3)%
8.59100%	**	**	**	**

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

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

SECURITY GROUPS 2 and 6

Sensitivity of Class IE to Prepayments
Assumed Price 7.7%*
0.80000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	15.4%	10.4%	5.3%	0.1%
4.44550%	**	**	**	**
8.59100%	**	**	**	**

Sensitivity of Class IE to Prepayments
Assumed Price 7.7%*
5.13200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	61.4%	56.1%	50.7%	45.1%
4.44550%	2.6%	(1.9)%	(6.6)%	(11.3)%
8.59100%	**	**	**	**

Sensitivity of Class IE to Prepayments
Assumed Price 7.7%*
9.46400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	66.3%	60.9%	55.4%	49.7%
4.44550%	12.8%	8.1%	3.4%	(1.5)%
8.59100%	**	**	**	**

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

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

SECURITY GROUP 7

Sensitivity of Class GI to Prepayments
Assumed Price 10.4%*

	PPC Prepayment Assumption Rates			
One-Year LIBOR	**75%**	**100%**	**125%**	**150%**
0.80000%	5.7%	0.7%	(4.4)%	(9.7)%
1.80000%	6.0%	1.1%	(3.8)%	(8.9)%
4.35067%	3.8%	(0.8)%	(5.4)%	(10.1)%
6.90133%	(9.6)%	(13.8)%	(18.1)%	(22.5)%
9.45200%	(10.2)%	(14.4)%	(18.7)%	(23.1)%

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

SECURITY GROUP 8

Sensitivity of Class IG to Prepayments
Assumed Price 11.5%*
0.80000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	5.8%	1.1%	(3.7)%	(8.5)%
4.44550%	**	**	**	**
8.59100%	**	**	**	**

Sensitivity of Class IG to Prepayments
Assumed Price 11.5%*
5.13200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	38.5%	33.8%	29.0%	24.0%
4.44550%	(7.7)%	(11.8)%	(16.0)%	(20.3)%
8.59100%	**	**	**	**

Sensitivity of Class IG to Prepayments
Assumed Price 11.5%*
9.46400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	43.7%	38.9%	34.0%	29.0%
4.44550%	3.3%	(1.0)%	(5.3)%	(9.7)%
8.59100%	(22.3)%	(26.1)%	(30.1)%	(34.2)%

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

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

SECURITY GROUP 9

Sensitivity of Class HI to Prepayments
Assumed Price 9.0%*
0.80000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	11.0%	6.1%	1.2%	(3.8)%
4.44550%	**	**	**	**
8.59100%	**	**	**	**

Sensitivity of Class HI to Prepayments
Assumed Price 9.0%*
5.13200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	53.4%	48.5%	43.5%	38.4%
4.44550%	1.3%	(2.9)%	(7.3)%	(11.8)%
8.59100%	**	**	**	**

Sensitivity of Class HI to Prepayments
Assumed Price 9.0%*
9.46400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	59.8%	54.8%	49.7%	44.5%
4.44550%	14.1%	9.7%	5.2%	0.6%
8.59100%	(15.0)%	(18.9)%	(23.0)%	(27.1)%

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

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

SECURITY GROUPS 8 and 9

Sensitivity of Class IH to Prepayments
Assumed Price 7.5%*
0.80000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	19.5%	14.7%	9.8%	4.8%
4.44550%	**	**	**	**
8.59100%	**	**	**	**

Sensitivity of Class IH to Prepayments
Assumed Price 7.5%*
5.13200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	66.7%	61.6%	56.4%	51.1%
4.44550%	6.0%	1.7%	(2.7)%	(7.3)%
8.59100%	**	**	**	**

Sensitivity of Class IH to Prepayments
Assumed Price 7.5%*
9.46400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	72.9%	67.7%	62.4%	57.0%
4.44550%	19.1%	14.6%	10.0%	5.3%
8.59100%	(11.5)%	(15.6)%	(19.7)%	(23.9)%

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

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

SECURITY GROUP 10

Sensitivity of Class LI to Prepayments
Assumed Price 6.8%*
0.80000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	9.5%	6.3%	3.0%	(0.3)%
4.44550%	(30.0)%	(34.9)%	(40.1)%	(45.8)%
8.59100%	(30.0)%	(34.9)%	(40.1)%	(45.8)%

Sensitivity of Class LI to Prepayments
Assumed Price 6.8%*
5.13200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	55.3%	53.3%	50.9%	48.3%
4.44550%	3.7%	0.6%	(2.6)%	(5.8)%
8.59100%	(42.3)%	(46.1)%	(50.2)%	(54.8)%

Sensitivity of Class LI to Prepayments
Assumed Price 6.8%*
9.46400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	60.4%	58.3%	55.9%	53.2%
4.44550%	16.5%	13.5%	10.3%	7.2%
8.59100%	(45.8)%	(49.5)%	(53.5)%	(58.1)%

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

SECURITY GROUP 11

Sensitivity of Class IL to Prepayments
Assumed Price 7.4%*
0.80000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	7.7%	4.4%	1.0%	(2.4)%
4.44550%	(31.6)%	(35.9)%	(40.4)%	(45.1)%
8.59100%	(31.6)%	(35.9)%	(40.4)%	(45.1)%

Sensitivity of Class IL to Prepayments
Assumed Price 7.4%*
5.13200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	44.8%	42.2%	39.5%	36.7%
4.44550%	2.3%	(0.8)%	(3.9)%	(7.1)%
8.59100%	(44.5)%	(47.5)%	(50.6)%	(53.9)%

Sensitivity of Class IL to Prepayments
Assumed Price 7.4%*
9.46400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	48.0%	45.4%	42.7%	39.9%
4.44550%	11.0%	7.9%	4.8%	1.7%
8.59100%	(47.0)%	(49.8)%	(52.9)%	(56.0)%

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

SECURITY GROUP 12

Sensitivity of Class MI to Prepayments
Assumed Price 7.5%*
0.80000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	7.9%	4.6%	1.3%	(2.0)%
4.44550%	(30.9)%	(35.0)%	(39.3)%	(43.8)%
8.59100%	(30.9)%	(35.0)%	(39.3)%	(43.8)%

Sensitivity of Class MI to Prepayments
Assumed Price 7.5%*
5.13200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	44.7%	42.2%	39.5%	36.7%
4.44550%	2.6%	(0.5)%	(3.6)%	(6.7)%
8.59100%	(43.7)%	(46.5)%	(49.4)%	(52.4)%

Sensitivity of Class MI to Prepayments
Assumed Price 7.5%*
9.46400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	47.3%	44.8%	42.1%	39.3%
4.44550%	9.9%	6.9%	3.8%	0.7%
8.59100%	(45.8)%	(48.5)%	(51.3)%	(54.2)%

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

SECURITY GROUPS 10, 11 and 12

Sensitivity of Class IO to Prepayments
Assumed Price 7.0%*
0.80000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	8.9%	5.6%	2.3%	(1.0)%
4.44550%	(30.4)%	(35.1)%	(40.1)%	(45.4)%
8.59100%	(30.4)%	(35.1)%	(40.1)%	(45.4)%

Sensitivity of Class IO to Prepayments
Assumed Price 7.0%*
5.13200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	51.4%	49.1%	46.6%	43.9%
4.44550%	3.3%	0.2%	(3.0)%	(6.2)%
8.59100%	(43.0)%	(46.5)%	(50.2)%	(54.3)%

Sensitivity of Class IO to Prepayments
Assumed Price 7.0%*
9.46400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	75%	100%	125%	150%
0.30000%	55.8%	53.5%	51.0%	48.2%
4.44550%	14.5%	11.4%	8.3%	5.1%
8.59100%	(46.1)%	(49.5)%	(53.1)%	(57.0)%

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

SECURITY GROUP 13

Sensitivity of Class IM to Prepayments
Assumed Price 3.4%*

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	8.5%	2.7%	(3.3)%	(9.3)%
1.30000%	8.2%	2.5%	(3.3)%	(9.2)%
5.04033%	4.0%	(1.1)%	(6.3)%	(11.6)%
8.78067%	(36.9)%	(39.9)%	(42.8)%	(45.7)%
12.52100%	(6.7)%	(9.9)%	(13.1)%	(16.1)%

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

SECURITY GROUP 14

Sensitivity of Class NI to Prepayments
Assumed Price 4.3%*

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	5.1%	(1.0)%	(7.3)%	(13.8)%
1.30000%	4.1%	(1.9)%	(8.0)%	(14.3)%
5.04033%	(2.8)%	(8.1)%	(13.6)%	(19.3)%
8.78067%	(12.4)%	(17.3)%	(22.3)%	(27.5)%
12.52100%	6.4%	1.3%	(4.1)%	(9.5)%

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

SECURITY GROUPS 13 and 14

Sensitivity of Class IN to Prepayments
Assumed Price 3.8%*

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.30000%	7.0%	1.0%	(5.1)%	(11.3)%
1.30000%	6.4%	0.6%	(5.4)%	(11.5)%
5.04033%	1.0%	(4.3)%	(9.6)%	(15.1)%
8.78067%	(22.0)%	(26.4)%	(30.7)%	(35.2)%
12.52100%	0.8%	(3.5)%	(7.9)%	(12.3)%

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

CERTAIN UNITED STATES FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Elections

In the opinion of Cleary Gottlieb Steen & Hamilton LLP, the Trust will constitute a Double REMIC Series as to the Group 1 Trust Assets and a Double REMIC Series as to the Group 2 through 14 Trust Assets, each for United States federal income tax purposes. Separate REMIC elections will be made for the Group 1 Issuing REMIC, the Group 1 Pooling REMIC, the Group 2 through 14 Issuing REMIC and the Group 2 through 14 Pooling REMIC.

Regular Securities

The Regular Securities will be treated as debt instruments issued by the Group 1 Issuing REMIC or the Group 2 through 14 Issuing REMIC, as applicable, for United States federal income tax purposes. Income on the Regular Securities must be reported under an accrual method of accounting.

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

The prepayment assumption that should be used, among other things, in determining the rates of accrual of OID on the Regular Securities is 100% PPC (as described in "Yield, Maturity and Prepayment Considerations" in this Supplement). In the case of the Floating Rate Classes, the interest rate values to be used for these determinations are the initial Interest Rates as set forth in the Terms Sheet under "Interest Rates." No representation is made, however, about the rate at which prepayments on the HECMs underlying any Group of Participations actually will occur or the level of One-Month LIBOR or One-Year LIBOR at any time after the date of this Supplement. *See "Certain United States Federal Income Tax Consequences" in the Base Offering Circular.* In view of the complexities as to the manner of inclusion in income of OID on the Regular Securities, investors should consult their own tax advisors to determine the appropriate amount and method of inclusion in income of OID on the Regular Securities for United States federal income tax purposes.

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

Residual Securities

The Class RR Securities will represent the beneficial ownership of the Residual Interest in the Group 2 through 14 Pooling REMIC and the beneficial ownership of the Residual Interest in the Group 2 through 14 Issuing REMIC. The Class RR1 Securities will represent the beneficial ownership of the Residual Interest in the Group 1 Pooling REMIC and the beneficial ownership of the Residual Interest in the Group 1 Issuing REMIC. The Residual Securities, i.e., the Class RR and RR1 Securities, generally will be treated as "residual interests" in a REMIC for domestic building and loan associations and as "real estate assets" for REITs, as described in "Certain United States Federal Income Tax Consequences" in the Base Offering Circular, but will not be treated as debt for United States federal income tax purposes. Instead, the Holders of the Residual Securities will be required to report, and will be taxed on, their pro rata shares of the taxable income or loss of the related Trust REMICs, and these requirements will continue until there are no outstanding regular interests in the respective Trust REMICs. Thus, Residual Holders will have taxable income attributable to the Residual Securities even though they will not receive principal or interest distributions with respect to the Residual Securities, which could result in a negative after-tax return for the Residual Holders. Even though the Holders of the Residual Securities are not entitled to any stated principal or interest payments on the Residual Securities, the related Trust REMICs may have substantial taxable income in certain periods, and offsetting tax losses may not occur until much later periods. Accordingly, the Holders of the Residual Securities may experience substantial adverse tax timing consequences. Prospective investors are urged to consult their own tax advisors and consider the after-tax effect of ownership of the Residual Securities and the suitability of the Residual Securities to their investment objectives.

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

MX Securities

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

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

ERISA MATTERS

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

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

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

See "ERISA Considerations" in the Base Offering Circular.

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

LEGAL INVESTMENT CONSIDERATIONS

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

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

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

PLAN OF DISTRIBUTION

Subject to the terms and conditions of the Sponsor Agreement, the Sponsor has agreed to purchase all of the Securities if any are sold and purchased. The Sponsor proposes to offer the Regular and MX Classes to the public from time to time for sale in negotiated transactions at varying prices to be determined at the time of sale, plus accrued interest from (1) May 1, 2020 on the Delay Classes and (2) May 20, 2020 on the Floating Rate Classes. The Sponsor may effect these transactions by sales to or through certain securities dealers. These dealers may receive compensation in the form of discounts, concessions or commissions from the Sponsor and/or commissions from any purchasers for which they act as agents. Some of the Securities may be sold through dealers in relatively small sales. In the usual case, the commission charged on a relatively small sale of securities will be a higher percentage of the sales price than that charged on a large sale of securities.

INCREASE IN SIZE

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

LEGAL MATTERS

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

Schedule I

Available Combinations(1)

REMIC Securities		MX Securities						
Class	Original Class Principal or Notional Balance	Related MX Class	Maximum Original Class Principal or Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Groups 4 and 5								
Combination 1(6)								
CF	$33,094,083	F	$100,094,083	HPT	(5)	FLT/HWAC/HZ	38380QBK7	May 2070
FC	67,000,000							
Security Groups 2 and 6								
Combination 2(6)								
BI	$18,657,698	IE	$33,538,630	NTL(HPT)	(5)	HWAC/IO/DLY	38380QBJ0	May 2070
EI	14,880,932							
Security Groups 8 and 9								
Combination 3(6)								
HI	$23,262,877	IH	$49,194,069	NTL(HPT)	(5)	HWAC/IO/DLY	38380QBL5	May 2070
IG	25,931,192							
Security Groups 10, 11 and 12								
Combination 4(6)								
IL	$36,043,747	IO	$140,306,247	NTL(HPT)	(5)	HWAC/IO/DLY	38380QBM3	May 2070
LI	91,162,500							
MI	13,100,000							
Security Groups 13 and 14								
Combination 5(6)								
FN	$18,283,896	NF	$37,801,373	HPT	(5)	FLT/HWAC/HZ	38380QBN1	April 2070
MF	19,517,477							
Combination 6(6)								
IM	$19,517,477	IN	$37,801,373	NTL(HPT)	(5)	HWAC/IO/DLY	38380QBP6	April 2070
NI	18,283,896							

(1) All exchanges must comply with minimum denomination restrictions.
(2) The amount shown for each MX Class represents the maximum Original Class Principal Balance or original Class Notional Balance of that Class, assuming it were to be issued on the Closing Date.
(3) As defined under "Class Types" in Appendix I to the Base Offering Circular.
(4) *See "Yield, Maturity and Prepayment Considerations — Final Distribution Date" in this Supplement*.
(5) The Interest Rate will be calculated as described under "Terms Sheet — Interest Rates" in this Supplement.
(6) Derived from REMIC Classes relating to separate Groups.

Assumed Characteristics of the HECMs and the Participations Underlying the Trust Assets(1)

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
1	Line of Credit	28.2092418996%	$19,744,668.56	$ 20,287,907.82	8	FLT	1-year LIBOR	Annually	6	3.844%	1.871%	1.871%	8.855%	0.500%	0.360%	(21)	(19)	(19)	(19)	$2,030,939.07	$ 7,334,115.62	$ 48,427,856.00	BK5153	October 2019
1	Tenure	28.2092418996%	137,258.45	141,459.41	8	FLT	1-year LIBOR	Annually	6	3.263%	1.318%	1.318%	8.274%	0.500%	0.360%	(21)	$ 578.59	$ 578.59	(20)	0.00	0.00	495,000.00	BK5153	October 2019
1	Modified Term	28.2092418996%	445,293.34	493,120.58	8	FLT	1-year LIBOR	Annually	6	3.779%	1.785%	1.785%	8.789%	0.500%	0.360%	(21)	3,700.00	3,700.00	121	64,957.38	213,311.91	1,601,025.00	BK5153	October 2019
1	Line of Credit	28.1394529356%	7,909,458.26	8,139,897.33	8	FLT	1-year LIBOR	Annually	5	3.694%	1.698%	1.698%	8.695%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,089,938.00	3,250,578.38	19,711,225.00	BO9106	October 2019
1	Modified Tenure	28.1394529356%	13,415.58	15,915.01	8	FLT	1-year LIBOR	Annually	5	4.153%	2.125%	2.125%	9.154%	0.500%	0.360%	(21)	400.00	400.00	(20)	24,878.35	25,660.80	225,000.00	BO9106	October 2019
1	Tenure	28.1394529356%	91,206.91	97,211.79	8	FLT	1-year LIBOR	Annually	5	3.903%	1.875%	1.875%	8.904%	0.500%	0.360%	(21)	913.17	913.17	(20)	0.00	0.00	458,000.00	BO9106	October 2019
1	Modified Term	28.1394529356%	26,911.11	56,204.60	8	FLT	1-year LIBOR	Annually	6	3.823%	1.875%	1.875%	8.824%	0.500%	0.360%	(21)	4,800.00	4,800.00	21	3,650.26	3,756.82	220,000.00	BO9106	October 2019
1	Line of Credit	27.7520419064%	10,039,210.64	10,329,931.41	7	FLT	1-year LIBOR	Annually	7	3.697%	1.668%	1.668%	8.697%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,506,965.79	4,350,625.49	26,020,153.00	BP9264	November 2019
1	Term	27.7520419064%	23,346.95	38,324.25	7	FLT	1-year LIBOR	Annually	6	4.065%	2.000%	2.000%	9.065%	0.500%	0.360%	(21)	2,942.51	2,942.51	107	0.00	0.00	530,000.00	BP9264	November 2019
1	Modified Tenure	27.7520419064%	474,860.21	515,005.26	7	FLT	1-year LIBOR	Annually	7	3.672%	1.641%	1.641%	8.672%	0.500%	0.360%	(21)	3,409.07	3,409.07	(20)	204,128.58	243,594.35	1,975,000.00	BP9264	November 2019
1	Modified Term	27.7520419064%	388,782.19	447,687.60	7	FLT	1-year LIBOR	Annually	7	3.594%	1.610%	1.610%	8.595%	0.500%	0.360%	(21)	5,805.00	5,805.00	69	78,462.11	129,550.69	1,538,500.00	BP9264	November 2019
1	Line of Credit	28.0350355348%	8,756,952.66	9,118,902.91	9	FLT	1-year LIBOR	Annually	5	3.612%	1.612%	1.612%	8.612%	0.500%	0.360%	(21)	(19)	(19)	(19)	824,187.05	3,891,949.75	23,679,800.00	BP9894	October 2019
1	Line of Credit	28.1282414360%	11,263,104.17	11,399,662.26	8	FLT	1-year LIBOR	Annually	5	3.572%	1.587%	1.587%	8.582%	0.500%	0.360%	(21)	(19)	(19)	(19)	306,479.28	2,373,002.85	24,163,090.00	BP9900	November 2019
1	Modified Term	28.1282414360%	981.49	5,308.61	9	FLT	1-year LIBOR	Annually	5	5.103%	3.125%	3.125%	10.113%	0.500%	0.360%	(21)	852.85	852.85	3	66,294.42	118,213.29	197,000.00	BP9900	November 2019
1	Line of Credit	28.1560300511%	10,872,550.65	11,105,098.73	8	FLT	1-year LIBOR	Annually	6	3.594%	1.571%	1.571%	8.595%	0.500%	0.360%	(21)	(19)	(19)	(19)	789,075.43	3,539,666.99	26,019,225.00	BP9901	November 2019
1	Modified Term	28.1560300511%	142,205.21	143,826.79	8	FLT	1-year LIBOR	Annually	6	3.798%	1.750%	1.750%	8.799%	0.500%	0.360%	(21)	200.00	200.00	4	3,400.01	15,459.49	280,000.00	BP9901	November 2019
1	Line of Credit	27.7628893051%	13,040,675.99	13,349,910.66	9	FLT	1-year LIBOR	Annually	5	3.625%	1.627%	1.627%	8.625%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,338,723.35	4,998,692.18	31,196,725.00	BQ2780	October 2019
1	Term	27.7628893051%	115,236.53	119,490.89	8	FLT	1-year LIBOR	Annually	5	3.654%	1.625%	1.625%	8.654%	0.500%	0.360%	(21)	518.10	518.10	136	0.00	0.00	300,000.00	BQ2780	October 2019
1	Line of Credit	28.0045839110%	6,514,051.09	6,545,356.80	6	FLT	1-year LIBOR	Annually	8	4.070%	2.119%	2.119%	9.079%	0.500%	0.360%	(21)	(19)	(19)	(19)	338,970.98	1,194,441.77	12,338,300.00	BQ3812	January 2020
1	Modified Term	28.0045839110%	222,301.38	226,574.30	6	FLT	1-year LIBOR	Annually	7	4.571%	2.625%	2.625%	9.581%	0.500%	0.360%	(21)	900.00	900.00	114	3,101.15	18,650.05	497,500.00	BQ3812	January 2020
1	Line of Credit	57.2909852715%	4,888,296.95	4,895,688.75	2	FLT	1-year LIBOR	Annually	12	3.032%	1.978%	1.978%	8.032%	0.500%	0.360%	(21)	(19)	(19)	(19)	368,703.36	1,130,353.04	10,999,719.00	BR0488	April 2020
1	Tenure	57.2909852715%	110,041.84	111,981.03	2	FLT	1-year LIBOR	Annually	12	2.887%	2.000%	2.000%	7.887%	0.500%	0.360%	(21)	1,855.45	1,855.45	(20)	0.00	0.00	567,000.00	BR0488	April 2020
1	Line of Credit	27.9316751463%	13,335,134.82	13,629,170.56	5	FLT	1-year LIBOR	Annually	9	3.768%	1.824%	1.824%	8.768%	0.500%	0.360%	$ 30.00	(19)	(19)	(19)	2,264,058.12	6,065,730.37	34,592,665.00	BR0924	January 2020
1	Modified Tenure	27.9316751463%	247,370.94	252,934.95	5	FLT	1-year LIBOR	Annually	9	3.737%	1.806%	1.806%	8.737%	0.500%	0.360%	(21)	1,608.00	1,608.00	(20)	87,281.93	168,214.68	1,103,000.00	BR0924	January 2020
1	Modified Term	27.9316751463%	574,794.65	593,079.60	5	FLT	1-year LIBOR	Annually	9	3.464%	1.521%	1.521%	8.465%	0.500%	0.360%	(21)	5,175.70	5,175.70	106	83.09	38,828.15	1,379,000.00	BR0924	January 2020
1	Line of Credit	28.0448748599%	9,742,913.54	9,842,009.00	7	FLT	1-year LIBOR	Annually	7	3.714%	1.748%	1.748%	8.714%	0.500%	0.360%	(21)	(19)	(19)	(19)	552,208.99	2,844,081.80	22,772,575.00	BR4155	December 2019
1	Line of Credit	27.4137313783%	9,646,091.10	9,663,003.59	2	FLT	1-year LIBOR	Annually	12	2.451%	1.536%	1.536%	7.441%	0.500%	0.360%	(21)	(19)	(19)	(19)	561,287.10	1,876,617.48	19,855,000.00	BS9408	April 2020
1	Term	27.4137313783%	215,580.95	215,735.06	2	FLT	1-year LIBOR	Annually	12	2.332%	1.500%	1.500%	7.322%	0.500%	0.360%	(21)	1,750.00	1,750.00	195	0.00	0.00	765,600.00	BS9408	April 2020
1	Modified Term	27.4137313783%	189,732.89	189,868.19	2	FLT	1-year LIBOR	Annually	12	2.335%	1.500%	1.500%	7.325%	0.500%	0.360%	(21)	4,484.00	4,484.00	47	46,517.35	85,306.84	1,215,000.00	BS9408	April 2020
1	Line of Credit	54.9141076773%	19,740,400.72	19,740,400.72	2	FLT	1-year LIBOR	Annually	10	2.737%	1.772%	1.772%	8.037%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,116,028.90	6,663,601.72	45,638,333.00	BT1394	May 2020
1	Tenure	54.9141076773%	155,741.22	155,741.22	2	FLT	1-year LIBOR	Annually	10	3.679%	2.250%	2.250%	8.979%	0.500%	0.360%	(21)	1,001.92	1,001.92	(20)	0.00	0.00	400,000.00	BT1394	May 2020
1	Modified Term	54.9141076773%	444,733.06	444,733.06	2	FLT	1-year LIBOR	Annually	10	2.372%	1.547%	1.547%	7.672%	0.500%	0.360%	(21)	2,378.00	2,378.00	135	88,402.93	138,908.69	1,410,600.00	BT1394	May 2020
1	Line of Credit	57.0377923236%	3,938,657.00	3,938,657.00	1	FLT	1-year LIBOR	Annually	11	2.429%	1.994%	1.994%	7.989%	0.500%	0.360%	(21)	(19)	(19)	(19)	183,030.20	1,120,812.26	8,313,690.00	BT1702	May 2020
1	Line of Credit	57.2811402243%	19,390,422.43	19,419,764.54	2	FLT	1-year LIBOR	Annually	12	2.927%	1.954%	1.954%	10.833%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,509,087.62	5,740,051.32	44,452,318.00	BT4817	April 2020
1	Term	57.2811402243%	63,187.45	68,173.29	2	FLT	1-year LIBOR	Annually	12	3.262%	2.424%	2.424%	11.503%	0.500%	0.360%	(21)	4,925.99	4,925.99	129	0.00	0.00	1,010,600.00	BT4817	April 2020
1	Modified Tenure	57.2811402243%	207,281.12	207,429.99	2	FLT	1-year LIBOR	Annually	12	2.923%	2.035%	2.035%	10.825%	0.500%	0.360%	(21)	0.68	0.68	(20)	246,644.23	386,904.40	1,101,525.00	BT4817	April 2020
1	Tenure	57.2811402243%	46,631.36	48,949.02	2	FLT	1-year LIBOR	Annually	12	2.082%	1.250%	1.250%	9.144%	0.500%	0.360%	(21)	2,279.64	2,279.64	(20)	0.00	0.00	585,000.00	BT4817	April 2020
1	Modified Term	57.2811402243%	100,875.44	101,348.72	2	FLT	1-year LIBOR	Annually	12	3.231%	2.375%	2.375%	11.442%	0.500%	0.360%	(21)	400.00	400.00	142	8,147.00	8,417.70	285,000.00	BT4817	April 2020
1	Line of Credit	57.1454769862%	11,445,686.67	11,445,686.67	1	FLT	1-year LIBOR	Annually	11	2.651%	1.911%	1.911%	7.901%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,321,352.08	4,512,509.73	28,036,303.00	BT5974	May 2020
1	Modified Tenure	57.1454769862%	32,644.33	32,644.33	1	FLT	1-year LIBOR	Annually	11	2.594%	1.875%	1.875%	7.844%	0.500%	0.360%	(21)	150.00	150.00	(20)	33,091.67	45,897.43	166,000.00	BT5974	May 2020
1	Line of Credit	57.0378110830%	24,620,442.53	24,620,442.53	1	FLT	1-year LIBOR	Annually	11	2.442%	1.974%	1.974%	7.951%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,389,287.68	8,007,188.02	56,941,782.00	BU0990	May 2020
1	Term	57.0378110830%	32,447.57	32,447.57	1	FLT	1-year LIBOR	Annually	11	2.355%	1.930%	1.930%	7.864%	0.500%	0.360%	(21)	3,327.95	3,327.95	145	0.00	0.00	765,600.00	BU0990	May 2020
1	Modified Tenure	57.0378110830%	112,327.21	112,327.21	1	FLT	1-year LIBOR	Annually	11	2.791%	2.250%	2.250%	8.300%	0.500%	0.360%	(21)	1,800.00	1,800.00	(20)	(22)	13,642.22	765,600.00	BU0990	May 2020
1	Tenure	57.0378110830%	20,372.69	20,372.69	2	FLT	1-year LIBOR	Annually	10	2.035%	1.610%	1.610%	7.544%	0.500%	0.360%	(21)	1,954.53	1,954.53	(20)	0.00	0.00	615,000.00	BU0990	May 2020
1	Line of Credit	27.4673831809%	10,122,647.17	10,174,992.65	3	FLT	1-year LIBOR	Annually	11	3.542%	1.751%	1.751%	8.532%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,020,890.12	3,229,275.19	24,208,975.00	BU1306	April 2020
1	Modified Tenure	27.4673831809%	151,892.23	152,000.51	2	FLT	1-year LIBOR	Annually	12	3.892%	2.500%	2.500%	8.882%	0.500%	0.360%	(21)	1,500.00	1,500.00	(20)	83,286.45	88,682.17	625,000.00	BU1306	April 2020
1	Modified Term	27.4673831809%	187,224.18	188,398.34	3	FLT	1-year LIBOR	Annually	11	3.650%	1.859%	1.859%	8.640%	0.500%	0.360%	(21)	7,512.31	7,512.31	212	95,784.55	144,474.88	1,510,000.00	BU1306	April 2020

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
1	Line of Credit	57.0377949862%	$ 4,882,242.72	$ 4,882,242.72	1	FLT	1-year LIBOR	Annually	11	2.777%	2.112%	2.112%	8.107%	0.500%	0.360%	(21)	(19)	(19)	(19)	$ 77,062.35	$ 1,001,817.68	$ 10,035,000.00	BU1325	May 2020
1	Tenure	57.0377949862%	119,558.28	119,558.28	2	FLT	1-year LIBOR	Annually	10	2.742%	2.250%	2.250%	8.072%	0.500%	0.360%	(21)	$ 451.58	$ 451.58	(20)	0.00	0.00	399,000.00	BU1325	May 2020
1	Line of Credit	54.7292095013%	20,407,832.56	20,407,832.56	2	FLT	1-year LIBOR	Annually	10	2.707%	1.773%	1.773%	8.067%	0.500%	0.360%	(21)	(19)	(19)	(19)	710,009.89	5,674,286.83	45,766,725.00	BU6244	May 2020
1	Term	54.7292095013%	84,725.44	84,725.44	1	FLT	1-year LIBOR	Annually	11	1.940%	1.250%	1.250%	7.300%	0.500%	0.360%	(21)	3,459.91	3,459.91	122	0.00	0.00	765,600.00	BU6244	May 2020
2	Line of Credit	100%	10,652,126.19	2,103,996,612.29	44	FLT	1-year LIBOR	Annually	6	4.528%	2.659%	2.659%	9.063%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	477,515,993.28	3,556,607,432.00	BK5222	April 2020
2	Term	100%	136,444.54	14,476,828.96	46	FLT	1-year LIBOR	Annually	6	4.533%	2.648%	2.648%	9.009%	1.250%	0.360%	(21)	105,538.89	111,705.78	94	0.00	0.00	28,980,400.00	BK5222	April 2020
2	Modified Tenure	100%	676,308.14	52,784,782.94	45	FLT	1-year LIBOR	Annually	7	4.416%	2.623%	2.623%	9.018%	1.250%	0.360%	(21)	349,330.97	354,770.09	(20)	(22)	24,575,574.74	150,316,200.00	BK5222	April 2020
2	Tenure	100%	219,464.60	22,173,184.70	47	FLT	1-year LIBOR	Annually	7	4.531%	2.714%	2.714%	9.026%	1.250%	0.360%	(21)	167,038.64	178,996.49	(20)	0.00	0.00	63,025,450.00	BK5222	April 2020
2	Modified Term	100%	1,068,744.97	96,309,527.76	45	FLT	1-year LIBOR	Annually	7	4.552%	2.706%	2.706%	9.116%	1.250%	0.360%	(21)	762,180.67	813,011.68	56	(22)	27,711,918.53	200,120,750.00	BK5222	April 2020
2	Line of Credit	100%	5,835,237.16	1,453,128,994.33	41	FLT	1-year LIBOR	Annually	7	4.645%	2.785%	2.785%	9.324%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	700,897,740.96	2,983,263,867.00	BR0487	April 2020
2	Term	100%	440.17	21,695.32	49	FLT	1-year LIBOR	Annually	1	5.352%	2.875%	2.875%	9.080%	1.250%	0.360%	(21)	(23)	(23)	(23)	0.00	0.00	43,500.00	BR0487	April 2020
2	Modified Tenure	100%	3,025.41	105,631.70	55	FLT	1-year LIBOR	Annually	7	4.684%	2.875%	2.875%	8.715%	1.250%	0.360%	(21)	1,204.68	1,204.68	(20)	(22)	12,848.43	435,000.00	BR0487	April 2020
2	Modified Term	100%	65,907.53	1,412,386.87	35	FLT	1-year LIBOR	Annually	9	4.166%	2.407%	2.407%	9.240%	1.250%	0.360%	(21)	4,277.40	4,427.59	183	(22)	263,055.66	2,408,000.00	BR0487	April 2020
3	Line of Credit	100%	22,058,705.03	22,058,705.03	2	FLT	1-year LIBOR	Annually	11	2.068%	1.963%	1.963%	7.888%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,144,955.74	7,530,187.70	52,063,969.00	BU1327	May 2020
3	Term	100%	87,718.53	87,718.53	2	FLT	1-year LIBOR	Annually	11	1.739%	1.625%	1.625%	7.559%	0.500%	0.360%	(21)	252.22	252.22	131	0.00	0.00	185,000.00	BU1327	May 2020
3	Modified Term	100%	40,755.44	40,755.44	2	FLT	1-year LIBOR	Annually	11	2.178%	2.050%	2.050%	7.998%	0.500%	0.360%	(21)	1,329.51	1,329.51	166	13,787.78	13,856.46	381,000.00	BU1327	May 2020
3	Line of Credit	100%	21,750,070.07	21,750,070.07	1	FLT	1-year LIBOR	Annually	12	2.927%	1.960%	1.960%	7.957%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,157,567.62	7,687,888.22	51,708,825.00	BU1328	May 2020
3	Modified Tenure	100%	88,046.45	88,046.45	1	FLT	1-year LIBOR	Annually	12	2.892%	1.903%	1.903%	7.922%	0.500%	0.360%	(21)	1,689.38	1,689.38	(20)	335,088.38	436,860.38	1,250,000.00	BU1328	May 2020
3	Modified Term	100%	292,402.48	292,402.48	1	FLT	1-year LIBOR	Annually	12	3.142%	2.122%	2.122%	8.172%	0.500%	0.360%	(21)	2,650.00	2,650.00	173	196,155.44	229,248.37	1,541,600.00	BU1328	May 2020
4	Line of Credit	100%	25,144,864.77	25,144,864.77	1	FLT	1-year LIBOR	Annually	11	2.695%	2.454%	2.454%	8.426%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,845,389.66	10,476,381.76	68,060,590.00	BR0489	May 2020
4	Modified Tenure	100%	125,652.38	125,652.38	1	FLT	1-year LIBOR	Annually	11	3.165%	2.927%	2.927%	8.896%	0.500%	0.360%	(21)	1,557.94	1,557.94	(20)	94,506.02	116,878.96	940,000.00	BR0489	May 2020
4	Modified Term	100%	38,047.85	38,047.85	1	FLT	1-year LIBOR	Annually	11	2.114%	1.875%	1.875%	7.844%	0.500%	0.360%	(21)	2,985.07	2,985.07	38	117,064.15	118,855.03	460,000.00	BR0489	May 2020
4	Line of Credit	100%	26,720,391.19	26,920,145.84	3	FLT	1-year LIBOR	Annually	11	3.657%	1.831%	1.831%	8.648%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,087,771.86	8,827,091.08	62,502,721.00	BS5793	March 2020
4	Term	100%	18,425.56	28,614.62	3	FLT	1-year LIBOR	Annually	11	4.552%	2.750%	2.750%	9.543%	0.500%	0.360%	(21)	5,050.47	5,050.47	26	0.00	0.00	210,000.00	BS5793	March 2020
4	Modified Tenure	100%	78,720.65	79,587.27	3	FLT	1-year LIBOR	Annually	11	3.969%	2.125%	2.125%	8.960%	0.500%	0.360%	(21)	375.00	375.00	(20)	7,557.24	7,641.82	300,000.00	BS5793	March 2020
4	Tenure	100%	358,079.56	359,778.23	3	FLT	1-year LIBOR	Annually	11	3.469%	1.625%	1.625%	8.460%	0.500%	0.360%	(21)	590.38	590.38	(20)	0.00	0.00	635,000.00	BS5793	March 2020
4	Modified Term	100%	40,561.90	43,837.00	3	FLT	1-year LIBOR	Annually	11	3.985%	2.157%	2.157%	8.976%	0.500%	0.360%	(21)	1,600.00	1,600.00	117	82,967.31	88,969.63	494,000.00	BS5793	March 2020
4	Line of Credit	24.7772428579%	19,571,440.91	19,571,440.91	1	FLT	1-year LIBOR	Annually	11	2.775%	1.988%	1.988%	7.966%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,028,964.98	5,831,283.91	44,579,197.00	BU0989	May 2020
4	Modified Tenure	24.7772428579%	224,982.65	224,982.65	3	FLT	1-year LIBOR	Annually	9	2.879%	1.329%	1.329%	8.069%	0.500%	0.360%	(21)	3,000.00	3,000.00	(20)	172,184.99	295,278.50	1,045,600.00	BU0989	May 2020
4	Tenure	24.7772428579%	266,987.99	266,987.99	1	FLT	1-year LIBOR	Annually	11	2.754%	1.931%	1.931%	7.944%	0.500%	0.360%	(21)	1,674.23	1,674.23	(20)	0.00	0.00	665,000.00	BU0989	May 2020
4	Modified Term	24.7772428579%	311,809.45	311,809.45	2	FLT	1-year LIBOR	Annually	10	3.255%	2.533%	2.533%	8.445%	0.500%	0.360%	(21)	3,914.42	3,914.42	83	135,640.69	256,321.23	1,151,000.00	BU0989	May 2020
4	Line of Credit	100%	9,219,060.58	9,225,647.04	3	FLT	1-year LIBOR	Annually	11	3.594%	1.777%	1.777%	8.603%	0.500%	0.360%	(21)	(19)	(19)	(19)	243,656.35	2,112,671.92	20,847,100.00	BU1312	April 2020
4	Modified Term	100%	207,778.09	207,926.36	3	FLT	1-year LIBOR	Annually	11	3.159%	1.375%	1.375%	8.168%	0.500%	0.360%	(21)	1,711.48	1,711.48	81	17,025.17	70,643.87	765,600.00	BU1312	April 2020
5	Line of Credit	100%	9,816,437.47	1,063,067,287.61	13	FLT	1-year LIBOR	Annually	8	3.831%	2.077%	2.077%	9.616%	0.500%	0.360%	(21)	(19)	(19)	(19)	(22)	311,232,012.86	2,500,011,185.00	BK5223	April 2020
5	Term	100%	109,941.12	6,612,800.61	15	FLT	1-year LIBOR	Annually	7	3.940%	2.062%	2.062%	9.444%	0.500%	0.360%	(21)	75,546.88	75,873.27	99	0.00	0.00	21,894,250.00	BK5223	April 2020
5	Modified Tenure	100%	399,058.78	15,886,785.28	14	FLT	1-year LIBOR	Annually	6	3.929%	2.005%	2.005%	9.441%	0.500%	0.360%	(21)	152,911.41	152,911.41	(20)	(22)	10,073,173.66	73,108,125.00	BK5223	April 2020
5	Tenure	100%	100,815.13	5,879,112.48	12	FLT	1-year LIBOR	Annually	7	3.872%	2.055%	2.055%	9.356%	0.500%	0.360%	(21)	60,931.81	60,931.81	(20)	0.00	0.00	24,616,350.00	BK5223	April 2020
5	Modified Term	100%	815,651.22	29,199,201.25	14	FLT	1-year LIBOR	Annually	7	3.867%	2.014%	2.014%	9.448%	0.500%	0.360%	(21)	451,254.07	461,128.01	71	(22)	14,132,855.05	113,201,250.00	BK5223	April 2020
5	Line of Credit	100%	28,798,533.10	28,798,533.10	1	FLT	1-year LIBOR	Annually	12	3.303%	2.417%	2.417%	8.453%	0.500%	0.360%	(21)	(19)	(19)	(19)	3,553,064.92	13,377,894.92	78,969,925.00	BR0495	May 2020
5	Modified Tenure	100%	260,861.56	260,861.56	1	FLT	1-year LIBOR	Annually	12	3.697%	2.814%	2.814%	8.847%	0.500%	0.360%	(21)	6,980.28	6,980.28	(20)	258,458.83	446,034.42	1,610,000.00	BR0495	May 2020
5	Modified Term	100%	115,838.34	115,838.34	1	FLT	1-year LIBOR	Annually	12	3.156%	2.268%	2.268%	8.306%	0.500%	0.360%	(21)	7,375.00	7,375.00	71	176,522.33	269,194.56	1,329,000.00	BR0495	May 2020
5	Line of Credit	100%	16,608,201.76	16,608,201.76	1	FLT	1-year LIBOR	Annually	11	2.136%	1.878%	1.878%	7.896%	0.500%	0.360%	(21)	(19)	(19)	(19)	887,725.71	5,519,751.58	37,962,488.00	BT5976	May 2020
5	Modified Tenure	100%	51,550.63	51,550.63	1	FLT	1-year LIBOR	Annually	11	2.291%	2.000%	2.000%	8.051%	0.500%	0.360%	(21)	750.00	750.00	(20)	80,083.37	88,234.17	309,000.00	BT5976	May 2020
5	Tenure	100%	106,447.60	106,447.60	1	FLT	1-year LIBOR	Annually	11	2.097%	1.875%	1.875%	7.857%	0.500%	0.360%	(21)	2,467.43	2,467.43	(20)	0.00	0.00	765,600.00	BT5976	May 2020
5	Modified Term	100%	183,944.01	183,944.01	1	FLT	1-year LIBOR	Annually	11	2.124%	1.883%	1.883%	7.884%	0.500%	0.360%	(21)	4,700.00	4,700.00	103	(22)	66,480.25	988,000.00	BT5976	May 2020
5	Line of Credit	72.2780038067%	19,571,440.91	19,571,440.91	1	FLT	1-year LIBOR	Annually	11	2.775%	1.988%	1.988%	7.966%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,028,964.98	5,831,283.91	44,579,197.00	BU0989	May 2020
5	Modified Tenure	72.2780038067%	224,982.65	224,982.65	3	FLT	1-year LIBOR	Annually	9	2.879%	1.329%	1.329%	8.069%	0.500%	0.360%	(21)	3,000.00	3,000.00	(20)	172,184.99	295,278.50	1,045,600.00	BU0989	May 2020
5	Tenure	72.2780038067%	266,987.99	266,987.99	1	FLT	1-year LIBOR	Annually	11	2.754%	1.931%	1.931%	7.944%	0.500%	0.360%	(21)	1,674.23	1,674.23	(20)	0.00	0.00	665,000.00	BU0989	May 2020
5	Modified Term	72.2780038067%	311,809.45	311,809.45	2	FLT	1-year LIBOR	Annually	10	3.255%	2.533%	2.533%	8.445%	0.500%	0.360%	(21)	3,914.42	3,914.42	83	135,640.69	256,321.23	1,151,000.00	BU0989	May 2020
6	Line of Credit	100%	6,522,418.94	422,169,043.54	39	FLT	1-year LIBOR	Annually	7	4.597%	2.791%	2.791%	9.414%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	91,888,856.80	723,365,105.00	BR0484	April 2020
6	Term	100%	287,490.77	23,782,067.90	42	FLT	1-year LIBOR	Annually	7	4.660%	2.803%	2.803%	9.356%	1.250%	0.360%	(21)	250,444.38	254,141.91	77	0.00	0.00	51,049,550.00	BR0484	April 2020
6	Modified Tenure	100%	881,852.54	49,816,238.85	43	FLT	1-year LIBOR	Annually	6	4.591%	2.688%	2.688%	9.135%	1.250%	0.360%	(21)	337,949.52	337,949.52	(20)	(22)	25,290,120.13	139,939,450.00	BR0484	April 2020
6	Tenure	100%	378,948.13	35,843,350.37	42	FLT	1-year LIBOR	Annually	7	4.594%	2.781%	2.781%	9.273%	1.250%	0.360%	(21)	321,260.50	321,260.50	(20)	0.00	0.00	100,070,400.00	BR0484	April 2020

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
6	Modified Term	100%	$ 1,198,719.57	$ 79,923,320.21	43	FLT	1-year LIBOR	Annually	7	4.636%	2.804%	2.804%	9.285%	1.250%	0.360%	(21)	$747,627.21	$753,947.14	64	(22)	$ 27,297,512.15	$ 182,094,840.00	BR0484	April 2020
6	Line of Credit	100%	5,584,654.11	1,743,768,240.44	41	FLT	1-year LIBOR	Annually	7	4.211%	2.810%	2.810%	9.801%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	26,303,460.07	2,512,794,716.00	BR0493	May 2020
6	Term	100%	886.44	544,911.02	51	FLT	1-year LIBOR	Annually	9	3.836%	2.912%	2.912%	9.426%	1.250%	0.360%	(21)	0.00	7,518.42	37	$ 0.00	0.00	684,500.00	BR0493	May 2020
6	Modified Tenure	100%	15,898.52	1,381,041.41	43	FLT	1-year LIBOR	Annually	5	3.724%	2.383%	2.383%	9.314%	1.250%	0.360%	(21)	0.00	34.17	(20)	(22)	348,065.73	2,076,500.00	BR0493	May 2020
6	Tenure	100%	235.29	117,629.91	43	FLT	1-year LIBOR	Annually	5	4.164%	2.694%	2.694%	9.754%	1.250%	0.360%	(21)	0.00	26.61	(20)	0.00	0.00	250,000.00	BR0493	May 2020
6	Modified Term	100%	9,828.64	5,737,918.07	43	FLT	1-year LIBOR	Annually	7	4.057%	2.787%	2.787%	9.648%	1.250%	0.360%	(21)	0.00	71,791.57	13	(22)	607,067.91	7,763,500.00	BR0493	May 2020
7	Line of Credit	100%	5,838,105.51	769,651,922.80	52	FLT	1-year LIBOR	Annually	6	4.786%	2.817%	2.817%	8.924%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	188,663,594.63	1,277,910,634.00	BR8381	April 2020
7	Term	100%	166,131.70	8,630,790.24	53	FLT	1-year LIBOR	Annually	7	4.664%	2.823%	2.823%	8.872%	1.250%	0.360%	(21)	71,447.44	73,341.37	101	0.00	0.00	17,215,500.00	BR8381	April 2020
7	Modified Tenure	100%	294,134.67	17,004,493.66	53	FLT	1-year LIBOR	Annually	6	4.675%	2.773%	2.773%	8.833%	1.250%	0.360%	(21)	103,420.88	107,693.53	(20)	(22)	6,924,875.21	43,779,450.00	BR8381	April 2020
7	Tenure	100%	179,368.40	10,464,840.69	54	FLT	1-year LIBOR	Annually	7	4.709%	2.834%	2.834%	8.830%	1.250%	0.360%	(21)	71,595.16	73,711.83	(20)	0.00	0.00	27,947,500.00	BR8381	April 2020
7	Modified Term	100%	678,945.10	34,093,091.12	53	FLT	1-year LIBOR	Annually	6	4.814%	2.877%	2.877%	8.932%	1.250%	0.360%	(21)	259,695.80	266,951.27	51	(22)	8,480,070.92	70,286,600.00	BR8381	April 2020
7	Line of Credit	100%	11,724,319.91	2,311,465,616.72	42	FLT	1-year LIBOR	Annually	6	4.666%	2.796%	2.796%	9.271%	1.250%	0.360%	$ 3,350.00	(19)	(19)	(19)	(22)	494,259,709.90	3,862,854,478.00	BS9404	April 2020
7	Term	100%	85,746.89	10,264,900.15	43	FLT	1-year LIBOR	Annually	7	4.625%	2.836%	2.836%	9.288%	1.250%	0.360%	(21)	75,270.33	78,314.38	85	0.00	0.00	20,479,250.00	BS9404	April 2020
7	Modified Tenure	100%	662,278.08	46,255,814.27	45	FLT	1-year LIBOR	Annually	5	4.885%	2.861%	2.861%	9.236%	1.250%	0.360%	150.00	251,582.39	256,082.80	(20)	(22)	20,311,588.65	119,198,750.00	BS9404	April 2020
7	Tenure	100%	207,001.76	22,097,168.64	44	FLT	1-year LIBOR	Annually	7	4.686%	2.829%	2.829%	9.252%	1.250%	0.360%	90.00	161,991.59	169,111.99	(20)	0.00	0.00	59,706,267.00	BS9404	April 2020
7	Modified Term	100%	926,910.65	72,480,421.11	41	FLT	1-year LIBOR	Annually	6	4.616%	2.742%	2.742%	9.274%	1.250%	0.360%	450.00	710,896.96	732,659.39	55	(22)	19,886,891.14	158,131,318.00	BS9404	April 2020
7	Line of Credit	100%	8,100,915.20	2,332,314,727.98	42	FLT	1-year LIBOR	Annually	7	4.008%	2.786%	2.786%	9.778%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	509,634,880.07	3,913,598,972.00	BU6356	May 2020
7	Term	100%	67,940.68	9,393,888.24	41	FLT	1-year LIBOR	Annually	6	4.025%	2.758%	2.758%	9.795%	1.250%	0.360%	(21)	0.00	49,282.14	75	0.00	0.00	17,248,450.00	BU6356	May 2020
7	Modified Tenure	100%	440,113.60	45,243,120.97	45	FLT	1-year LIBOR	Annually	5	4.152%	2.826%	2.826%	9.922%	1.250%	0.360%	(21)	0.00	244,142.92	(20)	(22)	18,009,070.01	114,590,550.00	BU6356	May 2020
7	Tenure	100%	226,713.91	24,160,895.05	42	FLT	1-year LIBOR	Annually	7	4.049%	2.801%	2.801%	9.819%	1.250%	0.360%	(21)	0.00	184,677.60	(20)	0.00	0.00	64,512,067.00	BU6356	May 2020
7	Modified Term	100%	729,276.61	68,493,998.05	41	FLT	1-year LIBOR	Annually	6	4.144%	2.831%	2.831%	9.914%	1.250%	0.360%	(21)	0.00	524,980.10	67	(22)	17,643,534.50	146,777,310.00	BU6356	May 2020
7	Line of Credit	100%	8,382,827.44	2,302,397,054.70	44	FLT	1-year LIBOR	Annually	6	4.619%	2.815%	2.815%	9.810%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	509,350,805.58	3,865,511,007.00	BU6357	May 2020
7	Term	100%	96,417.45	11,517,440.51	43	FLT	1-year LIBOR	Annually	7	4.597%	2.803%	2.803%	9.788%	1.250%	0.360%	(21)	0.00	78,783.59	85	0.00	0.00	22,360,700.00	BU6357	May 2020
7	Modified Tenure	100%	371,742.02	40,287,112.88	45	FLT	1-year LIBOR	Annually	6	4.622%	2.774%	2.774%	9.813%	1.250%	0.360%	(21)	0.00	243,095.31	(20)	(22)	18,832,395.38	109,539,700.00	BU6357	May 2020
7	Tenure	100%	189,963.68	20,491,708.93	46	FLT	1-year LIBOR	Annually	6	4.611%	2.823%	2.823%	9.802%	1.250%	0.360%	(21)	0.00	154,066.02	(20)	0.00	0.00	55,260,900.00	BU6357	May 2020
7	Modified Term	100%	752,742.41	71,358,998.50	43	FLT	1-year LIBOR	Annually	6	4.567%	2.768%	2.768%	9.757%	1.250%	0.360%	(21)	0.00	535,890.44	66	(22)	17,843,567.00	150,257,918.00	BU6357	May 2020
7	Line of Credit	100%	11,633,863.70	3,288,497,211.56	43	FLT	1-year LIBOR	Annually	7	4.030%	2.738%	2.738%	11.353%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	653,789,236.70	5,440,853,898.00	BU9736	May 2020
7	Term	100%	171,106.91	18,307,614.46	43	FLT	1-year LIBOR	Annually	7	4.059%	2.719%	2.719%	11.090%	1.250%	0.360%	(21)	154,203.50	154,203.50	59	0.00	0.00	35,092,100.00	BU9736	May 2020
7	Modified Tenure	100%	403,939.94	49,645,412.76	44	FLT	1-year LIBOR	Annually	7	3.928%	2.654%	2.654%	11.250%	1.250%	0.360%	(21)	237,314.00	237,314.00	(20)	(22)	17,607,512.32	130,063,000.00	BU9736	May 2020
7	Tenure	100%	328,934.07	36,911,553.30	50	FLT	1-year LIBOR	Annually	8	3.935%	2.700%	2.700%	12.152%	1.250%	0.360%	(21)	249,961.10	249,961.10	(20)	0.00	0.00	95,579,620.00	BU9736	May 2020
7	Modified Term	100%	872,506.38	93,903,858.92	49	FLT	1-year LIBOR	Annually	7	3.857%	2.600%	2.600%	11.850%	1.250%	0.360%	(21)	396,181.45	396,181.45	42	(22)	21,046,146.92	191,809,250.00	BU9736	May 2020
8	Line of Credit	100%	959,132.92	40,640,000.13	34	FLT	1-year LIBOR	Annually	7	4.689%	2.732%	2.732%	9.564%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	9,847,335.04	69,267,890.00	BM4316	March 2019
8	Term	100%	3,249.33	513,334.33	39	FLT	1-year LIBOR	Annually	11	3.927%	2.250%	2.250%	8.985%	1.250%	0.360%	(21)	(23)	(23)	(23)	0.00	0.00	599,000.00	BM4316	March 2019
8	Modified Tenure	100%	20,381.33	800,726.46	37	FLT	1-year LIBOR	Annually	3	4.998%	2.689%	2.689%	9.473%	1.250%	0.360%	(21)	4,381.54	4,381.54	(20)	(22)	611,311.98	2,375,000.00	BM4316	March 2019
8	Tenure	100%	19,127.50	604,621.23	34	FLT	1-year LIBOR	Annually	3	4.945%	2.615%	2.615%	9.699%	1.250%	0.360%	(21)	5,340.49	5,383.53	(20)	0.00	0.00	1,467,000.00	BM4316	March 2019
8	Modified Term	100%	40,164.92	864,586.99	44	FLT	1-year LIBOR	Annually	4	4.886%	2.595%	2.595%	9.000%	1.250%	0.360%	(21)	11,685.72	11,737.40	90	(22)	515,491.89	2,335,000.00	BM4316	March 2019
8	Line of Credit	100%	1,661,854.57	372,014,059.23	35	FLT	1-year LIBOR	Annually	6	4.703%	2.748%	2.748%	9.527%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	9,331,259.61	572,044,910.00	BO0007	August 2019
8	Term	100%	75,377.91	4,932,187.72	34	FLT	1-year LIBOR	Annually	6	4.713%	2.696%	2.696%	9.452%	1.250%	0.360%	(21)	65,947.93	65,947.93	107	0.00	0.00	14,553,600.00	BO0007	August 2019
8	Modified Tenure	100%	31,752.87	3,186,449.42	35	FLT	1-year LIBOR	Annually	7	4.683%	2.825%	2.825%	9.623%	1.250%	0.360%	(21)	21,766.20	21,766.20	(20)	(22)	398,619.58	8,749,300.00	BO0007	August 2019
8	Tenure	100%	88,253.95	7,861,603.57	35	FLT	1-year LIBOR	Annually	7	4.624%	2.772%	2.772%	9.539%	1.250%	0.360%	(21)	74,333.83	74,372.93	(20)	0.00	0.00	26,375,200.00	BO0007	August 2019
8	Modified Term	100%	196,242.60	12,311,217.84	34	FLT	1-year LIBOR	Annually	7	4.586%	2.737%	2.737%	9.556%	1.250%	0.360%	(21)	146,823.01	158,325.55	53	(22)	1,315,868.81	27,559,800.00	BO0007	August 2019
8	Line of Credit	100%	1,250,207.06	172,000,694.22	42	FLT	1-year LIBOR	Annually	6	4.777%	3.022%	3.022%	9.594%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	5,768,601.34	230,247,150.00	BO8357	July 2019
8	Term	100%	20,498.33	2,274,863.28	42	FLT	1-year LIBOR	Annually	4	4.929%	2.948%	2.948%	9.494%	1.250%	0.360%	(21)	6,997.77	6,997.77	36	0.00	0.00	2,997,000.00	BO8357	July 2019
8	Modified Tenure	100%	3,098.91	292,042.08	32	FLT	1-year LIBOR	Annually	9	3.572%	2.226%	2.226%	9.105%	1.250%	0.360%	(21)	1,136.82	1,136.82	(20)	(22)	37,853.00	780,000.00	BO8357	July 2019
8	Tenure	100%	17,185.45	1,607,145.41	38	FLT	1-year LIBOR	Annually	7	4.406%	2.845%	2.845%	9.568%	1.250%	0.360%	(21)	6,259.34	6,259.34	(20)	0.00	0.00	2,899,150.00	BO8357	July 2019
8	Modified Term	100%	50,091.76	3,609,824.92	40	FLT	1-year LIBOR	Annually	4	4.542%	2.724%	2.724%	9.309%	1.250%	0.360%	(21)	16,264.61	16,382.53	29	(22)	444,758.37	5,572,800.00	BO8357	July 2019
8	Line of Credit	100%	1,597,765.48	373,022,528.19	34	FLT	1-year LIBOR	Annually	6	4.647%	2.760%	2.760%	9.573%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	9,168,881.14	574,205,810.00	BP0553	September 2019
8	Term	100%	73,828.25	4,932,187.72	34	FLT	1-year LIBOR	Annually	6	4.666%	2.699%	2.699%	9.448%	1.250%	0.360%	(21)	65,947.93	65,947.93	107	0.00	0.00	14,553,600.00	BP0553	September 2019
8	Modified Tenure	100%	44,282.32	3,487,786.43	33	FLT	1-year LIBOR	Annually	6	4.558%	2.653%	2.653%	9.564%	1.250%	0.360%	(21)	25,236.20	25,236.20	(20)	(22)	581,023.23	10,272,950.00	BP0553	September 2019
8	Tenure	100%	87,587.46	7,750,642.23	35	FLT	1-year LIBOR	Annually	7	4.581%	2.771%	2.771%	9.535%	1.250%	0.360%	(21)	73,140.83	73,179.93	(20)	0.00	0.00	26,005,200.00	BP0553	September 2019
8	Modified Term	100%	192,416.94	12,104,169.36	34	FLT	1-year LIBOR	Annually	7	4.531%	2.742%	2.742%	9.552%	1.250%	0.360%	(21)	144,211.59	155,714.13	58	(22)	1,069,842.70	27,114,800.00	BP0553	September 2019
8	Line of Credit	100%	1,173,947.08	208,085,118.70	41	FLT	1-year LIBOR	Annually	6	4.739%	3.007%	3.007%	9.593%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	9,204,820.67	284,760,200.00	BR4138	November 2019
8	Term	100%	19,217.40	2,274,863.28	41	FLT	1-year LIBOR	Annually	4	4.915%	2.904%	2.904%	9.478%	1.250%	0.360%	(21)	6,997.77	6,997.77	38	0.00	0.00	2,997,000.00	BR4138	November 2019

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
8	Modified Tenure	100%	$ 4,928.78	$ 292,042.08	34	FLT	1-year LIBOR	Annually	10	3.642%	2.427%	2.427%	9.281%	1.250%	0.360%	(21)	$ 1,136.82	$ 1,136.82	(20)	(22)	$ 37,853.00	$ 780,000.00	BR4138	November 2019
8	Tenure	100%	17,043.64	1,607,145.41	38	FLT	1-year LIBOR	Annually	7	4.425%	2.844%	2.844%	9.568%	1.250%	0.360%	(21)	6,259.34	6,259.34	(20)	$ 0.00	0.00	2,899,150.00	BR4138	November 2019
8	Modified Term	100%	44,411.74	3,609,824.92	41	FLT	1-year LIBOR	Annually	4	4.701%	2.839%	2.839%	9.397%	1.250%	0.360%	(21)	16,264.61	16,382.53	40	(22)	444,758.37	5,572,800.00	BR4138	November 2019
8	Line of Credit	100%	1,008,038.14	267,661,219.96	41	FLT	1-year LIBOR	Annually	6	5.039%	3.121%	3.121%	9.679%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	14,041,154.66	372,735,950.00	BR4139	December 2019
8	Term	100%	10,104.08	2,440,845.79	41	FLT	1-year LIBOR	Annually	4	5.035%	2.880%	2.880%	9.469%	1.250%	0.360%	(21)	8,212.77	8,212.77	36	0.00	0.00	3,197,000.00	BR4139	December 2019
8	Modified Tenure	100%	1,537.28	292,042.08	32	FLT	1-year LIBOR	Annually	9	3.745%	2.227%	2.227%	9.105%	1.250%	0.360%	(21)	1,136.82	1,136.82	(20)	(22)	37,853.00	780,000.00	BR4139	December 2019
8	Tenure	100%	8,497.99	1,607,145.41	38	FLT	1-year LIBOR	Annually	7	4.577%	2.844%	2.844%	9.568%	1.250%	0.360%	(21)	6,259.34	6,259.34	(20)	0.00	0.00	2,899,150.00	BR4139	December 2019
8	Modified Term	100%	21,873.14	3,459,988.08	40	FLT	1-year LIBOR	Annually	4	4.826%	2.848%	2.848%	9.426%	1.250%	0.360%	(21)	15,865.98	15,983.90	33	(22)	433,204.44	5,388,800.00	BR4139	December 2019
8	Line of Credit	100%	8,561,768.47	2,479,550,875.36	40	FLT	1-year LIBOR	Annually	7	4.599%	2.754%	2.754%	10.750%	1.250%	0.360%	$ 30.00	(19)	(19)	(19)	(22)	490,626,672.31	4,148,452,954.00	BS5790	March 2020
8	Term	100%	178,144.31	18,254,147.81	43	FLT	1-year LIBOR	Annually	7	4.564%	2.728%	2.728%	10.991%	1.250%	0.360%	(21)	147,323.04	153,937.23	76	0.00	0.00	35,397,600.00	BS5790	March 2020
8	Modified Tenure	100%	453,792.57	49,641,563.54	44	FLT	1-year LIBOR	Annually	7	4.483%	2.659%	2.659%	11.107%	1.250%	0.360%	(21)	249,829.75	267,231.84	(20)	(22)	21,130,055.43	130,323,000.00	BS5790	March 2020
8	Tenure	100%	324,322.46	36,968,466.47	50	FLT	1-year LIBOR	Annually	7	4.502%	2.698%	2.698%	12.162%	1.250%	0.360%	(21)	233,830.07	263,773.02	(20)	0.00	0.00	95,705,620.00	BS5790	March 2020
8	Modified Term	100%	883,657.19	88,819,985.74	48	FLT	1-year LIBOR	Annually	7	4.458%	2.637%	2.637%	11.785%	1.250%	0.360%	(21)	602,256.40	673,184.43	60	(22)	24,671,171.88	183,437,900.00	BS5790	March 2020
8	Line of Credit	100%	1,682,870.23	351,731,298.24	34	FLT	1-year LIBOR	Annually	6	4.681%	2.745%	2.745%	9.522%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	8,810,443.61	541,907,010.00	BS6609	February 2020
8	Term	100%	74,271.40	4,932,187.72	34	FLT	1-year LIBOR	Annually	6	4.707%	2.696%	2.696%	9.452%	1.250%	0.360%	(21)	65,947.93	65,947.93	107	0.00	0.00	14,553,600.00	BS6609	February 2020
8	Modified Tenure	100%	52,715.89	2,959,107.98	33	FLT	1-year LIBOR	Annually	8	4.661%	2.830%	2.830%	9.658%	1.250%	0.360%	(21)	24,909.27	24,909.27	(20)	(22)	471,040.50	9,718,300.00	BS6609	February 2020
8	Tenure	100%	87,925.61	7,696,383.52	34	FLT	1-year LIBOR	Annually	7	4.630%	2.768%	2.768%	9.536%	1.250%	0.360%	(21)	73,300.89	73,339.99	(20)	0.00	0.00	25,825,200.00	BS6609	February 2020
8	Modified Term	100%	154,535.95	11,265,708.86	34	FLT	1-year LIBOR	Annually	7	4.587%	2.757%	2.757%	9.581%	1.250%	0.360%	(21)	123,790.95	135,067.76	53	(22)	863,237.65	24,279,450.00	BS6609	February 2020
8	Line of Credit	100%	1,300,077.24	335,484,186.68	34	FLT	1-year LIBOR	Annually	6	4.565%	2.712%	2.712%	9.502%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	177,645,571.84	744,913,492.00	BS6614	February 2020
8	Modified Tenure	100%	100,940.31	9,700,826.65	34	FLT	1-year LIBOR	Annually	7	4.409%	2.643%	2.643%	9.433%	1.250%	0.360%	(21)	73,799.28	73,799.28	(20)	(22)	8,551,930.85	35,542,750.00	BS6614	February 2020
8	Tenure	100%	1,259.54	165,220.05	39	FLT	1-year LIBOR	Annually	9	4.734%	3.090%	3.090%	9.797%	1.250%	0.360%	(21)	1,032.94	1,032.94	(20)	0.00	0.00	550,000.00	BS6614	February 2020
8	Modified Term	100%	103,014.21	8,836,316.75	34	FLT	1-year LIBOR	Annually	6	4.539%	2.699%	2.699%	9.483%	1.250%	0.360%	(21)	109,327.04	112,844.88	68	(22)	6,516,776.93	27,951,250.00	BS6614	February 2020
8	Line of Credit	100%	2,462,692.72	421,808,449.77	34	FLT	1-year LIBOR	Annually	6	3.929%	2.720%	2.720%	9.729%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	23,038,282.71	667,183,726.00	BU1324	May 2020
8	Term	100%	74,599.65	4,998,651.43	34	FLT	1-year LIBOR	Annually	6	4.022%	2.698%	2.698%	9.822%	1.250%	0.360%	(21)	0.00	65,947.93	145	0.00	0.00	14,553,600.00	BU1324	May 2020
8	Modified Tenure	100%	250,896.31	10,634,487.29	34	FLT	1-year LIBOR	Annually	6	3.824%	2.631%	2.631%	9.624%	1.250%	0.360%	(21)	0.00	87,723.81	(20)	(22)	5,865,756.74	36,770,950.00	BU1324	May 2020
8	Tenure	100%	84,975.37	7,935,027.80	35	FLT	1-year LIBOR	Annually	6	3.988%	2.772%	2.772%	9.788%	1.250%	0.360%	(21)	0.00	74,372.93	(20)	0.00	0.00	26,375,200.00	BU1324	May 2020
8	Modified Term	100%	356,633.95	17,612,815.99	34	FLT	1-year LIBOR	Annually	7	3.934%	2.717%	2.717%	9.734%	1.250%	0.360%	(21)	0.00	198,378.44	102	(22)	4,626,739.05	44,055,400.00	BU1324	May 2020
9	Line of Credit	100%	1,205,405.79	131,758,806.53	34	FLT	1-year LIBOR	Annually	6	4.270%	2.533%	2.533%	9.381%	1.076%	0.360%	(21)	(19)	(19)	(19)	(22)	46,262,404.79	267,185,243.00	AM7916	December 2018
9	Term	100%	25,711.57	859,010.76	35	FLT	1-year LIBOR	Annually	7	4.281%	2.490%	2.490%	9.348%	0.925%	0.360%	(21)	13,888.07	13,888.07	114	0.00	0.00	2,875,500.00	AM7916	December 2018
9	Modified Tenure	100%	56,111.27	3,119,008.06	35	FLT	1-year LIBOR	Annually	7	4.239%	2.461%	2.461%	9.317%	0.913%	0.360%	(21)	22,175.69	22,175.69	(20)	(22)	2,161,012.52	10,630,450.00	AM7916	December 2018
9	Tenure	100%	51,519.53	3,365,209.58	37	FLT	1-year LIBOR	Annually	6	4.255%	2.541%	2.541%	9.385%	0.991%	0.360%	(21)	25,398.99	25,471.45	(20)	0.00	0.00	9,357,175.00	AM7916	December 2018
9	Modified Term	100%	109,678.90	6,089,164.63	38	FLT	1-year LIBOR	Annually	5	4.479%	2.527%	2.527%	9.302%	1.064%	0.360%	(21)	58,358.17	58,358.17	54	(22)	3,071,855.42	15,696,950.00	AM7916	December 2018
9	Line of Credit	100%	847,293.15	83,695,216.02	33	FLT	1-year LIBOR	Annually	6	4.504%	2.528%	2.528%	9.443%	1.042%	0.360%	(21)	(19)	(19)	(19)	(22)	31,803,632.13	170,556,556.00	AM7920	October 2018
9	Term	100%	14,324.55	558,309.32	38	FLT	1-year LIBOR	Annually	6	4.710%	2.595%	2.595%	9.316%	1.078%	0.360%	(21)	9,125.41	9,125.41	105	0.00	0.00	1,823,500.00	AM7920	October 2018
9	Modified Tenure	100%	39,573.72	2,344,118.23	36	FLT	1-year LIBOR	Annually	7	4.463%	2.507%	2.507%	9.393%	0.954%	0.360%	(21)	17,035.56	17,035.56	(20)	(22)	1,693,759.28	7,909,300.00	AM7920	October 2018
9	Tenure	100%	29,725.95	2,642,347.38	41	FLT	1-year LIBOR	Annually	6	4.691%	2.751%	2.751%	9.310%	1.250%	0.360%	(21)	17,186.87	17,259.33	(20)	0.00	0.00	6,659,100.00	AM7920	October 2018
9	Modified Term	100%	102,916.18	3,637,278.29	37	FLT	1-year LIBOR	Annually	4	4.390%	2.189%	2.189%	9.051%	0.980%	0.360%	(21)	36,005.08	36,040.92	58	(22)	1,392,382.72	8,880,650.00	AM7920	October 2018
9	Line of Credit	100%	851,033.20	212,476,701.15	44	FLT	1-year LIBOR	Annually	6	4.331%	2.498%	2.498%	8.955%	1.206%	0.360%	305.00	(19)	(19)	(19)	(22)	43,198,469.21	345,973,966.00	BE9482	June 2019
9	Term	100%	2,841.72	525,175.65	55	FLT	1-year LIBOR	Annually	10	4.349%	2.706%	2.706%	8.702%	1.250%	0.360%	(21)	2,074.20	2,074.20	165	0.00	0.00	960,000.00	BE9482	June 2019
9	Modified Tenure	100%	26,171.25	2,703,259.55	47	FLT	1-year LIBOR	Annually	8	4.513%	2.814%	2.814%	9.160%	1.232%	0.360%	(21)	15,342.25	15,342.25	(20)	(22)	946,855.71	6,723,000.00	BE9482	June 2019
9	Tenure	100%	16,210.54	1,890,343.74	50	FLT	1-year LIBOR	Annually	5	4.728%	2.752%	2.752%	8.889%	1.250%	0.360%	(21)	13,260.65	13,260.65	(20)	0.00	0.00	4,702,000.00	BE9482	June 2019
9	Modified Term	100%	56,277.88	5,265,963.22	46	FLT	1-year LIBOR	Annually	7	4.446%	2.636%	2.636%	8.938%	1.250%	0.360%	(21)	42,008.29	45,152.56	163	(22)	603,274.18	10,122,200.00	BE9482	June 2019
9	Line of Credit	100%	793,437.79	212,206,950.48	46	FLT	1-year LIBOR	Annually	7	4.428%	2.599%	2.599%	8.932%	1.250%	0.360%	305.00	(19)	(19)	(19)	(22)	43,009,899.33	345,352,816.00	BE9484	July 2019
9	Term	100%	2,834.60	525,175.65	55	FLT	1-year LIBOR	Annually	10	4.352%	2.706%	2.706%	8.702%	1.250%	0.360%	(21)	2,074.20	2,074.20	165	0.00	0.00	960,000.00	BE9484	July 2019
9	Modified Tenure	100%	33,840.69	2,685,081.76	45	FLT	1-year LIBOR	Annually	9	4.745%	3.043%	3.043%	9.526%	1.250%	0.360%	(21)	14,742.25	14,742.25	(20)	(22)	931,096.15	6,560,000.00	BE9484	July 2019
9	Tenure	100%	16,163.64	1,890,343.74	50	FLT	1-year LIBOR	Annually	5	4.731%	2.752%	2.752%	8.889%	1.250%	0.360%	(21)	13,260.65	13,260.65	(20)	0.00	0.00	4,702,000.00	BE9484	July 2019
9	Modified Term	100%	53,007.33	5,265,963.22	47	FLT	1-year LIBOR	Annually	7	4.431%	2.622%	2.622%	8.899%	1.250%	0.360%	(21)	42,008.29	45,152.56	169	(22)	603,274.18	10,122,200.00	BE9484	July 2019
9	Line of Credit	100%	845,792.98	211,076,560.57	41	FLT	1-year LIBOR	Annually	6	4.072%	2.367%	2.367%	8.938%	1.153%	0.360%	305.00	(19)	(19)	(19)	(22)	42,817,752.64	344,055,616.00	BE9489	September 2019
9	Term	100%	2,824.15	525,175.65	55	FLT	1-year LIBOR	Annually	10	4.186%	2.706%	2.706%	8.702%	1.250%	0.360%	(21)	2,074.20	2,074.20	165	0.00	0.00	960,000.00	BE9489	September 2019
9	Modified Tenure	100%	21,407.74	2,685,081.76	48	FLT	1-year LIBOR	Annually	8	4.291%	2.738%	2.738%	9.069%	1.250%	0.360%	(21)	14,742.25	14,742.25	(20)	(22)	931,096.15	6,560,000.00	BE9489	September 2019
9	Tenure	100%	16,094.49	1,890,343.74	50	FLT	1-year LIBOR	Annually	5	4.564%	2.752%	2.752%	8.888%	1.250%	0.360%	(21)	13,260.65	13,260.65	(20)	0.00	0.00	4,702,000.00	BE9489	September 2019
9	Modified Term	100%	71,825.44	5,608,340.52	40	FLT	1-year LIBOR	Annually	7	3.925%	2.264%	2.264%	9.000%	1.018%	0.360%	(21)	43,508.29	46,652.56	134	(22)	603,607.14	10,801,850.00	BE9489	September 2019
9	Line of Credit	100%	890,333.65	210,798,634.45	40	FLT	1-year LIBOR	Annually	6	4.278%	2.424%	2.424%	8.954%	1.166%	0.360%	305.00	(19)	(19)	(19)	(22)	42,524,764.39	343,477,966.00	BE9491	October 2019

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
9	Term	100%	$ 2,817.16	$ 525,175.65	55	FLT	1-year LIBOR	Annually	10	4.396%	2.706%	2.706%	8.702%	1.250%	0.360%	(21)	$ 2,074.20	$ 2,074.20	165	$ 0.00	$ 0.00	$ 960,000.00	BE9491	October 2019
9	Modified Tenure	100%	40,731.74	2,685,081.76	43	FLT	1-year LIBOR	Annually	6	4.581%	2.578%	2.578%	9.099%	1.250%	0.360%	(21)	14,742.25	14,742.25	(20)	(22)	931,096.15	6,560,000.00	BE9491	October 2019
9	Tenure	100%	16,050.05	1,890,343.74	50	FLT	1-year LIBOR	Annually	5	4.774%	2.752%	2.752%	8.888%	1.250%	0.360%	(21)	13,260.65	13,260.65	(20)	0.00	0.00	4,702,000.00	BE9491	October 2019
9	Modified Term	100%	49,543.67	5,265,963.22	48	FLT	1-year LIBOR	Annually	8	4.454%	2.606%	2.606%	8.854%	1.250%	0.360%	(21)	42,008.29	45,152.56	176	(22)	603,274.18	10,122,200.00	BE9491	October 2019
9	Line of Credit	100%	1,093,922.34	32,602,068.37	28	FLT	1-year LIBOR	Annually	7	4.089%	2.316%	2.316%	9.457%	0.973%	0.360%	(21)	(19)	(19)	(19)	(22)	2,436,617.30	54,091,400.00	BM1002	April 2020
9	Line of Credit	100%	868,191.63	90,560,844.23	32	FLT	1-year LIBOR	Annually	7	4.322%	2.515%	2.515%	9.566%	1.105%	0.360%	(21)	(19)	(19)	(19)	(22)	20,605,202.79	181,156,190.00	BM4325	June 2019
9	Term	100%	8,620.66	688,436.46	25	FLT	1-year LIBOR	Annually	11	3.005%	1.596%	1.596%	9.078%	0.723%	0.360%	(21)	7,574.88	7,574.88	80	0.00	0.00	1,861,000.00	BM4325	June 2019
9	Modified Tenure	100%	42,946.53	883,459.25	33	FLT	1-year LIBOR	Annually	4	4.672%	2.630%	2.630%	9.544%	1.244%	0.360%	(21)	4,681.29	4,681.29	(20)	(22)	629,805.38	2,630,000.00	BM4325	June 2019
9	Tenure	100%	22,403.28	819,942.85	32	FLT	1-year LIBOR	Annually	4	4.630%	2.511%	2.511%	9.734%	1.150%	0.360%	(21)	8,098.50	8,141.54	(20)	0.00	0.00	2,092,000.00	BM4325	June 2019
9	Modified Term	100%	41,335.52	991,850.63	43	FLT	1-year LIBOR	Annually	4	4.728%	2.547%	2.547%	8.999%	1.224%	0.360%	(21)	12,993.06	16,086.28	89	(22)	634,155.56	3,008,000.00	BM4325	June 2019
9	Line of Credit	100%	971,548.92	249,663,689.16	35	FLT	1-year LIBOR	Annually	6	3.894%	2.354%	2.354%	10.568%	0.970%	0.360%	(21)	(19)	(19)	(19)	(22)	51,551,456.87	441,688,102.00	BN0680	June 2019
9	Term	100%	17,728.74	1,511,293.22	25	FLT	1-year LIBOR	Annually	5	3.566%	2.057%	2.057%	10.330%	0.709%	0.360%	(21)	15,633.68	15,642.82	81	0.00	0.00	4,461,800.00	BN0680	June 2019
9	Modified Tenure	100%	34,941.61	3,812,568.97	36	FLT	1-year LIBOR	Annually	9	3.487%	2.320%	2.320%	10.530%	0.928%	0.360%	(21)	29,051.61	29,051.61	(20)	(22)	1,715,995.21	11,163,900.00	BN0680	June 2019
9	Tenure	100%	42,026.55	4,059,403.98	42	FLT	1-year LIBOR	Annually	5	4.060%	2.424%	2.424%	10.792%	1.157%	0.360%	(21)	35,061.45	35,679.08	(20)	0.00	0.00	11,278,100.00	BN0680	June 2019
9	Modified Term	100%	69,246.22	5,813,001.88	39	FLT	1-year LIBOR	Annually	6	3.931%	2.452%	2.452%	9.854%	1.142%	0.360%	(21)	53,961.04	54,166.38	77	(22)	1,396,175.91	12,917,250.00	BN0680	June 2019
9	Line of Credit	100%	1,043,878.42	251,616,617.17	36	FLT	1-year LIBOR	Annually	5	4.527%	2.487%	2.487%	10.536%	1.034%	0.360%	(21)	(19)	(19)	(19)	(22)	51,988,675.69	445,713,152.00	BN8573	July 2019
9	Term	100%	19,495.77	1,511,293.22	24	FLT	1-year LIBOR	Annually	5	3.967%	1.981%	1.981%	10.240%	0.690%	0.360%	(21)	15,633.68	15,642.82	88	0.00	0.00	4,461,800.00	BN8573	July 2019
9	Modified Tenure	100%	35,406.72	3,812,568.97	35	FLT	1-year LIBOR	Annually	9	3.977%	2.313%	2.313%	10.445%	0.903%	0.360%	(21)	29,051.61	29,051.61	(20)	(22)	1,715,995.21	11,163,900.00	BN8573	July 2019
9	Tenure	100%	47,659.80	4,332,057.73	38	FLT	1-year LIBOR	Annually	4	4.474%	2.295%	2.295%	10.582%	1.077%	0.360%	(21)	40,477.67	41,095.30	(20)	0.00	0.00	13,045,100.00	BN8573	July 2019
9	Modified Term	100%	131,122.16	5,497,975.96	32	FLT	1-year LIBOR	Annually	7	4.041%	2.138%	2.138%	9.508%	1.005%	0.360%	(21)	53,305.95	53,514.42	86	(22)	1,393,051.13	12,291,750.00	BN8573	July 2019
9	Line of Credit	100%	1,271,365.15	254,296,085.52	36	FLT	1-year LIBOR	Annually	6	4.435%	2.561%	2.561%	10.510%	1.119%	0.360%	(21)	(19)	(19)	(19)	(22)	53,243,876.77	453,361,167.00	BO7446	August 2019
9	Term	100%	17,639.06	1,511,293.22	25	FLT	1-year LIBOR	Annually	5	3.976%	2.057%	2.057%	10.329%	0.709%	0.360%	(21)	15,633.68	15,642.82	81	0.00	0.00	4,461,800.00	BO7446	August 2019
9	Modified Tenure	100%	37,686.62	3,812,568.97	37	FLT	1-year LIBOR	Annually	9	3.908%	2.355%	2.355%	10.524%	0.953%	0.360%	(21)	29,051.61	29,051.61	(20)	(22)	1,715,995.21	11,163,900.00	BO7446	August 2019
9	Tenure	100%	47,570.35	4,332,057.73	38	FLT	1-year LIBOR	Annually	4	4.383%	2.295%	2.295%	10.582%	1.077%	0.360%	(21)	40,477.67	41,095.30	(20)	0.00	0.00	13,045,100.00	BO7446	August 2019
9	Modified Term	100%	71,827.84	5,574,194.74	38	FLT	1-year LIBOR	Annually	6	4.300%	2.346%	2.346%	9.684%	1.083%	0.360%	(21)	58,405.95	58,614.42	63	(22)	1,642,983.73	13,018,275.00	BO7446	August 2019
9	Line of Credit	100%	1,302,612.42	261,373,543.02	30	FLT	1-year LIBOR	Annually	6	4.127%	2.224%	2.224%	10.171%	0.881%	0.360%	(21)	(19)	(19)	(19)	(22)	54,889,416.18	468,386,381.00	BP9188	October 2019
9	Term	100%	19,348.58	1,511,293.22	24	FLT	1-year LIBOR	Annually	5	3.946%	1.981%	1.981%	10.239%	0.690%	0.360%	(21)	15,633.68	15,642.82	88	0.00	0.00	4,461,800.00	BP9188	October 2019
9	Modified Tenure	100%	35,615.96	3,812,568.97	37	FLT	1-year LIBOR	Annually	9	3.940%	2.318%	2.318%	10.372%	0.931%	0.360%	(21)	29,051.61	29,051.61	(20)	(22)	1,715,995.21	11,163,900.00	BP9188	October 2019
9	Tenure	100%	47,334.01	4,332,057.73	38	FLT	1-year LIBOR	Annually	4	4.453%	2.295%	2.295%	10.581%	1.077%	0.360%	(21)	40,477.67	41,095.30	(20)	0.00	0.00	13,045,100.00	BP9188	October 2019
9	Modified Term	100%	67,585.53	5,889,220.66	37	FLT	1-year LIBOR	Annually	6	4.279%	2.303%	2.303%	9.944%	1.062%	0.360%	(21)	59,061.04	59,266.38	57	(22)	1,646,108.51	13,643,775.00	BP9188	October 2019
9	Line of Credit	100%	1,463,535.69	264,633,860.14	31	FLT	1-year LIBOR	Annually	6	4.146%	2.209%	2.209%	10.010%	0.867%	0.360%	(21)	(19)	(19)	(19)	(22)	56,000,471.13	475,786,781.00	BP9189	November 2019
9	Term	100%	20,132.07	1,704,835.34	23	FLT	1-year LIBOR	Annually	5	4.076%	2.054%	2.054%	10.159%	0.682%	0.360%	(21)	18,079.22	18,088.36	118	0.00	0.00	5,481,800.00	BP9189	November 2019
9	Modified Tenure	100%	34,005.17	3,812,568.97	35	FLT	1-year LIBOR	Annually	9	4.022%	2.315%	2.315%	10.477%	0.917%	0.360%	(21)	29,051.61	29,051.61	(20)	(22)	1,715,995.21	11,163,900.00	BP9189	November 2019
9	Tenure	100%	47,251.71	4,332,057.73	38	FLT	1-year LIBOR	Annually	4	4.516%	2.295%	2.295%	10.581%	1.078%	0.360%	(21)	40,477.67	41,095.30	(20)	0.00	0.00	13,045,100.00	BP9189	November 2019
9	Modified Term	100%	66,797.30	5,952,654.60	35	FLT	1-year LIBOR	Annually	6	4.246%	2.213%	2.213%	9.717%	1.017%	0.360%	(21)	67,046.10	71,766.38	99	(22)	1,745,016.13	14,940,300.00	BP9189	November 2019
9	Line of Credit	100%	999,106.52	208,984,146.67	44	FLT	1-year LIBOR	Annually	7	4.499%	2.645%	2.645%	9.054%	1.250%	0.360%	$ 305.00	(19)	(19)	(19)	(22)	42,477,261.76	340,886,466.00	BQ3808	November 2019
9	Term	100%	2,812.65	525,175.65	55	FLT	1-year LIBOR	Annually	10	4.401%	2.706%	2.706%	8.702%	1.250%	0.360%	(21)	2,074.20	2,074.20	165	0.00	0.00	960,000.00	BQ3808	November 2019
9	Modified Tenure	100%	24,052.54	2,685,081.76	47	FLT	1-year LIBOR	Annually	8	4.569%	2.812%	2.812%	9.195%	1.250%	0.360%	(21)	14,742.25	14,742.25	(20)	(22)	931,096.15	6,560,000.00	BQ3808	November 2019
9	Tenure	100%	17,148.25	1,890,343.74	50	FLT	1-year LIBOR	Annually	5	4.779%	2.768%	2.768%	8.933%	1.250%	0.360%	(21)	13,260.65	13,260.65	(20)	0.00	0.00	4,702,000.00	BQ3808	November 2019
9	Modified Term	100%	55,830.80	5,265,963.22	46	FLT	1-year LIBOR	Annually	7	4.496%	2.630%	2.630%	8.933%	1.250%	0.360%	(21)	42,008.29	45,152.56	164	(22)	603,274.18	10,122,200.00	BQ3808	November 2019
9	Line of Credit	100%	1,054,699.20	289,283,001.50	35	FLT	1-year LIBOR	Annually	6	4.200%	2.350%	2.350%	9.190%	0.984%	0.360%	365.00	(19)	(19)	(19)	(22)	64,827,137.80	517,221,011.00	BQ3810	December 2019
9	Term	100%	9,710.37	1,107,559.10	26	FLT	1-year LIBOR	Annually	7	4.022%	2.103%	2.103%	9.304%	0.717%	0.360%	(21)	5,841.25	5,841.25	85	0.00	0.00	2,439,525.00	BQ3810	December 2019
9	Modified Tenure	100%	37,236.41	4,027,604.11	40	FLT	1-year LIBOR	Annually	8	4.340%	2.582%	2.582%	9.314%	1.026%	0.360%	(21)	23,115.42	23,115.42	(20)	(22)	1,347,881.66	11,534,200.00	BQ3810	December 2019
9	Tenure	100%	25,759.48	2,485,115.57	42	FLT	1-year LIBOR	Annually	5	4.552%	2.529%	2.529%	9.029%	1.048%	0.360%	(21)	18,317.84	18,317.84	(20)	0.00	0.00	6,571,525.00	BQ3810	December 2019
9	Modified Term	100%	101,998.57	6,556,262.72	39	FLT	1-year LIBOR	Annually	7	4.186%	2.315%	2.315%	9.034%	1.015%	0.360%	(21)	61,398.29	64,742.56	116	(22)	714,619.23	13,879,500.00	BQ3810	December 2019
9	Line of Credit	100%	1,275,318.73	284,837,095.65	35	FLT	1-year LIBOR	Annually	7	4.221%	2.368%	2.368%	9.235%	0.957%	0.360%	330.00	(19)	(19)	(19)	(22)	64,161,547.32	509,989,703.00	BQ3813	January 2020
9	Term	100%	7,032.29	1,107,559.10	32	FLT	1-year LIBOR	Annually	9	3.972%	2.167%	2.167%	9.185%	0.799%	0.360%	(21)	5,841.25	5,841.25	107	0.00	0.00	2,439,525.00	BQ3813	January 2020
9	Modified Tenure	100%	56,263.60	4,027,604.11	39	FLT	1-year LIBOR	Annually	7	4.152%	2.319%	2.319%	9.079%	1.091%	0.360%	(21)	23,115.42	23,115.42	(20)	(22)	1,347,881.66	11,534,200.00	BQ3813	January 2020
9	Tenure	100%	22,431.50	2,485,115.57	42	FLT	1-year LIBOR	Annually	5	4.679%	2.569%	2.569%	9.104%	1.065%	0.360%	(21)	18,317.84	18,317.84	(20)	0.00	0.00	6,571,525.00	BQ3813	January 2020
9	Modified Term	100%	73,060.11	6,556,262.72	39	FLT	1-year LIBOR	Annually	7	4.290%	2.422%	2.422%	9.132%	1.037%	0.360%	(21)	61,398.29	64,742.56	135	(22)	714,619.23	13,879,500.00	BQ3813	January 2020
9	Line of Credit	100%	1,256,911.19	291,813,099.26	37	FLT	1-year LIBOR	Annually	7	4.228%	2.354%	2.354%	9.134%	1.021%	0.360%	330.00	(19)	(19)	(19)	(22)	65,362,830.85	523,053,503.00	BQ3815	February 2020
9	Term	100%	7,016.28	1,107,559.10	32	FLT	1-year LIBOR	Annually	9	3.967%	2.167%	2.167%	9.185%	0.799%	0.360%	(21)	5,841.25	5,841.25	107	0.00	0.00	2,439,525.00	BQ3815	February 2020
9	Modified Tenure	100%	34,660.76	4,027,604.11	37	FLT	1-year LIBOR	Annually	7	4.323%	2.461%	2.461%	9.285%	1.014%	0.360%	(21)	23,115.42	23,115.42	(20)	(22)	1,347,881.66	11,534,200.00	BQ3815	February 2020

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
9	Tenure	100%	$ 22,230.97	$ 2,485,115.57	42	FLT	1-year LIBOR	Annually	5	4.672%	2.566%	2.566%	9.100%	1.063%	0.360%	(21)	$ 18,317.84	$ 18,317.84	(20)	$ 0.00	$ 0.00	$ 6,571,525.00	BQ3815	February 2020
9	Modified Term	100%	96,541.16	6,782,837.02	35	FLT	1-year LIBOR	Annually	7	4.105%	2.282%	2.282%	9.182%	0.958%	0.360%	(21)	62,298.29	65,642.56	131	(22)	733,269.28	14,377,000.00	BQ3815	February 2020
9	Line of Credit	100%	1,125,471.43	286,834,700.72	34	FLT	1-year LIBOR	Annually	7	4.134%	2.345%	2.345%	9.194%	0.938%	0.360%	$ 300.00	(19)	(19)	(19)	(22)	64,676,116.08	516,617,328.00	BQ3818	March 2020
9	Term	100%	6,998.05	1,107,559.10	32	FLT	1-year LIBOR	Annually	9	3.887%	2.167%	2.167%	9.185%	0.799%	0.360%	(21)	5,841.25	5,841.25	107	0.00	0.00	2,439,525.00	BQ3818	March 2020
9	Modified Tenure	100%	71,152.44	4,027,604.11	30	FLT	1-year LIBOR	Annually	7	4.103%	2.330%	2.330%	9.237%	0.876%	0.360%	(21)	23,115.42	23,115.42	(20)	(22)	1,347,881.66	11,534,200.00	BQ3818	March 2020
9	Tenure	100%	21,183.44	2,695,305.69	41	FLT	1-year LIBOR	Annually	4	4.566%	2.526%	2.526%	9.064%	1.045%	0.360%	(21)	17,972.69	17,972.69	(20)	0.00	0.00	6,886,525.00	BQ3818	March 2020
9	Modified Term	100%	88,555.94	6,782,837.02	36	FLT	1-year LIBOR	Annually	7	4.141%	2.344%	2.344%	9.185%	0.981%	0.360%	(21)	62,298.29	65,642.56	120	(22)	733,269.28	14,377,000.00	BQ3818	March 2020
9	Line of Credit	100%	1,251,497.83	286,309,449.07	28	FLT	1-year LIBOR	Annually	7	3.854%	2.217%	2.217%	9.063%	0.867%	0.360%	(21)	(19)	(19)	(19)	(22)	63,999,271.22	529,467,081.00	BV3632	May 2020
9	Term	100%	19,882.61	1,704,835.22	23	FLT	1-year LIBOR	Annually	5	3.778%	2.054%	2.054%	8.988%	0.682%	0.360%	(21)	2,445.54	18,088.36	143	0.00	0.00	5,481,800.00	BV3632	May 2020
9	Modified Tenure	100%	35,717.41	3,812,568.73	35	FLT	1-year LIBOR	Annually	7	3.821%	2.292%	2.292%	9.031%	0.912%	0.360%	(21)	0.00	29,051.61	(20)	(22)	1,720,826.33	11,163,900.00	BV3632	May 2020
9	Tenure	100%	46,165.06	4,051,811.13	33	FLT	1-year LIBOR	Annually	6	4.201%	2.240%	2.240%	9.411%	1.010%	0.360%	(21)	3,851.82	41,123.63	(20)	0.00	0.00	13,396,125.00	BV3632	May 2020
9	Modified Term	100%	84,149.09	6,182,872.29	32	FLT	1-year LIBOR	Annually	5	3.981%	2.090%	2.090%	9.191%	0.961%	0.360%	(21)	16,500.00	73,166.38	70	(22)	1,737,049.56	15,666,825.00	BV3632	May 2020
10	Line of Credit	100%	9,609,496.45	9,615,504.70	1	FLT	1-year LIBOR	Annually	11	3.380%	2.382%	2.382%	8.481%	0.500%	0.360%	(21)	(19)	(19)	(19)	696,740.85	2,491,540.95	21,954,600.00	BK5228	May 2020
10	Term	100%	58,703.72	58,703.72	1	FLT	1-year LIBOR	Annually	11	3.131%	2.250%	2.250%	8.232%	0.500%	0.360%	(21)	1,481.04	1,481.04	102	0.00	0.00	334,000.00	BK5228	May 2020
10	Modified Tenure	100%	340,641.83	340,641.83	1	FLT	1-year LIBOR	Annually	11	3.325%	2.375%	2.375%	8.426%	0.500%	0.360%	(21)	1,000.00	1,000.00	(20)	3,878.17	170,485.11	765,600.00	BK5228	May 2020
10	Line of Credit	100%	16,470,816.02	16,646,083.70	3	FLT	1-year LIBOR	Annually	11	3.413%	1.568%	1.568%	8.413%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,153,312.16	4,069,297.46	36,739,611.00	BR0458	March 2020
10	Term	100%	59,320.41	61,092.90	3	FLT	1-year LIBOR	Annually	10	3.310%	1.430%	1.430%	8.310%	0.500%	0.360%	(21)	839.96	839.96	213	0.00	0.00	345,000.00	BR0458	March 2020
10	Modified Tenure	100%	155,108.78	155,742.53	3	FLT	1-year LIBOR	Annually	11	3.557%	1.750%	1.750%	8.557%	0.500%	0.360%	(21)	204.99	204.99	(20)	0.00	1,308.81	350,000.00	BR0458	March 2020
10	Modified Term	100%	13,742.41	15,570.63	4	FLT	1-year LIBOR	Annually	10	3.425%	1.500%	1.500%	8.425%	0.500%	0.360%	(21)	900.00	900.00	80	60,475.78	61,531.66	250,000.00	BR0458	March 2020
10	Line of Credit	97.5858425616%	40,905,468.71	41,498,772.44	3	FLT	1-year LIBOR	Annually	11	4.254%	2.396%	2.396%	9.235%	0.500%	0.360%	(21)	(19)	(19)	(19)	5,951,736.06	22,479,439.74	123,866,479.00	BR0459	March 2020
10	Term	97.5858425616%	162,554.65	180,421.97	3	FLT	1-year LIBOR	Annually	11	4.531%	2.697%	2.697%	9.511%	0.500%	0.360%	(21)	7,924.98	7,924.98	128	0.00	0.00	1,866,525.00	BR0459	March 2020
10	Modified Tenure	97.5858425616%	105,898.45	110,895.28	3	FLT	1-year LIBOR	Annually	11	4.487%	2.647%	2.647%	9.467%	0.500%	0.360%	(21)	2,399.94	2,399.94	(20)	228,051.33	242,573.92	1,529,000.00	BR0459	March 2020
10	Tenure	97.5858425616%	15,854.34	17,484.28	3	FLT	1-year LIBOR	Annually	11	4.482%	2.655%	2.655%	9.462%	0.500%	0.360%	(21)	798.84	798.84	(20)	0.00	0.00	328,000.00	BR0459	March 2020
10	Modified Term	97.5858425616%	467,004.97	489,202.19	3	FLT	1-year LIBOR	Annually	11	4.115%	2.213%	2.213%	9.096%	0.500%	0.360%	(21)	12,200.00	12,200.00	37	195,353.39	395,998.12	2,183,525.00	BR0459	March 2020
10	Line of Credit	100%	902,235.56	39,429,907.41	31	FLT	1-year LIBOR	Annually	7	4.526%	2.483%	2.483%	9.210%	1.093%	0.360%	(21)	(19)	(19)	(19)	(22)	9,697,689.13	67,481,040.00	BT1391	March 2020
10	Term	100%	3,364.91	513,334.33	39	FLT	1-year LIBOR	Annually	11	3.994%	2.250%	2.250%	8.985%	1.250%	0.360%	(21)	(23)	(23)	(23)	0.00	0.00	599,000.00	BT1391	March 2020
10	Modified Tenure	100%	40,701.64	800,726.46	42	FLT	1-year LIBOR	Annually	3	5.221%	2.782%	2.782%	9.327%	1.250%	0.360%	(21)	4,381.54	4,381.54	(20)	(22)	611,311.98	2,375,000.00	BT1391	March 2020
10	Tenure	100%	18,749.92	604,621.23	34	FLT	1-year LIBOR	Annually	3	5.011%	2.613%	2.613%	9.702%	1.250%	0.360%	(21)	5,340.49	5,383.53	(20)	0.00	0.00	1,467,000.00	BT1391	March 2020
10	Modified Term	100%	44,091.63	1,331,923.58	42	FLT	1-year LIBOR	Annually	4	4.914%	2.612%	2.612%	9.111%	1.250%	0.360%	(21)	12,728.57	12,780.25	80	(22)	519,352.61	2,971,150.00	BT1391	March 2020
10	Line of Credit	100%	1,467,193.86	1,470,529.77	2	FLT	1-year LIBOR	Annually	12	3.176%	2.210%	2.210%	8.176%	0.500%	0.360%	(21)	(19)	(19)	(19)	323,755.28	620,229.65	3,425,268.00	BT2005	April 2020
10	Line of Credit	100%	18,764,030.93	18,764,030.93	1	FLT	1-year LIBOR	Annually	11	2.831%	1.934%	1.934%	7.970%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,153,399.05	6,890,484.70	45,009,406.00	BT5975	May 2020
10	Term	100%	23,638.34	23,638.34	1	FLT	1-year LIBOR	Annually	11	3.079%	2.250%	2.250%	8.219%	0.500%	0.360%	(21)	889.68	889.68	169	0.00	0.00	215,000.00	BT5975	May 2020
10	Modified Tenure	100%	166,647.39	166,647.39	1	FLT	1-year LIBOR	Annually	11	2.888%	1.977%	1.977%	8.028%	0.500%	0.360%	(21)	1,500.00	1,500.00	(20)	(22)	8,347.83	782,000.00	BT5975	May 2020
10	Modified Term	100%	847,865.34	847,865.34	1	FLT	1-year LIBOR	Annually	11	2.670%	1.767%	1.767%	7.810%	0.500%	0.360%	(21)	28,700.00	28,700.00	92	509,645.88	621,480.60	4,876,100.00	BT5975	May 2020
10	Line of Credit	100%	1,525,031.00	1,525,031.00	1	FLT	1-year LIBOR	Annually	11	2.639%	2.034%	2.034%	8.049%	0.500%	0.360%	(21)	(19)	(19)	(19)	0.00	69,223.67	2,794,685.00	BU8041	May 2020
11	Line of Credit	30.4253930545%	29,484,237.08	29,548,880.22	2	FLT	1-year LIBOR	Annually	12	3.967%	2.378%	2.378%	8.967%	0.500%	0.360%	(21)	(19)	(19)	(19)	3,785,073.28	13,244,600.25	80,375,800.00	BR0474	April 2020
11	Term	30.4253930545%	521,436.41	533,342.77	2	FLT	1-year LIBOR	Annually	11	3.489%	1.759%	1.759%	8.488%	0.500%	0.360%	(21)	11,492.99	11,492.99	54	0.00	0.00	2,101,200.00	BR0474	April 2020
11	Modified Tenure	30.4253930545%	337,543.92	340,265.03	2	FLT	1-year LIBOR	Annually	11	3.392%	1.662%	1.662%	8.391%	0.500%	0.360%	(21)	2,471.32	2,471.32	(20)	222,146.82	387,736.57	1,880,000.00	BR0474	April 2020
11	Tenure	30.4253930545%	185,523.52	189,274.59	2	FLT	1-year LIBOR	Annually	11	4.082%	2.380%	2.380%	9.081%	0.500%	0.360%	(21)	3,605.62	3,605.62	(20)	0.00	0.00	1,345,000.00	BR0474	April 2020
11	Modified Term	30.4253930545%	312,488.05	315,217.91	2	FLT	1-year LIBOR	Annually	12	4.788%	3.242%	3.242%	9.787%	0.500%	0.360%	(21)	2,495.86	2,495.86	118	23,169.48	59,940.39	1,165,000.00	BR0474	April 2020
11	Line of Credit	46.3084847362%	25,680,760.26	25,680,760.26	1	FLT	1-year LIBOR	Annually	12	2.922%	2.265%	2.265%	8.291%	0.500%	0.360%	(21)	(19)	(19)	(19)	3,223,962.89	11,412,317.81	66,653,325.00	BR0496	May 2020
11	Term	46.3084847362%	182,634.21	182,634.21	1	FLT	1-year LIBOR	Annually	12	3.344%	2.559%	2.559%	8.714%	0.500%	0.360%	(21)	3,595.15	3,595.15	109	0.00	0.00	907,000.00	BR0496	May 2020
11	Modified Tenure	46.3084847362%	81,887.42	81,887.42	1	FLT	1-year LIBOR	Annually	12	3.552%	2.940%	2.940%	8.922%	0.500%	0.360%	(21)	1,000.00	1,000.00	(20)	146,518.50	172,823.75	670,000.00	BR0496	May 2020
11	Tenure	46.3084847362%	20,460.46	20,460.46	1	FLT	1-year LIBOR	Annually	12	2.952%	2.340%	2.340%	8.322%	0.500%	0.360%	(21)	1,252.34	1,252.34	(20)	0.00	0.00	400,000.00	BR0496	May 2020
11	Modified Term	46.3084847362%	163,378.65	163,378.65	1	FLT	1-year LIBOR	Annually	12	3.226%	2.614%	2.614%	8.596%	0.500%	0.360%	(21)	6,503.76	6,503.76	87	318,633.78	408,377.09	1,819,600.00	BR0496	May 2020
11	Line of Credit	100%	14,455,110.46	14,455,110.46	1	FLT	1-year LIBOR	Annually	12	2.422%	2.376%	2.376%	8.362%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,946,663.93	6,059,301.99	38,386,525.00	BR0497	May 2020
11	Term	100%	70,214.94	70,214.94	1	FLT	1-year LIBOR	Annually	12	2.382%	2.340%	2.340%	8.322%	0.500%	0.360%	(21)	511.21	511.21	95	0.00	0.00	170,000.00	BR0497	May 2020
11	Modified Tenure	100%	34,856.60	34,856.60	1	FLT	1-year LIBOR	Annually	12	2.882%	2.840%	2.840%	8.822%	0.500%	0.360%	(21)	522.27	522.27	(20)	0.00	8.73	150,000.00	BR0497	May 2020
12	Line of Credit	50.1356322319%	25,680,760.26	25,680,760.26	1	FLT	1-year LIBOR	Annually	12	2.922%	2.265%	2.265%	8.291%	0.500%	0.360%	(21)	(19)	(19)	(19)	3,223,962.89	11,412,317.81	66,653,325.00	BR0496	May 2020
12	Term	50.1356322319%	182,634.21	182,634.21	1	FLT	1-year LIBOR	Annually	12	3.344%	2.559%	2.559%	8.714%	0.500%	0.360%	(21)	3,595.15	3,595.15	109	0.00	0.00	907,000.00	BR0496	May 2020
12	Modified Tenure	50.1356322319%	81,887.42	81,887.42	1	FLT	1-year LIBOR	Annually	12	3.552%	2.940%	2.940%	8.922%	0.500%	0.360%	(21)	1,000.00	1,000.00	(20)	146,518.50	172,823.75	670,000.00	BR0496	May 2020
12	Tenure	50.1356322319%	20,460.46	20,460.46	1	FLT	1-year LIBOR	Annually	12	2.952%	2.340%	2.340%	8.322%	0.500%	0.360%	(21)	1,252.34	1,252.34	(20)	0.00	0.00	400,000.00	BR0496	May 2020
12	Modified Term	50.1356322319%	163,378.65	163,378.65	1	FLT	1-year LIBOR	Annually	12	3.226%	2.614%	2.614%	8.596%	0.500%	0.360%	(21)	6,503.76	6,503.76	87	318,633.78	408,377.09	1,819,600.00	BR0496	May 2020

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
13	Line of Credit	32.867928375%	$ 3,032,835.35	$ 179,617,711.63	89	FLT	1-month LIBOR	Monthly	1	3.635%	2.646%	2.646%	12.861%	1.250%	0.500%	$ 50.00	(19)	(19)	(19)	(22)	$ 47,619,000.37	$ 243,930,086.00	899602	May 2013
13	Term	32.867928375%	23,559.46	3,336,772.98	91	FLT	1-month LIBOR	Monthly	1	3.742%	2.753%	2.753%	12.980%	1.250%	0.500%	(21)	$ 0.00	$ 19,151.12	66	$ 0.00	0.00	4,354,000.00	899602	May 2013
13	Modified Tenure	32.867928375%	121,326.54	11,778,337.32	90	FLT	1-month LIBOR	Monthly	1	3.756%	2.767%	2.767%	12.988%	1.250%	0.500%	(21)	0.00	46,943.03	(20)	(22)	2,825,971.98	19,903,000.00	899602	May 2013
13	Tenure	32.867928375%	115,697.42	16,523,640.55	89	FLT	1-month LIBOR	Monthly	1	3.783%	2.794%	2.794%	13.014%	1.250%	0.500%	(21)	0.00	85,115.31	(20)	0.00	0.00	27,311,380.00	899602	May 2013
13	Modified Term	32.867928375%	236,795.02	24,956,766.65	88	FLT	1-month LIBOR	Monthly	1	3.669%	2.680%	2.680%	12.897%	1.250%	0.500%	(21)	0.00	123,708.51	41	(22)	2,829,542.71	34,803,600.00	899602	May 2013
13	Line of Credit	100%	2,781,445.97	36,889,395.90	76	FLT	1-month LIBOR	Monthly	1	3.473%	2.484%	2.484%	12.653%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	16,702,667.20	72,672,400.00	AD3470	January 2014
13	Term	100%	6,781.59	607,234.83	80	FLT	1-month LIBOR	Monthly	1	3.528%	2.540%	2.540%	12.727%	1.250%	0.360%	(21)	0.00	5,413.11	60	0.00	0.00	1,098,000.00	AD3470	January 2014
13	Modified Tenure	100%	115,527.81	3,249,097.52	76	FLT	1-month LIBOR	Monthly	1	3.365%	2.376%	2.376%	12.548%	1.250%	0.360%	(21)	0.00	17,934.21	(20)	(22)	1,608,144.45	7,707,500.00	AD3470	January 2014
13	Tenure	100%	1,159.49	111,145.28	78	FLT	1-month LIBOR	Monthly	1	3.739%	2.750%	2.750%	12.930%	1.250%	0.360%	(21)	0.00	905.50	(20)	0.00	0.00	290,000.00	AD3470	January 2014
13	Modified Term	100%	51,062.06	2,729,304.01	78	FLT	1-month LIBOR	Monthly	1	3.361%	2.372%	2.372%	12.548%	1.250%	0.360%	(21)	0.00	17,197.27	66	(22)	1,033,956.55	5,398,500.00	AD3470	January 2014
13	Line of Credit	100%	963,169.55	66,293,312.72	70	FLT	1-month LIBOR	Monthly	1	3.143%	2.154%	2.154%	13.671%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	8,815,942.85	96,051,722.00	BP9191	December 2019
13	Term	100%	2,946.77	80,830.96	77	FLT	1-month LIBOR	Monthly	1	2.989%	2.000%	2.000%	12.169%	1.250%	0.360%	(21)	0.00	622.24	173	0.00	0.00	182,000.00	BP9191	December 2019
13	Modified Tenure	100%	71,531.13	2,386,625.47	67	FLT	1-month LIBOR	Monthly	1	3.124%	2.135%	2.135%	14.096%	1.250%	0.360%	(21)	4,353.93	12,806.51	(20)	(22)	436,512.15	4,634,000.00	BP9191	December 2019
13	Tenure	100%	60,537.54	2,030,861.74	74	FLT	1-month LIBOR	Monthly	1	3.094%	2.105%	2.105%	12.267%	1.250%	0.360%	(21)	0.00	12,290.99	(20)	0.00	0.00	4,096,000.00	BP9191	December 2019
13	Modified Term	100%	78,290.91	2,052,953.57	71	FLT	1-month LIBOR	Monthly	1	3.144%	2.155%	2.155%	13.927%	1.250%	0.360%	(21)	0.00	21,339.56	39	(22)	212,129.19	3,059,000.00	BP9191	December 2019
13	Line of Credit	100%	1,701,684.04	456,267,631.98	71	FLT	1-month LIBOR	Monthly	1	3.529%	2.540%	2.540%	11.588%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	75,231,043.10	747,811,569.00	BR0412	December 2019
13	Term	100%	57,145.13	5,207,376.27	70	FLT	1-month LIBOR	Monthly	1	3.591%	2.602%	2.602%	11.071%	1.250%	0.360%	(21)	0.00	42,933.85	76	0.00	0.00	9,903,900.00	BR0412	December 2019
13	Modified Tenure	100%	114,347.73	6,746,129.15	73	FLT	1-month LIBOR	Monthly	1	3.544%	2.555%	2.555%	11.195%	1.250%	0.360%	(21)	0.00	29,968.63	(20)	(22)	2,000,206.71	14,186,110.00	BR0412	December 2019
13	Tenure	100%	78,212.44	6,471,070.80	72	FLT	1-month LIBOR	Monthly	1	3.487%	2.498%	2.498%	11.584%	1.250%	0.360%	(21)	174.79	43,772.74	(20)	0.00	0.00	16,393,780.00	BR0412	December 2019
13	Modified Term	100%	198,768.47	15,016,652.30	70	FLT	1-month LIBOR	Monthly	1	3.562%	2.573%	2.573%	11.464%	1.250%	0.360%	(21)	2,884.43	109,781.28	50	(22)	4,340,842.11	28,541,500.00	BR0412	December 2019
13	Line of Credit	100%	1,031,438.70	6,815,638.82	12	FLT	1-month LIBOR	Monthly	1	3.417%	2.427%	2.427%	14.360%	0.500%	0.360%	(21)	(19)	(19)	(19)	678,004.29	2,565,941.14	17,910,450.00	BR0414	December 2019
13	Tenure	100%	1,017.47	9,624.66	15	FLT	1-month LIBOR	Monthly	1	3.770%	2.780%	2.780%	15.301%	0.500%	0.360%	(21)	193.34	193.34	(20)	0.00	0.00	84,000.00	BR0414	December 2019
13	Modified Term	100%	20,672.19	248,380.06	26	FLT	1-month LIBOR	Monthly	1	3.304%	2.314%	2.314%	13.963%	0.500%	0.360%	(21)	2,022.42	2,022.42	25	(22)	128,786.34	769,000.00	BR0414	December 2019
13	Line of Credit	100%	1,234,767.57	360,125,272.51	71	FLT	1-month LIBOR	Monthly	1	3.602%	2.612%	2.612%	12.771%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	49,607,591.68	576,638,690.00	BR0470	March 2020
13	Term	100%	37,656.65	4,884,623.15	72	FLT	1-month LIBOR	Monthly	1	3.677%	2.688%	2.688%	12.843%	1.250%	0.360%	(21)	0.00	39,044.37	77	0.00	0.00	9,272,000.00	BR0470	March 2020
13	Modified Tenure	100%	30,084.58	5,249,718.09	71	FLT	1-month LIBOR	Monthly	1	3.406%	2.416%	2.416%	12.572%	1.250%	0.360%	(21)	0.00	21,585.65	(20)	(22)	1,059,086.95	10,648,610.00	BR0470	March 2020
13	Tenure	100%	46,134.05	5,789,500.84	72	FLT	1-month LIBOR	Monthly	1	3.465%	2.475%	2.475%	12.632%	1.250%	0.360%	(21)	174.79	38,364.38	(20)	0.00	0.00	14,658,780.00	BR0470	March 2020
13	Modified Term	100%	132,122.08	13,283,079.49	73	FLT	1-month LIBOR	Monthly	1	3.533%	2.543%	2.543%	12.701%	1.250%	0.360%	(21)	996.07	95,950.58	54	(22)	3,778,296.13	25,006,000.00	BR0470	March 2020
13	Line of Credit	100%	1,582,722.06	482,989,072.34	78	FLT	1-month LIBOR	Monthly	1	3.534%	2.544%	2.544%	12.717%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	35,403,406.70	595,538,007.00	BR0482	April 2020
13	Term	100%	19,335.81	1,573,912.31	79	FLT	1-month LIBOR	Monthly	1	3.434%	2.445%	2.445%	12.619%	1.250%	0.360%	(21)	0.00	9,176.12	143	0.00	0.00	2,147,000.00	BR0482	April 2020
13	Modified Tenure	100%	88,211.60	8,366,305.46	79	FLT	1-month LIBOR	Monthly	1	3.557%	2.568%	2.568%	12.744%	1.250%	0.360%	(21)	0.00	35,882.96	(20)	(22)	2,326,808.72	15,609,315.00	BR0482	April 2020
13	Tenure	100%	109,786.42	9,031,516.40	78	FLT	1-month LIBOR	Monthly	1	3.426%	2.437%	2.437%	12.609%	1.250%	0.360%	(21)	0.00	49,292.22	(20)	0.00	0.00	16,793,000.00	BR0482	April 2020
13	Modified Term	100%	143,952.70	14,611,567.54	79	FLT	1-month LIBOR	Monthly	1	3.583%	2.593%	2.593%	12.769%	1.250%	0.360%	(21)	0.00	67,170.59	135	(22)	2,811,784.04	21,769,100.00	BR0482	April 2020
13	Line of Credit	100%	1,448,203.56	521,156,635.86	58	FLT	1-month LIBOR	Monthly	1	3.603%	2.614%	2.614%	12.925%	1.250%	0.360%	640.00	(19)	(19)	(19)	(22)	71,758,098.23	796,924,643.00	BR0920	December 2019
13	Term	100%	20,442.75	1,694,293.50	54	FLT	1-month LIBOR	Monthly	1	3.624%	2.635%	2.635%	13.117%	1.250%	0.360%	(21)	10,480.37	18,049.93	57	0.00	0.00	3,140,500.00	BR0920	December 2019
13	Modified Tenure	100%	46,976.08	6,590,449.36	61	FLT	1-month LIBOR	Monthly	1	3.596%	2.607%	2.607%	12.884%	1.250%	0.360%	35.00	18,984.62	34,894.56	(20)	(22)	2,709,285.98	15,262,650.00	BR0920	December 2019
13	Tenure	100%	42,220.83	5,715,730.90	60	FLT	1-month LIBOR	Monthly	1	3.413%	2.424%	2.424%	12.679%	1.250%	0.360%	(21)	24,576.45	35,828.24	(20)	0.00	0.00	11,847,000.00	BR0920	December 2019
13	Modified Term	100%	110,661.54	14,382,012.20	59	FLT	1-month LIBOR	Monthly	1	3.480%	2.491%	2.491%	12.829%	1.250%	0.360%	70.00	42,943.07	102,960.88	53	(22)	3,342,914.07	26,318,300.00	BR0920	December 2019
13	Line of Credit	100%	1,237,757.39	332,412,281.74	73	FLT	1-month LIBOR	Monthly	1	3.323%	2.335%	2.335%	12.492%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	68,684,013.09	550,045,040.00	BR8365	December 2019
13	Term	100%	35,849.41	4,295,979.25	72	FLT	1-month LIBOR	Monthly	1	3.256%	2.268%	2.268%	12.424%	1.250%	0.360%	(21)	0.00	36,812.21	77	0.00	0.00	7,736,100.00	BR8365	December 2019
13	Modified Tenure	100%	43,329.74	5,983,204.51	72	FLT	1-month LIBOR	Monthly	1	3.471%	2.483%	2.483%	12.639%	1.250%	0.360%	(21)	0.00	30,614.02	(20)	(22)	1,930,233.35	14,293,000.00	BR8365	December 2019
13	Tenure	100%	67,150.92	7,777,347.46	73	FLT	1-month LIBOR	Monthly	1	3.323%	2.335%	2.335%	12.494%	1.250%	0.360%	(21)	0.00	56,444.78	(20)	0.00	0.00	18,188,946.00	BR8365	December 2019
13	Modified Term	100%	113,192.47	16,083,186.55	73	FLT	1-month LIBOR	Monthly	1	3.342%	2.354%	2.354%	12.512%	1.250%	0.360%	(21)	0.00	101,389.38	55	(22)	1,565,655.93	28,920,592.00	BR8365	December 2019
13	Line of Credit	100%	837,732.06	90,345,950.79	64	FLT	1-month LIBOR	Monthly	1	3.369%	2.381%	2.381%	7.580%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	26,380,242.62	153,915,840.00	BS2764	February 2020
13	Term	100%	1,356.23	93,739.31	64	FLT	1-month LIBOR	Monthly	1	3.114%	2.125%	2.125%	7.286%	1.250%	0.360%	(21)	551.27	551.27	56	0.00	0.00	136,000.00	BS2764	February 2020
13	Modified Tenure	100%	57,904.68	4,063,447.49	64	FLT	1-month LIBOR	Monthly	1	3.199%	2.210%	2.210%	7.374%	1.250%	0.360%	(21)	8,903.33	23,164.34	(20)	(22)	1,654,336.35	10,119,500.00	BS2764	February 2020
13	Tenure	100%	48,688.88	2,958,659.61	64	FLT	1-month LIBOR	Monthly	1	3.320%	2.331%	2.331%	7.515%	1.250%	0.360%	(21)	6,533.59	20,322.31	(20)	0.00	0.00	7,685,500.00	BS2764	February 2020
13	Modified Term	100%	91,180.97	5,299,545.85	64	FLT	1-month LIBOR	Monthly	1	3.374%	2.385%	2.385%	7.554%	1.250%	0.360%	(21)	17,806.03	39,753.59	49	(22)	1,576,930.57	10,490,200.00	BS2764	February 2020
13	Line of Credit	100%	877,672.08	60,482,680.33	88	FLT	1-month LIBOR	Monthly	1	3.704%	2.714%	2.714%	12.930%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	26,850,800.61	112,395,400.00	BT1387	March 2020
13	Term	100%	12,278.37	374,672.19	82	FLT	1-month LIBOR	Monthly	1	3.283%	2.294%	2.294%	12.495%	1.250%	0.360%	(21)	0.00	3,571.68	48	0.00	0.00	649,000.00	BT1387	March 2020
13	Modified Tenure	100%	51,478.25	2,112,207.34	88	FLT	1-month LIBOR	Monthly	1	3.835%	2.846%	2.846%	13.061%	1.250%	0.360%	(21)	0.00	12,566.75	(20)	(22)	1,034,568.69	5,051,000.00	BT1387	March 2020
13	Tenure	100%	14,198.56	538,580.01	89	FLT	1-month LIBOR	Monthly	1	3.828%	2.838%	2.838%	13.065%	1.250%	0.360%	(21)	0.00	4,662.66	(20)	0.00	0.00	1,305,000.00	BT1387	March 2020
13	Modified Term	100%	64,943.54	2,809,342.52	87	FLT	1-month LIBOR	Monthly	1	3.833%	2.844%	2.844%	13.051%	1.250%	0.360%	(21)	0.00	17,186.95	22	(22)	999,241.88	4,796,700.00	BT1387	March 2020

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
13	Line of Credit	100%	$ 1,226,878.72	$ 1,227,753.26	3	FLT	1-month LIBOR	Monthly	1	3.164%	2.175%	2.175%	13.849%	0.500%	0.360%	(21)	(19)	(19)	(19)	$ 8,975.51	$ 225,905.94	$ 2,709,000.00	BT4827	March 2020
13	Line of Credit	100%	744,910.18	39,682,836.46	66	FLT	1-month LIBOR	Monthly	1	3.392%	2.402%	2.402%	7.558%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	12,400,268.14	68,922,608.00	BT6815	April 2020
13	Term	100%	52,093.25	970,670.14	66	FLT	1-month LIBOR	Monthly	1	3.453%	2.464%	2.464%	7.620%	1.250%	0.360%	(21)	$ 0.00	$ 7,281.66	52	0.00	0.00	1,736,300.00	BT6815	April 2020
13	Modified Tenure	100%	114,562.57	2,132,543.78	66	FLT	1-month LIBOR	Monthly	1	3.476%	2.487%	2.487%	7.644%	1.250%	0.360%	(21)	0.00	10,093.46	(20)	(22)	684,404.74	5,039,000.00	BT6815	April 2020
13	Tenure	100%	84,725.59	2,388,766.50	65	FLT	1-month LIBOR	Monthly	1	3.434%	2.445%	2.445%	7.605%	1.250%	0.360%	(21)	0.00	10,907.78	(20)	0.00	0.00	4,527,000.00	BT6815	April 2020
13	Modified Term	100%	150,268.35	4,272,125.50	65	FLT	1-month LIBOR	Monthly	1	3.325%	2.336%	2.336%	7.493%	1.250%	0.360%	(21)	0.00	17,038.10	118	(22)	925,452.28	8,261,000.00	BT6815	April 2020
14	Line of Credit	3.284039044%	11,975,019.84	15,744,006.86	79	FLT	1-month LIBOR	Monthly	1	3.434%	2.443%	2.443%	12.625%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	1,153,544.93	19,402,822.00	AD3439	October 2013
14	Modified Tenure	3.284039044%	167,127.72	847,843.65	79	FLT	1-month LIBOR	Monthly	1	3.341%	2.350%	2.350%	12.534%	1.250%	0.360%	(21)	0.00	5,220.42	(20)	(22)	295,599.86	1,816,500.00	AD3439	October 2013
14	Tenure	3.284039044%	221,048.61	902,333.04	79	FLT	1-month LIBOR	Monthly	1	3.114%	2.124%	2.124%	12.304%	1.250%	0.360%	(21)	0.00	7,142.78	(20)	0.00	0.00	1,872,500.00	AD3439	October 2013
14	Modified Term	3.284039044%	146,294.03	535,493.33	79	FLT	1-month LIBOR	Monthly	1	3.090%	2.100%	2.100%	12.282%	1.250%	0.360%	(21)	0.00	3,329.64	28	(22)	127,050.78	895,000.00	AD3439	October 2013
14	Line of Credit	100%	2,636,512.80	5,235,476.52	80	FLT	1-month LIBOR	Monthly	1	3.761%	2.771%	2.771%	12.955%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	1,190,119.98	8,914,900.00	AF7303	October 2013
14	Modified Tenure	100%	72,438.19	360,803.99	80	FLT	1-month LIBOR	Monthly	1	3.740%	2.750%	2.750%	12.934%	1.250%	0.360%	(21)	0.00	1,520.72	(20)	(22)	415,021.42	1,003,500.00	AF7303	October 2013
14	Tenure	100%	70,843.03	218,277.79	80	FLT	1-month LIBOR	Monthly	1	3.740%	2.750%	2.750%	12.934%	1.250%	0.360%	(21)	0.00	1,491.26	(20)	0.00	0.00	485,000.00	AF7303	October 2013
14	Modified Term	100%	67,373.10	138,925.19	80	FLT	1-month LIBOR	Monthly	1	3.990%	3.000%	3.000%	13.186%	1.250%	0.360%	(21)	0.00	612.20	25	(22)	6,279.86	187,000.00	AF7303	October 2013
14	Line of Credit	100%	2,680,831.66	559,209,768.32	49	FLT	1-month LIBOR	Monthly	1	3.661%	2.672%	2.672%	13.362%	1.111%	0.360%	(21)	(19)	(19)	(19)	(22)	135,917,085.77	968,411,797.00	BK5183	December 2019
14	Term	100%	48,887.34	5,749,787.45	63	FLT	1-month LIBOR	Monthly	1	3.324%	2.334%	2.334%	12.590%	1.250%	0.360%	(21)	13,526.41	46,400.74	83	0.00	0.00	10,868,000.00	BK5183	December 2019
14	Modified Tenure	100%	205,926.95	17,122,640.57	55	FLT	1-month LIBOR	Monthly	1	3.735%	2.745%	2.745%	13.232%	1.243%	0.360%	(21)	50,810.90	104,170.48	(20)	(22)	8,409,675.32	46,337,760.00	BK5183	December 2019
14	Tenure	100%	79,798.12	9,216,622.82	63	FLT	1-month LIBOR	Monthly	1	3.507%	2.517%	2.517%	12.804%	1.250%	0.360%	(21)	25,836.67	64,786.30	(20)	0.00	0.00	23,151,200.00	BK5183	December 2019
14	Modified Term	100%	266,834.02	28,044,307.35	59	FLT	1-month LIBOR	Monthly	1	3.584%	2.594%	2.594%	12.945%	1.222%	0.360%	(21)	130,379.83	249,376.04	59	(22)	6,647,665.06	57,031,050.00	BK5183	December 2019
14	Line of Credit	100%	3,044,880.50	550,222,427.69	58	FLT	1-month LIBOR	Monthly	1	3.585%	2.600%	2.600%	13.027%	1.191%	0.360%	(21)	(19)	(19)	(19)	(22)	135,183,101.36	955,401,207.00	BK5206	February 2020
14	Term	100%	48,352.79	5,680,149.29	63	FLT	1-month LIBOR	Monthly	1	3.325%	2.339%	2.339%	12.607%	1.250%	0.360%	(21)	12,627.91	45,502.24	85	0.00	0.00	10,797,000.00	BK5206	February 2020
14	Modified Tenure	100%	146,547.26	17,088,852.13	60	FLT	1-month LIBOR	Monthly	1	3.763%	2.778%	2.778%	13.064%	1.240%	0.360%	(21)	49,981.48	103,341.06	(20)	(22)	8,336,044.32	46,392,760.00	BK5206	February 2020
14	Tenure	100%	77,287.79	9,216,622.82	64	FLT	1-month LIBOR	Monthly	1	3.495%	2.510%	2.510%	12.761%	1.250%	0.360%	(21)	25,836.67	64,786.30	(20)	0.00	0.00	23,151,200.00	BK5206	February 2020
14	Modified Term	100%	243,603.55	27,952,676.87	58	FLT	1-month LIBOR	Monthly	1	3.613%	2.628%	2.628%	12.989%	1.220%	0.360%	(21)	130,379.83	248,973.45	59	(22)	6,637,622.00	56,829,050.00	BK5206	February 2020
14	Line of Credit	100%	1,573,893.02	497,520,463.96	80	FLT	1-month LIBOR	Monthly	1	3.468%	2.479%	2.479%	12.660%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	70,184,819.77	654,310,117.00	BK5225	April 2020
14	Term	100%	51,218.49	8,149,279.05	80	FLT	1-month LIBOR	Monthly	1	3.412%	2.423%	2.423%	12.603%	1.250%	0.360%	(21)	0.00	48,578.63	160	0.00	0.00	11,394,000.00	BK5225	April 2020
14	Modified Tenure	100%	93,924.60	14,459,537.42	80	FLT	1-month LIBOR	Monthly	1	3.540%	2.556%	2.556%	12.737%	1.250%	0.360%	(21)	0.00	75,847.93	(20)	(22)	4,431,574.52	29,051,500.00	BK5225	April 2020
14	Tenure	100%	90,445.00	12,592,054.83	80	FLT	1-month LIBOR	Monthly	1	3.540%	2.551%	2.551%	12.729%	1.250%	0.360%	(21)	0.00	73,574.37	(20)	0.00	0.00	22,488,300.00	BK5225	April 2020
14	Modified Term	100%	191,720.83	25,334,462.19	79	FLT	1-month LIBOR	Monthly	1	3.473%	2.484%	2.484%	12.659%	1.250%	0.360%	(21)	0.00	146,725.55	105	(22)	5,929,101.40	39,044,200.00	BK5225	April 2020
14	Line of Credit	100%	1,882,767.25	775,479,025.39	101	FLT	1-month LIBOR	Monthly	1	3.635%	2.646%	2.646%	12.906%	0.983%	0.360%	$45,146.00	(19)	(19)	(19)	(22)	112,506,904.60	988,441,115.00	BR0921	December 2019
14	Term	100%	49,582.30	8,304,292.80	102	FLT	1-month LIBOR	Monthly	1	3.548%	2.560%	2.560%	12.830%	0.990%	0.360%	495.00	0.00	42,136.54	124	0.00	0.00	10,501,200.00	BR0921	December 2019
14	Modified Tenure	100%	141,407.38	28,174,591.44	105	FLT	1-month LIBOR	Monthly	1	3.668%	2.677%	2.677%	12.962%	0.941%	0.360%	2,075.00	0.00	101,878.30	(20)	(22)	7,454,215.21	43,381,900.00	BR0921	December 2019
14	Tenure	100%	130,781.37	24,603,831.85	111	FLT	1-month LIBOR	Monthly	1	3.720%	2.731%	2.731%	13.035%	0.849%	0.360%	2,015.00	0.00	107,677.02	(20)	0.00	0.00	35,453,890.00	BR0921	December 2019
14	Modified Term	100%	206,349.67	40,636,159.39	101	FLT	1-month LIBOR	Monthly	1	3.602%	2.612%	2.612%	12.890%	1.008%	0.360%	2,365.00	0.00	200,564.76	60	(22)	5,697,332.59	55,162,586.00	BR0921	December 2019
14	Line of Credit	100%	1,799,286.35	774,751,525.06	97	FLT	1-month LIBOR	Monthly	1	3.657%	2.669%	2.669%	12.919%	1.079%	0.360%	45,011.00	(19)	(19)	(19)	(22)	112,342,821.04	987,559,615.00	BR7393	January 2020
14	Term	100%	48,976.06	8,304,292.80	102	FLT	1-month LIBOR	Monthly	1	3.541%	2.555%	2.555%	12.825%	0.995%	0.360%	495.00	0.00	42,136.54	125	0.00	0.00	10,501,200.00	BR7393	January 2020
14	Modified Tenure	100%	144,444.74	28,174,591.44	106	FLT	1-month LIBOR	Monthly	1	3.692%	2.703%	2.703%	12.961%	0.927%	0.360%	2,075.00	0.00	101,878.30	(20)	(22)	7,454,215.21	43,381,900.00	BR7393	January 2020
14	Tenure	100%	130,548.62	24,603,831.85	111	FLT	1-month LIBOR	Monthly	1	3.718%	2.730%	2.730%	13.035%	0.849%	0.360%	2,015.00	0.00	107,677.02	(20)	0.00	0.00	35,453,890.00	BR7393	January 2020
14	Modified Term	100%	209,943.37	40,701,672.00	103	FLT	1-month LIBOR	Monthly	1	3.672%	2.684%	2.684%	12.960%	0.976%	0.360%	2,400.00	0.00	200,872.34	57	(22)	5,697,752.59	55,247,586.00	BR7393	January 2020
14	Line of Credit	100%	1,122,957.77	46,791,281.32	82	FLT	1-month LIBOR	Monthly	1	3.733%	2.744%	2.744%	12.936%	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	25,788,643.18	96,844,370.00	BR8372	January 2020
14	Term	100%	4,223.75	75,712.08	78	FLT	1-month LIBOR	Monthly	1	3.489%	2.500%	2.500%	12.673%	1.250%	0.360%	(21)	0.00	737.20	42	0.00	0.00	110,000.00	BR8372	January 2020
14	Modified Tenure	100%	51,506.53	1,074,523.26	79	FLT	1-month LIBOR	Monthly	1	3.566%	2.577%	2.577%	12.758%	1.250%	0.360%	(21)	0.00	6,778.32	(20)	(22)	555,370.86	3,356,000.00	BR8372	January 2020
14	Tenure	100%	15,689.35	321,570.80	83	FLT	1-month LIBOR	Monthly	1	3.911%	2.923%	2.923%	13.117%	1.250%	0.360%	(21)	0.00	2,679.61	(20)	0.00	0.00	760,500.00	BR8372	January 2020
14	Modified Term	100%	243,296.41	4,839,131.61	81	FLT	1-month LIBOR	Monthly	1	3.779%	2.791%	2.791%	12.981%	1.250%	0.360%	(21)	0.00	39,864.47	27	(22)	659,459.35	8,727,500.00	BR8372	January 2020

(1) The information in this Exhibit A is provided by the Sponsor as of May 1, 2020. It is based on information regarding the HECM MBS, the related Participations and the HECMs related to the Participations underlying the Ginnie Mae HECM MBS Trust Assets. All weighted averages provided in this Exhibit A are weighted based on the outstanding principal amounts of the Participations underlying the related HECM MBS for such payment plan as of May 1, 2020. The information shown in this Exhibit A is for 100% of the relevant pool; however, the Trust Assets will include only the portion of each pool listed under the column heading "Percentage of Pool in Trust."

(2) The HECM MBS Principal Balance is the sum of the outstanding principal amounts of the Participations underlying the related HECM MBS for such payment plan as of May 1, 2020.

(3) The Approximate Weighted Average HECM Age (in months) is the weighted average age of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of May 1, 2020.

(4) The Rate Reset Frequency is a period, whether annually or monthly, that the interest rate of each adjustable rate HECM resets under the interest rate formula and HECM loan documents applicable to each adjustable rate HECM.

(5) The Approximate Weighted Average Next Rate Reset Month is the weighted average number of months until the interest rate of each adjustable rate HECM resets under the interest rate formula and HECM loan documents applicable to each adjustable rate HECM. For example, an entry of "1" signifies that the Approximate Weighted Average Next Rate Reset Month for the adjustable rate HECM's rate is the first day of June 2020.

(6) The Approximate Weighted Average Gross Interest Rate is the weighted average of the gross interest rates of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of May 1, 2020.

(7) The Approximate Weighted Average Gross Margin is the weighted average of the gross margins of the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of May 1, 2020.

(8) The Approximate Weighted Average Gross Lifetime Interest Rate Floor is the weighted average of the lowest interest rates possible based on the interest rate formula and HECM loan documents applicable to the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of May 1, 2020.

(9) The Approximate Weighted Average Gross Lifetime Interest Rate Cap is the weighted average of the maximum interest rates possible based on the interest rate formula and HECM loan documents applicable to the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of May 1, 2020.

(10) The Approximate Weighted Average MIP Fee is the weighted average of the MIP Fees of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of May 1, 2020. The MIP Fee is charged for FHA mortgage insurance. The MIP Fee is the monthly mortgage insurance premium ("MIP") that accrues on each HECM.

(11) The Approximate Weighted Average Servicing Fee Margin is the weighted average of the Servicing Fee Margins of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of May 1, 2020. The Servicing Fee Margin represents (together with the Monthly Servicing Fee, if any) the amount of the servicing compensation payable to the Issuer to cover the Issuer's servicing costs. The Servicing Fee Margin includes the Guaranty Fee charged by Ginnie Mae for the HECM MBS guaranty at the annual rate of 0.06% and a participation agent fee, if any. The Approximate Weighted Average Servicing Fee Margin is included in the rates shown in the columns for Approximate Weighted Average Gross Interest Rate, Approximate Weighted Average Gross Margin, Approximate Weighted Average Gross Lifetime Interest Rate Floor and Approximate Weighted Average Gross Lifetime Interest Rate Cap.

(12) The Monthly Servicing Fee is the aggregate monthly servicing fee payable to the Issuer if the full amount of the servicing cost is not included in the HECM interest rate and is in addition to the Servicing Fee Margin.

(13) The Initial Monthly Scheduled Draw is the aggregate monthly amount that is payable to borrowers in a given month under certain types of payment plans during the first twelve month disbursement period.

(14) The Subsequent Monthly Scheduled Draw is the aggregate monthly amount that is payable to borrowers in a given month under certain types of payment plans after the first twelve month disbursement period.

(15) The Approximate Weighted Average Remaining Draw Term (in months) is the weighted average of the remaining draw terms of the HECMs related to the Participations underlying the related HECM MBS for such payment plan. The remaining draw term represents the number of months over which a borrower with a term or modified term payment plan will receive Monthly Scheduled Draws as of May 1, 2020.

(16) The Initial Available Line of Credit is the aggregate of the lines of credit available to borrowers under the Modified Term, Modified Tenure and Line of Credit payment plans during the first twelve month disbursement period. The Initial Available Line of Credit does not include set asides for the Monthly Servicing Fee, if any, property charges (such as taxes, hazard insurance, ground rents or assessments) or repairs, if any.

(17) The Available Line of Credit is the aggregate of the lines of credit available to borrowers under the Modified Term, Modified Tenure and Line of Credit payment plans during the lives of their related HECMs. The Available Line of Credit does not include set asides for the Monthly Servicing Fee, if any, property charges (such as taxes, hazard insurance, ground rents or assessments) or repairs, if any.

(18) The sum of the applicable Maximum Claim Amounts with respect to each HECM.

(19) These HECMs do not have draw terms or monthly scheduled draws.

(20) Borrowers who select tenure or modified tenure payment plans have a right to receive monthly draws for their tenure in the property.

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

(22) These HECMs are not subject to restrictions on the amount of the Available Line of Credit available to borrowers during the first twelve month disbursement period.

(23) The draw terms for these HECMs have expired.

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

Exhibit B

CPR Percentage in Effect by HECM Age

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

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

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

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

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

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

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

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

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

Exhibit C

Draw Curve in Effect by HECM Age

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

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

$597,784,046

Government National Mortgage Association

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Ginnie Mae REMIC Trust 2020-H09

OFFERING CIRCULAR SUPPLEMENT

May 22, 2020

Citigroup
Great Pacific Securities