

\$459,094,576
Government National Mortgage Association
GINNIE MAE®
Guaranteed HECM MBS REMIC Pass-Through Securities
and MX Securities
Ginnie Mae REMIC Trust 2020-H17

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 or Ginnie Mae Platinum Certificates backed by HECM MBS.

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-27 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 October 30, 2020.

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

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

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 1						
AI	\$12,495,879	(5)	NTL(HPT)	HWAC/IO/DLY	38380QLT7	October 2070
FA	12,495,879	(5)	HPT	FLT/HWAC/HZ	38380QLU4	October 2070
Security Group 2						
AF	20,990,054	(5)	HPT	FLT/HWAC/HZ	38380QLV2	October 2070
IA(1)	20,990,054	(5)	NTL(HPT)	HWAC/IO/DLY	38380QLW0	October 2070
Security Group 3						
BI(1)	21,330,248	(5)	NTL(HPT)	HWAC/IO/DLY	38380QLX8	October 2070
FB	21,330,248	(5)	HPT	FLT/HWAC/HZ	38380QLY6	October 2070
Security Group 4						
BF	23,105,330	(5)	HPT	FLT/HWAC/HZ	38380QLZ3	September 2070
IB(1)	23,105,330	(5)	NTL(HPT)	HWAC/IO/DLY	38380QMA7	October 2070
Security Group 5						
CI(1)	23,160,456	(5)	NTL(HPT)	HWAC/IO/DLY	38380QMB5	September 2070
FC	23,160,456	(5)	HPT	FLT/HWAC/HZ	38380QMC3	September 2070
Security Group 6						
CF	18,002,732	(5)	HPT	FLT/HWAC/HZ	38380QMD1	October 2070
IC(1)	18,002,732	(5)	NTL(HPT)	HWAC/IO/DLY	38380QME9	October 2070
Security Group 7						
DI(1)	10,022,550	(5)	NTL(HPT)	HWAC/IO/DLY	38380QMF6	October 2070
FD	10,022,550	(5)	HPT	FLT/HWAC/HZ	38380QMG4	October 2070
Security Group 8						
DF	19,904,013	(5)	HPT	FLT/HWAC/HZ	38380QMH2	October 2070
ID(1)	19,904,013	(5)	NTL(HPT)	HWAC/IO/DLY	38380QMJ8	October 2070
Security Group 9						
EI(1)	32,878,837	(5)	NTL(HPT)	HWAC/IO/DLY	38380QMK5	October 2070
FE	32,878,837	(5)	HPT	FLT/HWAC/HZ	38380QML3	October 2070
Security Group 10						
EF	22,182,323	(5)	HPT	FLT/HWAC/HZ	38380QMM1	October 2070
IE(1)	22,182,323	(5)	NTL(HPT)	HWAC/IO/DLY	38380QMN9	October 2070
Security Group 11						
FG	60,000,000	(5)	HPT	FLT/HWAC/HZ	38380QMP4	October 2070
GI(1)	60,000,000	(5)	NTL(HPT)	HWAC/IO/DLY	38380QM2	October 2070
Security Group 12						
GF	15,000,000	(5)	HPT	FLT/HWAC/HZ	38380QMR0	October 2070
IG(1)	15,000,000	(5)	NTL(HPT)	HWAC/IO/DLY	38380QMS8	October 2070
Security Group 13						
FH	15,670,056	(5)	HPT	FLT/HWAC/HZ	38380QMT6	September 2070
HI	15,670,056	(5)	NTL(HPT)	HWAC/IO/DLY	38380QMU3	September 2070
Security Group 14						
HF	35,773,879	(5)	HPT	FLT/HWAC/HZ	38380QMV1	October 2070
IH(1)	35,773,879	(5)	NTL(HPT)	HWAC/IO/DLY	38380QMW9	October 2070
Security Group 15						
IK(1)	60,089,657	(5)	NTL(HPT)	HWAC/IO/DLY	38380QMX7	October 2070
KF(1)	60,089,657	(5)	HPT	FLT/HWAC/HZ	38380QMY5	October 2070
Security Group 16						
KA	15,076,191	2.50%	HSEQ	FIX/HZ	38380QMZ2	September 2070
KI	15,076,191	(5)	NTL(HSEQ)	HWAC/IO/DLY	38380QNA6	September 2070
KZ	393,539	(5)	HSEQ	HWAC/HZ/DLY	38380QNB4	September 2070
Security Group 17						
FJ	33,016,584	(5)	HPT	FLT/HWAC/HZ	38380QNC2	October 2070
JI	33,016,584	(5)	NTL(HPT)	HWAC/IO/DLY	38380QND0	October 2070
Security Group 18						
IJ(1)	20,002,248	(5)	NTL(HPT)	HWAC/IO/DLY	38380QNE8	October 2070
JE(1)	20,002,248	(5)	HPT	FLT/HWAC/HZ	38380QNF5	October 2070
Residuals						
RR	0	0.00	NPR	NPR	38380QNG3	October 2070
RR17	0	0.00	NPR	NPR	38380QNH1	October 2070
RR18	0	0.00	NPR	NPR	38380QNJ7	October 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.

Citigroup

Great Pacific Securities

The date of this Offering Circular Supplement is October 26, 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 or June 1, 2014, as applicable (the “HECM MBS Base Prospectus”),
- each HECM MBS Prospectus Supplement relating to the HECM MBS (the “HECM MBS Prospectus Supplements,” together with the HECM MBS Base Prospectus, the “HECM MBS Disclosure Documents”),
- the Platinum Certificates Base Offering Circular, dated April 1, 2019 (the “Platinum Base Offering Circular”) and
- each Platinum Certificate Offering Circular Supplement relating to the Ginnie Mae Platinum Certificates backed by HECM MBS (the “Platinum Certificate Offering Circular Supplements,” together with the Platinum Base Offering Circular, the “Platinum Disclosure Documents”)

The Base Offering Circular, the HECM MBS Disclosure Documents and the Platinum 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: October 30, 2020

Distribution Date: The 20th day of each month or, if the 20th day is not a Business Day, the first Business Day thereafter, commencing in November 2020.

Trust Assets:

Trust Asset Group	Trust Asset Type ⁽¹⁾	HECM MBS Principal Balance	HECM MBS Rate ⁽²⁾	Original Term to Maturity (in years)	Interest Rates or Approximate Weighted Average Margins of Participations ⁽³⁾
1	Ginnie Mae II	\$12,495,879	(4)	50	1.900% to 1.999%
2	Ginnie Mae II	20,990,054	(4)	50	1.870% to 2.367%
3	Ginnie Mae II	21,330,248	(4)	50	1.983% to 2.390%
4	Ginnie Mae II	23,105,330	(4)	50	2.011% to 2.131%
5	Ginnie Mae II	23,160,456	(4)	50	1.716% to 2.086%
6	Ginnie Mae II	18,002,732	(4)	50	1.908% to 1.965%
7	Ginnie Mae II	10,022,550	(4)	50	2.045% to 2.060%
8	Ginnie Mae II	19,904,013	(4)	50	1.718% to 2.350%
9	Ginnie Mae II	32,878,837	(4)	50	2.008% to 2.157%
10	Ginnie Mae II	22,182,323	(4)	50	1.907% to 2.390%
11	Ginnie Mae II	60,000,000	(4)	50	1.140% to 3.289%
12	Ginnie Mae II	15,000,000	(4)	50	1.140% to 3.289%
13	Ginnie Mae II	15,670,056	(5)	50	0.920% to 2.357%
14	Ginnie Mae II	35,773,879	(4)	50	1.214% to 2.212%
15	Ginnie Mae II	60,089,657	(4)	50	2.195% to 2.640%
16	Ginnie Mae II	15,469,730	(2)	50	2.820% to 6.640%
17	Ginnie Mae II	33,016,584	(4)	50	1.890% to 2.390%
18	Ginnie Mae II	20,002,248	(4)	50	2.015% to 2.103%

(1) The Trust Assets are HECM MBS (or, in the case of Pool 784835, Ginnie Mae Platinum Certificates backed by 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 and Ginnie Mae Platinum Certificates, 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 15 and 17 and 18, reflects the range of approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the related HECM MBS pools. For Group 16, reflects the range of interest rates of the Participations (net of the related Servicing Fee Margin) underlying the related HECM MBS pools at issuance.
- (4) The applicable index for each of the Group 1 through 12, 14, 15, 17 and 18 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, 14, 15, 17 or 18 Trust Asset remains at One-Year LIBOR (as determined pursuant to the HECM loan documents) plus the applicable margin. *See “The Trust Assets — The Trust MBS” and “Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the group 1 through 15 and 17 and 18 securities” in this Supplement.*
- (5) The applicable index for each of the Group 13 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 Trust Asset remains at One-Month LIBOR (as determined pursuant to the HECM loan documents) plus the applicable margin. *See “The Trust Assets — The Trust MBS” and “Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the group 1 through 15 and 17 and 18 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 or Ginnie Mae Platinum Certificate, which characteristics are identified in the related HECM MBS Prospectus Supplement or the related Platinum Certificate Offering Circulate Supplement, as applicable. 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 Interest Rate for the Fixed Rate Class is shown on the front cover of this Supplement.

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

Class	Interest Rate Formula(1)	Initial Interest Rate(2)	Minimum Rate(3)	Maximum Rate(4)	Delay (in days)	One-Month LIBOR for Minimum Interest Rate
Security Group 1						
FA	One-Month LIBOR + 1.25%	1.420%	1.25%	(5)	0	0.00%
Security Group 2						
AF	One-Month LIBOR + 1.22%	1.370%	1.22%	(6)	0	0.00%
Security Group 3						
FB	One-Month LIBOR + 1.22%	1.370%	1.22%	(7)	0	0.00%
Security Group 4						
BF	One-Month LIBOR + 1.22%	1.370%	1.22%	(8)	0	0.00%
Security Group 5						
FC	One-Month LIBOR + 1.22%	1.370%	1.22%	(9)	0	0.00%
Security Group 6						
CF	One-Month LIBOR + 1.22%	1.370%	1.22%	(10)	0	0.00%
Security Group 7						
FD	One-Month LIBOR + 1.22%	1.370%	1.22%	(11)	0	0.00%
Security Group 8						
DF	One-Month LIBOR + 1.22%	1.370%	1.22%	(12)	0	0.00%
Security Group 9						
FE	One-Month LIBOR + 1.22%	1.370%	1.22%	(13)	0	0.00%
Security Group 10						
EF	One-Month LIBOR + 1.22%	1.370%	1.22%	(14)	0	0.00%
Security Group 11						
FG	One-Month LIBOR + 1.25%	1.390%	1.25%	(15)	0	0.00%
Security Group 12						
GF	One-Month LIBOR + 1.00%	1.140%	1.00%	(16)	0	0.00%
Security Group 13						
FH	One-Month LIBOR + 0.35%	0.500%	0.35%	11.00%	0	0.00%
Security Group 14						
HF	One-Month LIBOR + 1.25%	1.400%	1.25%	(17)	0	0.00%
Security Group 15						
KF	One-Month LIBOR + 1.25%	1.400%	1.25%	(18)	0	0.00%
Security Group 17						
FJ	One-Month LIBOR + 0.75%	0.900%	0.75%	(19)	0	0.00%
Security Group 18						
JF	One-Month LIBOR + 1.25%	1.400%	1.25%	(20)	0	0.00%
Security Groups 15 and 18						
F	One-Month LIBOR + 1.25%	1.400%	1.25%	(21)	0	0.00%

- (1) One-Month 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 Floating Rate Class will adjust monthly thereafter.
- (3) The minimum rate for any Accrual Period will be the lesser of (i) the rate indicated in this table under the heading “Minimum Rate” and (ii) the WACR for the related Trust Asset Group. In the case of Class F, 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. *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 FA for any Accrual Period will be the WACR for Trust Asset Group 1.
- (6) The maximum rate for Class AF for any Accrual Period will be the WACR for Trust Asset Group 2.
- (7) The maximum rate for Class FB for any Accrual Period will be the WACR for Trust Asset Group 3.
- (8) The maximum rate for Class BF for any Accrual Period will be the WACR for Trust Asset Group 4.

- (9) The maximum rate for Class FC for any Accrual Period will be the WACR for Trust Asset Group 5.
- (10) The maximum rate for Class CF for any Accrual Period will be the WACR for Trust Asset Group 6.
- (11) The maximum rate for Class FD for any Accrual Period will be the WACR for Trust Asset Group 7.
- (12) The maximum rate for Class DF for any Accrual Period will be the WACR for Trust Asset Group 8.
- (13) The maximum rate for Class FE for any Accrual Period will be the WACR for Trust Asset Group 9.
- (14) The maximum rate for Class EF for any Accrual Period will be the WACR for Trust Asset Group 10.
- (15) The maximum rate for Class FG for any Accrual Period will be the WACR for Trust Asset Group 11.
- (16) The maximum rate for Class GF for any Accrual Period will be the WACR for Trust Asset Group 12.
- (17) The maximum rate for Class HF for any Accrual Period will be the WACR for Trust Asset Group 14.
- (18) The maximum rate for Class KF for any Accrual Period will be the WACR for Trust Asset Group 15.
- (19) The maximum rate for Class FJ for any Accrual Period will be the WACR for Trust Asset Group 17.
- (20) The maximum rate for Class JF for any Accrual Period will be the WACR for Trust Asset Group 18.
- (21) The maximum rate for Class F for any Accrual Period will be limited by the aggregate interest accrued on the related REMIC Classes for that Accrual Period.

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

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

Class	Approximate Initial Interest Rate ⁽¹⁾
Security Group 1	
AI	0.91692%
Security Group 2	
IA	0.96241%
Security Group 3	
BI	1.16686%
Security Group 4	
IB	1.12252%
Security Group 5	
CI	1.09921%
Security Groups 2, 3, 4 and 5	
MI ⁽²⁾	1.08917%
Security Group 6	
IC	0.98546%
Security Group 7	
DI	1.07740%
Security Group 8	
ID	0.96914%
Security Group 9	
EI	1.08311%
Security Group 10	
IE	0.96564%
Security Groups 6, 7, 8, 9 and 10	
IM ⁽²⁾	1.01816%
Security Group 11	
GI	1.21214%
Security Group 12	
IG	1.46214%
Security Groups 11 and 12	
IO ⁽²⁾	1.26214%
Security Group 13	
HI	1.69007%
Security Group 14	
IH	1.38473%
Security Group 15	
IK	1.30060%
Security Group 16	
KI	1.15652%
KZ	3.65652%
Security Group 17	
JL	1.54864%
Security Group 18	
IJ	1.12546%
Security Groups 14, 15 and 18	
PI ⁽²⁾	1.29634%
Security Groups 15 and 18	
IN ⁽²⁾	1.25686%

(1) The approximate initial Interest Rates for the Classes set forth in the table above 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 October 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.

Class KZ is an HWAC Class that will bear interest during each Accrual Period at a per annum rate equal to the WACR of the related Trust Assets.

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

Security Group 3

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

Security Group 4

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 4 Trust Assets over (II) the Class BF 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 IB.

Security Group 5

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 5 Trust Assets over (II) the Class FC 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 CI.

Security Group 6

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 6 Trust Assets over (II) the Class CF 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 IC.

Security Group 7

Class DI Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 7 Trust Assets over (II) the Class FD 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 DI.

Security Group 8

Class ID Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 8 Trust Assets over (II) the Class DF 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 ID.

Security Group 9

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 9 Trust Assets over (II) the Class FE 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 EI.

Security Group 10

Class IE Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 10 Trust Assets over (II) the Class EF 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 IE.

Security Group 11

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 11 Trust Assets over (II) the Class FG 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 GI.

Security Group 12

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 12 Trust Assets over (II) the Class GF 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 IG.

Security Group 13

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 13 Trust Assets over (II) the Class FH 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 HI.

Security Group 14

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

immediately preceding such Distribution Date on the Group 14 Trust Assets over (II) the Class HF 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 IH.

Security Group 15

Class IK Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 15 Trust Assets over (II) the Class KF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 15 Trust Assets as of the related Record Date for Class IK.

Security Group 16

Class KI Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 16 Trust Assets over (II) the sum of the Class KA Interest Accrual Amount and the Class KZ Interest Accrual Amount for such Distribution Date, divided by (b) the sum of the Class KA Principal Balance and the Class KI Deferred Interest Amount as of the related Record Date for Class KI.

Security Group 17

Class JI Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 17 Trust Assets over (II) the Class FJ Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 17 Trust Assets as of the related Record Date for Class JI.

Security Group 18

Class IJ Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 18 Trust Assets over (II) the Class JF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 18 Trust Assets as of the related Record Date for Class IJ.

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

SECURITY GROUP 1

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

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

SECURITY GROUP 2

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

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

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

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

SECURITY GROUP 3

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

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

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

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

SECURITY GROUP 4

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

1. Concurrently, to 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 5

The Group 5 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 6

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

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

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

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

SECURITY GROUP 7

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

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

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

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

SECURITY GROUP 8

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

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

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

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

SECURITY GROUP 9

The Group 9 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 10

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

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

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

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

SECURITY GROUP 11

The Group 11 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 12

The Group 12 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 13

The Group 13 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 14

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

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

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

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

SECURITY GROUP 15

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

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

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

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

SECURITY GROUP 16

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

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

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

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

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

5. To KZ, in reduction of its Class Principal Balance, until retired

SECURITY GROUP 17

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

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

SECURITY GROUP 18

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

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

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 or Ginnie Mae Platinum Certificate backed by HECM MBS, as applicable, and (B) the Certificate Factor (including Ginnie Mae Platinum Factor) or Calculated Certificate Factor, as applicable, for the preceding Distribution Date and (ii) the interest accrued with respect to such HECM MBS or Ginnie Mae Platinum Certificate backed by HECM MBS, as applicable, for the related Accrual Period over (b) the product of (i) the original principal amount of such HECM MBS or Ginnie Mae Platinum Certificate backed by HECM MBS, as applicable, and (ii) the Certificate Factor (including Ginnie Mae Platinum 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 AF Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Interest Rate on the Class Principal Balance of Class AF as of the related Record Date. If, on any Distribution Date, the Class AF Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class AF pursuant to step 1. under Security Group 2 in “Terms Sheet — Distributions” in this Supplement, such excess will be added to the Class Principal Balance of Class AF (the “Class AF Principal Balance”).

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

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

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

Security Group 3

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

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

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

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

Security Group 4

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 4 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 4 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 4 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 4 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 4 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 5

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 5 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 5 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 5 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 5 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 5 Trust Assets as of the related Record Date for Class FC.

Security Groups 2, 3, 4 and 5

Class MI Deferred Interest Amount: With respect to any Distribution Date, the sum of the Class BI Deferred Interest Amount, the Class CI Deferred Interest Amount, the Class IA Deferred Interest Amount and Class IB Deferred Interest Amount.

Security Group 6

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 6 in “Terms Sheet — Distributions” in this Supplement, such excess will be added to the Class Principal Balance of Class CF (the “Class CF Principal Balance”).

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

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 6 in “Terms Sheet — Distributions” in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class IC Deferred Interest Amount can be calculated by subtracting the Class CF Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 6 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.

Security Group 7

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

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

Class 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 7 in “Terms Sheet — Distributions” in this Supplement, such excess will be added to the Class Principal Balance of Class FD (the “Class FD Principal Balance”).

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

Security Group 8

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 8 in “Terms Sheet — Distributions” in this Supplement, such excess will be added to the Class Principal Balance of Class DF (the “Class DF Principal Balance”).

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

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

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

Security Group 9

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 9 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 9 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 9 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 9 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 9 Trust Assets as of the related Record Date for Class FE.

Security Group 10

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

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

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

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

Security Groups 6, 7, 8, 9 and 10

Class IM Deferred Interest Amount: With respect to any Distribution Date, the sum of the Class DI Deferred Interest Amount, the Class EI Deferred Interest Amount, the Class IC Deferred Interest Amount, the Class ID Deferred Interest Amount and the Class IE Deferred Interest Amount.

Security Group 11

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 11 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 11 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 11 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 11 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 11 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 12

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 12 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 12 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 12 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 12 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 12 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 Groups 11 and 12

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

Security Group 13

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 13 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 13 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 13 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 13 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 13 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 Group 14

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

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

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

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

Security Group 15

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

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

Class KF Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Interest Rate on the Class Principal Balance of Class KF as of the related Record Date. If, on any Distribution Date, the Class KF Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class KF pursuant to step 1. under Security Group 15 in “Terms Sheet — Distributions” in this Supplement, such excess will be added to the Class Principal Balance of Class KF (the “Class KF Principal Balance”).

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

Security Group 16

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

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

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

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

Class KZ 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 KZ as of the related Record Date. If, on any Distribution Date, the Class KZ Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class KZ pursuant to step 4. under Security Group 16 in “Terms Sheet — Distributions” in this Supplement, such excess will be added to the Class Principal Balance of Class KZ (the “Class KZ Principal Balance”).

Security Group 17

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

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

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

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

Security Group 18

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

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

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

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

Security Groups 14, 15 and 18

Class PI Deferred Interest Amount: With respect to any Distribution Date, the sum of the Class IH Deferred Interest Amount, the Class IJ Deferred Interest Amount and the Class IK Deferred Interest Amount.

Security Groups 15 and 18

Class IN Deferred Interest Amount: With respect to any Distribution Date, the sum of the Class IJ Deferred Interest Amount and the Class IK 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 DI Deferred Interest Amount, the Class EI Deferred Interest Amount, the Class GI Deferred Interest Amount, the Class HI Deferred Interest Amount, the Class IA Deferred Interest Amount, the Class IB Deferred Interest Amount, the Class IC Deferred Interest Amount, the Class ID Deferred Interest Amount, the Class IE Deferred Interest Amount, the Class IG Deferred Interest Amount, the Class IH Deferred Interest Amount, the Class IJ Deferred Interest Amount, the Class IK Deferred Interest Amount, the Class IM Deferred Interest Amount, the Class IN Deferred Interest Amount, the Class IO Deferred Interest Amount, the Class JI Deferred Interest Amount, the Class KI Deferred Interest Amount, the Class MI Deferred Interest Amount or the Class PI Deferred Interest Amount, as applicable. On or about each Distribution Date, the Deferred Interest Amount is available on reports published by the Trustee on its website, www.usbank.com/abs.

Interest Accrual Amount: Any of the Class AF Interest Accrual Amount, the Class AI Interest Accrual Amount, the Class 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 DI Interest Accrual Amount, the Class EF Interest Accrual Amount, the Class EI Interest Accrual Amount, the Class FA Interest Accrual Amount, the Class FB Interest Accrual Amount, the Class FC Interest Accrual Amount, the Class FD Interest Accrual Amount, the Class FE Interest Accrual Amount, the Class FG Interest Accrual Amount, the Class FH Interest Accrual Amount, the Class FJ Interest Accrual Amount, the Class GF Interest Accrual Amount, the Class GI Interest Accrual Amount, the Class HF Interest Accrual Amount, the Class HI Interest Accrual Amount, the Class IA Interest Accrual Amount, the Class IB Interest Accrual Amount, the Class IC Interest Accrual Amount, the Class ID Interest Accrual Amount, the Class IE Interest Accrual Amount, the Class IG Interest Accrual Amount, the Class IH Interest Accrual Amount, the Class IJ Interest Accrual Amount, the Class IK Interest Accrual Amount, the Class JF Interest Accrual Amount, the Class JI Interest Accrual Amount, the Class KA Interest Accrual Amount, the Class KF Interest Accrual Amount, the Class KI Interest Accrual Amount or the Class KZ Interest Accrual Amount, as applicable.

Notional Classes: The Notional Classes will not receive distributions of principal based on their Class Notional Balances but have Class Notional Balances for convenience in describing their entitlements to interest. The Class Notional Balance of each Notional Class represents the percentage indicated below of, and reduces or increases to that extent with (1) the outstanding principal balance of the related Trust Asset Group or Groups indicated or (2) with the Class Principal Balance and Deferred Interest Amount indicated:

<u>Class</u>	<u>Original Class Notional Balance</u>	<u>Represents</u>
Security Group 1		
AI	\$ 12,495,879	100% of the Group 1 Trust Assets
Security Group 2		
IA	20,990,054	100% of the Group 2 Trust Assets
Security Group 3		
BI	21,330,248	100% of the Group 3 Trust Assets
Security Group 4		
IB	23,105,330	100% of the Group 4 Trust Assets
Security Group 5		
CI	23,160,456	100% of the Group 5 Trust Assets
Security Groups 2, 3, 4 and 5		
MI	88,586,088	100% of the Group 2 Trust Assets, Group 3 Trust Assets, Group 4 Trust Assets and Group 5 Trust Assets (in the aggregate)
Security Group 6		
IC	18,002,732	100% of the Group 6 Trust Assets
Security Group 7		
DI	10,022,550	100% of the Group 7 Trust Assets
Security Group 8		
ID	19,904,013	100% of the Group 8 Trust Assets
Security Group 9		
EI	32,878,837	100% of the Group 9 Trust Assets
Security Group 10		
IE	22,182,323	100% of the Group 10 Trust Assets
Security Groups 6, 7, 8, 9 and 10		
IM	102,990,455	100% of the Group 6 Trust Assets, Group 7 Trust Assets, Group 8 Trust Assets, Group 9 Trust Assets and Group 10 Trust Assets (in the aggregate)
Security Group 11		
GI	60,000,000	100% of the Group 11 Trust Assets
Security Group 12		
IG	15,000,000	100% of the Group 12 Trust Assets
Security Groups 11 and 12		
IO	75,000,000	100% of the Group 11 Trust Assets and Group 12 Trust Assets (in the aggregate)
Security Group 13		
HI	15,670,056	100% of the Group 13 Trust Assets
Security Group 14		
IH	35,773,879	100% of the Group 14 Trust Assets
Security Group 15		
IK	60,089,657	100% of the Group 15 Trust Assets

Class	Original Class Notional Balance	Represents
Security Group 16		
KI	\$ 15,076,191	100% of Class KA (HSEQ Class) and 100% of the Class KI Deferred Interest Amount (in the aggregate)
Security Group 17		
JL	33,016,584	100% of the Group 17 Trust Assets
Security Group 18		
IJ	20,002,248	100% of the Group 18 Trust Assets
Security Groups 14, 15 and 18		
PI	115,865,784	100% of the Group 14 Trust Assets, Group 15 Trust Assets and Group 18 Trust Assets (in the aggregate)
Security Groups 15 and 18		
IN	80,091,905	100% of the Group 15 Trust Assets and Group 18 Trust Assets (in the aggregate)

Tax Status: Double REMIC Series as to the Group 1 through 16 Trust Assets, Double REMIC Series as to the Group 17 Trust Assets and Double REMIC Series as to the Group 18 Trust Assets. Separate REMIC elections will be made as to the Pooling and the Issuing REMIC with respect to the Group 1 through 16 Trust Assets, the Group 17 Trust Assets and the Group 18 Trust Assets (the “Group 1 through 16 Pooling REMIC,” the “Group 1 through 16 Issuing REMIC,” the “Group 17 Pooling REMIC,” the “Group 17 Issuing REMIC,” the “Group 18 Pooling REMIC” and the “Group 18 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, RR17 and RR18 are Residual Classes. Class RR represents the Residual Interest of the Group 1 through 16 Issuing and Pooling REMICs. Each of Classes RR17 and RR18 represents the Residual Interest of the Issuing and Pooling REMICs for the Group of Trust Assets with the same numerical designation. 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 group 1 through 15 and 17 and 18 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 for the HECMs related to the participations underlying the group 13 trust assets may not equal one-month LIBOR for the group 13 securities, which may impact, perhaps significantly, the amount of interest distributable to the group 13 securities. One-month LIBOR for the HECMs related to the participations underlying the group 13 trust assets may be determined at different times and from a different source than one-month LIBOR on the related securities.

If one-month LIBOR for the HECMs related to the participations underlying the group 13 trust assets is lower than one-month LIBOR 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 for the HECMs related to the participations underlying the group 13 trust assets is significantly lower than one-month LIBOR 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 for the HECMs related to the participations underlying the group 13 trust assets is higher than one-month LIBOR for the related securities, interest accruing on the related floating rate class will not be affected but interest accruals with respect to the related notional class will be increased.

Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the group 1 through 15 and 17 and 18 securities. If one-month LIBOR or one-year LIBOR, as applicable, increases

to a sufficiently high level, the interest rates on the adjustable rate HECMs related to the participations underlying the group 1 through 15 and 17 and 18 trust assets may be limited by caps. As a result, the WACR on the related HECM MBS, as well as the interest rates on the related securities, may be limited. The application of any caps on the adjustable rate HECMs may significantly impact the interest rates on the interest only classes in groups 1 through 15 and 17 and 18 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. Class FH 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 exceeds certain levels, the interest rate of Class FH 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 class F is limited by the interest accrued on its related REMIC classes. If one-month LIBOR exceeds certain levels, the interest rate on Class F will be capped to the extent that the interest rates on its related REMIC classes are capped as described in the next sentence. Each of Classes AF, BF, CF, DF, EF, FA, FB, FC, FD, FE, FG, FJ, GF, HF, JF and KF 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 12, 14, 15, 17 and 18 trust assets is different than the interest rate index for the group 1 through 12, 14, 15, 17 and 18 securities, which may impact, perhaps significantly, the amount of interest distributable to the group 1 through 12, 14, 15, 17 and 18 securities after the initial fixed rate period of the related HECMs. One-year LIBOR is the mortgage rate index for the HECMs related to the participations underlying the group 1 through 12, 14, 15, 17 and 18 trust assets and one-month LIBOR is the interest rate index for the group 1 through 12, 14, 15, 17 and 18 securities. Because the mortgage rate indices are determined in a different manner and at different times, and because the interest rates

on the group 1 through 12, 14, 15, 17 and 18 securities will adjust monthly based on one-month LIBOR whereas the interest rates on the group 1 through 12, 14, 15, 17 and 18 trust assets will adjust annually based on one-year LIBOR after the initial fixed rate period, there may be a mismatch between the interest rates on the group 1 through 12, 14, 15, 17 and 18 trust assets and the interest rates on the group 1 through 12, 14, 15, 17 and 18 securities. In addition, the annual adjustable rate HECMs related to the participations underlying each group 1 through 12, 14, 15, 17 and 18 trust asset may have different interest rate adjustment dates, which may affect the WACR of the related HECM MBS and may magnify the difference between the WACR of the related trust assets and the interest rates on the related securities.

If one-year LIBOR for the group 1 through 12, 14, 15, 17 and 18 trust assets is lower than one-month LIBOR for the group 1 through 12, 14, 15, 17 and 18 securities for any accrual period, interest accruals with respect to the related notional class will be reduced because such notional class is entitled to receive the excess of interest accrued in respect of the related group 1 through 12, 14, 15, 17 or 18 trust assets over the interest distributable to the related floating rate class. In addition, if one-year LIBOR for the group 1 through 12, 14, 15, 17 and 18 trust assets is significantly lower than one-month LIBOR for the group 1 through 12, 14, 15, 17 and 18 securities for any accrual period, interest accruing on the related floating rate class may be reduced because the interest rate on such floating rate class is capped at a rate equal to the WACR of the related group 1 through 12, 14, 15, 17 or 18 trust assets. In the event that one-year LIBOR for the group 1 through 12, 14, 15, 17 and 18 trust assets is higher than one-month LIBOR for the group 1 through 12, 14, 15, 17 and 18 securities, interest accruing on the related floating rate class will not be affected but interest accruals with respect to the related notional class will be increased.

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 group 1 through 15 and 17 and 18 securities. As discussed under “Description of the Securities — Interest Rate Indices — Determination of LIBOR — ICE LIBOR” in the base offering circular, the end of, or significant changes to, LIBOR may occur after 2021. There can be no prediction of whether or when LIBOR will cease to be available, whether LIBOR will represent the actual rates at which panel banks lend to one another or if one or more alternative reference rates will become a benchmark to replace LIBOR. If LIBOR ceases to be available or changes in a manner that causes regulators or market participants to question LIBOR’s continued viability as a benchmark, investors in financial instruments linked to LIBOR will likely experience disparate outcomes based on relevant contractual terms and related amendment provisions, market or product type, jurisdiction, and a host of other factors. There can be no assurance that legislative or regulatory actions will dictate what happens if LIBOR ceases to be available or is no longer representative or if such actions will provide a viable alternative or substitute rate for LIBOR. In addition, although the Alternative Reference Rates Committee (“ARRC”) was created to identify best practices for market participants regarding alternative interest rates, there can be no assurance that broadly accepted industry practices will develop either before or after LIBOR ceases to be available or is no longer representative. It is uncertain what effect disparate outcomes, the availability or unavailability of LIBOR or alternative rates, divergent industry practices or any other reforms related to LIBOR that may be adopted in the U.S., U.K. or elsewhere will have on the performance, trading market or value of financial instruments, including securities with an interest rate based on LIBOR (“LIBOR classes”), for which the related trust assets are ultimately backed by participations related to HECMs for which the mortgage rate index is LIBOR.

With respect to the LIBOR classes, the terms of the HECMs related to the participations underlying the related trust assets may or may not provide for the designation of an alternative reference rate or method for the determination of interest rates in

the event LIBOR ceases to be available or is no longer representative. There can be no assurance that any alternative rate permitted or implemented will yield the same or similar economic results as LIBOR over the lives of such participations. In addition, although the designation of any alternative rate or method will take into account various factors, including then-prevailing industry practices, there can be no assurance that broadly accepted industry practices will develop, and it is uncertain what effect any divergent industry practices will have on the value of and return on the related securities. Furthermore, there can be no prediction of the impact on borrowers or the outcome of any judicial challenge by borrowers of the designation of an alternative rate for the determination of interest rates on such participations or the impact of any adverse outcome on the yields for the related securities. In addition, it is possible that, instead of selecting an alternative rate, borrowers may be solicited or elect to refinance these HECMs, which will result in prepayment of the LIBOR classes. These developments could have a material adverse impact on the liquidity or market value of securities backed by such participations.

With respect to LIBOR classes, in the event of a benchmark transition event, Ginnie Mae will select a replacement interest rate, including index, methodology, spread or other related adjustment, 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 ARRC, 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 rate in all circumstances where LIBOR is no longer representative of market interest rates, or that benchmark transition events for 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, overnight rate that is calculated based on different criteria than LIBOR, which is an unsecured rate reflecting counterparty

risk. See “Description of the Securities — Interest Rate Indices — Determination of SOFR — General” in the base offering circular for more information about SOFR and the market for securities indexed to SOFR. Accordingly, SOFR and LIBOR may diverge, particularly in times of macroeconomic stress. The Federal Reserve Bank of New York began to publish SOFR in April 2018 and has published historical indicative SOFR and accompanying volumes from August 2014 to March 2018. The Federal Reserve Bank of New York also began to publish 30-, 90- and 180-day compounded averages of SOFR in March 2020. Investors should not rely on historical changes or trends in SOFR as indicative of future changes. Over the lives of LIBOR classes, SOFR may diverge from historical or indicative data.

Term SOFR, which is the first alternative benchmark specified in the ARRC Endorsed Terms, is a prospective term rate based on SOFR currently under development, and there can be no assurance that its development will be completed at any time either before or after the benchmark replacement date with respect to LIBOR. 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” in the base offering circular, the next alternative benchmark is compounded SOFR. As a benchmark replacement for LIBOR, compounded SOFR is a compounded average for which there are multiple methodologies that 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 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 LIBOR classes. 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 rate is not administratively feasible, including as a result of technical, administrative or operational issues, then such alternative rate will be deemed 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 rate 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 LIBOR classes, the trading market for such classes and the value of such classes. None of the foregoing determinations, or the application thereof to payment calculations on LIBOR classes, will be subject to the approval of security holders.

Notwithstanding the foregoing, Ginnie Mae will select only an alternative rate as to which it and the trustee will receive an opinion of counsel that the selection of such alternative rate will not cause any related Trust REMIC to lose its classification as a REMIC 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 or Ginnie Mae Platinum Certificate 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 or Ginnie Mae Platinum Certificates backed by HECM MBS guaranteed by Ginnie Mae, and are based on or backed by Participations in advances made to borrowers and related amounts in respect of HECMs. Each such HECM MBS will accrue interest at the interest rate for that HECM MBS for each accrual period (the “HECM MBS Rate”) as set forth in the related HECM MBS Disclosure Documents. The HECM MBS Rate is generally equal to the weighted average of the interest rates on the Participations (each, the “Participation Interest Rate”).

The interest rate of HECM MBS backed by Participations related to adjustable rate HECMs may be limited by caps on the adjustable rate HECMs. *See “Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the group 1 through 15 and 17 and 18 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 or Platinum Certificate 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 or Platinum Certificate 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.

Ginnie Mae Platinum Program. Under the Ginnie Mae Platinum Program, the holder of a number of Ginnie Mae I Certificates or Ginnie Mae II Certificates may deposit those certificates into a trust, and in each case, the depositor will receive a larger denominated Ginnie Mae Platinum Certificate. If the Ginnie Mae I Certificates or Ginnie Mae II Certificates deposited bear a fixed rate of interest, then all certificates (other than HECM MBS) deposited must bear the same fixed rate. Fixed rate HECM MBS may be combined with other fixed rate HECM MBS in exchange for a Ginnie Mae Platinum Certificate that bears

interest at the weighted average coupon of the deposited HECM MBS. Adjustable rate Ginnie Mae II Certificates may be combined with other adjustable rate Ginnie Mae II Certificates with the same index and periodic and lifetime caps, but without regard to interest rate or payment adjustment dates, in exchange for a Ginnie Mae Platinum Certificate that bears interest at the weighted average coupon of the deposited Ginnie Mae II Certificates. For purposes of the Base Offering Circular and this Offering Circular Supplement, (a) the term “Ginnie Mae I Certificate” means a Ginnie Mae I MBS Certificate or a Ginnie Mae Platinum Certificate backed by Ginnie Mae I MBS Certificates, and (b) the term “Ginnie Mae II Certificate” means a Ginnie Mae II MBS Certificate or a Ginnie Mae Platinum Certificate backed by Ginnie Mae II MBS Certificates.

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, fixed rate and adjustable rate residential HECM loans insured by the Federal Housing Administration. See *“The Ginnie Mae Certificates — General” in the Base Offering Circular.*

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

Each monthly adjustable rate HECM MBS is backed by Participation 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 for the HECMs related to the participations underlying the group 13 trust assets may not equal one-month LIBOR for the group 13 securities, which may impact, perhaps significantly, the amount of interest distributable to the group 13 securities” in this Supplement and “Risk Factors — The mortgage rate index for the HECMs related to the participations underlying the group 1 through 12, 14, 15, 17 and 18 trust assets is different than the interest rate index for the group 1 through 12, 14, 15, 17 and 18 securities, which may impact, perhaps significantly, the amount of interest distributable to the group 1 through 12, 14, 15, 17 and 18 securities after the initial fixed rate period of the related HECMs” in this Supplement.*

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

The Trustee Fee

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

GINNIE MAE GUARANTY

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

DESCRIPTION OF THE SECURITIES

General

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

Form of Securities

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

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

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

Distributions

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

Interest Distributions

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

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

Categories of Classes

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

Accrual Period

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

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

Fixed Rate Class

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

Floating Rate Classes

The Floating Rate Classes will bear interest as shown under “Terms Sheet — Interest Rates” in this Supplement. The Interest Rates for the Floating Rate Classes 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 Securities, the Trustee or its agent 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 for the HECMs related to the participations underlying the group 13 trust assets may not equal one-month LIBOR for the group 13 securities, which may impact, perhaps significantly, the amount of interest distributable to the group 13 securities"* in this Supplement.

For additional information regarding the manner in which the Trustee determines One-Month 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 for a Distribution Date accurately represents the offered rate at which one-month U.S. dollar deposits are being quoted to prime banks in the London interbank market, nor that the procedures for calculating the rates for one-month U.S. dollar deposits will not change. Any change in One-Month LIBOR values resulting from any change in reporting or in the determination of One-Month LIBOR may cause One-Month LIBOR to fluctuate disproportionately to changes in other market lending rates. If One-Month LIBOR ceases to be available or is no longer representative, a replacement rate will be selected, as described under “Description of the Securities — Interest Rate Indices — 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 Group 1 through 15 and 17 and 18 Trust Assets, see *"Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the group 1 through 15 and 17 and 18 securities"* in this Supplement and *"Risk Factors — The mortgage rate index for the HECMs related to the participations underlying the group 1 through 12, 14, 15, 17 and 18 trust assets is different than the interest rate index for the group 1 through 12, 14, 15, 17 and 18 securities, which may impact, perhaps significantly, the amount of interest distributable to the group 1 through 12, 14, 15, 17 and 18 securities after the initial fixed rate period of the related HECMs"* in this Supplement and *"Risk Factors — One-month LIBOR for the HECMs related to the participations underlying the group 13 trust assets may not equal one-month LIBOR for the group 13 securities, which may impact, perhaps significantly, the amount of interest distributable to the group 13 securities"* in this Supplement.

The Trustee's determination of One-Month LIBOR and its calculation of the Interest Rates will be final except in the case of clear error. Investors can obtain One-Month 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 AF, BF, CF, DF, EF, FA, FB, FC, FD, FE, FG, FH, FJ, GF, HF, JF, KA, KF and KZ 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. 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, RR17 and RR18 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, RR17 and RR18 Securities have no Class Principal Balance and do not accrue interest. The Class RR, RR17 and RR18 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 1 through 16 Issuing and Pooling REMICs	Group 1 through 16 Securities
Group 17 Issuing and Pooling REMICs	Group 17 Securities
Group 18 Issuing and Pooling REMICs	Group 18 Securities

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

With respect to each of Security Groups 17 and 18, a Holder of all of the outstanding Regular Securities of any 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 on any Trust REMIC that is not terminated at such time.

Modification and Exchange

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

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

A Beneficial Owner proposing to effect an exchange must notify the Trustee through the Beneficial Owner’s Book-Entry Depository participant. This notice must be received by the Trustee not later than two Business Days before the proposed exchange date. The exchange date can be any Business Day other than the last Business Day of the month. The notice must contain the outstanding principal or notional balances of the Securities to be included in the exchange and the proposed exchange date. The notice is required to be delivered to the Trustee by email to USBGNMATEam@USBank.com or in writing at its Corporate Trust Office at One Federal Street, 3rd Floor, Boston, MA 02110, Attention: Ginnie Mae REMIC Program Agency Group 2020-H17. The Trustee may be contacted by telephone at (617) 603-6451 and by fax at (617) 603-6644.

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

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

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

YIELD, MATURITY AND PREPAYMENT CONSIDERATIONS

General

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

- The rate of principal payments (including prepayments or partial payments) of the HECMs relating to the Participations underlying the Securities 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 October 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 November 2020.
5. A termination of the Trust or any Trust REMIC does not occur.
6. The Closing Date for the Securities is October 30, 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 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 13 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 adjustable rate HECMs is assumed to be the same as the value of One-Month LIBOR on the

Group 13 Securities. For purposes of the Group 13 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 adjustable rate HECMs and to the applicable class.

11. The initial Interest Rates on the Group 1 through 12, 14, 15, 17 and 18 Securities will be based on the initial rates as shown under “Terms Sheet — Interest Rates” in this Supplement; however, the interest rates on the Group 1 through 12, 14, 15, 17 and 18 adjustable rate HECMs for each period preceding the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A is based on the information set forth in Exhibit A. For purposes of the Group 1 through 12, 14, 15, 17 and 18 decrement tables, in all periods on or subsequent to the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A, the constant value of One-Year LIBOR shown with respect to any such decrement table is used to calculate the interest rates with respect to the Group 1 through 12, 14, 15, 17 and 18 HECMs, while on all Distribution Dates occurring after the first Distribution Date, the constant value of One-Month LIBOR shown with respect to any such decrement table is used to calculate the interest rate with respect to the applicable Class.

12. The HECMs and the Participations underlying the Group 1 through 12, 14, 15, 17 and 18 Trust Assets each have annual interest rate adjustment caps of 2%. There are no periodic interest rate adjustment caps on the HECMs and the Participations underlying the Group 13 Trust Assets.

13. 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.

14. No borrower changes payment plans.

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

16. 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 15 and 17 and 18 Securities may differ from One-Month LIBOR or One-Year LIBOR, as applicable, 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* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class AI* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class AI* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	85	81	76	114	96	91	86	80	114	96	91	86	81
October 2024 . . .	109	84	76	69	63	121	93	84	77	69	123	94	86	78	70
October 2025 . . .	112	77	67	58	50	128	88	77	67	58	132	90	79	69	59
October 2026 . . .	114	69	58	48	39	137	82	69	57	47	142	86	71	59	49
October 2027 . . .	117	62	49	38	30	145	76	61	48	37	153	80	64	50	39
October 2028 . . .	120	54	41	30	22	154	70	52	39	28	164	74	56	41	30
October 2029 . . .	122	47	33	23	16	164	63	44	31	21	175	67	47	33	22
October 2030 . . .	125	40	27	17	11	173	56	37	24	15	0	0	0	0	0
October 2031 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	150	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	152	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	155	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	159	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.3	9.2	7.5	6.4	5.6	10.3	8.6	7.5	6.6	5.9	9.2	8.1	7.2	6.5	5.8

PPC Prepayment Assumption Rates

Distribution Date	Class AI* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class AI* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class AI* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	85	81	76	114	96	91	86	80	114	96	91	86	81
October 2024 . . .	109	84	76	69	63	121	93	84	77	69	123	94	86	78	70
October 2025 . . .	112	77	67	58	50	128	88	77	67	58	132	90	79	69	59
October 2026 . . .	114	69	58	48	39	137	82	69	57	47	142	86	71	59	49
October 2027 . . .	117	62	49	38	30	145	76	61	48	37	153	80	64	50	39
October 2028 . . .	120	54	41	30	22	154	70	52	39	28	164	74	56	41	30
October 2029 . . .	122	47	33	23	16	164	63	44	31	21	175	67	47	33	22
October 2030 . . .	125	40	27	17	11	173	56	37	24	15	0	0	0	0	0
October 2031 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	150	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	152	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	155	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	159	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.3	9.2	7.5	6.4	5.6	10.3	8.6	7.5	6.6	5.9	9.2	8.1	7.2	6.5	5.8

* 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* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class AI* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class AI* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	85	81	76	114	96	91	86	80	114	96	91	86	81
October 2024 . . .	109	84	76	69	63	121	93	84	77	69	123	94	86	78	70
October 2025 . . .	112	77	67	58	50	128	88	77	67	58	132	90	79	69	59
October 2026 . . .	114	69	58	48	39	137	82	69	57	47	142	86	71	59	49
October 2027 . . .	117	62	49	38	30	145	76	61	48	37	153	80	64	50	39
October 2028 . . .	120	54	41	30	22	154	70	52	39	28	164	74	56	41	30
October 2029 . . .	122	47	33	23	16	164	63	44	31	21	175	67	47	33	22
October 2030 . . .	125	40	27	17	11	173	56	37	24	15	0	0	0	0	0
October 2031 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	150	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	152	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	155	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	159	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.3	9.2	7.5	6.4	5.6	10.3	8.6	7.5	6.6	5.9	9.2	8.1	7.2	6.5	5.8

* 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 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class FA 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class FA 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	101	100	99	98	98	101	100	99	98	98	101	100	99	98	98
October 2022 . . .	103	96	93	91	88	103	98	95	93	90	103	98	95	93	90
October 2023 . . .	104	90	85	80	76	104	96	91	85	80	104	96	91	86	80
October 2024 . . .	106	84	76	69	63	106	92	84	76	69	106	94	85	78	70
October 2025 . . .	107	76	67	58	50	107	88	77	67	58	107	90	79	69	59
October 2026 . . .	109	69	58	48	39	109	82	69	57	47	109	85	71	59	49
October 2027 . . .	110	61	49	38	30	110	76	60	48	37	110	80	64	50	39
October 2028 . . .	112	54	41	30	22	112	70	52	39	28	112	74	56	41	30
October 2029 . . .	113	47	33	23	16	113	63	44	31	21	113	67	47	33	22
October 2030 . . .	115	40	27	17	11	114	55	37	24	15	0	0	0	0	0
October 2031 . . .	117	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	118	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	120	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	122	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	123	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	125	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	127	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	129	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	129	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	131	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	133	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.3	9.2	7.5	6.4	5.6	10.3	8.6	7.5	6.6	5.9	9.2	8.1	7.2	6.5	5.8

**Security Group 1
PPC Prepayment Assumption Rates**

Distribution Date	Class FA 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class FA 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class FA 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	85	80	76	113	96	91	85	80	113	96	91	86	81
October 2024 . . .	109	84	76	69	63	119	93	84	77	69	119	94	85	78	70
October 2025 . . .	112	77	67	58	50	126	88	77	67	58	126	90	79	69	59
October 2026 . . .	114	69	58	48	39	133	82	69	57	47	133	86	71	59	49
October 2027 . . .	117	61	49	38	30	140	76	61	48	37	140	80	64	50	39
October 2028 . . .	120	54	41	30	22	148	70	52	39	28	148	74	56	41	30
October 2029 . . .	122	47	33	23	16	156	63	44	31	21	155	67	47	33	22
October 2030 . . .	125	40	27	17	11	164	56	37	24	15	0	0	0	0	0
October 2031 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	150	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	152	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	155	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	159	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.3	9.2	7.5	6.4	5.6	10.3	8.6	7.5	6.6	5.9	9.2	8.1	7.2	6.5	5.8

PPC Prepayment Assumption Rates

Distribution Date	Class FA 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class FA 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class FA 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	85	80	76	114	96	91	85	80	114	96	91	86	81
October 2024 . . .	109	84	76	69	63	121	93	84	77	69	122	94	85	78	70
October 2025 . . .	112	77	67	58	50	128	88	77	67	58	132	90	79	69	59
October 2026 . . .	114	69	58	48	39	136	82	69	57	47	142	86	71	59	49
October 2027 . . .	117	61	49	38	30	145	76	61	48	37	152	80	64	50	39
October 2028 . . .	120	54	41	30	22	154	70	52	39	28	164	74	56	41	30
October 2029 . . .	122	47	33	23	16	164	63	44	31	21	175	67	47	33	22
October 2030 . . .	125	40	27	17	11	173	56	37	24	15	0	0	0	0	0
October 2031 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	150	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	152	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	155	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	159	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.3	9.2	7.5	6.4	5.6	10.3	8.6	7.5	6.6	5.9	9.2	8.1	7.2	6.5	5.8

**Security Group 2
PPC Prepayment Assumption Rates**

Distribution Date	Class AF 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class AF 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class AF 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	101	100	99	98	98	101	100	99	98	98	101	100	99	98	98
October 2022 . . .	103	96	93	91	88	103	98	95	93	90	103	98	95	93	90
October 2023 . . .	104	90	85	80	76	104	96	91	85	80	104	96	91	86	80
October 2024 . . .	106	84	76	69	63	106	92	84	77	69	106	94	85	78	70
October 2025 . . .	107	77	67	58	50	107	88	77	67	58	107	90	79	68	59
October 2026 . . .	109	69	58	48	39	109	82	69	57	47	109	85	71	59	49
October 2027 . . .	110	61	49	38	30	110	76	61	48	37	110	80	63	50	39
October 2028 . . .	112	54	41	30	22	108	67	50	37	27	108	71	53	40	29
October 2029 . . .	113	47	33	23	16	109	60	43	30	20	0	0	0	0	0
October 2030 . . .	115	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	116	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	118	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	119	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	117	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	118	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	120	12	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	121	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	123	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	125	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.3	9.2	7.5	6.4	5.6	9.5	8.1	7.2	6.4	5.8	8.6	7.7	6.9	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class AF 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class AF 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class AF 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	85	81	76	113	96	91	85	80	113	96	91	86	81
October 2024 . . .	109	84	76	69	63	119	93	84	77	69	119	94	85	78	70
October 2025 . . .	112	77	67	58	51	126	88	77	67	58	126	90	79	69	59
October 2026 . . .	115	69	58	48	39	133	82	69	57	47	133	85	71	59	49
October 2027 . . .	117	62	49	38	30	140	76	61	48	37	140	80	64	50	39
October 2028 . . .	120	54	41	30	22	142	67	50	37	27	142	71	53	40	29
October 2029 . . .	123	47	33	23	16	150	61	43	30	20	0	0	0	0	0
October 2030 . . .	125	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	132	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	135	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	138	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.3	9.2	7.5	6.4	5.6	9.5	8.1	7.2	6.4	5.8	8.6	7.7	6.9	6.3	5.7

**Security Group 2
PPC Prepayment Assumption Rates**

Distribution Date	Class AF 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class AF 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class AF 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	85	81	76	114	96	91	85	80	114	96	91	86	81
October 2024 . . .	109	84	76	69	63	121	93	84	77	69	122	94	85	78	70
October 2025 . . .	112	77	67	58	51	128	88	77	67	58	132	90	79	69	59
October 2026 . . .	115	69	58	48	39	137	82	69	57	47	142	85	71	59	49
October 2027 . . .	117	62	49	38	30	145	76	61	48	37	152	80	64	50	39
October 2028 . . .	120	54	41	30	22	149	67	50	37	27	158	71	53	40	29
October 2029 . . .	123	47	33	23	16	158	61	43	30	20	0	0	0	0	0
October 2030 . . .	125	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	132	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	135	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	138	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.3	9.2	7.5	6.4	5.6	9.5	8.1	7.2	6.4	5.8	8.6	7.7	6.9	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class IA* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class IA* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class IA* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	94	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	80	114	96	91	86	81
October 2024 . . .	110	84	76	69	63	121	93	84	77	69	122	94	86	78	70
October 2025 . . .	112	77	67	58	51	129	88	77	67	58	132	90	79	69	59
October 2026 . . .	115	69	58	48	39	137	83	69	57	47	142	86	71	59	49
October 2027 . . .	117	62	49	38	30	145	76	61	48	37	153	80	64	50	39
October 2028 . . .	120	54	41	30	22	149	67	50	37	27	158	71	53	40	29
October 2029 . . .	123	47	33	23	16	158	61	43	30	20	0	0	0	0	0
October 2030 . . .	126	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	132	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	135	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	138	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.3	9.2	7.5	6.4	5.6	9.5	8.1	7.2	6.4	5.8	8.6	7.7	6.9	6.3	5.7

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

**Security Group 2
PPC Prepayment Assumption Rates**

Distribution Date	Class IA* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class IA* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class IA* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	94	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	80	114	96	91	86	81
October 2024 . . .	110	84	76	69	63	121	93	84	77	69	122	94	86	78	70
October 2025 . . .	112	77	67	58	51	129	88	77	67	58	132	90	79	69	59
October 2026 . . .	115	69	58	48	39	137	83	69	57	47	142	86	71	59	49
October 2027 . . .	117	62	49	38	30	145	76	61	48	37	153	80	64	50	39
October 2028 . . .	120	54	41	30	22	149	67	50	37	27	158	71	53	40	29
October 2029 . . .	123	47	33	23	16	158	61	43	30	20	0	0	0	0	0
October 2030 . . .	126	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	132	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	135	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	138	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.3	9.2	7.5	6.4	5.6	9.5	8.1	7.2	6.4	5.8	8.6	7.7	6.9	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class IA* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class IA* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class IA* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	94	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	80	114	96	91	86	81
October 2024 . . .	110	84	76	69	63	121	93	84	77	69	122	94	86	78	70
October 2025 . . .	112	77	67	58	51	129	88	77	67	58	132	90	79	69	59
October 2026 . . .	115	69	58	48	39	137	83	69	57	47	142	86	71	59	49
October 2027 . . .	117	62	49	38	30	145	76	61	48	37	153	80	64	50	39
October 2028 . . .	120	54	41	30	22	149	67	50	37	27	158	71	53	40	29
October 2029 . . .	123	47	33	23	16	158	61	43	30	20	0	0	0	0	0
October 2030 . . .	126	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	132	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	135	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	138	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.3	9.2	7.5	6.4	5.6	9.5	8.1	7.2	6.4	5.8	8.6	7.7	6.9	6.3	5.7

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

**Security Group 3
PPC Prepayment Assumption Rates**

Distribution Date	Class BI* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class BI* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class BI* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	99	98	103	100	99	99	98	103	100	99	99	98
October 2022 . . .	105	97	94	91	88	107	99	96	93	90	107	99	96	93	90
October 2023 . . .	108	91	86	81	76	114	97	91	86	81	115	97	91	86	81
October 2024 . . .	110	85	77	70	63	122	93	85	77	70	123	95	86	78	71
October 2025 . . .	113	77	68	59	51	130	89	78	68	59	133	91	80	69	60
October 2026 . . .	116	70	58	48	40	138	83	70	58	48	144	87	72	60	49
October 2027 . . .	119	62	50	39	30	147	77	61	48	38	155	81	65	51	40
October 2028 . . .	122	55	41	31	22	155	70	53	39	29	2	1	1	0	0
October 2029 . . .	125	48	34	23	16	2	1	0	0	0	2	1	0	0	0
October 2030 . . .	128	41	27	18	11	2	1	0	0	0	2	1	0	0	0
October 2031 . . .	131	35	21	13	7	2	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	29	16	9	5	2	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	24	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	144	16	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	146	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	150	10	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.4	9.1	7.6	6.4	5.6	8.8	7.8	7.0	6.3	5.7	8.0	7.3	6.7	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class BI* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class BI* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class BI* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	99	98	103	100	99	99	98	103	100	99	99	98
October 2022 . . .	105	97	94	91	88	107	99	96	93	90	107	99	96	93	90
October 2023 . . .	108	91	86	81	76	114	97	91	86	81	115	97	91	86	81
October 2024 . . .	110	85	77	70	63	122	93	85	77	70	123	95	86	78	71
October 2025 . . .	113	77	68	59	51	130	89	78	68	59	133	91	80	69	60
October 2026 . . .	116	70	58	48	40	138	83	70	58	48	144	87	72	60	49
October 2027 . . .	119	62	50	39	30	147	77	61	48	38	155	81	65	51	40
October 2028 . . .	122	55	41	31	22	155	70	53	39	29	2	1	1	0	0
October 2029 . . .	125	48	34	23	16	2	1	0	0	0	2	1	0	0	0
October 2030 . . .	128	41	27	18	11	2	1	0	0	0	2	1	0	0	0
October 2031 . . .	131	35	21	13	7	2	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	29	16	9	5	2	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	24	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	144	16	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	146	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	150	10	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.4	9.1	7.6	6.4	5.6	8.8	7.8	7.0	6.3	5.7	8.0	7.3	6.7	6.1	5.5

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

**Security Group 3
PPC Prepayment Assumption Rates**

Distribution Date	Class BI* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class BI* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class BI* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	99	98	103	100	99	99	98	103	100	99	99	98
October 2022 . . .	105	97	94	91	88	107	99	96	93	90	107	99	96	93	90
October 2023 . . .	108	91	86	81	76	114	97	91	86	81	115	97	91	86	81
October 2024 . . .	110	85	77	70	63	122	93	85	77	70	123	95	86	78	71
October 2025 . . .	113	77	68	59	51	130	89	78	68	59	133	91	80	69	60
October 2026 . . .	116	70	58	48	40	138	83	70	58	48	144	87	72	60	49
October 2027 . . .	119	62	50	39	30	147	77	61	48	38	155	81	65	51	40
October 2028 . . .	122	55	41	31	22	155	70	53	39	29	2	1	1	0	0
October 2029 . . .	125	48	34	23	16	2	1	0	0	0	2	1	0	0	0
October 2030 . . .	128	41	27	18	11	2	1	0	0	0	2	1	0	0	0
October 2031 . . .	131	35	21	13	7	2	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	29	16	9	5	2	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	24	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	144	16	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	146	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	150	10	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.4	9.1	7.6	6.4	5.6	8.8	7.8	7.0	6.3	5.7	8.0	7.3	6.7	6.1	5.5

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

PPC Prepayment Assumption Rates

Distribution Date	Class FB 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class FB 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class FB 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	101	100	99	98	98	101	100	99	98	98	101	100	99	98	98
October 2022 . . .	103	96	94	91	88	103	98	96	93	90	103	98	96	93	90
October 2023 . . .	104	91	86	81	76	104	96	91	86	81	104	97	91	86	81
October 2024 . . .	106	84	77	70	63	106	93	85	77	70	106	94	86	78	71
October 2025 . . .	107	77	67	59	51	107	88	77	67	58	107	91	79	69	60
October 2026 . . .	109	70	58	48	40	109	83	69	58	48	109	86	72	60	49
October 2027 . . .	110	62	49	39	30	110	77	61	48	38	110	81	64	51	39
October 2028 . . .	112	55	41	31	22	111	70	53	39	28	1	1	1	0	0
October 2029 . . .	113	48	34	23	16	1	1	0	0	0	1	1	0	0	0
October 2030 . . .	115	41	27	17	11	1	1	0	0	0	1	1	0	0	0
October 2031 . . .	116	35	21	13	7	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	118	29	16	9	5	1	0	0	0	0	0	0	0	0	0
October 2033 . . .	119	24	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	121	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	123	16	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	123	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	125	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.4	9.1	7.6	6.4	5.6	8.8	7.8	7.0	6.3	5.7	8.0	7.3	6.7	6.1	5.5

**Security Group 3
PPC Prepayment Assumption Rates**

Distribution Date	Class FB 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class FB 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class FB 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	99	98	102	100	99	99	98	102	100	99	99	98
October 2022 . . .	105	97	94	91	88	107	99	96	93	90	107	99	96	93	90
October 2023 . . .	108	91	86	81	76	113	97	91	86	81	113	97	91	86	81
October 2024 . . .	110	85	77	70	63	120	93	85	77	70	120	95	86	78	71
October 2025 . . .	113	77	68	59	51	126	89	78	67	58	126	91	80	69	60
October 2026 . . .	116	70	58	48	40	133	83	70	58	48	133	87	72	60	49
October 2027 . . .	119	62	49	39	30	141	77	61	48	38	141	81	64	51	39
October 2028 . . .	122	55	41	31	22	147	70	53	39	29	1	1	1	0	0
October 2029 . . .	125	48	34	23	16	1	1	0	0	0	1	1	0	0	0
October 2030 . . .	128	41	27	17	11	2	1	0	0	0	2	1	0	0	0
October 2031 . . .	131	35	21	13	7	2	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	29	16	9	5	2	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	24	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	144	16	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	146	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	150	10	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.4	9.1	7.6	6.4	5.6	8.8	7.8	7.0	6.3	5.7	8.0	7.3	6.7	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class FB 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class FB 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class FB 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	99	98	102	100	99	99	98	102	100	99	99	98
October 2022 . . .	105	97	94	91	88	107	99	96	93	90	107	99	96	93	90
October 2023 . . .	108	91	86	81	76	114	97	91	86	81	114	97	91	86	81
October 2024 . . .	110	85	77	70	63	122	93	85	77	70	123	95	86	78	71
October 2025 . . .	113	77	68	59	51	130	89	78	67	58	133	91	80	69	60
October 2026 . . .	116	70	58	48	40	138	83	70	58	48	143	87	72	60	49
October 2027 . . .	119	62	49	39	30	147	77	61	48	38	155	81	64	51	39
October 2028 . . .	122	55	41	31	22	155	70	53	39	29	2	1	1	0	0
October 2029 . . .	125	48	34	23	16	2	1	0	0	0	2	1	0	0	0
October 2030 . . .	128	41	27	17	11	2	1	0	0	0	2	1	0	0	0
October 2031 . . .	131	35	21	13	7	2	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	29	16	9	5	2	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	24	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	144	16	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	146	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	150	10	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.4	9.1	7.6	6.4	5.6	8.8	7.8	7.0	6.3	5.7	8.0	7.3	6.7	6.1	5.5

**Security Group 4
PPC Prepayment Assumption Rates**

Distribution Date	Class BF 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class BF 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class BF 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	101	99	98	97	96	101	99	98	97	96	101	99	98	97	96
October 2022 . . .	103	95	92	89	86	103	97	94	91	88	103	97	94	91	88
October 2023 . . .	104	89	84	79	74	104	95	89	84	78	104	95	89	84	78
October 2024 . . .	106	83	75	68	61	106	91	83	75	67	106	93	84	76	68
October 2025 . . .	107	75	66	57	49	107	87	75	65	56	107	89	77	67	57
October 2026 . . .	109	68	56	46	38	109	81	67	55	45	109	84	70	58	47
October 2027 . . .	110	60	48	37	29	110	75	59	46	35	110	79	62	48	37
October 2028 . . .	112	53	40	29	21	112	69	51	37	27	112	73	54	40	29
October 2029 . . .	113	46	32	22	15	1	1	0	0	0	1	1	0	0	0
October 2030 . . .	115	39	26	16	10	1	0	0	0	0	1	1	0	0	0
October 2031 . . .	116	33	20	12	7	1	0	0	0	0	1	0	0	0	0
October 2032 . . .	118	28	16	8	4	1	0	0	0	0	1	0	0	0	0
October 2033 . . .	119	23	12	6	3	1	0	0	0	0	0	0	0	0	0
October 2034 . . .	121	18	9	4	2	1	0	0	0	0	0	0	0	0	0
October 2035 . . .	123	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	124	12	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	126	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2047 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2048 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2049 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.1	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.5	8.1	7.3	6.6	6.0	5.4

PPC Prepayment Assumption Rates

Distribution Date	Class BF 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class BF 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class BF 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	99	98	97	96	102	99	98	97	96	102	99	98	97	96
October 2022 . . .	105	95	92	89	86	107	97	94	91	88	107	97	94	91	88
October 2023 . . .	107	90	84	79	74	113	95	89	84	78	113	95	89	84	78
October 2024 . . .	110	83	75	68	61	119	91	83	75	67	119	93	84	76	68
October 2025 . . .	113	76	66	57	49	126	87	75	65	56	126	89	77	67	57
October 2026 . . .	115	68	56	46	38	133	81	67	55	45	133	84	70	58	47
October 2027 . . .	118	61	48	37	29	141	75	59	46	35	141	79	62	48	37
October 2028 . . .	121	53	40	29	21	148	69	51	37	27	148	73	54	40	29
October 2029 . . .	124	46	32	22	15	1	1	0	0	0	1	1	0	0	0
October 2030 . . .	127	39	26	16	10	1	0	0	0	0	1	1	0	0	0
October 2031 . . .	130	33	20	12	7	2	0	0	0	0	2	0	0	0	0
October 2032 . . .	133	28	16	8	4	2	0	0	0	0	2	0	0	0	0
October 2033 . . .	136	23	12	6	3	2	0	0	0	0	0	0	0	0	0
October 2034 . . .	139	18	9	4	2	2	0	0	0	0	0	0	0	0	0
October 2035 . . .	142	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	146	12	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	149	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2047 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2048 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2049 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.1	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.5	8.1	7.3	6.6	6.0	5.4

**Security Group 4
PPC Prepayment Assumption Rates**

Distribution Date	Class BF 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class BF 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class BF 8.28400% One-Month LIBOR 8.14400% 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
October 2021	102	99	98	97	96	102	99	98	97	96	102	99	98	97	96
October 2022	105	95	92	89	86	107	97	94	91	88	107	97	94	91	88
October 2023	107	90	84	79	74	114	95	89	84	78	114	95	89	84	78
October 2024	110	83	75	68	61	121	91	83	75	67	123	93	84	76	68
October 2025	113	76	66	57	49	129	87	75	65	56	133	89	77	67	57
October 2026	115	68	56	46	38	137	81	67	55	45	143	84	70	58	47
October 2027	118	61	48	37	29	146	75	59	46	35	154	79	62	48	37
October 2028	121	53	40	29	21	156	69	51	37	27	166	73	54	40	29
October 2029	124	46	32	22	15	1	1	0	0	0	2	1	0	0	0
October 2030	127	39	26	16	10	2	0	0	0	0	2	1	0	0	0
October 2031	130	33	20	12	7	2	0	0	0	0	2	0	0	0	0
October 2032	133	28	16	8	4	2	0	0	0	0	2	0	0	0	0
October 2033	136	23	12	6	3	2	0	0	0	0	0	0	0	0	0
October 2034	139	18	9	4	2	2	0	0	0	0	0	0	0	0	0
October 2035	142	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036	146	12	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037	149	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.1	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.5	8.1	7.3	6.6	6.0	5.4

PPC Prepayment Assumption Rates

Distribution Date	Class IB* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class IB* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class IB* 0.15000% One-Month LIBOR 8.14400% 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
October 2021	103	99	98	97	96	103	99	98	97	96	103	99	98	97	96
October 2022	105	95	92	89	86	107	97	94	91	88	107	97	94	91	88
October 2023	107	90	84	79	74	114	95	89	84	78	114	95	90	84	78
October 2024	110	83	75	68	61	121	91	83	75	67	123	93	84	76	68
October 2025	113	76	66	57	49	129	87	75	65	56	133	89	77	67	57
October 2026	115	68	56	46	38	138	81	67	55	45	143	85	70	58	47
October 2027	118	61	48	37	29	146	75	59	46	36	154	79	62	49	37
October 2028	121	53	40	29	21	156	69	51	37	27	166	73	54	40	29
October 2029	124	46	32	22	15	1	1	0	0	0	2	1	0	0	0
October 2030	127	39	26	16	10	2	0	0	0	0	2	1	0	0	0
October 2031	130	33	20	12	7	2	0	0	0	0	2	0	0	0	0
October 2032	133	28	16	8	4	2	0	0	0	0	2	0	0	0	0
October 2033	136	23	12	6	3	2	0	0	0	0	0	0	0	0	0
October 2034	139	18	9	4	2	2	0	0	0	0	0	0	0	0	0
October 2035	142	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036	146	12	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037	149	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.1	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.5	8.1	7.3	6.6	6.0	5.4

* 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 IB* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class IB* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class IB* 4.21700% One-Month LIBOR 8.14400% 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
October 2021	103	99	98	97	96	103	99	98	97	96	103	99	98	97	96
October 2022	105	95	92	89	86	107	97	94	91	88	107	97	94	91	88
October 2023	107	90	84	79	74	114	95	89	84	78	114	95	90	84	78
October 2024	110	83	75	68	61	121	91	83	75	67	123	93	84	76	68
October 2025	113	76	66	57	49	129	87	75	65	56	133	89	77	67	57
October 2026	115	68	56	46	38	138	81	67	55	45	143	85	70	58	47
October 2027	118	61	48	37	29	146	75	59	46	36	154	79	62	49	37
October 2028	121	53	40	29	21	156	69	51	37	27	166	73	54	40	29
October 2029	124	46	32	22	15	1	1	0	0	0	2	1	0	0	0
October 2030	127	39	26	16	10	2	0	0	0	0	2	1	0	0	0
October 2031	130	33	20	12	7	2	0	0	0	0	2	0	0	0	0
October 2032	133	28	16	8	4	2	0	0	0	0	2	0	0	0	0
October 2033	136	23	12	6	3	2	0	0	0	0	0	0	0	0	0
October 2034	139	18	9	4	2	2	0	0	0	0	0	0	0	0	0
October 2035	142	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036	146	12	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037	149	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.1	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.5	8.1	7.3	6.6	6.0	5.4

PPC Prepayment Assumption Rates

Distribution Date	Class IB* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class IB* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class IB* 8.28400% One-Month LIBOR 8.14400% 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
October 2021	103	99	98	97	96	103	99	98	97	96	103	99	98	97	96
October 2022	105	95	92	89	86	107	97	94	91	88	107	97	94	91	88
October 2023	107	90	84	79	74	114	95	89	84	78	114	95	90	84	78
October 2024	110	83	75	68	61	121	91	83	75	67	123	93	84	76	68
October 2025	113	76	66	57	49	129	87	75	65	56	133	89	77	67	57
October 2026	115	68	56	46	38	138	81	67	55	45	143	85	70	58	47
October 2027	118	61	48	37	29	146	75	59	46	36	154	79	62	49	37
October 2028	121	53	40	29	21	156	69	51	37	27	166	73	54	40	29
October 2029	124	46	32	22	15	1	1	0	0	0	2	1	0	0	0
October 2030	127	39	26	16	10	2	0	0	0	0	2	1	0	0	0
October 2031	130	33	20	12	7	2	0	0	0	0	2	0	0	0	0
October 2032	133	28	16	8	4	2	0	0	0	0	2	0	0	0	0
October 2033	136	23	12	6	3	2	0	0	0	0	0	0	0	0	0
October 2034	139	18	9	4	2	2	0	0	0	0	0	0	0	0	0
October 2035	142	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036	146	12	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037	149	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2039	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.1	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.5	8.1	7.3	6.6	6.0	5.4

* 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 5
PPC Prepayment Assumption Rates**

Distribution Date	Class CI* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class CI* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class CI* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	99	98	97	96	102	99	98	97	96	102	99	98	97	96
October 2022 . . .	105	95	92	89	86	107	97	94	91	88	107	97	94	91	88
October 2023 . . .	107	90	84	79	74	114	95	89	84	78	114	95	89	84	78
October 2024 . . .	110	83	75	68	61	121	91	83	75	67	123	93	84	76	68
October 2025 . . .	113	76	66	57	49	129	87	75	65	56	133	89	77	67	57
October 2026 . . .	115	68	56	46	38	138	81	67	55	45	143	84	70	58	47
October 2027 . . .	118	61	48	37	29	146	75	59	46	35	152	78	61	48	37
October 2028 . . .	121	53	40	29	21	153	68	50	37	27	163	72	53	39	28
October 2029 . . .	124	46	32	22	15	163	61	43	29	20	5	2	1	1	1
October 2030 . . .	127	39	26	16	10	5	2	1	1	0	2	1	0	0	0
October 2031 . . .	130	33	20	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	133	28	16	8	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	136	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	137	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	139	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	142	11	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	149	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.8	9.0	7.4	6.3	5.5	9.4	8.0	7.1	6.3	5.6	8.5	7.6	6.8	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class CI* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class CI* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class CI* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	99	98	97	96	102	99	98	97	96	102	99	98	97	96
October 2022 . . .	105	95	92	89	86	107	97	94	91	88	107	97	94	91	88
October 2023 . . .	107	90	84	79	74	114	95	89	84	78	114	95	89	84	78
October 2024 . . .	110	83	75	68	61	121	91	83	75	67	123	93	84	76	68
October 2025 . . .	113	76	66	57	49	129	87	75	65	56	133	89	77	67	57
October 2026 . . .	115	68	56	46	38	138	81	67	55	45	143	84	70	58	47
October 2027 . . .	118	61	48	37	29	146	75	59	46	35	152	78	61	48	37
October 2028 . . .	121	53	40	29	21	153	68	50	37	27	163	72	53	39	28
October 2029 . . .	124	46	32	22	15	163	61	43	29	20	5	2	1	1	1
October 2030 . . .	127	39	26	16	10	5	2	1	1	0	2	1	0	0	0
October 2031 . . .	130	33	20	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	133	28	16	8	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	136	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	137	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	139	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	142	11	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	149	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.8	9.0	7.4	6.3	5.5	9.4	8.0	7.1	6.3	5.6	8.5	7.6	6.8	6.1	5.5

* 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 5
PPC Prepayment Assumption Rates**

Distribution Date	Class CI* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class CI* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class CI* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	99	98	97	96	102	99	98	97	96	102	99	98	97	96
October 2022 . . .	105	95	92	89	86	107	97	94	91	88	107	97	94	91	88
October 2023 . . .	107	90	84	79	74	114	95	89	84	78	114	95	89	84	78
October 2024 . . .	110	83	75	68	61	121	91	83	75	67	123	93	84	76	68
October 2025 . . .	113	76	66	57	49	129	87	75	65	56	133	89	77	67	57
October 2026 . . .	115	68	56	46	38	138	81	67	55	45	143	84	70	58	47
October 2027 . . .	118	61	48	37	29	146	75	59	46	35	152	78	61	48	37
October 2028 . . .	121	53	40	29	21	153	68	50	37	27	163	72	53	39	28
October 2029 . . .	124	46	32	22	15	163	61	43	29	20	5	2	1	1	1
October 2030 . . .	127	39	26	16	10	5	2	1	1	0	2	1	0	0	0
October 2031 . . .	130	33	20	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	133	28	16	8	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	136	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	137	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	139	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	142	11	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	149	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.8	9.0	7.4	6.3	5.5	9.4	8.0	7.1	6.3	5.6	8.5	7.6	6.8	6.1	5.5

* 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

Distribution Date	Class FC 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class FC 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class FC 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	101	99	98	97	96	101	99	98	97	96	101	99	98	97	96
October 2022 . . .	103	95	92	89	86	103	97	94	91	88	103	97	94	91	88
October 2023 . . .	104	89	84	79	74	104	95	89	84	78	104	95	89	84	78
October 2024 . . .	106	83	75	68	61	106	91	83	75	67	106	93	84	76	68
October 2025 . . .	107	75	66	57	49	107	87	75	65	56	107	89	77	67	57
October 2026 . . .	109	68	56	46	38	109	81	67	55	45	109	84	70	57	47
October 2027 . . .	110	60	48	37	29	110	75	59	46	35	109	78	61	48	37
October 2028 . . .	112	53	39	29	21	110	67	50	37	27	110	72	53	39	28
October 2029 . . .	113	46	32	22	15	112	61	42	29	20	4	2	1	1	1
October 2030 . . .	115	39	26	16	10	4	2	1	1	0	1	1	0	0	0
October 2031 . . .	116	33	20	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	118	28	16	8	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	119	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	119	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	120	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	122	11	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	123	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	125	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.8	9.0	7.4	6.3	5.5	9.4	8.0	7.1	6.3	5.6	8.5	7.6	6.8	6.1	5.5

**Security Group 5
PPC Prepayment Assumption Rates**

Distribution Date	Class FC 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class FC 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class FC 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	99	98	97	96	102	99	98	97	96	102	99	98	97	96
October 2022 . . .	105	95	92	89	86	107	97	94	91	88	107	97	94	91	88
October 2023 . . .	107	90	84	79	74	113	95	89	84	78	113	95	89	84	78
October 2024 . . .	110	83	75	68	61	119	91	83	75	67	119	93	84	76	68
October 2025 . . .	113	76	66	57	49	126	87	75	65	56	126	89	77	67	57
October 2026 . . .	115	68	56	46	38	133	81	67	55	45	133	84	70	57	47
October 2027 . . .	118	61	48	37	29	140	75	59	46	35	139	78	61	48	37
October 2028 . . .	121	53	40	29	21	146	67	50	37	27	146	72	53	39	28
October 2029 . . .	124	46	32	22	15	154	61	43	29	20	5	2	1	1	1
October 2030 . . .	127	39	26	16	10	5	2	1	1	0	2	1	0	0	0
October 2031 . . .	130	33	20	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	133	28	16	8	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	136	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	137	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	139	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	142	11	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	145	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	149	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.8	9.0	7.4	6.3	5.5	9.4	8.0	7.1	6.3	5.6	8.5	7.6	6.8	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class FC 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class FC 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class FC 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	99	98	97	96	102	99	98	97	96	102	99	98	97	96
October 2022 . . .	105	95	92	89	86	107	97	94	91	88	107	97	94	91	88
October 2023 . . .	107	90	84	79	74	114	95	89	84	78	114	95	89	84	78
October 2024 . . .	110	83	75	68	61	121	91	83	75	67	123	93	84	76	68
October 2025 . . .	113	76	66	57	49	129	87	75	65	56	133	89	77	67	57
October 2026 . . .	115	68	56	46	38	137	81	67	55	45	143	84	70	57	47
October 2027 . . .	118	61	48	37	29	146	75	59	46	35	151	78	61	48	37
October 2028 . . .	121	53	40	29	21	153	67	50	37	27	163	72	53	39	28
October 2029 . . .	124	46	32	22	15	163	61	43	29	20	5	2	1	1	1
October 2030 . . .	127	39	26	16	10	5	2	1	1	0	2	1	0	0	0
October 2031 . . .	130	33	20	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	133	28	16	8	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	136	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	137	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	139	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	142	11	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	145	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	149	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.8	9.0	7.4	6.3	5.5	9.4	8.0	7.1	6.3	5.6	8.5	7.6	6.8	6.1	5.5

**Security Groups 2, 3, 4 and 5
PPC Prepayment Assumption Rates**

Distribution Date	Class MI* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class MI* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class MI* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
October 2022 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
October 2023 . . .	107	90	85	80	75	114	96	90	85	79	114	96	90	85	80
October 2024 . . .	110	84	76	69	62	121	92	84	76	68	123	94	85	77	69
October 2025 . . .	113	76	66	58	50	129	88	76	66	57	133	90	78	68	59
October 2026 . . .	115	69	57	47	39	138	82	68	56	46	143	85	71	59	48
October 2027 . . .	118	61	48	38	29	146	76	60	47	36	153	80	63	49	38
October 2028 . . .	121	54	40	30	22	153	68	51	38	27	124	55	41	30	22
October 2029 . . .	124	47	33	23	15	81	31	21	15	10	2	1	1	0	0
October 2030 . . .	127	40	26	17	11	2	1	0	0	0	1	0	0	0	0
October 2031 . . .	130	34	21	12	7	1	0	0	0	0	1	0	0	0	0
October 2032 . . .	133	28	16	9	5	1	0	0	0	0	1	0	0	0	0
October 2033 . . .	136	23	12	6	3	1	0	0	0	0	0	0	0	0	0
October 2034 . . .	137	19	9	4	2	1	0	0	0	0	0	0	0	0	0
October 2035 . . .	140	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	147	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	74	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	37	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.4	9.1	7.5	6.3	5.5	9.2	7.9	7.0	6.3	5.7	8.3	7.5	6.7	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class MI* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class MI* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class MI* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
October 2022 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
October 2023 . . .	107	90	85	80	75	114	96	90	85	79	114	96	90	85	80
October 2024 . . .	110	84	76	69	62	121	92	84	76	68	123	94	85	77	69
October 2025 . . .	113	76	66	58	50	129	88	76	66	57	133	90	78	68	59
October 2026 . . .	115	69	57	47	39	138	82	68	56	46	143	85	71	59	48
October 2027 . . .	118	61	48	38	29	146	76	60	47	36	153	80	63	49	38
October 2028 . . .	121	54	40	30	22	153	68	51	38	27	124	55	41	30	22
October 2029 . . .	124	47	33	23	15	81	31	21	15	10	2	1	1	0	0
October 2030 . . .	127	40	26	17	11	2	1	0	0	0	1	0	0	0	0
October 2031 . . .	130	34	21	12	7	1	0	0	0	0	1	0	0	0	0
October 2032 . . .	133	28	16	9	5	1	0	0	0	0	1	0	0	0	0
October 2033 . . .	136	23	12	6	3	1	0	0	0	0	0	0	0	0	0
October 2034 . . .	137	19	9	4	2	1	0	0	0	0	0	0	0	0	0
October 2035 . . .	140	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	147	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	74	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	37	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.4	9.1	7.5	6.3	5.5	9.2	7.9	7.0	6.3	5.7	8.3	7.5	6.7	6.1	5.5

* 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 2, 3, 4 and 5
PPC Prepayment Assumption Rates**

Distribution Date	Class MI* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class MI* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class MI* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
October 2022 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
October 2023 . . .	107	90	85	80	75	114	96	90	85	79	114	96	90	85	80
October 2024 . . .	110	84	76	69	62	121	92	84	76	68	123	94	85	77	69
October 2025 . . .	113	76	66	58	50	129	88	76	66	57	133	90	78	68	59
October 2026 . . .	115	69	57	47	39	138	82	68	56	46	143	85	71	59	48
October 2027 . . .	118	61	48	38	29	146	76	60	47	36	153	80	63	49	38
October 2028 . . .	121	54	40	30	22	153	68	51	38	27	124	55	41	30	22
October 2029 . . .	124	47	33	23	15	81	31	21	15	10	2	1	1	0	0
October 2030 . . .	127	40	26	17	11	2	1	0	0	0	1	0	0	0	0
October 2031 . . .	130	34	21	12	7	1	0	0	0	0	1	0	0	0	0
October 2032 . . .	133	28	16	9	5	1	0	0	0	0	1	0	0	0	0
October 2033 . . .	136	23	12	6	3	1	0	0	0	0	0	0	0	0	0
October 2034 . . .	137	19	9	4	2	1	0	0	0	0	0	0	0	0	0
October 2035 . . .	140	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	147	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	74	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	37	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.4	9.1	7.5	6.3	5.5	9.2	7.9	7.0	6.3	5.7	8.3	7.5	6.7	6.1	5.5

* 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 6
PPC Prepayment Assumption Rates**

Distribution Date	Class CF 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class CF 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class CF 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	101	100	99	98	98	101	100	99	98	98	101	100	99	98	98
October 2022 . . .	103	96	93	91	88	103	98	95	93	90	103	98	95	93	90
October 2023 . . .	104	90	85	81	76	104	96	91	85	80	104	96	91	86	81
October 2024 . . .	106	84	76	69	63	106	93	84	77	69	106	94	85	78	70
October 2025 . . .	107	77	67	58	51	107	88	77	67	58	107	90	79	69	59
October 2026 . . .	109	69	58	48	39	109	82	69	57	47	109	85	71	59	49
October 2027 . . .	110	62	49	38	30	110	76	61	48	37	110	80	64	50	39
October 2028 . . .	112	54	41	30	22	112	70	52	39	28	2	2	1	1	1
October 2029 . . .	113	47	33	23	16	2	1	1	1	0	0	0	0	0	0
October 2030 . . .	115	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	116	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	118	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	119	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	121	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	123	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	124	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	124	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.5	9.1	7.5	6.4	5.6	8.7	7.7	6.9	6.2	5.6	7.9	7.2	6.6	6.0	5.5

**Security Group 6
PPC Prepayment Assumption Rates**

Distribution Date	Class CF 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class CF 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class CF 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	86	81	76	113	96	91	86	80	113	96	91	86	81
October 2024 . . .	110	84	77	69	63	119	93	84	77	69	119	94	86	78	70
October 2025 . . .	112	77	67	58	51	126	88	77	67	58	126	90	79	69	59
October 2026 . . .	115	69	58	48	40	133	83	69	57	47	133	86	71	59	49
October 2027 . . .	117	62	49	39	30	140	77	61	48	37	140	80	64	50	39
October 2028 . . .	120	54	41	30	22	148	70	53	39	28	3	2	1	1	1
October 2029 . . .	123	47	33	23	16	3	1	1	1	0	0	0	0	0	0
October 2030 . . .	126	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	129	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	132	29	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	135	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	141	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	145	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.5	9.1	7.5	6.4	5.6	8.7	7.7	6.9	6.2	5.6	7.9	7.2	6.6	6.0	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class CF 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class CF 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class CF 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	80	114	96	91	86	81
October 2024 . . .	110	84	77	69	63	121	93	84	77	69	122	94	86	78	70
October 2025 . . .	112	77	67	58	51	129	88	77	67	58	132	90	79	69	59
October 2026 . . .	115	69	58	48	40	137	83	69	57	47	142	86	71	59	49
October 2027 . . .	117	62	49	39	30	146	77	61	48	37	153	80	64	50	39
October 2028 . . .	120	54	41	30	22	155	70	53	39	28	3	2	1	1	1
October 2029 . . .	123	47	33	23	16	3	1	1	1	0	0	0	0	0	0
October 2030 . . .	126	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	129	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	132	29	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	135	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	141	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	145	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.5	9.1	7.5	6.4	5.6	8.7	7.7	6.9	6.2	5.6	7.9	7.2	6.6	6.0	5.5

**Security Group 6
PPC Prepayment Assumption Rates**

Distribution Date	Class IC* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class IC* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class IC* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	99	98	102	100	99	99	98	102	100	99	99	98
October 2022 . . .	105	96	94	91	88	107	98	96	93	90	107	98	96	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	81	114	96	91	86	81
October 2024 . . .	110	84	77	70	63	121	93	84	77	69	123	94	86	78	70
October 2025 . . .	112	77	67	58	51	129	88	77	67	58	132	90	79	69	60
October 2026 . . .	115	69	58	48	40	137	83	69	57	47	142	86	72	59	49
October 2027 . . .	118	62	49	39	30	146	77	61	48	37	153	80	64	50	39
October 2028 . . .	120	54	41	30	22	155	70	53	39	28	3	2	1	1	1
October 2029 . . .	123	47	33	23	16	3	1	1	1	0	0	0	0	0	0
October 2030 . . .	126	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	129	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	132	29	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	135	24	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	141	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	145	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	145	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.5	9.1	7.5	6.4	5.6	8.7	7.7	6.9	6.2	5.6	7.9	7.2	6.6	6.0	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class IC* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class IC* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class IC* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	99	98	102	100	99	99	98	102	100	99	99	98
October 2022 . . .	105	96	94	91	88	107	98	96	93	90	107	98	96	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	81	114	96	91	86	81
October 2024 . . .	110	84	77	70	63	121	93	84	77	69	123	94	86	78	70
October 2025 . . .	112	77	67	58	51	129	88	77	67	58	132	90	79	69	60
October 2026 . . .	115	69	58	48	40	137	83	69	57	47	142	86	72	59	49
October 2027 . . .	118	62	49	39	30	146	77	61	48	37	153	80	64	50	39
October 2028 . . .	120	54	41	30	22	155	70	53	39	28	3	2	1	1	1
October 2029 . . .	123	47	33	23	16	3	1	1	1	0	0	0	0	0	0
October 2030 . . .	126	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	129	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	132	29	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	135	24	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	141	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	145	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	145	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.5	9.1	7.5	6.4	5.6	8.7	7.7	6.9	6.2	5.6	7.9	7.2	6.6	6.0	5.5

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

**Security Group 6
PPC Prepayment Assumption Rates**

Distribution Date	Class IC* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class IC* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class IC* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	99	98	102	100	99	99	98	102	100	99	99	98
October 2022 . . .	105	96	94	91	88	107	98	96	93	90	107	98	96	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	81	114	96	91	86	81
October 2024 . . .	110	84	77	70	63	121	93	84	77	69	123	94	86	78	70
October 2025 . . .	112	77	67	58	51	129	88	77	67	58	132	90	79	69	60
October 2026 . . .	115	69	58	48	40	137	83	69	57	47	142	86	72	59	49
October 2027 . . .	118	62	49	39	30	146	77	61	48	37	153	80	64	50	39
October 2028 . . .	120	54	41	30	22	155	70	53	39	28	3	2	1	1	1
October 2029 . . .	123	47	33	23	16	3	1	1	1	0	0	0	0	0	0
October 2030 . . .	126	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	129	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	132	29	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	135	24	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	141	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	145	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	145	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.5	9.1	7.5	6.4	5.6	8.7	7.7	6.9	6.2	5.6	7.9	7.2	6.6	6.0	5.5

* 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 7
PPC Prepayment Assumption Rates**

Distribution Date	Class DI* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class DI* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class DI* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
October 2022 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
October 2023 . . .	107	90	85	80	75	114	96	90	85	79	114	96	90	85	80
October 2024 . . .	110	84	76	69	62	121	92	84	76	68	123	93	85	77	69
October 2025 . . .	113	76	67	58	50	129	88	76	66	57	133	90	78	68	59
October 2026 . . .	115	69	57	47	39	138	82	68	56	46	143	85	71	59	48
October 2027 . . .	118	61	49	38	29	147	76	60	47	36	154	80	63	49	38
October 2028 . . .	121	54	40	30	22	156	70	52	38	28	0	0	0	0	0
October 2029 . . .	124	47	33	23	15	0	0	0	0	0	0	0	0	0	0
October 2030 . . .	127	40	26	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	130	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	133	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	136	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	140	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	143	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	147	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.4	8.9	7.4	6.3	5.5	8.3	7.4	6.6	6.0	5.5	7.6	6.9	6.3	5.8	5.3

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

**Security Group 7
PPC Prepayment Assumption Rates**

Distribution Date	Class DI* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class DI* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class DI* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
October 2022 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
October 2023 . . .	107	90	85	80	75	114	96	90	85	79	114	96	90	85	80
October 2024 . . .	110	84	76	69	62	121	92	84	76	68	123	93	85	77	69
October 2025 . . .	113	76	67	58	50	129	88	76	66	57	133	90	78	68	59
October 2026 . . .	115	69	57	47	39	138	82	68	56	46	143	85	71	59	48
October 2027 . . .	118	61	49	38	29	147	76	60	47	36	154	80	63	49	38
October 2028 . . .	121	54	40	30	22	156	70	52	38	28	0	0	0	0	0
October 2029 . . .	124	47	33	23	15	0	0	0	0	0	0	0	0	0	0
October 2030 . . .	127	40	26	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	130	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	133	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	136	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	140	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	143	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	147	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.4	8.9	7.4	6.3	5.5	8.3	7.4	6.6	6.0	5.5	7.6	6.9	6.3	5.8	5.3

PPC Prepayment Assumption Rates

Distribution Date	Class DI* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class DI* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class DI* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
October 2022 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
October 2023 . . .	107	90	85	80	75	114	96	90	85	79	114	96	90	85	80
October 2024 . . .	110	84	76	69	62	121	92	84	76	68	123	93	85	77	69
October 2025 . . .	113	76	67	58	50	129	88	76	66	57	133	90	78	68	59
October 2026 . . .	115	69	57	47	39	138	82	68	56	46	143	85	71	59	48
October 2027 . . .	118	61	49	38	29	147	76	60	47	36	154	80	63	49	38
October 2028 . . .	121	54	40	30	22	156	70	52	38	28	0	0	0	0	0
October 2029 . . .	124	47	33	23	15	0	0	0	0	0	0	0	0	0	0
October 2030 . . .	127	40	26	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	130	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	133	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	136	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	140	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	143	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	147	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.4	8.9	7.4	6.3	5.5	8.3	7.4	6.6	6.0	5.5	7.6	6.9	6.3	5.8	5.3

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

**Security Group 7
PPC Prepayment Assumption Rates**

Distribution Date	Class FD 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class FD 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class FD 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	101	100	99	98	97	101	100	99	98	97	101	100	99	98	97
October 2022 . . .	103	96	93	90	87	103	98	95	92	89	103	98	95	92	89
October 2023 . . .	104	90	85	80	75	104	96	90	85	79	104	96	90	85	80
October 2024 . . .	106	83	76	69	62	106	92	84	76	68	106	93	85	77	69
October 2025 . . .	107	76	66	58	50	107	87	76	66	57	107	90	78	68	58
October 2026 . . .	109	69	57	47	39	109	82	68	56	46	109	85	71	58	48
October 2027 . . .	110	61	48	38	29	110	76	60	47	36	110	80	63	49	38
October 2028 . . .	112	54	40	30	22	112	69	52	38	28	0	0	0	0	0
October 2029 . . .	113	47	33	23	15	0	0	0	0	0	0	0	0	0	0
October 2030 . . .	115	40	26	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	116	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	118	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	119	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	121	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	123	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	124	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.4	8.9	7.4	6.3	5.5	8.3	7.4	6.6	6.0	5.5	7.6	6.9	6.3	5.8	5.3

PPC Prepayment Assumption Rates

Distribution Date	Class FD 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class FD 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class FD 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
October 2022 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
October 2023 . . .	107	90	85	80	75	113	96	90	85	79	113	96	90	85	80
October 2024 . . .	110	84	76	69	62	119	92	84	76	68	119	93	85	77	69
October 2025 . . .	113	76	66	58	50	126	88	76	66	57	126	90	78	68	58
October 2026 . . .	115	69	57	47	39	133	82	68	56	46	133	85	71	59	48
October 2027 . . .	118	61	48	38	29	140	76	60	47	36	140	80	63	49	38
October 2028 . . .	121	54	40	30	22	148	70	52	38	28	0	0	0	0	0
October 2029 . . .	124	47	33	23	15	0	0	0	0	0	0	0	0	0	0
October 2030 . . .	127	40	26	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	130	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	133	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	136	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	140	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	143	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	146	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.4	8.9	7.4	6.3	5.5	8.3	7.4	6.6	6.0	5.5	7.6	6.9	6.3	5.8	5.3

**Security Group 7
PPC Prepayment Assumption Rates**

Distribution Date	Class FD 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class FD 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class FD 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
October 2022 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
October 2023 . . .	107	90	85	80	75	114	96	90	85	79	114	96	90	85	80
October 2024 . . .	110	84	76	69	62	121	92	84	76	68	123	93	85	77	69
October 2025 . . .	113	76	66	58	50	129	88	76	66	57	132	90	78	68	58
October 2026 . . .	115	69	57	47	39	138	82	68	56	46	143	85	71	59	48
October 2027 . . .	118	61	48	38	29	146	76	60	47	36	154	80	63	49	38
October 2028 . . .	121	54	40	30	22	156	70	52	38	28	0	0	0	0	0
October 2029 . . .	124	47	33	23	15	0	0	0	0	0	0	0	0	0	0
October 2030 . . .	127	40	26	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	130	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	133	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	136	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	140	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	143	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	146	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.4	8.9	7.4	6.3	5.5	8.3	7.4	6.6	6.0	5.5	7.6	6.9	6.3	5.8	5.3

**Security Group 8
PPC Prepayment Assumption Rates**

Distribution Date	Class DF 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class DF 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class DF 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	101	100	99	98	98	101	100	99	98	98	101	100	99	98	98
October 2022 . . .	103	96	93	91	88	103	98	95	93	90	103	98	95	93	90
October 2023 . . .	104	90	85	80	76	104	96	91	85	80	104	96	91	86	80
October 2024 . . .	106	84	76	69	63	106	92	84	77	69	106	94	85	78	70
October 2025 . . .	107	77	67	58	50	107	88	77	67	58	107	90	79	69	59
October 2026 . . .	109	69	58	48	39	109	82	69	57	47	109	85	71	59	49
October 2027 . . .	110	61	49	38	30	110	76	61	48	37	110	80	64	50	39
October 2028 . . .	112	54	41	30	22	109	68	51	38	28	109	72	54	40	29
October 2029 . . .	113	47	33	23	16	110	61	43	30	20	1	1	0	0	0
October 2030 . . .	115	40	27	17	11	0	0	0	0	0	1	0	0	0	0
October 2031 . . .	116	34	21	13	7	1	0	0	0	0	1	0	0	0	0
October 2032 . . .	114	28	16	9	5	1	0	0	0	0	1	0	0	0	0
October 2033 . . .	116	23	12	6	3	1	0	0	0	0	0	0	0	0	0
October 2034 . . .	117	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	119	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	120	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	122	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	124	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	125	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	127	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.1	9.2	7.5	6.4	5.6	9.9	8.4	7.4	6.5	5.8	8.9	7.9	7.1	6.4	5.8

**Security Group 8
PPC Prepayment Assumption Rates**

Distribution Date	Class DF 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class DF 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class DF 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	85	81	76	113	96	91	85	80	113	96	91	86	81
October 2024 . . .	109	84	76	69	63	119	93	84	77	69	119	94	85	78	70
October 2025 . . .	112	77	67	58	51	126	88	77	67	58	126	90	79	69	59
October 2026 . . .	115	69	58	48	39	133	82	69	57	47	133	86	71	59	49
October 2027 . . .	117	62	49	38	30	140	76	61	48	37	140	80	64	50	39
October 2028 . . .	120	54	41	30	22	144	68	51	38	28	144	72	54	40	29
October 2029 . . .	123	47	33	23	16	152	61	43	30	20	2	1	0	0	0
October 2030 . . .	125	40	27	17	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	128	34	21	13	7	1	0	0	0	0	1	0	0	0	0
October 2032 . . .	127	28	16	9	5	1	0	0	0	0	1	0	0	0	0
October 2033 . . .	130	23	12	6	3	1	0	0	0	0	0	0	0	0	0
October 2034 . . .	133	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	136	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	139	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	142	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	151	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.2	9.2	7.5	6.4	5.6	9.9	8.4	7.4	6.5	5.8	9.0	7.9	7.1	6.4	5.8

PPC Prepayment Assumption Rates

Distribution Date	Class DF 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class DF 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class DF 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	85	81	76	114	96	91	85	80	114	96	91	86	81
October 2024 . . .	109	84	76	69	63	121	93	84	77	69	122	94	85	78	70
October 2025 . . .	112	77	67	58	51	128	88	77	67	58	132	90	79	69	59
October 2026 . . .	115	69	58	48	39	137	82	69	57	47	142	86	71	59	49
October 2027 . . .	117	62	49	38	30	145	76	61	48	37	152	80	64	50	39
October 2028 . . .	120	54	41	30	22	150	68	51	38	28	159	72	54	40	29
October 2029 . . .	123	47	33	23	16	160	61	43	30	20	2	1	0	0	0
October 2030 . . .	125	40	27	17	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	128	34	21	13	7	1	0	0	0	0	1	0	0	0	0
October 2032 . . .	127	28	16	9	5	1	0	0	0	0	1	0	0	0	0
October 2033 . . .	130	23	12	6	3	1	0	0	0	0	0	0	0	0	0
October 2034 . . .	133	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	136	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	139	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	142	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	151	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.2	9.2	7.5	6.4	5.6	9.9	8.4	7.4	6.5	5.8	9.0	7.9	7.1	6.4	5.8

**Security Group 8
PPC Prepayment Assumption Rates**

Distribution Date	Class ID* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class ID* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class ID* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	94	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	80	114	96	91	86	81
October 2024 . . .	110	84	77	69	63	121	93	84	77	69	123	94	86	78	70
October 2025 . . .	112	77	67	58	51	129	88	77	67	58	132	90	79	69	59
October 2026 . . .	115	69	58	48	39	137	83	69	57	47	142	86	71	59	49
October 2027 . . .	117	62	49	38	30	145	76	61	48	37	153	80	64	50	39
October 2028 . . .	120	54	41	30	22	150	68	51	38	28	159	72	54	40	29
October 2029 . . .	123	47	33	23	16	160	61	43	30	20	2	1	0	0	0
October 2030 . . .	126	40	27	17	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	128	34	21	13	7	1	0	0	0	0	1	0	0	0	0
October 2032 . . .	128	28	16	9	5	1	0	0	0	0	1	0	0	0	0
October 2033 . . .	130	23	12	6	3	1	0	0	0	0	0	0	0	0	0
October 2034 . . .	133	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	136	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	139	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	142	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	149	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	151	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.2	9.2	7.5	6.4	5.6	9.9	8.4	7.4	6.5	5.8	9.0	7.9	7.1	6.4	5.8

PPC Prepayment Assumption Rates

Distribution Date	Class ID* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class ID* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class ID* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	94	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	80	114	96	91	86	81
October 2024 . . .	110	84	77	69	63	121	93	84	77	69	123	94	86	78	70
October 2025 . . .	112	77	67	58	51	129	88	77	67	58	132	90	79	69	59
October 2026 . . .	115	69	58	48	39	137	83	69	57	47	142	86	71	59	49
October 2027 . . .	117	62	49	38	30	145	76	61	48	37	153	80	64	50	39
October 2028 . . .	120	54	41	30	22	150	68	51	38	28	159	72	54	40	29
October 2029 . . .	123	47	33	23	16	160	61	43	30	20	2	1	0	0	0
October 2030 . . .	126	40	27	17	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	128	34	21	13	7	1	0	0	0	0	1	0	0	0	0
October 2032 . . .	128	28	16	9	5	1	0	0	0	0	1	0	0	0	0
October 2033 . . .	130	23	12	6	3	1	0	0	0	0	0	0	0	0	0
October 2034 . . .	133	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	136	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	139	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	142	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	149	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	151	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.2	9.2	7.5	6.4	5.6	9.9	8.4	7.4	6.5	5.8	9.0	7.9	7.1	6.4	5.8

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

**Security Group 8
PPC Prepayment Assumption Rates**

Distribution Date	Class ID* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class ID* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class ID* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	94	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	80	114	96	91	86	81
October 2024 . . .	110	84	77	69	63	121	93	84	77	69	123	94	86	78	70
October 2025 . . .	112	77	67	58	51	129	88	77	67	58	132	90	79	69	59
October 2026 . . .	115	69	58	48	39	137	83	69	57	47	142	86	71	59	49
October 2027 . . .	117	62	49	38	30	145	76	61	48	37	153	80	64	50	39
October 2028 . . .	120	54	41	30	22	150	68	51	38	28	159	72	54	40	29
October 2029 . . .	123	47	33	23	16	160	61	43	30	20	2	1	0	0	0
October 2030 . . .	126	40	27	17	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	128	34	21	13	7	1	0	0	0	0	1	0	0	0	0
October 2032 . . .	128	28	16	9	5	1	0	0	0	0	1	0	0	0	0
October 2033 . . .	130	23	12	6	3	1	0	0	0	0	0	0	0	0	0
October 2034 . . .	133	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	136	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	139	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	142	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	149	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	151	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.2	9.2	7.5	6.4	5.6	9.9	8.4	7.4	6.5	5.8	9.0	7.9	7.1	6.4	5.8

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

**Security Group 9
PPC Prepayment Assumption Rates**

Distribution Date	Class EI* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class EI* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class EI* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	99	98	102	100	99	99	98	102	100	99	99	98
October 2022 . . .	105	96	94	91	88	107	99	96	93	90	107	99	96	93	90
October 2023 . . .	107	91	86	81	76	114	97	91	86	81	114	97	91	86	81
October 2024 . . .	110	84	77	70	63	121	93	85	77	70	123	94	86	78	71
October 2025 . . .	113	77	67	59	51	129	88	77	67	58	133	91	79	69	60
October 2026 . . .	115	70	58	48	40	137	83	69	57	47	142	86	71	59	49
October 2027 . . .	118	62	49	39	30	145	76	61	48	37	153	80	64	50	39
October 2028 . . .	121	55	41	30	22	155	70	52	39	28	164	74	56	41	30
October 2029 . . .	124	47	33	23	16	165	63	45	31	21	0	0	0	0	0
October 2030 . . .	127	41	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	129	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	132	29	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	135	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	141	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	145	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	148	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	152	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.6	9.2	7.5	6.4	5.6	9.3	8.0	7.1	6.4	5.8	8.4	7.6	6.8	6.2	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class EI* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class EI* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class EI* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	99	98	102	100	99	99	98	102	100	99	99	98
October 2022 . . .	105	96	94	91	88	107	99	96	93	90	107	99	96	93	90
October 2023 . . .	107	91	86	81	76	114	97	91	86	81	114	97	91	86	81
October 2024 . . .	110	84	77	70	63	121	93	85	77	70	123	94	86	78	71
October 2025 . . .	113	77	67	59	51	129	88	77	67	58	133	91	79	69	60
October 2026 . . .	115	70	58	48	40	137	83	69	57	47	142	86	71	59	49
October 2027 . . .	118	62	49	39	30	145	76	61	48	37	153	80	64	50	39
October 2028 . . .	121	55	41	30	22	155	70	52	39	28	164	74	56	41	30
October 2029 . . .	124	47	33	23	16	165	63	45	31	21	0	0	0	0	0
October 2030 . . .	127	41	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	129	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	132	29	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	135	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	141	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	145	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	148	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	152	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.6	9.2	7.5	6.4	5.6	9.3	8.0	7.1	6.4	5.8	8.4	7.6	6.8	6.2	5.6

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

**Security Group 9
PPC Prepayment Assumption Rates**

Distribution Date	Class EI* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class EI* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class EI* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	99	98	102	100	99	99	98	102	100	99	99	98
October 2022 . . .	105	96	94	91	88	107	99	96	93	90	107	99	96	93	90
October 2023 . . .	107	91	86	81	76	114	97	91	86	81	114	97	91	86	81
October 2024 . . .	110	84	77	70	63	121	93	85	77	70	123	94	86	78	71
October 2025 . . .	113	77	67	59	51	129	88	77	67	58	133	91	79	69	60
October 2026 . . .	115	70	58	48	40	137	83	69	57	47	142	86	71	59	49
October 2027 . . .	118	62	49	39	30	145	76	61	48	37	153	80	64	50	39
October 2028 . . .	121	55	41	30	22	155	70	52	39	28	164	74	56	41	30
October 2029 . . .	124	47	33	23	16	165	63	45	31	21	0	0	0	0	0
October 2030 . . .	127	41	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	129	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	132	29	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	135	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	141	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	145	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	148	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	152	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.6	9.2	7.5	6.4	5.6	9.3	8.0	7.1	6.4	5.8	8.4	7.6	6.8	6.2	5.6

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

PPC Prepayment Assumption Rates

Distribution Date	Class FE 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class FE 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class FE 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	101	100	99	98	98	101	100	99	98	98	101	100	99	98	98
October 2022 . . .	103	96	93	91	88	103	98	95	93	90	103	98	95	93	90
October 2023 . . .	104	91	86	81	76	104	96	91	86	81	104	96	91	86	81
October 2024 . . .	106	84	77	70	63	106	93	85	77	70	106	94	86	78	71
October 2025 . . .	107	77	67	58	51	107	88	77	67	58	107	90	79	69	60
October 2026 . . .	109	69	58	48	40	109	83	69	57	47	108	85	71	59	49
October 2027 . . .	110	62	49	39	30	110	76	60	48	37	110	80	64	50	39
October 2028 . . .	112	54	41	30	22	111	70	52	39	28	111	74	56	41	30
October 2029 . . .	113	47	33	23	16	113	63	44	31	21	0	0	0	0	0
October 2030 . . .	115	41	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	115	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	117	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	119	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	120	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	122	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	124	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	125	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	127	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.6	9.2	7.5	6.4	5.6	9.3	8.0	7.1	6.4	5.8	8.4	7.6	6.8	6.2	5.6

**Security Group 9
PPC Prepayment Assumption Rates**

Distribution Date	Class FE 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class FE 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class FE 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	99	98	102	100	99	99	98	102	100	99	99	98
October 2022 . . .	105	96	94	91	88	107	98	96	93	90	107	98	96	93	90
October 2023 . . .	107	91	86	81	76	113	96	91	86	81	113	97	91	86	81
October 2024 . . .	110	84	77	70	63	119	93	85	77	70	119	94	86	78	71
October 2025 . . .	112	77	67	59	51	126	88	77	67	58	126	91	79	69	60
October 2026 . . .	115	69	58	48	40	133	83	69	57	47	132	85	71	59	49
October 2027 . . .	118	62	49	39	30	139	76	61	48	37	140	80	64	50	39
October 2028 . . .	121	55	41	30	22	147	70	52	39	28	147	74	56	41	30
October 2029 . . .	124	47	33	23	16	155	63	44	31	21	0	0	0	0	0
October 2030 . . .	126	41	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	132	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	135	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	141	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	148	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	151	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.6	9.2	7.5	6.4	5.6	9.3	8.0	7.1	6.4	5.8	8.4	7.6	6.8	6.2	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class FE 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class FE 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class FE 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	99	98	102	100	99	99	98	102	100	99	99	98
October 2022 . . .	105	96	94	91	88	107	98	96	93	90	107	98	96	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	81	114	97	91	86	81
October 2024 . . .	110	84	77	70	63	121	93	85	77	70	123	94	86	78	71
October 2025 . . .	112	77	67	59	51	129	88	77	67	58	132	91	79	69	60
October 2026 . . .	115	69	58	48	40	137	83	69	57	47	142	85	71	59	49
October 2027 . . .	118	62	49	39	30	145	76	61	48	37	153	80	64	50	39
October 2028 . . .	121	55	41	30	22	154	70	52	39	28	164	74	56	41	30
October 2029 . . .	124	47	33	23	16	164	63	44	31	21	0	0	0	0	0
October 2030 . . .	126	41	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	132	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	135	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	141	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	148	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	151	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.6	9.2	7.5	6.4	5.6	9.3	8.0	7.1	6.4	5.8	8.4	7.6	6.8	6.2	5.6

**Security Group 10
PPC Prepayment Assumption Rates**

Distribution Date	Class EF 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class EF 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class EF 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	101	100	99	98	98	101	100	99	98	98	101	100	99	98	98
October 2022 . . .	103	96	93	91	88	103	98	95	93	90	103	98	95	93	90
October 2023 . . .	104	90	85	80	76	104	96	91	85	80	104	96	91	86	80
October 2024 . . .	106	84	76	69	63	106	92	84	76	69	106	94	85	78	70
October 2025 . . .	107	76	67	58	50	107	88	77	67	58	107	90	79	69	59
October 2026 . . .	109	69	58	48	39	109	82	69	57	47	107	84	70	58	48
October 2027 . . .	110	61	49	38	30	108	75	59	47	36	109	78	62	49	38
October 2028 . . .	112	54	41	30	22	110	68	51	38	28	110	73	54	40	30
October 2029 . . .	113	47	33	23	16	111	62	44	30	21	0	0	0	0	0
October 2030 . . .	115	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	114	33	20	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	116	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	117	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	119	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	121	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	122	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	124	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	126	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	127	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.6	9.2	7.5	6.4	5.6	9.6	8.2	7.2	6.4	5.8	8.6	7.7	6.9	6.2	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class EF 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class EF 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class EF 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	85	81	76	113	96	91	85	80	113	96	91	86	81
October 2024 . . .	109	84	76	69	63	119	93	84	77	69	119	94	85	78	70
October 2025 . . .	112	77	67	58	50	126	88	77	67	58	126	90	79	69	59
October 2026 . . .	114	69	58	48	39	133	82	69	57	47	130	84	70	58	48
October 2027 . . .	117	62	49	38	30	138	75	59	47	36	138	79	62	49	38
October 2028 . . .	120	54	41	30	22	145	68	51	38	28	145	73	55	40	30
October 2029 . . .	122	47	33	23	16	153	62	44	30	21	0	0	0	0	0
October 2030 . . .	125	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	126	33	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	129	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	131	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	134	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	137	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	141	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	144	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	147	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	150	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.6	9.2	7.5	6.4	5.6	9.6	8.2	7.2	6.4	5.8	8.6	7.7	6.9	6.2	5.7

**Security Group 10
PPC Prepayment Assumption Rates**

Distribution Date	Class EF 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class EF 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class EF 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	85	81	76	114	96	91	85	80	114	96	91	86	81
October 2024 . . .	109	84	76	69	63	121	93	84	77	69	122	94	85	78	70
October 2025 . . .	112	77	67	58	50	128	88	77	67	58	132	90	79	69	59
October 2026 . . .	114	69	58	48	39	137	82	69	57	47	139	84	70	58	48
October 2027 . . .	117	62	49	38	30	142	75	59	47	36	150	79	62	49	38
October 2028 . . .	120	54	41	30	22	151	68	51	38	28	161	73	55	40	30
October 2029 . . .	122	47	33	23	16	161	62	44	30	21	0	0	0	0	0
October 2030 . . .	125	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	126	33	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	129	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	131	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	134	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	137	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	141	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	144	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	147	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	150	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.6	9.2	7.5	6.4	5.6	9.6	8.2	7.2	6.4	5.8	8.6	7.7	6.9	6.2	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class IE* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class IE* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class IE* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	94	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	80	114	96	91	86	81
October 2024 . . .	110	84	76	69	63	121	93	84	77	69	122	94	86	78	70
October 2025 . . .	112	77	67	58	51	129	88	77	67	58	132	90	79	69	59
October 2026 . . .	115	69	58	48	39	137	82	69	57	47	139	84	70	58	48
October 2027 . . .	117	62	49	38	30	143	75	59	47	36	150	79	62	49	38
October 2028 . . .	120	54	41	30	22	152	68	51	38	28	161	73	55	40	30
October 2029 . . .	123	47	33	23	16	161	62	44	30	21	0	0	0	0	0
October 2030 . . .	125	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	126	33	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	129	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	132	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	135	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	138	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	141	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	144	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	147	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	151	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.6	9.2	7.5	6.4	5.6	9.6	8.2	7.2	6.4	5.8	8.6	7.7	6.9	6.2	5.7

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

**Security Group 10
PPC Prepayment Assumption Rates**

Distribution Date	Class IE* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class IE* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class IE* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	94	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	80	114	96	91	86	81
October 2024 . . .	110	84	76	69	63	121	93	84	77	69	122	94	86	78	70
October 2025 . . .	112	77	67	58	51	129	88	77	67	58	132	90	79	69	59
October 2026 . . .	115	69	58	48	39	137	82	69	57	47	139	84	70	58	48
October 2027 . . .	117	62	49	38	30	143	75	59	47	36	150	79	62	49	38
October 2028 . . .	120	54	41	30	22	152	68	51	38	28	161	73	55	40	30
October 2029 . . .	123	47	33	23	16	161	62	44	30	21	0	0	0	0	0
October 2030 . . .	125	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	126	33	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	129	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	132	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	135	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	138	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	141	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	144	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	147	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	151	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.6	9.2	7.5	6.4	5.6	9.6	8.2	7.2	6.4	5.8	8.6	7.7	6.9	6.2	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class IE* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class IE* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class IE* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	94	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	80	114	96	91	86	81
October 2024 . . .	110	84	76	69	63	121	93	84	77	69	122	94	86	78	70
October 2025 . . .	112	77	67	58	51	129	88	77	67	58	132	90	79	69	59
October 2026 . . .	115	69	58	48	39	137	82	69	57	47	139	84	70	58	48
October 2027 . . .	117	62	49	38	30	143	75	59	47	36	150	79	62	49	38
October 2028 . . .	120	54	41	30	22	152	68	51	38	28	161	73	55	40	30
October 2029 . . .	123	47	33	23	16	161	62	44	30	21	0	0	0	0	0
October 2030 . . .	125	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	126	33	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	129	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	132	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	135	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	138	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	141	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	144	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	147	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	151	5	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.6	9.2	7.5	6.4	5.6	9.6	8.2	7.2	6.4	5.8	8.6	7.7	6.9	6.2	5.7

* 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 Distribution Date for Class IE.Final

**Security Groups 6, 7, 8, 9 and 10
PPC Prepayment Assumption Rates**

Distribution Date	Class IM* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class IM* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class IM* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	94	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	80	114	96	91	86	81
October 2024 . . .	110	84	77	69	63	121	93	84	77	69	123	94	86	78	70
October 2025 . . .	112	77	67	58	51	129	88	77	67	58	132	90	79	69	59
October 2026 . . .	115	69	58	48	39	137	83	69	57	47	141	85	71	59	49
October 2027 . . .	118	62	49	39	30	145	76	60	47	37	152	80	63	50	39
October 2028 . . .	120	54	41	30	22	153	69	52	38	28	119	54	40	30	22
October 2029 . . .	123	47	33	23	16	119	46	32	22	15	0	0	0	0	0
October 2030 . . .	126	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	130	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	133	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	136	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	131	8	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	108	5	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	61	2	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	29	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.8	9.1	7.5	6.4	5.6	9.3	8.0	7.1	6.4	5.7	8.4	7.6	6.8	6.2	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class IM* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class IM* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class IM* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	94	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	80	114	96	91	86	81
October 2024 . . .	110	84	77	69	63	121	93	84	77	69	123	94	86	78	70
October 2025 . . .	112	77	67	58	51	129	88	77	67	58	132	90	79	69	59
October 2026 . . .	115	69	58	48	39	137	83	69	57	47	141	85	71	59	49
October 2027 . . .	118	62	49	39	30	145	76	60	47	37	152	80	63	50	39
October 2028 . . .	120	54	41	30	22	153	69	52	38	28	119	54	40	30	22
October 2029 . . .	123	47	33	23	16	119	46	32	22	15	0	0	0	0	0
October 2030 . . .	126	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	130	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	133	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	136	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	131	8	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	108	5	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	61	2	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	29	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.8	9.1	7.5	6.4	5.6	9.3	8.0	7.1	6.4	5.7	8.4	7.6	6.8	6.2	5.6

* 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 and One-Year 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 Groups 6, 7, 8, 9 and 10
PPC Prepayment Assumption Rates**

Distribution Date	Class IM* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class IM* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class IM* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
October 2022 . . .	105	96	94	91	88	107	98	95	93	90	107	98	95	93	90
October 2023 . . .	107	91	86	81	76	114	96	91	86	80	114	96	91	86	81
October 2024 . . .	110	84	77	69	63	121	93	84	77	69	123	94	86	78	70
October 2025 . . .	112	77	67	58	51	129	88	77	67	58	132	90	79	69	59
October 2026 . . .	115	69	58	48	39	137	83	69	57	47	141	85	71	59	49
October 2027 . . .	118	62	49	39	30	145	76	60	47	37	152	80	63	50	39
October 2028 . . .	120	54	41	30	22	153	69	52	38	28	119	54	40	30	22
October 2029 . . .	123	47	33	23	16	119	46	32	22	15	0	0	0	0	0
October 2030 . . .	126	40	27	17	11	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	130	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	133	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	136	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	131	8	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	108	5	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	61	2	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	29	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.8	9.1	7.5	6.4	5.6	9.3	8.0	7.1	6.4	5.7	8.4	7.6	6.8	6.2	5.6

* 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 and One-Year 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 11
PPC Prepayment Assumption Rates**

Distribution Date	Class FG 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class FG 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class FG 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	101	99	98	97	96	101	100	99	98	97	101	100	99	98	97
October 2022 . . .	103	95	92	89	86	103	98	95	92	88	103	98	95	92	89
October 2023 . . .	104	90	84	79	74	104	96	90	84	79	104	96	90	85	79
October 2024 . . .	106	83	75	68	61	106	92	83	75	68	106	93	85	76	69
October 2025 . . .	107	76	66	57	49	107	87	76	66	57	107	90	78	68	58
October 2026 . . .	109	69	57	47	38	109	82	68	56	46	109	85	71	58	48
October 2027 . . .	110	61	48	37	29	110	76	60	46	36	102	73	57	45	35
October 2028 . . .	112	54	40	29	21	103	63	47	34	25	70	45	34	25	18
October 2029 . . .	113	47	33	22	15	71	38	27	18	12	1	1	0	0	0
October 2030 . . .	115	40	26	17	10	1	0	0	0	0	0	0	0	0	0
October 2031 . . .	117	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	118	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	120	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	119	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	112	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	114	11	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	101	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	74	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.7	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.6	8.1	7.3	6.6	6.0	5.4

**Security Group 11
PPC Prepayment Assumption Rates**

Distribution Date	Class FG 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class FG 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class FG 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
October 2022 . . .	105	96	92	89	86	108	98	95	92	89	108	98	95	92	89
October 2023 . . .	108	90	84	79	74	114	96	90	84	79	114	96	90	85	79
October 2024 . . .	110	83	75	68	61	120	92	83	75	68	120	94	85	77	69
October 2025 . . .	113	76	66	57	49	127	87	76	66	57	127	90	78	68	58
October 2026 . . .	116	69	57	47	38	134	82	68	56	46	134	85	71	58	48
October 2027 . . .	119	61	48	38	29	141	76	60	47	36	129	73	57	45	35
October 2028 . . .	122	54	40	29	21	136	63	47	34	25	91	45	34	25	18
October 2029 . . .	125	47	33	22	15	96	38	27	18	12	1	1	0	0	0
October 2030 . . .	128	40	26	17	10	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	34	21	12	7	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	120	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	89	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.8	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.6	8.1	7.3	6.6	6.0	5.4

PPC Prepayment Assumption Rates

Distribution Date	Class FG 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class FG 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class FG 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
October 2022 . . .	105	96	92	89	86	108	98	95	92	89	108	98	95	92	89
October 2023 . . .	108	90	84	79	74	115	96	90	84	79	115	96	90	85	79
October 2024 . . .	110	83	75	68	61	122	92	83	75	68	124	94	85	77	69
October 2025 . . .	113	76	66	57	49	130	87	76	66	57	134	90	78	68	58
October 2026 . . .	116	69	57	47	38	138	82	68	56	46	144	85	71	58	48
October 2027 . . .	119	61	48	38	29	147	76	60	47	36	141	73	57	45	35
October 2028 . . .	122	54	40	29	21	143	63	47	34	25	101	45	34	25	18
October 2029 . . .	125	47	33	22	15	101	38	27	18	12	2	1	0	0	0
October 2030 . . .	128	40	26	17	10	2	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	34	21	12	7	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	120	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	89	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.8	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.6	8.1	7.3	6.6	6.0	5.4

**Security Group 11
PPC Prepayment Assumption Rates**

Distribution Date	Class GI* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class GI* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class GI* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
October 2022 . . .	105	96	93	90	86	108	98	95	92	89	108	98	95	92	89
October 2023 . . .	108	90	85	79	74	115	96	90	84	79	115	96	90	85	79
October 2024 . . .	110	83	75	68	61	122	92	84	75	68	124	94	85	77	69
October 2025 . . .	113	76	66	57	49	130	88	76	66	57	134	90	78	68	58
October 2026 . . .	116	69	57	47	38	139	82	68	56	46	144	85	71	58	48
October 2027 . . .	119	61	48	38	29	147	76	60	47	36	142	73	57	45	35
October 2028 . . .	122	54	40	29	21	143	63	47	34	25	102	45	34	25	18
October 2029 . . .	125	47	33	22	15	101	38	27	18	12	2	1	0	0	0
October 2030 . . .	128	40	26	17	10	2	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	34	21	12	7	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	120	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	89	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.8	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.6	8.1	7.3	6.6	6.0	5.4

PPC Prepayment Assumption Rates

Distribution Date	Class GI* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class GI* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class GI* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
October 2022 . . .	105	96	93	90	86	108	98	95	92	89	108	98	95	92	89
October 2023 . . .	108	90	85	79	74	115	96	90	84	79	115	96	90	85	79
October 2024 . . .	110	83	75	68	61	122	92	84	75	68	124	94	85	77	69
October 2025 . . .	113	76	66	57	49	130	88	76	66	57	134	90	78	68	58
October 2026 . . .	116	69	57	47	38	139	82	68	56	46	144	85	71	58	48
October 2027 . . .	119	61	48	38	29	147	76	60	47	36	142	73	57	45	35
October 2028 . . .	122	54	40	29	21	143	63	47	34	25	102	45	34	25	18
October 2029 . . .	125	47	33	22	15	101	38	27	18	12	2	1	0	0	0
October 2030 . . .	128	40	26	17	10	2	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	34	21	12	7	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	120	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	89	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.8	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.6	8.1	7.3	6.6	6.0	5.4

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

**Security Group 11
PPC Prepayment Assumption Rates**

Distribution Date	Class GI* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class GI* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class GI* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
October 2022 . . .	105	96	93	90	86	108	98	95	92	89	108	98	95	92	89
October 2023 . . .	108	90	85	79	74	115	96	90	84	79	115	96	90	85	79
October 2024 . . .	110	83	75	68	61	122	92	84	75	68	124	94	85	77	69
October 2025 . . .	113	76	66	57	49	130	88	76	66	57	134	90	78	68	58
October 2026 . . .	116	69	57	47	38	139	82	68	56	46	144	85	71	58	48
October 2027 . . .	119	61	48	38	29	147	76	60	47	36	142	73	57	45	35
October 2028 . . .	122	54	40	29	21	143	63	47	34	25	102	45	34	25	18
October 2029 . . .	125	47	33	22	15	101	38	27	18	12	2	1	0	0	0
October 2030 . . .	128	40	26	17	10	2	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	34	21	12	7	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	120	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	89	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.8	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.6	8.1	7.3	6.6	6.0	5.4

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

**Security Group 12
PPC Prepayment Assumption Rates**

Distribution Date	Class GF 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class GF 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class GF 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	101	99	98	97	96	101	99	99	98	97	101	99	99	98	97
October 2022 . . .	102	95	92	89	86	102	98	95	92	88	102	98	95	92	88
October 2023 . . .	104	90	84	79	74	104	96	90	84	79	104	96	90	85	79
October 2024 . . .	105	83	75	68	61	105	92	83	75	68	105	93	85	76	69
October 2025 . . .	106	76	66	57	49	106	87	76	66	57	106	90	78	68	58
October 2026 . . .	107	69	57	47	38	107	82	68	56	46	107	85	71	58	48
October 2027 . . .	108	61	48	37	29	108	76	60	46	36	100	73	57	45	35
October 2028 . . .	110	54	40	29	21	101	63	47	34	25	68	45	34	25	18
October 2029 . . .	111	47	33	22	15	69	38	27	18	12	1	1	0	0	0
October 2030 . . .	112	40	26	17	10	1	0	0	0	0	0	0	0	0	0
October 2031 . . .	113	34	20	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	115	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	116	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	115	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	108	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	109	11	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	97	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	71	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.7	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.6	8.1	7.3	6.6	6.0	5.4

**Security Group 12
PPC Prepayment Assumption Rates**

Distribution Date	Class GF 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class GF 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class GF 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	96	103	100	99	98	97	103	100	99	98	97
October 2022 . . .	105	96	92	89	86	108	98	95	92	88	108	98	95	92	89
October 2023 . . .	108	90	84	79	74	113	96	90	84	79	113	96	90	85	79
October 2024 . . .	110	83	75	68	61	119	92	83	75	68	119	94	85	76	69
October 2025 . . .	113	76	66	57	49	126	87	76	66	57	126	90	78	68	58
October 2026 . . .	116	69	57	47	38	132	82	68	56	46	132	85	71	58	48
October 2027 . . .	119	61	48	38	29	139	76	60	47	36	127	73	57	45	35
October 2028 . . .	122	54	40	29	21	134	63	47	34	25	90	45	34	25	18
October 2029 . . .	125	47	33	22	15	94	38	27	18	12	1	1	0	0	0
October 2030 . . .	128	40	26	17	10	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	34	21	12	7	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	120	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	89	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.8	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.6	8.1	7.3	6.6	6.0	5.4

PPC Prepayment Assumption Rates

Distribution Date	Class GF 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class GF 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class GF 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	96	103	100	99	98	97	103	100	99	98	97
October 2022 . . .	105	96	92	89	86	108	98	95	92	88	108	98	95	92	89
October 2023 . . .	108	90	84	79	74	115	96	90	84	79	115	96	90	85	79
October 2024 . . .	110	83	75	68	61	122	92	83	75	68	124	94	85	76	69
October 2025 . . .	113	76	66	57	49	130	87	76	66	57	134	90	78	68	58
October 2026 . . .	116	69	57	47	38	138	82	68	56	46	144	85	71	58	48
October 2027 . . .	119	61	48	38	29	147	76	60	47	36	141	73	57	45	35
October 2028 . . .	122	54	40	29	21	143	63	47	34	25	101	45	34	25	18
October 2029 . . .	125	47	33	22	15	101	38	27	18	12	2	1	0	0	0
October 2030 . . .	128	40	26	17	10	2	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	34	21	12	7	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	120	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	89	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.8	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.6	8.1	7.3	6.6	6.0	5.4

**Security Group 12
PPC Prepayment Assumption Rates**

Distribution Date	Class IG* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class IG* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class IG* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
October 2022 . . .	105	96	93	90	86	108	98	95	92	89	108	98	95	92	89
October 2023 . . .	108	90	85	79	74	115	96	90	84	79	115	96	90	85	79
October 2024 . . .	110	83	75	68	61	122	92	84	75	68	124	94	85	77	69
October 2025 . . .	113	76	66	57	49	130	88	76	66	57	134	90	78	68	58
October 2026 . . .	116	69	57	47	38	139	82	68	56	46	144	85	71	58	48
October 2027 . . .	119	61	48	38	29	147	76	60	47	36	142	73	57	45	35
October 2028 . . .	122	54	40	29	21	143	63	47	34	25	102	45	34	25	18
October 2029 . . .	125	47	33	22	15	101	38	27	18	12	2	1	0	0	0
October 2030 . . .	128	40	26	17	10	2	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	34	21	12	7	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	120	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	89	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.8	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.6	8.1	7.3	6.6	6.0	5.4

PPC Prepayment Assumption Rates

Distribution Date	Class IG* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class IG* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class IG* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
October 2022 . . .	105	96	93	90	86	108	98	95	92	89	108	98	95	92	89
October 2023 . . .	108	90	85	79	74	115	96	90	84	79	115	96	90	85	79
October 2024 . . .	110	83	75	68	61	122	92	84	75	68	124	94	85	77	69
October 2025 . . .	113	76	66	57	49	130	88	76	66	57	134	90	78	68	58
October 2026 . . .	116	69	57	47	38	139	82	68	56	46	144	85	71	58	48
October 2027 . . .	119	61	48	38	29	147	76	60	47	36	142	73	57	45	35
October 2028 . . .	122	54	40	29	21	143	63	47	34	25	102	45	34	25	18
October 2029 . . .	125	47	33	22	15	101	38	27	18	12	2	1	0	0	0
October 2030 . . .	128	40	26	17	10	2	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	34	21	12	7	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	120	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	89	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.8	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.6	8.1	7.3	6.6	6.0	5.4

* 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 12
PPC Prepayment Assumption Rates**

Distribution Date	Class IG* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class IG* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class IG* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
October 2022 . . .	105	96	93	90	86	108	98	95	92	89	108	98	95	92	89
October 2023 . . .	108	90	85	79	74	115	96	90	84	79	115	96	90	85	79
October 2024 . . .	110	83	75	68	61	122	92	84	75	68	124	94	85	77	69
October 2025 . . .	113	76	66	57	49	130	88	76	66	57	134	90	78	68	58
October 2026 . . .	116	69	57	47	38	139	82	68	56	46	144	85	71	58	48
October 2027 . . .	119	61	48	38	29	147	76	60	47	36	142	73	57	45	35
October 2028 . . .	122	54	40	29	21	143	63	47	34	25	102	45	34	25	18
October 2029 . . .	125	47	33	22	15	101	38	27	18	12	2	1	0	0	0
October 2030 . . .	128	40	26	17	10	2	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	34	21	12	7	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	120	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	89	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.8	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.6	8.1	7.3	6.6	6.0	5.4

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

**Security Groups 11 and 12
PPC Prepayment Assumption Rates**

Distribution Date	Class IO* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class IO* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class IO* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
October 2022 . . .	105	96	93	90	86	108	98	95	92	89	108	98	95	92	89
October 2023 . . .	108	90	85	79	74	115	96	90	84	79	115	96	90	85	79
October 2024 . . .	110	83	75	68	61	122	92	84	75	68	124	94	85	77	69
October 2025 . . .	113	76	66	57	49	130	88	76	66	57	134	90	78	68	58
October 2026 . . .	116	69	57	47	38	139	82	68	56	46	144	85	71	58	48
October 2027 . . .	119	61	48	38	29	147	76	60	47	36	142	73	57	45	35
October 2028 . . .	122	54	40	29	21	143	63	47	34	25	102	45	34	25	18
October 2029 . . .	125	47	33	22	15	101	38	27	18	12	2	1	0	0	0
October 2030 . . .	128	40	26	17	10	2	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	34	21	12	7	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	120	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	89	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.8	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.6	8.1	7.3	6.6	6.0	5.4

* 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 11 and 12
PPC Prepayment Assumption Rates**

Distribution Date	Class IO* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class IO* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class IO* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
October 2022 . . .	105	96	93	90	86	108	98	95	92	89	108	98	95	92	89
October 2023 . . .	108	90	85	79	74	115	96	90	84	79	115	96	90	85	79
October 2024 . . .	110	83	75	68	61	122	92	84	75	68	124	94	85	77	69
October 2025 . . .	113	76	66	57	49	130	88	76	66	57	134	90	78	68	58
October 2026 . . .	116	69	57	47	38	139	82	68	56	46	144	85	71	58	48
October 2027 . . .	119	61	48	38	29	147	76	60	47	36	142	73	57	45	35
October 2028 . . .	122	54	40	29	21	143	63	47	34	25	102	45	34	25	18
October 2029 . . .	125	47	33	22	15	101	38	27	18	12	2	1	0	0	0
October 2030 . . .	128	40	26	17	10	2	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	34	21	12	7	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	120	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	89	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.8	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.6	8.1	7.3	6.6	6.0	5.4

PPC Prepayment Assumption Rates

Distribution Date	Class IO* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class IO* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class IO* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
October 2022 . . .	105	96	93	90	86	108	98	95	92	89	108	98	95	92	89
October 2023 . . .	108	90	85	79	74	115	96	90	84	79	115	96	90	85	79
October 2024 . . .	110	83	75	68	61	122	92	84	75	68	124	94	85	77	69
October 2025 . . .	113	76	66	57	49	130	88	76	66	57	134	90	78	68	58
October 2026 . . .	116	69	57	47	38	139	82	68	56	46	144	85	71	58	48
October 2027 . . .	119	61	48	38	29	147	76	60	47	36	142	73	57	45	35
October 2028 . . .	122	54	40	29	21	143	63	47	34	25	102	45	34	25	18
October 2029 . . .	125	47	33	22	15	101	38	27	18	12	2	1	0	0	0
October 2030 . . .	128	40	26	17	10	2	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	34	21	12	7	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	18	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	120	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	89	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.8	9.0	7.4	6.3	5.5	9.0	7.8	6.9	6.2	5.6	8.1	7.3	6.6	6.0	5.4

* 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**

<u>Distribution Date</u>	<u>Class FH 0.15000% One-Month LIBOR</u>					<u>Class FH 1.15000% One-Month LIBOR</u>					<u>Class FH 5.01167% One-Month LIBOR</u>				
	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
October 2021 . . .	101	85	80	74	68	101	86	80	75	69	105	89	83	77	71
October 2022 . . .	101	72	62	53	45	103	73	63	54	46	100	71	61	53	45
October 2023 . . .	93	54	44	34	26	93	54	43	34	26	80	46	37	29	23
October 2024 . . .	89	42	31	22	16	91	43	32	23	16	10	6	4	3	3
October 2025 . . .	82	31	21	14	9	72	27	18	12	8	9	4	3	2	1
October 2026 . . .	68	21	13	7	4	47	14	9	5	3	1	0	0	0	0
October 2027 . . .	53	12	7	3	2	47	11	6	3	2	0	0	0	0	0
October 2028 . . .	44	8	4	2	1	7	2	1	1	0	0	0	0	0	0
October 2029 . . .	44	6	3	1	0	7	1	1	0	0	0	0	0	0	0
October 2030 . . .	7	1	0	0	0	7	1	0	0	0	0	0	0	0	0
October 2031 . . .	6	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	6	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2033 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	7.5	3.9	3.2	2.6	2.2	6.0	3.6	3.0	2.6	2.2	3.5	2.8	2.5	2.2	2.0

PPC Prepayment Assumption Rates

<u>Distribution Date</u>	<u>Class FH 8.87333% One-Month LIBOR</u>					<u>Class FH 12.73500% One-Month LIBOR</u>				
	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100
October 2021 . . .	109	92	86	80	74	111	94	87	81	75
October 2022 . . .	91	64	55	48	40	72	50	44	37	32
October 2023 . . .	11	7	6	5	4	11	7	6	5	4
October 2024 . . .	1	1	1	0	0	1	0	0	0	0
October 2025 . . .	0	0	0	0	0	0	0	0	0	0
October 2026 . . .	0	0	0	0	0	0	0	0	0	0
October 2027 . . .	0	0	0	0	0	0	0	0	0	0
October 2028 . . .	0	0	0	0	0	0	0	0	0	0
October 2029 . . .	0	0	0	0	0	0	0	0	0	0
October 2030 . . .	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	0	0	0	0	0	0	0	0	0	0
October 2033 and thereafter	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	2.5	2.2	2.0	1.9	1.7	2.3	2.0	1.9	1.8	1.6

**Security Group 13
PPC Prepayment Assumption Rates**

Distribution Date	Class HI* 0.15000% One-Month LIBOR					Class HI* 1.15000% One-Month LIBOR					Class HI* 5.01167% 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
October 2021 . . .	102	85	80	74	68	103	86	80	75	69	107	89	83	77	71
October 2022 . . .	104	72	62	53	45	106	73	63	54	46	103	71	61	53	45
October 2023 . . .	97	54	44	34	26	97	54	43	34	26	83	46	37	29	23
October 2024 . . .	94	42	31	22	16	96	43	32	23	16	11	6	4	3	3
October 2025 . . .	88	31	21	14	9	77	27	18	12	8	9	4	3	2	1
October 2026 . . .	74	21	13	7	4	51	14	9	5	3	1	0	0	0	0
October 2027 . . .	59	12	7	3	2	52	11	6	3	2	0	0	0	0	0
October 2028 . . .	49	8	4	2	1	8	2	1	1	0	0	0	0	0	0
October 2029 . . .	50	6	3	1	0	8	1	1	0	0	0	0	0	0	0
October 2030 . . .	8	1	0	0	0	8	1	0	0	0	0	0	0	0	0
October 2031 . . .	7	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	7	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2033 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	7.6	3.9	3.2	2.6	2.2	6.1	3.6	3.0	2.6	2.2	3.5	2.8	2.5	2.2	2.0

PPC Prepayment Assumption Rates

Distribution Date	Class HI* 8.87333% One-Month LIBOR					Class HI* 12.73500% 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
October 2021 . . .	111	92	86	80	74	112	94	87	81	75
October 2022 . . .	93	64	55	48	40	73	50	44	37	32
October 2023 . . .	11	7	6	5	4	12	7	6	5	4
October 2024 . . .	1	1	1	0	0	1	0	0	0	0
October 2025 . . .	0	0	0	0	0	0	0	0	0	0
October 2026 . . .	0	0	0	0	0	0	0	0	0	0
October 2027 . . .	0	0	0	0	0	0	0	0	0	0
October 2028 . . .	0	0	0	0	0	0	0	0	0	0
October 2029 . . .	0	0	0	0	0	0	0	0	0	0
October 2030 . . .	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	0	0	0	0	0	0	0	0	0	0
October 2033 and thereafter . . .	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	2.5	2.2	2.0	1.9	1.7	2.3	2.0	1.9	1.8	1.6

* 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. 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 14
PPC Prepayment Assumption Rates**

Distribution Date	Class HF 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class HF 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class HF 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	101	96	93	91	89	101	97	94	92	90	101	97	94	92	90
October 2022 . . .	103	89	84	80	75	103	93	88	83	78	103	93	88	83	79
October 2023 . . .	104	82	75	68	61	104	89	81	73	67	104	91	82	75	68
October 2024 . . .	106	74	65	56	49	106	84	73	64	55	106	88	77	67	57
October 2025 . . .	107	67	55	46	38	107	78	65	54	44	107	84	70	58	47
October 2026 . . .	109	59	47	36	28	109	72	57	44	34	102	74	59	46	35
October 2027 . . .	110	51	38	28	20	105	62	46	34	25	99	66	49	36	26
October 2028 . . .	112	44	31	21	14	104	54	38	26	18	42	25	18	12	8
October 2029 . . .	113	38	25	16	10	102	45	30	19	12	3	1	1	1	0
October 2030 . . .	115	32	19	11	6	97	37	22	13	8	0	0	0	0	0
October 2031 . . .	116	26	15	8	4	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	118	21	11	5	3	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	120	17	8	4	1	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	115	13	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	116	10	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	113	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	111	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	108	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	109	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	111	2	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	112	2	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 . . .	114	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043 . . .	75	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	22.2	8.0	6.3	5.3	4.5	10.2	7.6	6.4	5.5	4.8	7.9	6.8	6.0	5.3	4.7

PPC Prepayment Assumption Rates

Distribution Date	Class HF 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class HF 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class HF 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	96	93	91	89	103	97	94	92	90	103	97	94	92	90
October 2022 . . .	104	89	84	80	75	109	93	88	83	78	109	93	88	83	79
October 2023 . . .	107	82	75	68	61	115	89	81	73	67	115	91	82	75	68
October 2024 . . .	109	74	65	56	49	121	84	73	64	55	121	88	77	67	57
October 2025 . . .	111	67	55	46	38	128	78	65	54	44	128	84	70	58	47
October 2026 . . .	113	59	47	36	28	135	72	57	44	34	126	74	59	46	35
October 2027 . . .	116	51	38	28	20	135	62	46	34	25	127	66	49	36	26
October 2028 . . .	118	44	31	21	14	139	54	38	26	18	56	25	18	12	8
October 2029 . . .	120	38	25	16	10	139	45	30	19	12	4	1	1	1	0
October 2030 . . .	122	32	19	11	6	138	37	22	13	8	0	0	0	0	0
October 2031 . . .	125	26	15	8	4	2	0	0	0	0	0	0	0	0	0
October 2032 . . .	127	21	11	5	3	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	130	17	8	4	1	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	125	13	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	128	10	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	124	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	123	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	120	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	122	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	124	2	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	127	2	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 . . .	129	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043 . . .	86	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	22.3	8.0	6.3	5.3	4.5	10.2	7.6	6.4	5.5	4.8	7.9	6.8	6.0	5.3	4.7

**Security Group 14
PPC Prepayment Assumption Rates**

Distribution Date	Class HF 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class HF 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class HF 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	96	93	91	89	103	97	94	92	90	103	97	94	92	90
October 2022 . . .	104	89	84	80	75	109	93	88	83	78	109	93	88	83	79
October 2023 . . .	107	82	75	68	61	116	89	81	73	67	118	91	82	75	68
October 2024 . . .	109	74	65	56	49	123	84	73	64	55	128	88	77	67	57
October 2025 . . .	111	67	55	46	38	130	78	65	54	44	140	84	70	58	47
October 2026 . . .	113	59	47	36	28	138	72	57	44	34	142	74	59	46	35
October 2027 . . .	116	51	38	28	20	138	62	46	34	25	147	66	49	36	26
October 2028 . . .	118	44	31	21	14	143	54	38	26	18	66	25	18	12	8
October 2029 . . .	120	38	25	16	10	143	45	30	19	12	4	1	1	1	0
October 2030 . . .	122	32	19	11	6	143	37	22	13	8	0	0	0	0	0
October 2031 . . .	125	26	15	8	4	2	0	0	0	0	0	0	0	0	0
October 2032 . . .	127	21	11	5	3	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	130	17	8	4	1	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	125	13	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	128	10	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	124	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	123	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	120	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	122	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	124	2	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	127	2	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 . . .	129	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043 . . .	86	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	22.3	8.0	6.3	5.3	4.5	10.2	7.6	6.4	5.5	4.8	7.9	6.8	6.0	5.3	4.7

PPC Prepayment Assumption Rates

Distribution Date	Class IH* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class IH* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class IH* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	96	93	91	89	104	97	94	92	90	104	97	94	92	90
October 2022 . . .	105	89	84	80	75	109	93	88	83	78	109	93	88	83	79
October 2023 . . .	107	82	75	68	61	116	89	81	73	67	118	91	82	75	68
October 2024 . . .	109	74	65	56	49	123	84	73	64	55	129	88	77	67	57
October 2025 . . .	111	67	55	46	38	130	78	65	54	44	140	84	70	58	47
October 2026 . . .	113	59	47	36	28	138	72	57	44	34	142	74	59	46	35
October 2027 . . .	116	51	38	28	20	139	62	46	34	25	147	66	49	36	26
October 2028 . . .	118	44	31	21	14	143	54	38	26	18	66	25	18	12	8
October 2029 . . .	120	38	25	16	10	144	45	30	19	12	4	1	1	1	0
October 2030 . . .	123	32	19	11	6	143	37	22	13	8	0	0	0	0	0
October 2031 . . .	125	26	15	8	4	2	0	0	0	0	0	0	0	0	0
October 2032 . . .	128	21	11	5	3	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	130	17	8	4	1	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	126	13	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	128	10	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	124	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	123	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	120	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	122	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	125	2	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	127	2	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 . . .	130	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043 . . .	86	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	22.3	8.0	6.3	5.3	4.5	10.2	7.6	6.4	5.5	4.8	7.9	6.8	6.0	5.3	4.7

* 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 14
PPC Prepayment Assumption Rates**

Distribution Date	Class IH* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class IH* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class IH* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	96	93	91	89	104	97	94	92	90	104	97	94	92	90
October 2022 . . .	105	89	84	80	75	109	93	88	83	78	109	93	88	83	79
October 2023 . . .	107	82	75	68	61	116	89	81	73	67	118	91	82	75	68
October 2024 . . .	109	74	65	56	49	123	84	73	64	55	129	88	77	67	57
October 2025 . . .	111	67	55	46	38	130	78	65	54	44	140	84	70	58	47
October 2026 . . .	113	59	47	36	28	138	72	57	44	34	142	74	59	46	35
October 2027 . . .	116	51	38	28	20	139	62	46	34	25	147	66	49	36	26
October 2028 . . .	118	44	31	21	14	143	54	38	26	18	66	25	18	12	8
October 2029 . . .	120	38	25	16	10	144	45	30	19	12	4	1	1	1	0
October 2030 . . .	123	32	19	11	6	143	37	22	13	8	0	0	0	0	0
October 2031 . . .	125	26	15	8	4	2	0	0	0	0	0	0	0	0	0
October 2032 . . .	128	21	11	5	3	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	130	17	8	4	1	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	126	13	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	128	10	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	124	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	123	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	120	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	122	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	125	2	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	127	2	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 . . .	130	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043 . . .	86	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	22.3	8.0	6.3	5.3	4.5	10.2	7.6	6.4	5.5	4.8	7.9	6.8	6.0	5.3	4.7

PPC Prepayment Assumption Rates

Distribution Date	Class IH* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class IH* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class IH* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	96	93	91	89	104	97	94	92	90	104	97	94	92	90
October 2022 . . .	105	89	84	80	75	109	93	88	83	78	109	93	88	83	79
October 2023 . . .	107	82	75	68	61	116	89	81	73	67	118	91	82	75	68
October 2024 . . .	109	74	65	56	49	123	84	73	64	55	129	88	77	67	57
October 2025 . . .	111	67	55	46	38	130	78	65	54	44	140	84	70	58	47
October 2026 . . .	113	59	47	36	28	138	72	57	44	34	142	74	59	46	35
October 2027 . . .	116	51	38	28	20	139	62	46	34	25	147	66	49	36	26
October 2028 . . .	118	44	31	21	14	143	54	38	26	18	66	25	18	12	8
October 2029 . . .	120	38	25	16	10	144	45	30	19	12	4	1	1	1	0
October 2030 . . .	123	32	19	11	6	143	37	22	13	8	0	0	0	0	0
October 2031 . . .	125	26	15	8	4	2	0	0	0	0	0	0	0	0	0
October 2032 . . .	128	21	11	5	3	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	130	17	8	4	1	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	126	13	6	2	1	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	128	10	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	124	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	123	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	120	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	122	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	125	2	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	127	2	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 . . .	130	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043 . . .	86	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	22.3	8.0	6.3	5.3	4.5	10.2	7.6	6.4	5.5	4.8	7.9	6.8	6.0	5.3	4.7

* 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 15
PPC Prepayment Assumption Rates**

Distribution Date	Class IK* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class IK* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class IK* 0.15000% One-Month LIBOR 8.14400% 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
October 2021	103	100	100	99	98	103	100	100	99	98	103	100	100	99	98
October 2022	105	97	94	91	89	108	99	96	93	91	108	99	96	93	91
October 2023	108	92	87	81	77	115	97	92	86	81	115	97	92	87	81
October 2024	111	85	78	71	64	123	94	86	78	70	124	95	87	79	71
October 2025	114	78	68	59	52	131	90	78	68	59	134	92	80	70	61
October 2026	117	71	59	49	40	140	84	70	58	48	145	87	73	61	50
October 2027	120	63	50	39	31	149	78	62	49	38	156	82	65	51	40
October 2028	124	56	42	31	23	159	72	54	40	29	169	76	57	42	31
October 2029	127	49	34	24	16	168	64	45	31	21	87	33	24	16	11
October 2030	130	42	28	18	11	1	0	0	0	0	1	0	0	0	0
October 2031	134	36	22	13	8	1	0	0	0	0	1	0	0	0	0
October 2032	137	30	17	9	5	1	0	0	0	0	0	0	0	0	0
October 2033	141	25	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034	144	20	10	4	2	0	0	0	0	0	0	0	0	0	0
October 2035	148	16	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036	152	13	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037	156	10	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038	158	8	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039	162	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.2	9.4	7.7	6.5	5.7	9.9	8.5	7.5	6.6	5.9	9.0	8.1	7.2	6.5	5.8

PPC Prepayment Assumption Rates

Distribution Date	Class IK* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class IK* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class IK* 4.21700% One-Month LIBOR 8.14400% 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
October 2021	103	100	100	99	98	103	100	100	99	98	103	100	100	99	98
October 2022	105	97	94	91	89	108	99	96	93	91	108	99	96	93	91
October 2023	108	92	87	81	77	115	97	92	86	81	115	97	92	87	81
October 2024	111	85	78	71	64	123	94	86	78	70	124	95	87	79	71
October 2025	114	78	68	59	52	131	90	78	68	59	134	92	80	70	61
October 2026	117	71	59	49	40	140	84	70	58	48	145	87	73	61	50
October 2027	120	63	50	39	31	149	78	62	49	38	156	82	65	51	40
October 2028	124	56	42	31	23	159	72	54	40	29	169	76	57	42	31
October 2029	127	49	34	24	16	168	64	45	31	21	87	33	24	16	11
October 2030	130	42	28	18	11	1	0	0	0	0	1	0	0	0	0
October 2031	134	36	22	13	8	1	0	0	0	0	1	0	0	0	0
October 2032	137	30	17	9	5	1	0	0	0	0	0	0	0	0	0
October 2033	141	25	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034	144	20	10	4	2	0	0	0	0	0	0	0	0	0	0
October 2035	148	16	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036	152	13	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037	156	10	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038	158	8	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039	162	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.2	9.4	7.7	6.5	5.7	9.9	8.5	7.5	6.6	5.9	9.0	8.1	7.2	6.5	5.8

* The decrement tables for Class IK reflect only the Class IK 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 IK Notional Balance at the Class IK Interest Rate, Class IK is entitled to the Class IK Deferred Interest Amount. No representation is made about the timing of distributions of the Class IK Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IK.

**Security Group 15
PPC Prepayment Assumption Rates**

Distribution Date	Class IK* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class IK* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class IK* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	100	99	98	103	100	100	99	98	103	100	100	99	98
October 2022 . . .	105	97	94	91	89	108	99	96	93	91	108	99	96	93	91
October 2023 . . .	108	92	87	81	77	115	97	92	86	81	115	97	92	87	81
October 2024 . . .	111	85	78	71	64	123	94	86	78	70	124	95	87	79	71
October 2025 . . .	114	78	68	59	52	131	90	78	68	59	134	92	80	70	61
October 2026 . . .	117	71	59	49	40	140	84	70	58	48	145	87	73	61	50
October 2027 . . .	120	63	50	39	31	149	78	62	49	38	156	82	65	51	40
October 2028 . . .	124	56	42	31	23	159	72	54	40	29	169	76	57	42	31
October 2029 . . .	127	49	34	24	16	168	64	45	31	21	87	33	24	16	11
October 2030 . . .	130	42	28	18	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	134	36	22	13	8	1	0	0	0	0	1	0	0	0	0
October 2032 . . .	137	30	17	9	5	1	0	0	0	0	0	0	0	0	0
October 2033 . . .	141	25	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	144	20	10	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	148	16	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	152	13	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	156	10	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	158	8	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	162	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.2	9.4	7.7	6.5	5.7	9.9	8.5	7.5	6.6	5.9	9.0	8.1	7.2	6.5	5.8

* The decrement tables for Class IK reflect only the Class IK 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 IK Notional Balance at the Class IK Interest Rate, Class IK is entitled to the Class IK Deferred Interest Amount. No representation is made about the timing of distributions of the Class IK Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IK.

**Security Group 15
PPC Prepayment Assumption Rates**

Distribution Date	Class KF 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class KF 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class KF 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	101	100	99	99	98	101	100	99	99	98	101	100	99	99	98
October 2022 . . .	103	97	94	91	89	103	99	96	93	90	103	99	96	93	90
October 2023 . . .	104	91	86	81	76	104	97	91	86	81	104	97	92	86	81
October 2024 . . .	106	85	77	70	64	106	94	85	78	70	106	95	86	79	71
October 2025 . . .	107	78	68	59	51	107	89	78	68	59	107	91	80	70	60
October 2026 . . .	109	70	59	49	40	109	84	70	58	48	109	87	73	60	50
October 2027 . . .	110	63	50	39	31	110	78	62	49	38	110	82	65	51	40
October 2028 . . .	112	56	42	31	23	112	72	54	40	29	112	76	57	42	31
October 2029 . . .	113	48	34	24	16	112	64	45	31	21	55	33	23	16	11
October 2030 . . .	115	42	28	18	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	117	35	22	13	8	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	118	30	17	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	120	24	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	121	20	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	123	16	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	125	13	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	126	10	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	127	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	129	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.2	9.4	7.7	6.5	5.7	9.9	8.5	7.5	6.6	5.9	9.0	8.1	7.2	6.5	5.8

PPC Prepayment Assumption Rates

Distribution Date	Class KF 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class KF 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class KF 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	100	99	98	103	100	100	99	98	103	100	100	99	98
October 2022 . . .	105	97	94	91	89	108	99	96	93	90	108	99	96	93	90
October 2023 . . .	108	92	86	81	77	114	97	92	86	81	114	97	92	87	81
October 2024 . . .	111	85	78	70	64	120	94	86	78	70	120	95	87	79	71
October 2025 . . .	114	78	68	59	51	127	90	78	68	59	127	92	80	70	60
October 2026 . . .	117	71	59	49	40	134	84	70	58	48	134	87	73	61	50
October 2027 . . .	120	63	50	39	31	141	78	62	49	38	141	82	65	51	40
October 2028 . . .	123	56	42	31	23	149	72	54	40	29	149	76	57	42	31
October 2029 . . .	127	49	34	24	16	155	64	45	31	21	76	33	24	16	11
October 2030 . . .	130	42	28	18	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	134	35	22	13	8	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	137	30	17	9	5	1	0	0	0	0	0	0	0	0	0
October 2033 . . .	141	25	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	144	20	10	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	148	16	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	152	13	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	156	10	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	158	8	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	162	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.2	9.4	7.7	6.5	5.7	9.9	8.5	7.5	6.6	5.9	9.0	8.1	7.2	6.5	5.8

**Security Group 15
PPC Prepayment Assumption Rates**

Distribution Date	Class KF 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class KF 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class KF 8.28400% One-Month LIBOR 8.14400% 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
October 2021	103	100	100	99	98	103	100	100	99	98	103	100	100	99	98
October 2022	105	97	94	91	89	108	99	96	93	90	108	99	96	93	90
October 2023	108	92	86	81	77	115	97	92	86	81	115	97	92	87	81
October 2024	111	85	78	70	64	123	94	86	78	70	124	95	87	79	71
October 2025	114	78	68	59	51	131	90	78	68	59	134	92	80	70	60
October 2026	117	71	59	49	40	140	84	70	58	48	145	87	73	61	50
October 2027	120	63	50	39	31	149	78	62	49	38	156	82	65	51	40
October 2028	123	56	42	31	23	159	72	54	40	29	168	76	57	42	31
October 2029	127	49	34	24	16	167	64	45	31	21	87	33	24	16	11
October 2030	130	42	28	18	11	1	0	0	0	0	1	0	0	0	0
October 2031	134	35	22	13	8	1	0	0	0	0	1	0	0	0	0
October 2032	137	30	17	9	5	1	0	0	0	0	0	0	0	0	0
October 2033	141	25	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034	144	20	10	4	2	0	0	0	0	0	0	0	0	0	0
October 2035	148	16	7	3	1	0	0	0	0	0	0	0	0	0	0
October 2036	152	13	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2037	156	10	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038	158	8	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2039	162	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.2	9.4	7.7	6.5	5.7	9.9	8.5	7.5	6.6	5.9	9.0	8.1	7.2	6.5	5.8

**Security Group 16
PPC Prepayment Assumption Rates**

Distribution Date	Class KA				
	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100
October 2021	102	97	95	93	91
October 2022	98	87	83	79	76
October 2023	100	82	75	69	64
October 2024	102	75	67	59	52
October 2025	105	69	58	49	40
October 2026	106	61	49	39	30
October 2027	108	54	41	30	22
October 2028	111	47	33	23	15
October 2029	71	27	17	11	6
October 2030	73	22	13	7	3
October 2031	75	18	10	4	1
October 2032	77	15	6	2	0
October 2033	79	11	4	0	0
October 2034	81	8	2	0	0
October 2035 and thereafter	0	0	0	0	0
Weighted Average Life (years)	11.8	7.2	6.1	5.2	4.5

**Security Group 16
PPC Prepayment Assumption Rates**

Distribution Date	Class KI*				
	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100
October 2021	103	97	95	93	91
October 2022	99	87	83	79	76
October 2023	103	82	75	69	64
October 2024	106	75	67	59	52
October 2025	110	69	58	49	40
October 2026	112	61	49	39	30
October 2027	116	54	41	30	22
October 2028	121	47	33	23	15
October 2029	78	27	17	11	6
October 2030	81	22	13	7	3
October 2031	83	18	10	4	1
October 2032	86	15	6	2	0
October 2033	89	11	4	0	0
October 2034	91	8	2	0	0
October 2035 and thereafter	0	0	0	0	0
Weighted Average Life (years)	11.9	7.2	6.1	5.2	4.5

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

PPC Prepayment Assumption Rates

Distribution Date	Class KZ				
	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100
October 2021	104	104	104	104	104
October 2022	108	108	108	107	107
October 2023	112	111	111	111	111
October 2024	116	116	115	115	115
October 2025	120	120	120	120	120
October 2026	124	124	124	124	124
October 2027	129	129	128	128	128
October 2028	134	133	133	133	133
October 2029	138	138	138	138	137
October 2030	143	142	142	142	142
October 2031	147	147	147	146	146
October 2032	152	152	151	151	111
October 2033	157	156	156	148	69
October 2034	162	161	161	100	42
October 2035 and thereafter	0	0	0	0	0
Weighted Average Life (years)	14.7	14.7	14.5	14.0	13.0

**Security Group 17
PPC Prepayment Assumption Rates**

Distribution Date	Class FJ 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class FJ 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class FJ 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	101	99	99	98	97	101	99	99	98	97	101	99	99	98	97
October 2022 . . .	102	95	93	90	87	102	97	95	92	89	102	97	95	92	89
October 2023 . . .	103	90	84	79	74	103	95	90	84	79	103	96	90	84	79
October 2024 . . .	104	83	75	68	62	104	92	83	75	68	104	93	84	76	69
October 2025 . . .	105	76	66	57	49	105	87	76	66	57	105	89	78	67	58
October 2026 . . .	106	68	57	47	38	106	82	68	56	46	106	85	70	58	48
October 2027 . . .	107	61	48	38	29	107	76	60	47	36	107	79	63	49	38
October 2028 . . .	107	53	40	29	21	107	69	51	38	27	47	32	24	18	13
October 2029 . . .	108	46	33	22	15	47	27	19	13	9	1	1	1	0	0
October 2030 . . .	109	40	26	17	10	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	110	34	20	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	111	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	112	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	113	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	113	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	114	12	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	115	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	49	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	50	2	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	43	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.5	9.1	7.4	6.3	5.5	9.2	7.9	7.0	6.3	5.6	8.3	7.5	6.7	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class FJ 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class FJ 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class FJ 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
October 2022 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
October 2023 . . .	107	90	85	79	74	112	96	90	84	79	112	96	90	85	79
October 2024 . . .	110	83	76	68	62	118	92	83	75	68	118	93	85	76	69
October 2025 . . .	112	76	66	57	49	124	87	76	66	57	124	90	78	67	58
October 2026 . . .	115	68	57	47	38	130	82	68	56	46	130	85	71	58	48
October 2027 . . .	118	61	48	38	29	137	76	60	47	36	137	80	63	49	38
October 2028 . . .	121	54	40	29	21	144	69	51	38	27	63	32	24	18	13
October 2029 . . .	123	46	33	22	15	65	27	19	13	9	2	1	1	0	0
October 2030 . . .	126	40	26	17	10	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	129	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	132	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	135	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	140	15	6	3	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	143	12	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	64	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	65	2	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	57	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.5	9.1	7.4	6.3	5.5	9.2	7.9	7.0	6.3	5.6	8.3	7.5	6.7	6.1	5.5

**Security Group 17
PPC Prepayment Assumption Rates**

Distribution Date	Class FJ 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class FJ 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class FJ 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
October 2022 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
October 2023 . . .	107	90	85	79	74	114	96	90	84	79	114	96	90	85	79
October 2024 . . .	110	83	76	68	62	121	92	83	75	68	123	93	85	76	69
October 2025 . . .	112	76	66	57	49	129	87	76	66	57	132	90	78	67	58
October 2026 . . .	115	68	57	47	38	137	82	68	56	46	143	85	71	58	48
October 2027 . . .	118	61	48	38	29	146	76	60	47	36	154	80	63	49	38
October 2028 . . .	121	54	40	29	21	155	69	51	38	27	72	32	24	18	13
October 2029 . . .	123	46	33	22	15	71	27	19	13	9	2	1	1	0	0
October 2030 . . .	126	40	26	17	10	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	129	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	132	28	16	9	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	135	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	140	15	6	3	1	0	0	0	0	0	1	0	0	0	0
October 2036 . . .	143	12	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	146	9	3	1	0	1	0	0	0	0	0	0	0	0	0
October 2038 . . .	64	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	65	2	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	57	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.5	9.1	7.4	6.3	5.5	9.2	7.9	7.0	6.3	5.6	8.3	7.5	6.7	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class JI* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class JI* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class JI* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
October 2022 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
October 2023 . . .	107	90	85	79	74	114	96	90	84	79	114	96	90	85	79
October 2024 . . .	110	83	76	68	62	121	92	83	75	68	123	93	85	77	69
October 2025 . . .	113	76	66	57	49	129	87	76	66	57	133	90	78	68	58
October 2026 . . .	115	69	57	47	39	137	82	68	56	46	143	85	71	58	48
October 2027 . . .	118	61	48	38	29	146	76	60	47	36	154	80	63	49	38
October 2028 . . .	121	54	40	29	21	155	69	51	38	27	72	32	24	18	13
October 2029 . . .	124	47	33	23	15	71	27	19	13	9	2	1	1	0	0
October 2030 . . .	127	40	26	17	10	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	130	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	133	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	135	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	141	15	6	3	1	0	0	0	0	0	1	0	0	0	0
October 2036 . . .	143	12	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	146	9	3	1	0	1	0	0	0	0	0	0	0	0	0
October 2038 . . .	64	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	65	2	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	58	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.5	9.1	7.4	6.3	5.5	9.2	7.9	7.0	6.3	5.6	8.3	7.5	6.7	6.1	5.5

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

**Security Group 17
PPC Prepayment Assumption Rates**

Distribution Date	Class JI* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class JI* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class JI* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
October 2022 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
October 2023 . . .	107	90	85	79	74	114	96	90	84	79	114	96	90	85	79
October 2024 . . .	110	83	76	68	62	121	92	83	75	68	123	93	85	77	69
October 2025 . . .	113	76	66	57	49	129	87	76	66	57	133	90	78	68	58
October 2026 . . .	115	69	57	47	39	137	82	68	56	46	143	85	71	58	48
October 2027 . . .	118	61	48	38	29	146	76	60	47	36	154	80	63	49	38
October 2028 . . .	121	54	40	29	21	155	69	51	38	27	72	32	24	18	13
October 2029 . . .	124	47	33	23	15	71	27	19	13	9	2	1	1	0	0
October 2030 . . .	127	40	26	17	10	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	130	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	133	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	135	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	141	15	6	3	1	0	0	0	0	0	1	0	0	0	0
October 2036 . . .	143	12	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	146	9	3	1	0	1	0	0	0	0	0	0	0	0	0
October 2038 . . .	64	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	65	2	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	58	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.5	9.1	7.4	6.3	5.5	9.2	7.9	7.0	6.3	5.6	8.3	7.5	6.7	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class JI* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class JI* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class JI* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
October 2022 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
October 2023 . . .	107	90	85	79	74	114	96	90	84	79	114	96	90	85	79
October 2024 . . .	110	83	76	68	62	121	92	83	75	68	123	93	85	77	69
October 2025 . . .	113	76	66	57	49	129	87	76	66	57	133	90	78	68	58
October 2026 . . .	115	69	57	47	39	137	82	68	56	46	143	85	71	58	48
October 2027 . . .	118	61	48	38	29	146	76	60	47	36	154	80	63	49	38
October 2028 . . .	121	54	40	29	21	155	69	51	38	27	72	32	24	18	13
October 2029 . . .	124	47	33	23	15	71	27	19	13	9	2	1	1	0	0
October 2030 . . .	127	40	26	17	10	0	0	0	0	0	0	0	0	0	0
October 2031 . . .	130	34	21	12	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	133	28	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	135	23	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	141	15	6	3	1	0	0	0	0	0	1	0	0	0	0
October 2036 . . .	143	12	4	2	1	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	146	9	3	1	0	1	0	0	0	0	0	0	0	0	0
October 2038 . . .	64	3	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	65	2	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	58	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.5	9.1	7.4	6.3	5.5	9.2	7.9	7.0	6.3	5.6	8.3	7.5	6.7	6.1	5.5

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

**Security Group 18
PPC Prepayment Assumption Rates**

Distribution Date	Class IJ* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class IJ* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class IJ* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	99	98	103	100	99	99	98	103	100	99	99	98
October 2022 . . .	105	97	94	91	88	107	99	96	93	90	107	99	96	93	90
October 2023 . . .	108	91	86	81	76	114	97	91	86	81	115	97	91	86	81
October 2024 . . .	110	85	77	70	63	122	93	85	77	70	123	95	86	78	71
October 2025 . . .	113	77	68	59	51	130	89	78	68	59	133	91	80	69	60
October 2026 . . .	116	70	58	48	40	138	83	70	58	48	143	87	72	60	49
October 2027 . . .	119	62	50	39	30	147	77	61	48	38	3	2	1	1	1
October 2028 . . .	122	55	41	31	22	3	1	1	1	1	3	1	1	1	1
October 2029 . . .	125	48	34	23	16	3	1	1	1	0	1	0	0	0	0
October 2030 . . .	128	41	27	18	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	35	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	29	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	24	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2036 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.6	8.8	7.4	6.4	5.6	7.5	6.8	6.3	5.8	5.3	6.9	6.4	6.0	5.5	5.1

PPC Prepayment Assumption Rates

Distribution Date	Class IJ* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class IJ* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class IJ* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	99	98	103	100	99	99	98	103	100	99	99	98
October 2022 . . .	105	97	94	91	88	107	99	96	93	90	107	99	96	93	90
October 2023 . . .	108	91	86	81	76	114	97	91	86	81	115	97	91	86	81
October 2024 . . .	110	85	77	70	63	122	93	85	77	70	123	95	86	78	71
October 2025 . . .	113	77	68	59	51	130	89	78	68	59	133	91	80	69	60
October 2026 . . .	116	70	58	48	40	138	83	70	58	48	143	87	72	60	49
October 2027 . . .	119	62	50	39	30	147	77	61	48	38	3	2	1	1	1
October 2028 . . .	122	55	41	31	22	3	1	1	1	1	3	1	1	1	1
October 2029 . . .	125	48	34	23	16	3	1	1	1	0	1	0	0	0	0
October 2030 . . .	128	41	27	18	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	35	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	29	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	24	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2036 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.6	8.8	7.4	6.4	5.6	7.5	6.8	6.3	5.8	5.3	6.9	6.4	6.0	5.5	5.1

* The decrement tables for Class IJ reflect only the Class IJ 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 IJ Notional Balance at the Class IJ Interest Rate, Class IJ is entitled to the Class IJ Deferred Interest Amount. No representation is made about the timing of distributions of the Class IJ Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IJ.

**Security Group 18
PPC Prepayment Assumption Rates**

Distribution Date	Class IJ* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class IJ* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class IJ* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	99	98	103	100	99	99	98	103	100	99	99	98
October 2022 . . .	105	97	94	91	88	107	99	96	93	90	107	99	96	93	90
October 2023 . . .	108	91	86	81	76	114	97	91	86	81	115	97	91	86	81
October 2024 . . .	110	85	77	70	63	122	93	85	77	70	123	95	86	78	71
October 2025 . . .	113	77	68	59	51	130	89	78	68	59	133	91	80	69	60
October 2026 . . .	116	70	58	48	40	138	83	70	58	48	143	87	72	60	49
October 2027 . . .	119	62	50	39	30	147	77	61	48	38	3	2	1	1	1
October 2028 . . .	122	55	41	31	22	3	1	1	1	1	3	1	1	1	1
October 2029 . . .	125	48	34	23	16	3	1	1	1	0	1	0	0	0	0
October 2030 . . .	128	41	27	18	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	35	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	29	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	24	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2036 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.6	8.8	7.4	6.4	5.6	7.5	6.8	6.3	5.8	5.3	6.9	6.4	6.0	5.5	5.1

* The decrement tables for Class IJ reflect only the Class IJ 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 IJ Notional Balance at the Class IJ Interest Rate, Class IJ is entitled to the Class IJ Deferred Interest Amount. No representation is made about the timing of distributions of the Class IJ Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IJ.

PPC Prepayment Assumption Rates

Distribution Date	Class JF 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class JF 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class JF 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	101	100	99	98	98	101	100	99	98	98	101	100	99	98	98
October 2022 . . .	103	96	94	91	88	103	98	96	93	90	103	98	96	93	90
October 2023 . . .	104	91	86	81	76	104	96	91	86	81	104	97	91	86	81
October 2024 . . .	106	84	77	70	63	106	93	85	77	70	106	94	86	78	71
October 2025 . . .	107	77	67	59	51	107	88	77	67	58	107	91	79	69	60
October 2026 . . .	109	70	58	48	40	109	83	69	58	47	109	86	72	60	49
October 2027 . . .	110	62	49	39	30	110	77	61	48	38	2	2	1	1	1
October 2028 . . .	112	55	41	31	22	2	1	1	1	1	2	1	1	1	1
October 2029 . . .	113	48	34	23	16	2	1	1	1	0	1	0	0	0	0
October 2030 . . .	115	41	27	17	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	117	35	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	118	29	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	120	24	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	122	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2036 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.6	8.8	7.4	6.4	5.6	7.5	6.8	6.3	5.8	5.3	6.8	6.4	6.0	5.5	5.1

**Security Group 18
PPC Prepayment Assumption Rates**

Distribution Date	Class JF 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class JF 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class JF 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	99	98	102	100	99	99	98	102	100	99	99	98
October 2022 . . .	105	97	94	91	88	107	99	96	93	90	107	99	96	93	90
October 2023 . . .	108	91	86	81	76	113	97	91	86	81	113	97	91	86	81
October 2024 . . .	110	85	77	70	63	120	93	85	77	70	120	95	86	78	71
October 2025 . . .	113	77	68	59	51	126	89	78	67	58	126	91	80	69	60
October 2026 . . .	116	70	58	48	40	133	83	70	58	48	133	86	72	60	49
October 2027 . . .	119	62	49	39	30	141	77	61	48	38	3	2	1	1	1
October 2028 . . .	122	55	41	31	22	3	1	1	1	1	3	1	1	1	1
October 2029 . . .	125	48	34	23	16	3	1	1	1	0	1	0	0	0	0
October 2030 . . .	128	41	27	17	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	35	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	29	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	24	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.6	8.8	7.4	6.4	5.6	7.5	6.8	6.3	5.8	5.3	6.9	6.4	6.0	5.5	5.1

PPC Prepayment Assumption Rates

Distribution Date	Class JF 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class JF 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class JF 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	102	100	99	99	98	102	100	99	99	98	102	100	99	99	98
October 2022 . . .	105	97	94	91	88	107	99	96	93	90	107	99	96	93	90
October 2023 . . .	108	91	86	81	76	114	97	91	86	81	114	97	91	86	81
October 2024 . . .	110	85	77	70	63	122	93	85	77	70	123	95	86	78	71
October 2025 . . .	113	77	68	59	51	130	89	78	67	58	133	91	80	69	60
October 2026 . . .	116	70	58	48	40	138	83	70	58	48	143	86	72	60	49
October 2027 . . .	119	62	49	39	30	147	77	61	48	38	3	2	1	1	1
October 2028 . . .	122	55	41	31	22	3	1	1	1	1	3	1	1	1	1
October 2029 . . .	125	48	34	23	16	3	1	1	1	0	1	0	0	0	0
October 2030 . . .	128	41	27	17	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	131	35	21	13	7	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	29	16	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	24	12	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.6	8.8	7.4	6.4	5.6	7.5	6.8	6.3	5.8	5.3	6.9	6.4	6.0	5.5	5.1

**Security Groups 14, 15 and 18
PPC Prepayment Assumption Rates**

Distribution Date	Class PI* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class PI* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class PI* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	99	98	96	95	103	99	98	97	95	103	99	98	97	95
October 2022 . . .	105	95	91	88	84	108	97	94	90	87	108	97	94	90	87
October 2023 . . .	108	89	83	77	72	115	95	88	82	77	116	95	89	83	77
October 2024 . . .	110	82	74	66	59	123	91	82	73	66	125	93	84	75	67
October 2025 . . .	113	74	64	55	47	131	86	74	64	54	136	89	77	66	56
October 2026 . . .	116	67	55	45	37	139	80	66	54	44	144	83	68	56	45
October 2027 . . .	119	59	46	36	27	146	73	57	44	34	127	63	49	38	29
October 2028 . . .	121	52	38	28	20	127	54	40	29	21	108	47	35	26	19
October 2029 . . .	124	45	31	21	14	132	47	33	22	15	47	18	13	9	6
October 2030 . . .	127	39	25	16	10	45	12	7	4	2	1	0	0	0	0
October 2031 . . .	131	32	20	11	6	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	27	15	8	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	22	11	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	18	8	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	116	11	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	117	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	119	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	119	5	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	122	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	39	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	39	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 . . .	40	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043 . . .	27	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.4	8.9	7.2	6.1	5.3	9.7	8.0	7.0	6.2	5.5	8.4	7.4	6.6	6.0	5.4

PPC Prepayment Assumption Rates

Distribution Date	Class PI* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class PI* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class PI* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	99	98	96	95	103	99	98	97	95	103	99	98	97	95
October 2022 . . .	105	95	91	88	84	108	97	94	90	87	108	97	94	90	87
October 2023 . . .	108	89	83	77	72	115	95	88	82	77	116	95	89	83	77
October 2024 . . .	110	82	74	66	59	123	91	82	73	66	125	93	84	75	67
October 2025 . . .	113	74	64	55	47	131	86	74	64	54	136	89	77	66	56
October 2026 . . .	116	67	55	45	37	139	80	66	54	44	144	83	68	56	45
October 2027 . . .	119	59	46	36	27	146	73	57	44	34	127	63	49	38	29
October 2028 . . .	121	52	38	28	20	127	54	40	29	21	108	47	35	26	19
October 2029 . . .	124	45	31	21	14	132	47	33	22	15	47	18	13	9	6
October 2030 . . .	127	39	25	16	10	45	12	7	4	2	1	0	0	0	0
October 2031 . . .	131	32	20	11	6	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	27	15	8	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	22	11	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	18	8	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	116	11	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	117	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	119	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	119	5	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	122	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	39	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	39	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 . . .	40	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043 . . .	27	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.4	8.9	7.2	6.1	5.3	9.7	8.0	7.0	6.2	5.5	8.4	7.4	6.6	6.0	5.4

* The decrement tables for Class PI reflect only the Class PI 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 PI Notional Balance at the Class PI Interest Rate, Class PI is entitled to the Class PI Deferred Interest Amount. No representation is made about the timing of distributions of the Class PI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class PI.

**Security Groups 14, 15 and 18
PPC Prepayment Assumption Rates**

Distribution Date	Class PI*					Class PI*					Class PI*				
	8.28400% One-Month LIBOR					8.28400% One-Month LIBOR					8.28400% One-Month LIBOR				
	0.34000% One-Year LIBOR					4.24200% One-Year LIBOR					8.14400% 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
October 2021 . . .	103	99	98	96	95	103	99	98	97	95	103	99	98	97	95
October 2022 . . .	105	95	91	88	84	108	97	94	90	87	108	97	94	90	87
October 2023 . . .	108	89	83	77	72	115	95	88	82	77	116	95	89	83	77
October 2024 . . .	110	82	74	66	59	123	91	82	73	66	125	93	84	75	67
October 2025 . . .	113	74	64	55	47	131	86	74	64	54	136	89	77	66	56
October 2026 . . .	116	67	55	45	37	139	80	66	54	44	144	83	68	56	45
October 2027 . . .	119	59	46	36	27	146	73	57	44	34	127	63	49	38	29
October 2028 . . .	121	52	38	28	20	127	54	40	29	21	108	47	35	26	19
October 2029 . . .	124	45	31	21	14	132	47	33	22	15	47	18	13	9	6
October 2030 . . .	127	39	25	16	10	45	12	7	4	2	1	0	0	0	0
October 2031 . . .	131	32	20	11	6	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	134	27	15	8	4	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	137	22	11	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	138	18	8	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	116	11	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	117	9	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	119	7	2	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	119	5	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	122	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 . . .	39	1	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2041 . . .	39	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2042 . . .	40	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2043 . . .	27	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2044 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
October 2045 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.4	8.9	7.2	6.1	5.3	9.7	8.0	7.0	6.2	5.5	8.4	7.4	6.6	6.0	5.4

* The decrement tables for Class PI reflect only the Class PI 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 PI Notional Balance at the Class PI Interest Rate, Class PI is entitled to the Class PI Deferred Interest Amount. No representation is made about the timing of distributions of the Class PI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class PI.

**Security Groups 15 and 18
PPC Prepayment Assumption Rates**

Distribution Date	Class F					Class F					Class F				
	0.15000% One-Month LIBOR					0.15000% One-Month LIBOR					0.15000% One-Month LIBOR				
	0.34000% One-Year LIBOR					4.24200% One-Year LIBOR					8.14400% 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
October 2021 . . .	101	100	99	99	98	101	100	99	99	98	101	100	99	99	98
October 2022 . . .	103	97	94	91	88	103	99	96	93	90	103	99	96	93	90
October 2023 . . .	104	91	86	81	76	104	97	91	86	81	104	97	92	86	81
October 2024 . . .	106	85	77	70	64	106	94	85	77	70	106	95	86	78	71
October 2025 . . .	107	78	68	59	51	107	89	78	68	59	107	91	80	70	60
October 2026 . . .	109	70	59	49	40	109	84	70	58	48	109	87	73	60	50
October 2027 . . .	110	63	50	39	31	110	78	62	49	38	83	62	49	39	30
October 2028 . . .	112	55	42	31	23	84	54	41	30	22	84	57	43	32	23
October 2029 . . .	113	48	34	24	16	85	48	34	24	16	41	25	18	12	8
October 2030 . . .	115	41	27	18	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	117	35	22	13	8	0	0	0	0	0	0	0	0	0	0
October 2032 . . .	118	29	17	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	120	24	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	121	20	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	93	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	94	9	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	95	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	95	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	96	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.1	9.2	7.6	6.5	5.7	9.3	8.1	7.2	6.4	5.8	8.5	7.7	6.9	6.2	5.7

**Security Groups 15 and 18
PPC Prepayment Assumption Rates**

Distribution Date	Class F 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class F 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class F 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	99	98	103	100	99	99	98	103	100	99	99	98
October 2022 . . .	105	97	94	91	89	107	99	96	93	90	107	99	96	93	90
October 2023 . . .	108	91	86	81	76	113	97	92	86	81	113	97	92	86	81
October 2024 . . .	111	85	77	70	64	120	94	85	78	70	120	95	87	79	71
October 2025 . . .	114	78	68	59	51	127	89	78	68	59	127	92	80	70	60
October 2026 . . .	117	70	59	49	40	134	84	70	58	48	134	87	73	60	50
October 2027 . . .	120	63	50	39	31	141	78	62	49	38	106	62	49	39	30
October 2028 . . .	123	56	42	31	23	112	54	41	30	22	112	57	43	32	23
October 2029 . . .	126	48	34	24	16	117	48	34	24	16	57	25	18	12	8
October 2030 . . .	130	42	27	18	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	133	35	22	13	8	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	136	30	17	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	140	24	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	143	20	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	111	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	114	10	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	117	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	119	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	122	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.2	9.2	7.6	6.5	5.7	9.4	8.1	7.2	6.4	5.8	8.5	7.7	6.9	6.2	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class F 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class F 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class F 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	99	99	98	103	100	99	99	98	103	100	99	99	98
October 2022 . . .	105	97	94	91	89	107	99	96	93	90	107	99	96	93	90
October 2023 . . .	108	91	86	81	76	115	97	92	86	81	115	97	92	86	81
October 2024 . . .	111	85	77	70	64	122	94	85	78	70	124	95	87	79	71
October 2025 . . .	114	78	68	59	51	131	89	78	68	59	134	92	80	70	60
October 2026 . . .	117	70	59	49	40	139	84	70	58	48	144	87	73	60	50
October 2027 . . .	120	63	50	39	31	149	78	62	49	38	118	62	49	39	30
October 2028 . . .	123	56	42	31	23	120	54	41	30	22	127	57	43	32	23
October 2029 . . .	126	48	34	24	16	126	48	34	24	16	65	25	18	12	8
October 2030 . . .	130	42	27	18	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	133	35	22	13	8	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	136	30	17	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	140	24	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	143	20	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	111	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	114	10	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	117	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	119	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	122	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.2	9.2	7.6	6.5	5.7	9.4	8.1	7.2	6.4	5.8	8.6	7.7	6.9	6.2	5.7

**Security Groups 15 and 18
PPC Prepayment Assumption Rates**

Distribution Date	Class IN* 0.15000% One-Month LIBOR 0.34000% One-Year LIBOR					Class IN* 0.15000% One-Month LIBOR 4.24200% One-Year LIBOR					Class IN* 0.15000% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	100	99	98	103	100	100	99	98	103	100	100	99	98
October 2022 . . .	105	97	94	91	89	108	99	96	93	91	108	99	96	93	91
October 2023 . . .	108	92	86	81	77	115	97	92	86	81	115	97	92	86	81
October 2024 . . .	111	85	77	70	64	122	94	85	78	70	124	95	87	79	71
October 2025 . . .	114	78	68	59	51	131	89	78	68	59	134	92	80	70	60
October 2026 . . .	117	71	59	49	40	139	84	70	58	48	145	87	73	60	50
October 2027 . . .	120	63	50	39	31	149	78	62	49	38	118	62	49	39	30
October 2028 . . .	123	56	42	31	23	120	54	41	30	22	127	57	43	32	23
October 2029 . . .	126	48	34	24	16	127	49	34	24	16	66	25	18	12	8
October 2030 . . .	130	42	28	18	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	133	35	22	13	8	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	137	30	17	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	140	24	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	143	20	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	111	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	114	10	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	117	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	119	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	122	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.2	9.2	7.6	6.5	5.7	9.4	8.1	7.2	6.4	5.8	8.6	7.7	6.9	6.2	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class IN* 4.21700% One-Month LIBOR 0.34000% One-Year LIBOR					Class IN* 4.21700% One-Month LIBOR 4.24200% One-Year LIBOR					Class IN* 4.21700% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	100	99	98	103	100	100	99	98	103	100	100	99	98
October 2022 . . .	105	97	94	91	89	108	99	96	93	91	108	99	96	93	91
October 2023 . . .	108	92	86	81	77	115	97	92	86	81	115	97	92	86	81
October 2024 . . .	111	85	77	70	64	122	94	85	78	70	124	95	87	79	71
October 2025 . . .	114	78	68	59	51	131	89	78	68	59	134	92	80	70	60
October 2026 . . .	117	71	59	49	40	139	84	70	58	48	145	87	73	60	50
October 2027 . . .	120	63	50	39	31	149	78	62	49	38	118	62	49	39	30
October 2028 . . .	123	56	42	31	23	120	54	41	30	22	127	57	43	32	23
October 2029 . . .	126	48	34	24	16	127	49	34	24	16	66	25	18	12	8
October 2030 . . .	130	42	28	18	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	133	35	22	13	8	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	137	30	17	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	140	24	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	143	20	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	111	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	114	10	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	117	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	119	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	122	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.2	9.2	7.6	6.5	5.7	9.4	8.1	7.2	6.4	5.8	8.6	7.7	6.9	6.2	5.7

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

**Security Groups 15 and 18
PPC Prepayment Assumption Rates**

Distribution Date	Class IN* 8.28400% One-Month LIBOR 0.34000% One-Year LIBOR					Class IN* 8.28400% One-Month LIBOR 4.24200% One-Year LIBOR					Class IN* 8.28400% One-Month LIBOR 8.14400% 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
October 2021 . . .	103	100	100	99	98	103	100	100	99	98	103	100	100	99	98
October 2022 . . .	105	97	94	91	89	108	99	96	93	91	108	99	96	93	91
October 2023 . . .	108	92	86	81	77	115	97	92	86	81	115	97	92	86	81
October 2024 . . .	111	85	77	70	64	122	94	85	78	70	124	95	87	79	71
October 2025 . . .	114	78	68	59	51	131	89	78	68	59	134	92	80	70	60
October 2026 . . .	117	71	59	49	40	139	84	70	58	48	145	87	73	60	50
October 2027 . . .	120	63	50	39	31	149	78	62	49	38	118	62	49	39	30
October 2028 . . .	123	56	42	31	23	120	54	41	30	22	127	57	43	32	23
October 2029 . . .	126	48	34	24	16	127	49	34	24	16	66	25	18	12	8
October 2030 . . .	130	42	28	18	11	1	0	0	0	0	1	0	0	0	0
October 2031 . . .	133	35	22	13	8	1	0	0	0	0	0	0	0	0	0
October 2032 . . .	137	30	17	9	5	0	0	0	0	0	0	0	0	0	0
October 2033 . . .	140	24	13	6	3	0	0	0	0	0	0	0	0	0	0
October 2034 . . .	143	20	9	4	2	0	0	0	0	0	0	0	0	0	0
October 2035 . . .	111	12	5	2	1	0	0	0	0	0	0	0	0	0	0
October 2036 . . .	114	10	4	1	0	0	0	0	0	0	0	0	0	0	0
October 2037 . . .	117	7	3	1	0	0	0	0	0	0	0	0	0	0	0
October 2038 . . .	119	6	2	0	0	0	0	0	0	0	0	0	0	0	0
October 2039 . . .	122	4	1	0	0	0	0	0	0	0	0	0	0	0	0
October 2040 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.2	9.2	7.6	6.5	5.7	9.4	8.1	7.2	6.4	5.8	8.6	7.7	6.9	6.2	5.7

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

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 Group 13 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, 14, 15, 17 and 18 Securities, the investor's own projection of One-Month LIBOR and 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 Fixed Rate and Delay Classes

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

Yield Tables

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

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

The yields were calculated by

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

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

The information set forth in the following tables was prepared on the basis of the Modeling Assumptions and the assumptions that (1) the Interest Rate applicable to each Floating Rate Class for each Accrual Period following the first Accrual Period will be based on the indicated level of One-Month LIBOR, (2) the HECM MBS Rates applicable to the Group 1 through 12, 14, 15, 17 and 18 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, (3) the HECM MBS Rates applicable to the Group 13 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 (4) 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 7.2%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	1.5%	(2.0)%	(5.6)%	(9.0)%
4.21700%	(29.9)%	(34.1)%	(38.4)%	(42.7)%
8.28400%	(29.9)%	(34.1)%	(38.4)%	(42.7)%

Sensitivity of Class AI to Prepayments
Assumed Price 7.2%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	41.6%	39.1%	36.4%	33.7%
4.21700%	(7.4)%	(10.5)%	(13.5)%	(16.6)%
8.28400%	(41.8)%	(44.1)%	(46.5)%	(49.1)%

Sensitivity of Class AI to Prepayments
Assumed Price 7.2%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	45.9%	43.3%	40.7%	38.0%
4.21700%	7.2%	4.2%	1.2%	(1.9)%
8.28400%	(44.8)%	(47.0)%	(49.2)%	(51.5)%

* 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 GROUP 2
Sensitivity of Class IA to Prepayments
Assumed Price 7.1%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	2.7%	(0.7)%	(4.1)%	(7.5)%
4.21700%	(30.7)%	(34.6)%	(38.6)%	(42.6)%
8.28400%	(30.7)%	(34.6)%	(38.6)%	(42.6)%

Sensitivity of Class IA to Prepayments
Assumed Price 7.1%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	42.3%	39.8%	37.3%	34.6%
4.21700%	(7.4)%	(10.3)%	(13.2)%	(16.2)%
8.28400%	(43.8)%	(46.0)%	(48.3)%	(50.6)%

Sensitivity of Class IA to Prepayments
Assumed Price 7.1%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	46.3%	43.8%	41.2%	38.6%
4.21700%	6.5%	3.6%	0.7%	(2.3)%
8.28400%	(46.7)%	(48.8)%	(50.8)%	(53.0)%

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

SECURITY GROUP 3
Sensitivity of Class BI to Prepayments
Assumed Price 7.1%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.15000%	6.1%	2.9%	(0.3)%	(3.5)%
4.21700%	(30.9)%	(34.4)%	(38.1)%	(41.8)%
8.28400%	(30.9)%	(34.4)%	(38.1)%	(41.8)%

Sensitivity of Class BI to Prepayments
Assumed Price 7.1%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.15000%	44.2%	42.0%	39.5%	37.0%
4.21700%	(5.2)%	(8.0)%	(10.8)%	(13.7)%
8.28400%	(44.4)%	(46.5)%	(48.6)%	(50.8)%

Sensitivity of Class BI to Prepayments
Assumed Price 7.1%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.15000%	48.2%	45.9%	43.4%	40.9%
4.21700%	7.7%	4.9%	2.0%	(0.8)%
8.28400%	(47.4)%	(49.4)%	(51.3)%	(53.4)%

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

SECURITY GROUP 4
Sensitivity of Class IB to Prepayments
Assumed Price 7.1%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	4.2%	0.7%	(2.9)%	(6.4)%
4.21700%	(33.0)%	(37.8)%	(43.0)%	(48.7)%
8.28400%	(33.0)%	(37.8)%	(43.0)%	(48.7)%

Sensitivity of Class IB to Prepayments
Assumed Price 7.1%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	43.8%	41.2%	38.5%	35.7%
4.21700%	(7.0)%	(10.0)%	(13.1)%	(16.2)%
8.28400%	(47.4)%	(51.3)%	(55.6)%	(60.4)%

Sensitivity of Class IB to Prepayments
Assumed Price 7.1%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	48.0%	45.4%	42.7%	39.8%
4.21700%	7.0%	4.0%	1.0%	(2.1)%
8.28400%	(50.9)%	(54.7)%	(58.9)%	(63.7)%

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

SECURITY GROUP 5
Sensitivity of Class CI to Prepayments
Assumed Price 7.1%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	4.2%	0.7%	(2.9)%	(6.5)%
4.21700%	(32.5)%	(37.4)%	(42.7)%	(48.5)%
8.28400%	(32.5)%	(37.4)%	(42.7)%	(48.5)%

Sensitivity of Class CI to Prepayments
Assumed Price 7.1%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	43.8%	41.2%	38.4%	35.6%
4.21700%	(6.2)%	(9.3)%	(12.4)%	(15.6)%
8.28400%	(46.6)%	(50.4)%	(54.6)%	(59.4)%

Sensitivity of Class CI to Prepayments
Assumed Price 7.1%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	48.0%	45.4%	42.6%	39.7%
4.21700%	7.6%	4.6%	1.5%	(1.7)%
8.28400%	(49.8)%	(53.6)%	(57.7)%	(62.5)%

* 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 GROUP 2, 3, 4 and 5
Sensitivity of Class MI to Prepayments
Assumed Price 7.1%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	4.3%	0.9%	(2.5)%	(6.0)%
4.21700%	(31.7)%	(35.9)%	(40.3)%	(44.8)%
8.28400%	(31.7)%	(35.9)%	(40.3)%	(44.8)%

Sensitivity of Class MI to Prepayments
Assumed Price 7.1%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	43.5%	41.0%	38.4%	35.7%
4.21700%	(6.4)%	(9.4)%	(12.4)%	(15.4)%
8.28400%	(45.5)%	(48.4)%	(51.3)%	(54.4)%

Sensitivity of Class MI to Prepayments
Assumed Price 7.1%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	47.6%	45.1%	42.5%	39.8%
4.21700%	7.2%	4.3%	1.3%	(1.7)%
8.28400%	(48.6)%	(51.4)%	(54.2)%	(57.1)%

* 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 6
Sensitivity of Class IC to Prepayments
Assumed Price 7.1%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	3.3%	(0.1)%	(3.4)%	(6.8)%
4.21700%	(31.9)%	(35.5)%	(39.2)%	(42.9)%
8.28400%	(31.9)%	(35.5)%	(39.2)%	(42.9)%

Sensitivity of Class IC to Prepayments
Assumed Price 7.1%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	42.3%	39.9%	37.4%	34.8%
4.21700%	(8.4)%	(11.2)%	(14.0)%	(16.8)%
8.28400%	(46.6)%	(48.6)%	(50.7)%	(52.9)%

Sensitivity of Class IC to Prepayments
Assumed Price 7.1%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	46.1%	43.7%	41.1%	38.5%
4.21700%	5.1%	2.4%	(0.4)%	(3.3)%
8.28400%	(49.9)%	(51.7)%	(53.7)%	(55.7)%

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

SECURITY GROUP 7
Sensitivity of Class DI to Prepayments
Assumed Price 7.1%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	4.7%	1.3%	(2.1)%	(5.4)%
4.21700%	(33.5)%	(37.3)%	(41.3)%	(45.5)%
8.28400%	(33.5)%	(37.3)%	(41.3)%	(45.5)%

Sensitivity of Class DI to Prepayments
Assumed Price 7.1%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	43.2%	40.8%	38.2%	35.6%
4.21700%	(8.0)%	(10.7)%	(13.6)%	(16.4)%
8.28400%	(49.4)%	(52.0)%	(54.8)%	(57.6)%

Sensitivity of Class DI to Prepayments
Assumed Price 7.1%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	46.9%	44.5%	41.9%	39.2%
4.21700%	5.1%	2.3%	(0.5)%	(3.4)%
8.28400%	(52.7)%	(55.2)%	(57.8)%	(60.6)%

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

SECURITY GROUP 8
Sensitivity of Class ID to Prepayments
Assumed Price 7.1%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	2.8%	(0.6)%	(4.0)%	(7.4)%
4.21700%	(30.2)%	(34.2)%	(38.3)%	(42.5)%
8.28400%	(30.2)%	(34.2)%	(38.3)%	(42.5)%

Sensitivity of Class ID to Prepayments
Assumed Price 7.1%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	42.5%	40.0%	37.4%	34.8%
4.21700%	(6.6)%	(9.5)%	(12.5)%	(15.6)%
8.28400%	(42.3)%	(44.6)%	(46.9)%	(49.4)%

Sensitivity of Class ID to Prepayments
Assumed Price 7.1%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	46.6%	44.1%	41.5%	38.8%
4.21700%	7.3%	4.3%	1.4%	(1.7)%
8.28400%	(45.2)%	(47.3)%	(49.5)%	(51.7)%

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

SECURITY GROUP 9
Sensitivity of Class EI to Prepayments
Assumed Price 7.1%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	4.4%	1.1%	(2.3)%	(5.6)%
4.21700%	(30.5)%	(34.2)%	(38.1)%	(42.0)%
8.28400%	(30.5)%	(34.2)%	(38.1)%	(42.0)%

Sensitivity of Class EI to Prepayments
Assumed Price 7.1%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	43.4%	41.0%	38.5%	35.9%
4.21700%	(6.1)%	(8.9)%	(11.8)%	(14.8)%
8.28400%	(43.5)%	(45.7)%	(47.9)%	(50.2)%

Sensitivity of Class EI to Prepayments
Assumed Price 7.1%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	47.5%	45.1%	42.6%	40.0%
4.21700%	7.5%	4.7%	1.8%	(1.1)%
8.28400%	(46.6)%	(48.6)%	(50.6)%	(52.7)%

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

SECURITY GROUP 10
Sensitivity of Class IE to Prepayments
Assumed Price 7.1%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	2.5%	(1.0)%	(4.4)%	(7.8)%
4.21700%	(30.5)%	(34.4)%	(38.5)%	(42.6)%
8.28400%	(30.5)%	(34.4)%	(38.5)%	(42.6)%

Sensitivity of Class IE to Prepayments
Assumed Price 7.1%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	42.2%	39.8%	37.2%	34.6%
4.21700%	(7.7)%	(10.6)%	(13.5)%	(16.5)%
8.28400%	(43.5)%	(45.7)%	(48.0)%	(50.3)%

Sensitivity of Class IE to Prepayments
Assumed Price 7.1%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	46.3%	43.8%	41.3%	38.6%
4.21700%	6.5%	3.6%	0.7%	(2.3)%
8.28400%	(46.7)%	(48.8)%	(50.8)%	(53.0)%

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

SECURITY GROUP 6, 7, 8, 9 and 10
Sensitivity of Class IM to Prepayments
Assumed Price 7.1%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	3.5%	0.1%	(3.2)%	(6.6)%
4.21700%	(30.8)%	(34.7)%	(38.6)%	(42.6)%
8.28400%	(30.8)%	(34.7)%	(38.6)%	(42.6)%

Sensitivity of Class IM to Prepayments
Assumed Price 7.1%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	42.8%	40.3%	37.8%	35.2%
4.21700%	(7.1)%	(9.9)%	(12.8)%	(15.8)%
8.28400%	(44.1)%	(46.3)%	(48.6)%	(50.9)%

Sensitivity of Class IM to Prepayments
Assumed Price 7.1%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	46.8%	44.3%	41.8%	39.1%
4.21700%	6.7%	3.8%	0.9%	(2.1)%
8.28400%	(47.2)%	(49.2)%	(51.3)%	(53.5)%

* 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 GROUP 11
Sensitivity of Class GI to Prepayments
Assumed Price 7.9%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	3.7%	0.2%	(3.3)%	(6.8)%
4.21700%	(33.0)%	(37.6)%	(42.5)%	(47.7)%
8.28400%	(33.0)%	(37.6)%	(42.5)%	(47.7)%

Sensitivity of Class GI to Prepayments
Assumed Price 7.9%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	41.1%	38.6%	35.9%	33.1%
4.21700%	(7.1)%	(10.1)%	(13.1)%	(16.2)%
8.28400%	(47.3)%	(50.8)%	(54.6)%	(58.8)%

Sensitivity of Class GI to Prepayments
Assumed Price 7.9%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	45.3%	42.8%	40.1%	37.3%
4.21700%	5.9%	3.0%	0.0%	(3.1)%
8.28400%	(50.7)%	(54.1)%	(57.8)%	(61.9)%

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

SECURITY GROUP 12
Sensitivity of Class IG to Prepayments
Assumed Price 9.7%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	3.8%	0.3%	(3.3)%	(6.8)%
4.21700%	(33.1)%	(37.7)%	(42.6)%	(47.9)%
8.28400%	(33.1)%	(37.7)%	(42.6)%	(47.9)%

Sensitivity of Class IG to Prepayments
Assumed Price 9.7%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	35.9%	33.3%	30.6%	27.8%
4.21700%	(6.4)%	(9.4)%	(12.4)%	(15.5)%
8.28400%	(47.5)%	(51.0)%	(54.8)%	(59.0)%

Sensitivity of Class IG to Prepayments
Assumed Price 9.7%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	39.7%	37.2%	34.4%	31.6%
4.21700%	4.2%	1.3%	(1.7)%	(4.7)%
8.28400%	(50.9)%	(54.3)%	(58.0)%	(62.1)%

* 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 11 and 12
Sensitivity of Class IO to Prepayments
Assumed Price 8.3%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	3.7%	0.1%	(3.4)%	(6.9)%
4.21700%	(33.1)%	(37.6)%	(42.5)%	(47.8)%
8.28400%	(33.1)%	(37.6)%	(42.5)%	(47.8)%

Sensitivity of Class IO to Prepayments
Assumed Price 8.3%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	39.8%	37.2%	34.5%	31.7%
4.21700%	(7.0)%	(10.0)%	(13.0)%	(16.1)%
8.28400%	(47.4)%	(50.9)%	(54.7)%	(58.9)%

Sensitivity of Class IO to Prepayments
Assumed Price 8.3%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	43.9%	41.3%	38.6%	35.8%
4.21700%	5.4%	2.5%	(0.5)%	(3.6)%
8.28400%	(50.8)%	(54.2)%	(57.9)%	(62.0)%

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

SECURITY GROUP 13
Sensitivity of Class HI to Prepayments
Assumed Price 6.3%*

<u>One-Month LIBOR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.15000%	0.7%	(6.8)%	(14.6)%	(22.7)%
1.15000%	(1.9)%	(9.1)%	(16.6)%	(24.4)%
5.01167%	(17.0)%	(23.2)%	(29.6)%	(36.3)%
8.87333%	(35.6)%	(40.9)%	(46.4)%	(52.2)%
12.73500%	(55.8)%	(60.4)%	(65.2)%	(70.2)%

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

SECURITY GROUP 14
Sensitivity of Class IH to Prepayments
Assumed Price 7.0%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.15000%	(5.0)%	(9.7)%	(14.4)%	(19.1)%
4.21700%	**	**	**	**
8.28400%	**	**	**	**

Sensitivity of Class IH to Prepayments
Assumed Price 7.0%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.15000%	47.0%	43.0%	39.0%	34.9%
4.21700%	(15.8)%	(19.7)%	(23.6)%	(27.7)%
8.28400%	**	**	**	**

Sensitivity of Class IH to Prepayments
Assumed Price 7.0%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.15000%	59.0%	54.9%	50.8%	46.5%
4.21700%	17.3%	13.4%	9.5%	5.4%
8.28400%	**	**	**	**

* 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 15
Sensitivity of Class IK to Prepayments
Assumed Price 7.0%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.15000%	9.6%	6.6%	3.5%	0.4%
4.21700%	(28.8)%	(32.6)%	(36.5)%	(40.5)%
8.28400%	(28.8)%	(32.6)%	(36.5)%	(40.5)%

Sensitivity of Class IK to Prepayments
Assumed Price 7.0%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.15000%	47.0%	44.8%	42.4%	39.8%
4.21700%	0.4%	(2.6)%	(5.6)%	(8.6)%
8.28400%	(39.5)%	(41.7)%	(44.1)%	(46.5)%

Sensitivity of Class IK to Prepayments
Assumed Price 7.0%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.15000%	50.9%	48.6%	46.1%	43.6%
4.21700%	11.6%	8.6%	5.7%	2.6%
8.28400%	(41.9)%	(44.0)%	(46.2)%	(48.4)%

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

SECURITY GROUP 16
Sensitivity of Class KI to Prepayments
Assumed Price 6.3%*

PPC Prepayment Assumption Rates			
<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
4.1%	0.0%	(4.2)%	(8.5)%

* 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 GROUP 17
Sensitivity of Class JI to Prepayments
Assumed Price 11.8%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.15000%	1.9%	(1.7)%	(5.3)%	(8.8)%
4.21700%	(32.7)%	(37.1)%	(41.7)%	(46.5)%
8.28400%	(32.7)%	(37.1)%	(41.7)%	(46.5)%

Sensitivity of Class JI to Prepayments
Assumed Price 11.8%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.15000%	29.6%	27.0%	24.2%	21.4%
4.21700%	(7.5)%	(10.5)%	(13.5)%	(16.6)%
8.28400%	(46.8)%	(49.9)%	(53.1)%	(56.6)%

Sensitivity of Class JI to Prepayments
Assumed Price 11.8%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.15000%	33.0%	30.4%	27.7%	24.9%
4.21700%	1.6%	(1.3)%	(4.3)%	(7.3)%
8.28400%	(50.1)%	(53.1)%	(56.2)%	(59.5)%

* 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 GROUP 18
Sensitivity of Class IJ to Prepayments
Assumed Price 7.0%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	5.3%	2.3%	(0.9)%	(4.0)%
4.21700%	(34.0)%	(37.1)%	(40.2)%	(43.5)%
8.28400%	(34.0)%	(37.1)%	(40.2)%	(43.5)%

Sensitivity of Class IJ to Prepayments
Assumed Price 7.0%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	43.4%	41.2%	38.9%	36.4%
4.21700%	(9.5)%	(12.0)%	(14.6)%	(17.2)%
8.28400%	(50.6)%	(52.4)%	(54.3)%	(56.2)%

Sensitivity of Class IJ to Prepayments
Assumed Price 7.0%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	47.0%	44.8%	42.4%	40.0%
4.21700%	3.7%	1.2%	(1.5)%	(4.1)%
8.28400%	(53.9)%	(55.6)%	(57.4)%	(59.1)%

* 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, 15 and 18
Sensitivity of Class PI to Prepayments
Assumed Price 7.0%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	5.2%	1.8%	(1.6)%	(5.0)%
4.21700%	(31.6)%	(35.4)%	(39.3)%	(43.3)%
8.28400%	(31.6)%	(35.4)%	(39.3)%	(43.3)%

Sensitivity of Class PI to Prepayments
Assumed Price 7.0%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	46.4%	43.7%	40.8%	37.9%
4.21700%	(4.9)%	(7.9)%	(11.0)%	(14.2)%
8.28400%	(44.1)%	(46.4)%	(48.7)%	(51.1)%

Sensitivity of Class PI to Prepayments
Assumed Price 7.0%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	52.6%	49.8%	46.9%	43.8%
4.21700%	12.4%	9.1%	5.8%	2.5%
8.28400%	(46.9)%	(49.0)%	(51.2)%	(53.4)%

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

SECURITY GROUP 15 and 18
Sensitivity of Class IN to Prepayments
Assumed Price 7.0%*
0.34000% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	8.6%	5.6%	2.5%	(0.6)%
4.21700%	(29.6)%	(33.4)%	(37.2)%	(41.1)%
8.28400%	(29.6)%	(33.4)%	(37.2)%	(41.1)%

Sensitivity of Class IN to Prepayments
Assumed Price 7.0%*
4.24200% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	46.2%	44.0%	41.5%	39.0%
4.21700%	(1.4)%	(4.3)%	(7.3)%	(10.3)%
8.28400%	(41.0)%	(43.2)%	(45.5)%	(47.9)%

Sensitivity of Class IN to Prepayments
Assumed Price 7.0%*
8.14400% One-Year LIBOR

<u>One-Month LIBOR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.15000%	50.0%	47.7%	45.3%	42.7%
4.21700%	10.0%	7.1%	4.2%	1.2%
8.28400%	(43.6)%	(45.7)%	(47.8)%	(50.0)%

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

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 through 16 Trust Assets, a Double REMIC Series as to the Group 17 Trust Assets and a Double REMIC Series as to the Group 18 Trust Assets, each for United States federal income tax purposes. Separate REMIC elections will be made for the Group 1 through 16 Issuing REMIC, the Group 1 through 16 Pooling REMIC, the Group 17 Issuing REMIC, the Group 17 Pooling REMIC, the Group 18 Issuing REMIC and the Group 18 Pooling REMIC.

Regular Securities

The Regular Securities will be treated as debt instruments issued by the Group 1 through 16 Issuing REMIC, the Group 17 Issuing REMIC or the Group 18 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 1 through 16 Pooling REMIC and the beneficial ownership of the Residual Interest in the Group 1 through 16 Issuing REMIC. The Class RR17 Securities will represent the beneficial ownership of the Residual Interest in the Group 17 Pooling REMIC and the beneficial ownership of the Residual Interest in the Group 17 Issuing REMIC. The Class RR18 Securities will represent the beneficial ownership of the Residual Interest in the Group 18 Pooling REMIC and the beneficial ownership of the Residual Interest in the Group 18 Issuing REMIC. The Residual Securities, i.e., the Class RR, RR17 and RR18 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.

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

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

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

See “ERISA Considerations” in the Base Offering Circular.

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

LEGAL INVESTMENT CONSIDERATIONS

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

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

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

PLAN OF DISTRIBUTION

Subject to the terms and conditions of the Sponsor Agreement, the Sponsor has agreed to purchase all of the Securities if any are sold and purchased. The Sponsor proposes to offer the Regular and MX Classes to the public from time to time for sale in negotiated transactions at varying prices to be determined at the time of sale, plus accrued interest from (1) October 1, 2020 on the Fixed Rate and Delay Classes and (2) October 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 Greenberg Traurig, LLP.

Available Combinations(1)

Class	REMIC Securities			MX Securities					Final Distribution Date(4)
	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		
Security Groups 2, 3, 4 and 5									
Combination 1(6)									
BI	\$21,330,248	MI	\$ 88,586,088	NTL(HPT)	(5)	HWAC/IO/DLY	38380QNK4	October 2070	
CI	23,160,456								
IA	20,990,054								
IB	23,105,330								
Security Groups 6, 7, 8, 9 and 10									
Combination 2(6)									
DI	\$10,022,550	IM	\$102,990,455	NTL(HPT)	(5)	HWAC/IO/DLY	38380QNL2	October 2070	
EI	32,878,837								
IC	18,002,732								
ID	19,904,013								
IE	22,182,323								
Security Groups 11 and 12									
Combination 3(6)									
GI	\$60,000,000	IO	\$ 75,000,000	NTL(HPT)	(5)	HWAC/IO/DLY	38380QNM0	October 2070	
IG	15,000,000								
Security Groups 15 and 18									
Combination 4(6)									
IJ	\$20,002,248	IN	\$ 80,091,905	NTL(HPT)	(5)	HWAC/IO/DLY	38380QNN8	October 2070	
IK	60,089,657								
Combination 5(6)									
JF	20,002,248	F	\$ 80,091,905	HPT	(5)	FLT/HWAC/HZ	38380QNP3	October 2070	
KF	60,089,657								

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 14, 15 and 18								
Combination 6(6)								
IH	\$35,773,879	PI	\$115,865,784	NTL(HPT)	(5)	HWAC/IO/DLY	38380QNQ1	October 2070
IJ	20,002,248							
IK	60,089,657							

(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(\$)	HECM Loan Balance	HECM Age (in months)(3)	HECM Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Reset Rate (Months)(5)	Approximate Weighted Average Gross Interest Rate (Months)(6)	Approximate Weighted Average Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Period Monthly Scheduled Draw(13)	Subsequent Month Scheduled Draw(14)	Approximate Weighted Remaining Term (in months)(15)	Period Available Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(\$)	Pool Number	HECM MBS Issue Date
1	Line of Credit	100%	\$12,388,327.01	\$12,388,327.01	0	FLT	1-year LIBOR	Annually	2.690%	2.260%	7.090%	0.900%	0.860%	(21)	(19)	\$ 8,289.78	\$ 8,289.78	31	173,314.45	875,000.00	IX1072	October 2020
1	Modified Term	100%	107,441.59	107,441.59	0	FLT	1-year LIBOR	Annually	2.803%	2.359%	7.803%	0.900%	0.860%	(21)	(19)	8,289.78	8,289.78	31	173,314.45	875,000.00	IX1072	October 2020
2	Line of Credit	100%	20,139,472.83	20,139,472.83	0	FLT	1-year LIBOR	Annually	2.695%	2.292%	7.694%	0.900%	0.860%	(21)	(19)	7,700.00	7,700.00	99	1,874,711.80	47,884,437.00	IX1075	October 2020
2	Modified Term	100%	818,923.43	818,923.43	0	FLT	1-year LIBOR	Annually	2.613%	2.280%	7.612%	0.900%	0.860%	(21)	(19)	7,700.00	7,700.00	99	1,874,711.80	47,884,437.00	IX1075	October 2020
3	Line of Credit	100%	20,934,133.76	20,934,133.76	0	FLT	1-year LIBOR	Annually	3.102%	2.272%	8.101%	0.900%	0.860%	(21)	(19)	1,318.59	1,318.59	(20)	234,084.70	837,000.00	IX1075	October 2020
3	Modified Term	100%	209,341,333.76	209,341,333.76	0	FLT	1-year LIBOR	Annually	2.896%	2.460%	7.896%	0.900%	0.860%	(21)	(19)	1,318.59	1,318.59	(20)	234,084.70	837,000.00	IX1075	October 2020
4	Line of Credit	100%	206,194.17	206,194.17	0	FLT	1-year LIBOR	Annually	2.760%	2.343%	7.760%	0.900%	0.860%	(21)	(19)	2,000.00	2,000.00	41	13,528.42	52,550.00	IX922	October 2020
4	Modified Term	100%	161,136.09	161,136.09	0	FLT	1-year LIBOR	Annually	3.171%	2.790%	8.171%	0.900%	0.860%	(21)	(19)	2,000.00	2,000.00	41	13,528.42	52,550.00	IX922	October 2020
5	Line of Credit	100%	31,783.98	31,783.98	0	FLT	1-year LIBOR	Annually	2.941%	2.500%	7.941%	0.900%	0.860%	(21)	(19)	1,413.36	1,413.36	217	45,089.91	111,076.02	IX922	October 2020
5	Modified Term	100%	22,982.244.11	22,982,244.11	0	FLT	1-year LIBOR	Annually	2.852%	2.371%	7.852%	0.900%	0.860%	(21)	(19)	1,413.36	1,413.36	217	45,089.91	111,076.02	IX922	October 2020
6	Line of Credit	100%	1,407,955.29	1,407,955.29	0	FLT	1-year LIBOR	Annually	2.941%	2.491%	7.941%	0.900%	0.860%	(21)	(19)	5,100.00	5,100.00	25	182,467.28	1,052,500.00	IX285	September 2020
6	Modified Term	100%	41,224.94	41,224.94	2	FLT	1-year LIBOR	Annually	2.896%	2.375%	7.896%	0.900%	0.860%	(21)	(19)	5,100.00	5,100.00	25	182,467.28	1,052,500.00	IX285	September 2020
7	Line of Credit	100%	12,186.58	12,186.58	0	FLT	1-year LIBOR	Annually	2.816%	2.375%	7.816%	0.900%	0.860%	(21)	(19)	827.27	827.27	(20)	50,000.00	50,278.39	BY285	September 2020
7	Modified Term	100%	21,082,694.76	21,082,694.76	0	FLT	1-year LIBOR	Annually	2.816%	2.375%	7.816%	0.900%	0.860%	(21)	(19)	827.27	827.27	(20)	50,000.00	50,278.39	BY285	September 2020
8	Line of Credit	100%	496,635.35	496,635.35	0	FLT	1-year LIBOR	Annually	2.554%	2.070%	7.554%	0.900%	0.860%	(21)	(19)	7,600.00	7,600.00	(20)	450,964.22	2,668,600.00	BY286	September 2020
8	Modified Term	100%	224,320.85	224,320.85	2	FLT	1-year LIBOR	Annually	2.904%	2.466%	7.904%	0.900%	0.860%	(21)	(19)	7,600.00	7,600.00	(20)	450,964.22	2,668,600.00	BY286	September 2020
9	Line of Credit	100%	358,787.10	358,787.10	0	FLT	1-year LIBOR	Annually	2.711%	2.250%	7.711%	0.900%	0.860%	(21)	(19)	2,499.88	2,499.88	58	182,467.28	1,052,500.00	BY286	September 2020
9	Modified Term	100%	17,628,381.04	17,628,381.04	0	FLT	1-year LIBOR	Annually	2.711%	2.250%	7.711%	0.900%	0.860%	(21)	(19)	2,499.88	2,499.88	58	182,467.28	1,052,500.00	BY286	September 2020
10	Line of Credit	100%	374,350.96	374,350.96	0	FLT	1-year LIBOR	Annually	2.649%	2.268%	7.649%	0.900%	0.860%	(21)	(19)	5,000.00	5,000.00	92	1,402.30	1,885,333.00	IX1076	October 2020
10	Modified Term	100%	9,566,387.33	9,566,387.33	1	FLT	1-year LIBOR	Annually	2.649%	2.268%	7.649%	0.900%	0.860%	(21)	(19)	5,000.00	5,000.00	92	1,402.30	1,885,333.00	IX1076	October 2020
11	Line of Credit	100%	456,162.67	456,162.67	1	FLT	1-year LIBOR	Annually	2.798%	2.420%	7.798%	0.900%	0.860%	(21)	(19)	3,900.00	3,900.00	27	145,868.80	2,886,000.00	IX1078	October 2020
11	Modified Term	100%	19,147,875.37	19,147,875.37	0	FLT	1-year LIBOR	Annually	2.688%	2.283%	7.688%	0.900%	0.860%	(21)	(19)	3,900.00	3,900.00	27	145,868.80	2,886,000.00	IX1078	October 2020
12	Line of Credit	100%	560,551.49	560,551.49	0	FLT	1-year LIBOR	Annually	3.034%	2.615%	8.034%	0.900%	0.860%	(21)	(19)	7,650.00	7,650.00	110	181,755.15	2,338,500.00	BU933	October 2020
12	Modified Term	100%	108,047.45	108,047.45	0	FLT	1-year LIBOR	Annually	3.034%	2.615%	8.034%	0.900%	0.860%	(21)	(19)	7,650.00	7,650.00	110	181,755.15	2,338,500.00	BU933	October 2020
13	Line of Credit	100%	87,538.71	87,538.71	0	FLT	1-year LIBOR	Annually	2.518%	2.078%	7.518%	0.900%	0.860%	(21)	(19)	2,913.29	2,913.29	190	615,226.48	2,052,702.83	BU933	October 2020
13	Modified Term	100%	32,635,510.13	32,635,510.13	0	FLT	1-year LIBOR	Annually	2.812%	2.368%	7.812%	0.900%	0.860%	(21)	(19)	2,913.29	2,913.29	190	615,226.48	2,052,702.83	BU933	October 2020
14	Line of Credit	100%	243,326.87	243,326.87	0	FLT	1-year LIBOR	Annually	2.962%	2.317%	7.962%	0.900%	0.860%	(21)	(19)	11,900.00	11,900.00	62	355,034.02	1,606,000.00	BY288	October 2020
14	Modified Term	100%	21,780,888.86	21,780,888.86	0	FLT	1-year LIBOR	Annually	2.687%	2.267%	7.687%	0.900%	0.860%	(21)	(19)	11,900.00	11,900.00	62	355,034.02	1,606,000.00	BY288	October 2020
15	Line of Credit	100%	402,231.14	402,231.14	0	FLT	1-year LIBOR	Annually	3.164%	2.750%	8.164%	0.900%	0.860%	(21)	(19)	1,000.00	1,000.00	83	41,187.59	765,600.00	BY940	October 2020
15	Modified Term	100%	19,509,933.22	19,509,933.22	3	FLT	1-year LIBOR	Annually	2.791%	2.226%	7.791%	0.900%	0.860%	(21)	(19)	1,000.00	1,000.00	83	41,187.59	765,600.00	BY940	October 2020
16	Line of Credit	100%	131,539.65	131,539.65	0	FLT	1-year LIBOR	Annually	2.881%	2.375%	7.881%	0.900%	0.860%	(21)	(19)	1,106.44	1,106.44	90	8,724.53	352,000.00	BU994	August 2020
16	Modified Term	100%	5,581,976.19	5,581,976.19	3	FLT	1-year LIBOR	Annually	2.881%	2.375%	7.881%	0.900%	0.860%	(21)	(19)	1,106.44	1,106.44	90	8,724.53	352,000.00	BU994	August 2020
17	Line of Credit	100%	208,576.17	208,576.17	4	FLT	1-year LIBOR	Annually	3.548%	2.750%	8.548%	0.900%	0.860%	(21)	(19)	1,000.00	1,000.00	45	0.00	400,000.00	BU994	August 2020
17	Modified Term	100%	19,624,151.79	19,624,151.79	4	FLT	1-year LIBOR	Annually	2.850%	2.375%	7.850%	0.900%	0.860%	(21)	(19)	1,000.00	1,000.00	45	0.00	400,000.00	BU994	August 2020
18	Line of Credit	100%	287,873.65	287,873.65	3	FLT	1-year LIBOR	Annually	2.702%	2.235%	7.702%	0.900%	0.860%	(21)	(19)	8,800.00	8,800.00	89	5,435.69	41,054,255.00	BU913	September 2020
18	Modified Term	100%	114,428.44	114,428.44	3	FLT	1-year LIBOR	Annually	3.201%	2.625%	8.201%	0.900%	0.860%	(21)	(19)	8,800.00	8,800.00	89	5,435.69	41,054,255.00	BU913	September 2020
19	Line of Credit	100%	5,581,976.19	5,581,976.19	3	FLT	1-year LIBOR	Annually	3.218%	2.675%	8.218%	0.900%	0.860%	(21)	(19)	3,600.00	3,600.00	(20)	67,700.19	560,000.00	BU915	August 2020
19	Modified Term	100%	211,277.88	211,277.88	3	FLT	1-year LIBOR	Annually	3.506%	3.000%	8.506%	0.900%	0.860%	(21)	(19)	3,600.00	3,600.00	(20)	67,700.19	560,000.00	BU915	August 2020
20	Line of Credit	100%	94,145.66	94,145.66	4	FLT	1-year LIBOR	Annually	3.971%	3.500%	8.971%	0.900%	0.860%	(21)	(19)	151.20	151.20	(20)	0.00	207,864,288.00	BU915	August 2020
20	Modified Term	100%	19,591,238.36	19,591,238.36	4	FLT	1-year LIBOR	Annually	3.971%	3.500%	8.971%	0.900%	0.860%	(21)	(19)	151.20	151.20	(20)	0.00	207,864,288.00	BU915	August 2020
21	Line of Credit	100%	259,008.20	259,008.20	2	FLT	1-year LIBOR	Annually	3.271%	2.267%	8.271%	0.900%	0.860%	(21)	(19)	7,200.00	7,200.00	87	3,568.51	66,394.44	BU925	September 2020
21	Modified Term	100%	19,239,995.55	19,239,995.55	2	FLT	1-year LIBOR	Annually	3.271%	2.267%	8.271%	0.900%	0.860%	(21)	(19)	7,200.00	7,200.00	87	3,568.51	66,394.44	BU925	September 2020
22	Line of Credit	100%	26,012,396.88	26,012,396.88	4	FLT	1-year LIBOR	Annually	3.268%	2.664%	8.268%	0.900%	0.860%	(21)	(19)	9,007.28	9,007.28	6	0.00	514,000.00	BU960	July 2020
22	Modified Term	100%	803,777.81	803,777.81	4	FLT	1-year LIBOR	Annually	3.129%	2.265%	8.129%	0.900%	0.860%	(21)	(19)	9,007.28	9,007.28	6	0.00	514,000.00	BU960	July 2020

Group	Payment Plan	Percentage of Bond in Trust	HECM MBS Balance (\$)	HECM Loan Balance (\$)	HECM Weighted Average Life (in months)	HECM Interest Type	Index	Rate Reset Frequency (Months)	Approximate Average Gross Margin (%)	Approximate Weighted Average Gross Margin (%)	Approximate Weighted Average Life (Years)	Approximate Weighted Average Servicing Margin (%)	Approximate Weighted Average Servicing Margin (%)	Monthly Servicing Fee (\$)	Monthly Servicing Fee (\$)	Monthly Servicing Fee (\$)	Subsequent Monthly Draw (\$)	Subsequent Monthly Draw (\$)	Subsequent Monthly Draw (\$)	Initial Available Credit (\$)	Initial Available Credit (\$)	Available Credit (\$)	Maximum Available Credit (\$)	HECM MBS Date
11	Line of Credit	18.38681780%	\$3,480,632.05	\$4,739,230.71	4	FLT	1-year LIBOR	Annually	10	3.11%	2.75%	0.50%	0.50%	(2)	(1)	(1)	\$6,981.00	\$6,981.00	\$6,981.00	\$5,217,186.49	\$5,217,186.49	\$11,652,681.26	\$6,921,100.00	July 2020
11	Modified Term	18.38681780%	223,275.36	244,898.53	4	FLT	1-year LIBOR	Annually	10	3.87%	3.50%	0.50%	0.50%	(2)	(1)	(1)	\$6,981.00	\$6,981.00	\$6,981.00	32,670.88	32,670.88	33,216.74	1,105,000.00	July 2020
11	Term	18.38681780%	32,683.49	34,780.59	4	FLT	1-year LIBOR	Annually	10	3.94%	3.50%	0.50%	0.50%	(2)	(1)	(1)	\$6,981.00	\$6,981.00	\$6,981.00	0.00	0.00	0.00	290,000.00	July 2020
11	Line of Credit	21.210399627%	34,473.12	34,812.24	3	FLT	1-year LIBOR	Annually	11	3.12%	2.63%	0.50%	0.50%	(2)	(1)	(1)	670.79	670.79	670.79	4,083,951.35	4,083,951.35	13,803,631.79	85,789,275.00	August 2020
11	Modified Term	21.210399627%	581,399.46	597,678.68	3	FLT	1-year LIBOR	Annually	11	3.79%	3.20%	0.50%	0.50%	(2)	(1)	(1)	400.00	400.00	400.00	1,651.01	1,651.01	1,668.80	180,000.00	August 2020
11	Modified Term	21.210399627%	468,400.46	473,163.93	3	FLT	1-year LIBOR	Annually	11	2.78%	2.18%	0.50%	0.50%	(2)	(1)	(1)	2,040.73	2,040.73	2,040.73	144,395.78	144,395.78	266,987.20	1,800,000.00	August 2020
11	Term	21.210399627%	94,867.68	96,811.29	3	FLT	1-year LIBOR	Annually	11	2.98%	2.50%	0.50%	0.50%	(2)	(1)	(1)	462.17	462.17	462.17	0.00	0.00	0.00	370,000.00	August 2020
11	Line of Credit	21.210399627%	16,572,207.70	16,654,663.00	3	FLT	1-year LIBOR	Annually	11	2.94%	2.49%	0.50%	0.50%	(2)	(1)	(1)	6,500.00	6,500.00	6,500.00	197,109.49	197,109.49	228,506.54	1,500,000.00	August 2020
11	Modified Term	21.210399627%	338,004.85	353,021.66	3	FLT	1-year LIBOR	Annually	12	2.89%	2.43%	0.50%	0.50%	(2)	(1)	(1)	7,338.30	7,338.30	7,338.30	2,095,165.53	2,095,165.53	5,795,145.74	40,955,444.00	September 2020
11	Line of Credit	42.1271159199%	17,854,377.87	17,895,122.66	1	FLT	1-year LIBOR	Annually	12	4.09%	3.69%	0.50%	0.50%	(2)	(1)	(1)	11,054.44	11,054.44	11,054.44	144,665.70	144,665.70	391,826.91	1,767,600.00	September 2020
11	Modified Term	42.1271159199%	365,625.23	372,236.69	1	FLT	1-year LIBOR	Annually	12	3.21%	2.78%	0.50%	0.50%	(2)	(1)	(1)	1,040.73	1,040.73	1,040.73	0.00	0.00	0.00	85,000.00	September 2020
11	Term	42.1271159199%	68,276.46	69,340.05	2	FLT	1-year LIBOR	Annually	12	2.78%	2.20%	0.50%	0.50%	(2)	(1)	(1)	3,710.00	3,710.00	3,710.00	182,183.25	182,183.25	225,056.77	1,179,000.00	September 2020
11	Line of Credit	42.1271159199%	24,559,802.89	24,559,802.89	0	FLT	1-year LIBOR	Annually	12	2.91%	2.50%	0.50%	0.50%	(2)	(1)	(1)	1,000.00	1,000.00	1,000.00	1,543,267.35	1,543,267.35	8,369,790.66	56,075,495.00	October 2020
11	Modified Term	42.1271159199%	41,786.45	41,786.45	0	FLT	1-year LIBOR	Annually	12	2.80%	2.30%	0.50%	0.50%	(2)	(1)	(1)	8,000.00	8,000.00	8,000.00	0.00	0.00	0.00	525,000.00	October 2020
11	Term	42.1271159199%	484,501.04	484,501.04	0	FLT	1-year LIBOR	Annually	12	3.17%	2.70%	0.50%	0.50%	(2)	(1)	(1)	3,000.00	3,000.00	3,000.00	133,161.57	133,161.57	809,855.66	6,412,600.00	October 2020
11	Line of Credit	21.210399627%	2,820,164.49	2,822,620.45	2	FLT	1-year LIBOR	Annually	12	2.85%	2.40%	0.50%	0.50%	(2)	(1)	(1)	112.06	112.06	112.06	2,413,157.04	2,413,157.04	9,448,579.24	61,010,000.00	October 2020
11	Term	21.210399627%	289,678.42	289,997.85	4	FLT	1-year LIBOR	Annually	12	2.95%	2.30%	0.50%	0.50%	(2)	(1)	(1)	1,105.44	1,105.44	1,105.44	0.00	0.00	0.00	921,600.00	October 2020
11	Line of Credit	42.1271159199%	25,642,676.28	25,642,677.18	0	FLT	1-year LIBOR	Annually	12	2.82%	2.40%	0.50%	0.50%	(2)	(1)	(1)	3,710.00	3,710.00	3,710.00	182,183.25	182,183.25	225,056.77	1,179,000.00	October 2020
11	Modified Term	42.1271159199%	254,731.99	254,731.99	0	FLT	1-year LIBOR	Annually	12	3.18%	2.68%	0.50%	0.50%	(2)	(1)	(1)	1,000.00	1,000.00	1,000.00	0.00	0.00	0.00	400,000.00	October 2020
11	Line of Credit	42.1271159199%	41,786.45	41,786.45	4	FLT	1-year LIBOR	Annually	10	3.34%	2.75%	0.50%	0.50%	(2)	(1)	(1)	1,000.00	1,000.00	1,000.00	1,174,426.52	1,174,426.52	5,221,602.23	41,051,255.00	September 2020
11	Modified Term	5.3025989122%	19,623,317.29	19,756,938.48	3	FLT	1-year LIBOR	Annually	11	2.85%	2.37%	0.50%	0.50%	(2)	(1)	(1)	8,800.00	8,800.00	8,800.00	5,435.88	5,435.88	19,214,200.00	191,913,000.00	September 2020
11	Term	5.3025989122%	657,31.28	657,31.28	3	FLT	1-year LIBOR	Annually	11	2.70%	2.23%	0.50%	0.50%	(2)	(1)	(1)	1,000.00	1,000.00	1,000.00	0.00	0.00	0.00	765,000.00	September 2020
11	Line of Credit	3.8891432386%	19,569,933.22	19,666,143.59	3	FLT	1-year LIBOR	Annually	10	2.71%	2.26%	0.50%	0.50%	(2)	(1)	(1)	1,000.00	1,000.00	1,000.00	1,242,857.94	1,242,857.94	4,640,616.68	40,388,900.00	August 2020
11	Modified Term	3.8891432386%	131,339.65	133,965.06	3	FLT	1-year LIBOR	Annually	11	2.88%	2.37%	0.50%	0.50%	(2)	(1)	(1)	500.00	500.00	500.00	0.00	0.00	0.00	352,000.00	August 2020
11	Line of Credit	3.8891432386%	228,408.85	231,727.57	3	FLT	1-year LIBOR	Annually	11	2.66%	1.50%	0.50%	0.50%	(2)	(1)	(1)	500.00	500.00	500.00	56,978.66	56,978.66	173,283.03	695,000.00	August 2020
11	Term	3.8891432386%	208,576.17	210,843.77	4	FLT	1-year LIBOR	Annually	10	3.34%	2.75%	0.50%	0.50%	(2)	(1)	(1)	1,000.00	1,000.00	1,000.00	0.00	0.00	0.00	400,000.00	August 2020
11	Line of Credit	5.3025989122%	19,623,317.29	19,756,938.48	3	FLT	1-year LIBOR	Annually	11	2.85%	2.37%	0.50%	0.50%	(2)	(1)	(1)	8,800.00	8,800.00	8,800.00	5,435.88	5,435.88	19,214,200.00	191,913,000.00	September 2020
11	Modified Term	5.3025989122%	657,31.28	657,31.28	3	FLT	1-year LIBOR	Annually	11	2.70%	2.23%	0.50%	0.50%	(2)	(1)	(1)	1,000.00	1,000.00	1,000.00	0.00	0.00	0.00	225,000.00	September 2020
11	Term	5.3025989122%	114,428.44	115,866.09	4	FLT	1-year LIBOR	Annually	10	3.21%	2.67%	0.50%	0.50%	(2)	(1)	(1)	600.00	600.00	600.00	348,045.25	348,045.25	1,277,187.52	1,117,000.00	August 2020
11	Line of Credit	4.7082037028%	4,708,203.70	4,708,203.70	3	FLT	1-year LIBOR	Annually	11	3.50%	3.00%	0.50%	0.50%	(2)	(1)	(1)	600.00	600.00	600.00	0.00	0.00	0.00	560,000.00	August 2020
11	Term	4.7082037028%	94,145.66	94,145.66	4	FLT	1-year LIBOR	Annually	11	3.97%	3.40%	0.50%	0.50%	(2)	(1)	(1)	151.20	151.20	151.20	0.00	0.00	0.00	207,000.00	August 2020
11	Line of Credit	5.3025989122%	19,591,288.36	19,706,000.19	2	FLT	1-year LIBOR	Annually	11	2.91%	2.45%	0.50%	0.50%	(2)	(1)	(1)	6,981.00	6,981.00	6,981.00	3,216.74	3,216.74	30,216.74	37,861,288.00	September 2020
11	Modified Term	5.3025989122%	259,008.20	257,840.90	2	FLT	1-year LIBOR	Annually	12	2.71%	2.26%	0.50%	0.50%	(2)	(1)	(1)	7,200.00	7,200.00	7,200.00	3,568.51	3,568.51	6,639.44	970,000.00	September 2020
11	Modified Term	5.3025989122%	19,289,800.00	19,596.55	2	FLT	1-year LIBOR	Annually	12	3.07%	2.62%	0.50%	0.50%	(2)	(1)	(1)	310.00	310.00	310.00	35,911.05	35,911.05	47,425.67	134,500.00	September 2020
11	Line of Credit	1.915011080%	26,012,396.88	26,383,011.20	4	FLT	1-year LIBOR	Annually	10	3.26%	2.66%	0.50%	0.50%	(2)	(1)	(1)	9,007.28	9,007.28	9,007.28	2,395,789.08	2,395,789.08	8,799,674.15	62,979,844.00	July 2020
11	Term	1.915011080%	803,377.81	107,789.80	4	FLT	1-year LIBOR	Annually	9	3.12%	2.85%	0.50%	0.50%	(2)	(1)	(1)	600.00	600.00	600.00	0.00	0.00	0.00	51,000.00	July 2020
11	Line of Credit	4.609570452%	24,488,032.05	24,759,230.71	4	FLT	1-year LIBOR	Annually	10	3.11%	2.75%	0.50%	0.50%	(2)	(1)	(1)	6,981.00	6,981.00	6,981.00	3,216.74	3,216.74	30,216.74	37,861,288.00	September 2020
11	Modified Term	4.609570452%	223,275.36	244,898.53	4	FLT	1-year LIBOR	Annually	10	3.87%	3.50%	0.50%	0.50%	(2)	(1)	(1)	6,981.00	6,981.00	6,981.00	0.00	0.00	0.00	290,000.00	September 2020
11	Term	4.609570452%	32,683.49	34,780.59	4	FLT	1-year LIBOR	Annually	10	3.94%	3.50%	0.50%	0.50%	(2)	(1)	(1)	670.79	670.79	670.79	4,083,951.35	4,083,951.35	13,803,631.79	85,789,275.00	September 2020
11	Line of Credit	5.3025989122%	34,473.12	34,812.24	3	FLT	1-year LIBOR	Annually	11	3.12%	2.63%	0.50%	0.50%	(2)	(1)	(1)	670.79	670.79	670.79	4,083,951.35	4,083,951.35	13,803,631.79	85,789,275.00	September 2020
11	Modified Term	5.3025989122%	581,399.46	597,678.68	3	FLT	1-year LIBOR	Annually	11	3.79%	3.20%	0.50%	0.50%	(2)	(1)	(1)	400.00	400.00	400.00	1,651.01	1,651.01	1,668.80	180,000.00	September 2020
11	Modified Term	5.3025989122%	468,400.46	473,163.93	3	FLT	1-year LIBOR	Annually	11	2.78%	2.18%	0.50%	0.50%	(2)	(1)	(1)	2,040.73	2,040.73	2,040.73	144,395.78	144,395.78	266,987.20	1,800,000	

Group	Payment Plan	Percentage of Bond in Trust	HECM MBS Balance(\$)	HECM Loan Balance	Approximate Weighted Average (in months)(6)	HECM Interest Rate	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate (Month)(5)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Lifetime Rate Floor(8)	Approximate Weighted Average Lifetime Cap(9)	Approximate Weighted Average Servicing Margin(11)	Monthly Servicing Fee(10)	Monthly Fee(12)	Monthly Fee(13)	Subsequent Monthly Draw(15)	Initial Available Credit(16)	Available Credit(17)	Maximum Available Credit(18)	Pool Number	HECM MBS Date
12	Modified Tenure	10.5317843789%	\$ 41,786.15	41,786.15	0	FLT	1-year LIBOR	Annually	12	2.80%	2.80%	7.81%	0.80%	0.80%	(2)	\$ 153,309.19	\$ 1,000.00	\$ 65,000.00	65,000.00	BY262	October 2020	
12	Tenure	10.5317843789%	65,731.28	65,731.28	0	FLT	1-year LIBOR	Annually	12	2.41%	2.00%	7.41%	0.80%	0.80%	(2)	\$ 0.00	\$ 765,000.00	765,000.00	BY262	BY262	October 2020	
13	Line of Credit	17.9560945906%	391,664.91	283,385,891.98	149	FLT	1-month LIBOR	Monthly	1	1.45%	1.26%	14.01%	0.80%	0.80%	(19)	\$ 50,802.00	(19)	15,415,230.25	353,461,161.00	AG8173	August 2014	
13	Modified Term	17.9560945906%	27,267.30	5,676,484.08	147	FLT	1-month LIBOR	Monthly	1	1.55%	1.39%	13.77%	0.80%	0.80%	48	940.00	18,956.25	6,981,055.00	AG8173	AG8173	August 2014	
13	Modified Tenure	17.9560945906%	12,128.43	3,268,446.28	148	FLT	1-month LIBOR	Monthly	1	1.72%	1.57%	14.08%	0.80%	0.80%	(20)	880.00	8,242.15	4,108,950.00	AG8173	AG8173	August 2014	
13	Tenure	17.9560945906%	5,771.23	907,267.15	146	FLT	1-month LIBOR	Monthly	1	1.76%	1.60%	13.79%	0.80%	0.80%	70	175.00	5,222.81	1,192,910.00	AG8173	AG8173	August 2014	
13	Tenure	17.9560945906%	23,512.94	5,039,291.07	147	FLT	1-month LIBOR	Monthly	1	1.59%	1.45%	13.87%	0.80%	0.80%	(20)	780.00	18,275.70	6,222,295.00	AG8173	AG8173	August 2014	
13	Line of Credit	100%	91,816.03	130,680,227.66	77	FLT	1-month LIBOR	Monthly	1	2.44%	2.27%	12.42%	1.25%	0.80%	(19)	(21)	(19)	213,521,648.00	10,929,980	10,929,980	August 2020	
13	Modified Term	100%	131,307.91	7,425,562.49	76	FLT	1-month LIBOR	Monthly	1	2.51%	2.39%	12.51%	1.25%	0.80%	79	59,803.13	59,803.13	14,228,000.00	10,929,980	10,929,980	August 2020	
13	Modified Tenure	100%	78,614.70	4,787,780.40	78	FLT	1-month LIBOR	Monthly	1	2.40%	2.26%	12.45%	1.25%	0.80%	(20)	26,627.21	26,627.21	11,255,000.00	10,929,980	10,929,980	August 2020	
13	Tenure	100%	26,614.55	1,968,227.63	79	FLT	1-month LIBOR	Monthly	1	2.48%	2.31%	12.47%	1.25%	0.80%	62	11,462.97	11,462.97	2,884,000.00	10,929,980	10,929,980	August 2020	
13	Tenure	100%	54,167.47	3,519,522.20	76	FLT	1-month LIBOR	Monthly	1	2.75%	2.57%	12.73%	1.25%	0.80%	(20)	22,327.05	22,327.05	7,094,500.00	10,929,980	10,929,980	August 2020	
13	Line of Credit	100%	802,899.21	136,954,221.07	118	FLT	1-month LIBOR	Monthly	1	2.32%	2.19%	12.44%	0.88%	0.80%	(19)	4,680.00	(19)	191,522,570.00	10,929,980	10,929,980	August 2020	
13	Modified Term	100%	166,670.42	11,186,938.86	117	FLT	1-month LIBOR	Monthly	1	2.31%	2.18%	12.43%	1.08%	0.80%	59	57,900.51	57,900.51	14,988,000.00	10,929,980	10,929,980	August 2020	
13	Modified Tenure	100%	162,183.11	10,090,025.90	118	FLT	1-month LIBOR	Monthly	1	2.57%	2.21%	12.47%	0.97%	0.80%	(20)	33,958.40	33,958.40	14,355,500.00	10,929,980	10,929,980	August 2020	
13	Tenure	100%	86,175.65	5,161,233.16	117	FLT	1-month LIBOR	Monthly	1	2.28%	2.18%	12.44%	0.95%	0.80%	113	26,448.62	26,448.62	6,994,000.00	10,929,980	10,929,980	August 2020	
13	Tenure	100%	158,146.02	9,153,011.13	118	FLT	1-month LIBOR	Monthly	1	2.59%	2.22%	12.47%	0.75%	0.80%	(20)	195.00	40,617.23	13,409,000.00	10,929,980	10,929,980	August 2020	
13	Line of Credit	100%	4,659,841.06	2,028,753,944.06	116	FLT	1-month LIBOR	Monthly	1	2.02%	2.34%	12.58%	0.91%	0.80%	(19)	59,053.00	(19)	28,865,190.16	10,929,980	10,929,980	August 2020	
13	Modified Term	100%	921,023.16	204,744,334.24	115	FLT	1-month LIBOR	Monthly	1	2.48%	2.32%	12.57%	0.99%	0.80%	53	5,765.00	964,798.83	28,742,660.00	10,929,980	10,929,980	August 2020	
13	Modified Tenure	100%	766,395.91	147,659,845.79	116	FLT	1-month LIBOR	Monthly	1	2.48%	2.32%	12.57%	0.91%	0.80%	(20)	5,555.00	522,882.87	233,688,250.00	10,929,980	10,929,980	August 2020	
13	Tenure	100%	93,353.52	20,001,052.75	118	FLT	1-month LIBOR	Monthly	1	2.45%	2.29%	12.54%	0.89%	0.80%	92	610.00	100,079.23	25,319,800.00	10,929,980	10,929,980	August 2020	
13	Tenure	100%	546,491.72	94,499,734.49	117	FLT	1-month LIBOR	Monthly	1	2.45%	2.30%	12.55%	0.91%	0.80%	(20)	3,000.00	421,820.70	140,335,100.00	10,929,980	10,929,980	August 2020	
13	Line of Credit	100%	1,290,851.34	869,052,281.61	132	FLT	1-month LIBOR	Monthly	1	2.86%	2.43%	12.82%	0.80%	0.80%	(19)	115,803.00	(19)	1,133,680,121.00	10,929,980	10,929,980	August 2020	
13	Modified Term	100%	203,645.58	61,266,924.45	131	FLT	1-month LIBOR	Monthly	1	2.88%	2.43%	12.78%	0.80%	0.80%	36	6,490.00	264,207.98	79,270,450.00	10,929,980	10,929,980	August 2020	
13	Modified Tenure	100%	220,988.55	54,821,782.33	131	FLT	1-month LIBOR	Monthly	1	2.99%	2.46%	12.79%	0.80%	0.80%	(20)	5,765.00	170,443.50	77,754,325.00	10,929,980	10,929,980	August 2020	
13	Tenure	100%	64,990.03	17,440,957.96	131	FLT	1-month LIBOR	Monthly	1	2.57%	2.42%	12.78%	0.80%	0.80%	83	1,710.00	69,955.72	21,362,000.00	10,929,980	10,929,980	August 2020	
13	Tenure	100%	214,589.36	48,101,897.12	132	FLT	1-month LIBOR	Monthly	1	2.65%	2.49%	12.82%	0.80%	0.80%	(20)	4,915.00	186,794.81	64,628,500.00	10,929,980	10,929,980	August 2020	
13	Line of Credit	100%	1,450,359.69	497,541,645.31	93	FLT	1-month LIBOR	Monthly	1	2.71%	2.55%	12.76%	1.21%	0.80%	(19)	170.00	(19)	665,118,774.00	10,929,980	10,929,980	August 2020	
13	Modified Term	100%	176,600.55	3,257,345.26	96	FLT	1-month LIBOR	Monthly	1	2.58%	2.43%	12.66%	1.25%	0.80%	64	153,450.16	153,450.16	48,027,000.00	10,929,980	10,929,980	August 2020	
13	Modified Tenure	100%	107,953.33	20,478,168.78	96	FLT	1-month LIBOR	Monthly	1	2.57%	2.42%	12.63%	1.25%	0.80%	(20)	81,977.37	81,977.37	35,463,500.00	10,929,980	10,929,980	August 2020	
13	Tenure	100%	75,371.86	7,601,076.16	94	FLT	1-month LIBOR	Monthly	1	2.66%	2.50%	12.71%	1.25%	0.80%	57	48,639.00	48,639.00	10,477,500.00	10,929,980	10,929,980	August 2020	
13	Tenure	100%	106,446.74	17,048,542.26	97	FLT	1-month LIBOR	Monthly	1	2.69%	2.52%	12.75%	1.25%	0.80%	(20)	85,086.81	85,086.81	27,897,000.00	10,929,980	10,929,980	August 2020	
13	Line of Credit	100%	1,614,063.53	689,787,960.13	109	FLT	1-month LIBOR	Monthly	1	2.82%	2.67%	12.93%	0.98%	0.80%	(19)	39,134.00	(19)	1,137,034.00	10,929,980	10,929,980	September 2020	
13	Modified Term	100%	204,727.86	35,571,157.41	107	FLT	1-month LIBOR	Monthly	1	2.78%	2.62%	12.88%	1.07%	0.80%	57	1,955.00	19,169,988	47,896,686.00	10,929,980	10,929,980	September 2020	

Group	Payment Plan	Percentages of Pool in Trust	HECM MBS Balance(Q)	HECM Loan Balance	Approximate Weighted Average Life (in months)(G)	HECM Interest Type	Index	Rate Reset Frequency(G)	Approximate Weighted Average Rate (Months)(F)	Approximate Weighted Average Rate (Margin)(F)	Approximate Weighted Average Rate (Floor)(F)	Approximate Weighted Average Servicing Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Draw(D)	Subsequent Monthly Draw(D)	Approximate Weighted Draw Remaining (in months)(15)	Available Credit(F)	Maximum Amount(18)	Pool Number	HECM MBS Date	
13	Modified Tenure	100%	\$ 138,866,888	25,712,203.12	115	FLT	1-month LIBOR	Monthly	1	2.814%	2.657%	0.878%	\$1,795.00	\$ 90,401.38	\$ 90,401.38	(20)	(23) \$ 6,740,446,388	38,949,800.00	BX1066	September 2020	
13	Term	100%	37,718.57	7,011,916.56	108	FLT	1-month LIBOR	Monthly	1	2.606%	2.535%	0.888%	390.00	31,591.80	31,591.80	135	\$	8,754,200.00	BX1066	September 2020	
13	Tenure	100%	128,900.81	23,310,335.16	117	FLT	1-month LIBOR	Monthly	1	2.887%	2.717%	0.851%	1,875.00	96,985.80	96,985.80	(20)	0.00	32,327,990.00	BX1066	September 2020	
13	Line of Credit	100%	8,014,511.34	1,204,920,280.63	16	FLT	1-year LIBOR	Annually	8	3.097%	2.033%	0.500%	(21)	(19)	(19)	(20)	(23)	326,504,777.61	2,719,945,299.00	BX1066	August 2020
14	Modified Term	100%	677,097.63	35,315,658.88	17	FLT	1-year LIBOR	Annually	7	3.333%	2.089%	0.200%	9,028.88	53,676.59	53,676.59	65	(23)	14,680,800.23	124,095,750.00	BX1066	August 2020
14	Modified Tenure	100%	379,688.24	19,164,885.14	15	FLT	1-year LIBOR	Annually	7	3.274%	2.128%	0.800%	9,028.88	168,888.75	168,888.75	(20)	(23)	12,295,093.60	82,875,975.00	BX1066	August 2020
14	Term	100%	120,795.76	6,524,465.01	15	FLT	1-year LIBOR	Annually	6	3.625%	2.180%	0.800%	(21)	71,514.58	71,514.58	95	0.00	21,241,550.00	BX1066	August 2020	
14	Tenure	100%	70,797.84	6,274,303.19	17	FLT	1-year LIBOR	Annually	5	3.469%	2.058%	0.800%	9,270.00	59,687.72	59,687.72	(20)	0.00	24,041,350.00	BX1066	August 2020	
14	Line of Credit	100%	8,498,867.79	1,214,504,342.25	17	FLT	1-year LIBOR	Annually	7	3.312%	2.066%	0.800%	(21)	(19)	(19)	(20)	(23)	333,432,098.61	2,796,117,341.00	BX1066	September 2020
14	Modified Term	100%	683,969.11	35,984,270.33	17	FLT	1-year LIBOR	Annually	7	3.285%	2.034%	0.800%	9,168.88	55,934.71	55,934.71	65	(23)	14,965,197.03	128,341,575.00	BX1066	September 2020
14	Modified Tenure	100%	412,943.05	19,782,633.57	18	FLT	1-year LIBOR	Annually	7	3.271%	1.981%	0.800%	(21)	171,904.09	171,904.09	(20)	(23)	13,077,863.97	86,264,175.00	BX1066	September 2020
14	Term	100%	92,940.80	6,729,422.42	17	FLT	1-year LIBOR	Annually	6	3.433%	1.998%	0.800%	9,113.88	74,766.53	74,766.53	111	0.00	22,465,550.00	BX1066	September 2020	
14	Tenure	100%	64,273.38	6,274,303.19	23	FLT	1-year LIBOR	Annually	5	3.010%	2.033%	0.800%	9,414.88	59,687.72	59,687.72	(20)	0.00	24,041,350.00	BX1066	September 2020	
14	Line of Credit	100%	1,834,889.79	280,852,902.20	23	FLT	1-year LIBOR	Annually	8	3.279%	1.672%	0.800%	8,664.88	(19)	(19)	(20)	(23)	60,172,785.06	492,889,061.00	BX1066	August 2020
14	Modified Term	100%	23,066.58	2,680,328.48	10	FLT	1-year LIBOR	Annually	7	3.043%	1.922%	0.800%	295.00	(19)	(19)	(20)	(23)	99,044.54	13,248,500.00	BX1066	August 2020
14	Modified Tenure	100%	13,717.65	1,943,996.94	9	FLT	1-year LIBOR	Annually	9	3.017%	1.313%	0.800%	(21)	46,860.18	50,272.13	95	(23)	99,044.54	13,248,500.00	BX1066	August 2020
14	Term	100%	25,174.60	3,229,836.24	36	FLT	1-year LIBOR	Annually	7	3.676%	2.326%	0.800%	9,416.00	19,326.42	19,326.42	(20)	(23)	14,071,165.54	103,270,000.00	BX1066	August 2020
14	Term	100%	5,985.94	1,117,164.88	38	FLT	1-year LIBOR	Annually	7	3.833%	2.286%	0.800%	9,222.88	4,831.83	4,831.83	104	0.00	2,346,525.00	BX1066	August 2020	
14	Tenure	100%	25,388.21	2,674,088.85	39	FLT	1-year LIBOR	Annually	8	3.475%	2.460%	0.800%	9,277.88	16,290.36	16,290.36	(20)	0.00	6,391,525.00	BX1066	August 2020	
14	Line of Credit	100%	1,616,388.02	310,842,288.43	16	FLT	1-year LIBOR	Annually	8	2.814%	1.672%	0.800%	8,664.88	(19)	(19)	(20)	(23)	76,367,438.33	608,789,248.00	BX1066	September 2020
14	Modified Term	100%	38,219.79	2,735,391.94	12	FLT	1-year LIBOR	Annually	8	2.891%	1.951%	0.800%	8,034.88	21,021.14	21,021.14	108	(23)	943,806.67	8,996,250.00	BX1066	September 2020
14	Modified Tenure	100%	23,971.99	2,257,184.13	6	FLT	1-year LIBOR	Annually	9	3.256%	2.572%	0.800%	8,625.88	12,291.14	12,291.14	107	0.0510	943,806.67	8,996,250.00	BX1066	September 2020
14	Term	100%	20,955.41	2,270,166.48	17	FLT	1-year LIBOR	Annually	5	3.493%	1.685%	0.800%	8,528.88	18,519.51	18,519.51	111	0.00	6,070,100.00	BX1066	September 2020	
14	Tenure	100%	3,788.79	242,063.24	17	FLT	1-year LIBOR	Annually	5	3.499%	1.976%	0.800%	8,528.88	2,758.01	2,758.01	(20)	0.00	5,200,000.00	BX1066	September 2020	
14	Line of Credit	100%	9,760,156.19	1,988,487,747.49	16	FLT	1-year LIBOR	Annually	8	3.117%	2.052%	0.800%	9,305.88	500	500	(19)	(23)	622,700,532.56	4,594,344,725.00	BX1066	September 2020
14	Modified Term	100%	652,939.36	29,853,074.23	17	FLT	1-year LIBOR	Annually	6	3.489%	2.083%	0.800%	9,289.88	500,084.21	500,084.21	66	(23)	12,997,178.43	105,270,450.00	BX1066	September 2020
14	Modified Tenure	100%	317,651.00	21,276,260.95	16	FLT	1-year LIBOR	Annually	7	3.299%	2.069%	0.800%	9,244.88	212,781.18	212,781.18	168	(23)	14,900,074.49	101,545,150.00	BX1066	September 2020
14	Term	100%	266,928.86	17,537,239.93	13	FLT	1-year LIBOR	Annually	7	3.313%	2.077%	0.800%	9,251.88	264,219.10	264,219.10	85	0.00	60,039,975.00	BX1066	September 2020	
14	Tenure	100%	141,793.25	12,999,214.40	18	FLT	1-year LIBOR	Annually	7	3.499%	2.052%	0.800%	9,481.88	128,301.93	128,301.93	(20)	0.00	50,849,590.00	BX1066	September 2020	
15	Line of Credit	100%	28,270,424.63	28,270,424.63	0	FLT	1-year LIBOR	Annually	12	3.075%	2.665%	0.800%	8,075.88	3,606.78	3,606.78	(20)	0.00	777,000.00	BX1066	October 2020	
15	Modified Term	100%	163,144.06	163,144.06	0	FLT	1-year LIBOR	Annually	12	3.319%	2.052%	0.800%	9,305.88	1,064.14	1,064.14	16	(23)	622,700,532.56	4,594,344,725.00	BX1066	October 2020
15	Term	100%	146,600.11	146,600.11	0	FLT	1-year LIBOR	Annually	12	3.034%	2.620%	0.800%	8,034.88	2,557.70	2,557.70	74	0.00	515,000.00	BX1066	October 2020	
15	Tenure	100%	138,823.92	138,823.92	0	FLT	1-year LIBOR	Annually	12	3.374%	3.000%	0.800%	8,374.88	2,017.66	2,017.66	(20)	0.00	765,600.00	BX1066	October 2020	
15	Line of Credit	100%	30,576,318.29	30,576,318.57	0	FLT	1-year LIBOR	Annually	12	3.048%	2.667%	0.800%	8,019.88	12,811,615.38	12,811,615.38	76	2,126,704.27	76,500,230.00	BX1066	October 2020	
15	Modified Term	100%	740,454.81	740,454.81	0	FLT	1-year LIBOR	Annually	12	2.929%	2.555%	0.800%	7,929.88	2,500.00	2,500.00	19	10,015.23	117,536.45	1,077,000.00	BX1066	October 2020
15	Modified Tenure	100%	53,853.90	53,853.90	0	FLT	1-year LIBOR	Annually	12	2.952%	2.578%	0.800%	7,952.88	3,600.00	3,600.00	20	(23)	252,475.68	1,005,600.00	BX1066	October 2020
16	Line of Credit	63.6376067667%	281,644.58	223,627,366.02	93	FIX	N/A	N/A	N/A	N/A	N/A	75.00	(19)	(19)	(19)	(20)	(23)	23,022,693.25	255,233,268.00	750939	June 2015
16	Line of Credit	63.6376067667%	41,828.35	33,532,229.55	83	FIX	N/A	N/A	N/A	N/A	N/A	75.00	(19)	(19)	(19)	(20)	0.00	40,918,346.00	750939	June 2015	
16	Line of Credit	0.12459558748%	482,224.14	564,117.35	99	FIX	N/A	N/A	N/A	N/A	N/A	75.00	(19)	(19)	(19)	(20)	0.00	84,000.00	757351	August 2012	
16	Line of Credit	4.99861117748%	119,993.73	137,277.73	101	FIX	N/A	N/A	N/A	N/A	N/A	75.00	(19)	(19)	(19)	(20)	(23)	16,950.34	158,000.00	759743	May 2012
16	Line of Credit	2.948413407%	877,195.87	1,014,405.84	100	FIX	N/A	N/A	N/A	N/A	N/A	75.00	(19)	(19)	(19)	(20)	(23)	21.28	1,067,000.00	76657	August 2012
16	Line of Credit	34.01604239%	700,713.69	15,788,154.14	61	FIX	N/A	N/A	N/A	N/A	N/A	75.00	(19)	(19)	(19)	(20)	(23)	1,510,691.18	26,023,955.00	78485242	October 2009
16	Line of Credit	34.01604239%	1,400,031.38	59,442,766.16	21	FIX	N/A	N/A	N/A	N/A	N/A	75.00	(19)	(19)	(19)	(20)	0.00	63,649,397.00	78485242	October 2009	
16	Line of Credit	0.3915724291%	280,875.24	204,797,441.75	93	FIX	N/A	N/A	N/A	N/A	N/A	75.00	(19)	(19)	(19)	(20)	(23)	22,641,271.55	232,101,781.00	798487	September 2013
16	Line of Credit	16.9407570665%	3,018,742.48	3,490,338.40	88	FIX	N/A	N/A	N/A	N/A	N/A	75.00	(19)	(19)	(19)	(20)	(23)	3,771,000.00	4,170,000.00	AA1720	July 2013
16	Line of Credit	0.3286017053%	2,087,297.15	2,575,335.57	92	FIX	N/A	N/A	N/A	N/A	N/A	75.00	(19)	(19)	(19)	(20)	(23)	2,527,200.00	AC9001	March 2013	
16	Line of Credit	100%	112,096.71	76,520,380.94	91	FIX	N/A	N/A	N/A	N/A	N/A	75.00	(19)	(19)	(19)	(20)	(23)	311,871.20	82,530,932.00	AR5390	January 2016
16	Line of Credit	100%	285,587.57	216,248,300.36	92	FIX	N/A	N/A	N/A	N/A	N/A	75.00	(19)	(19)	(19)	(20)	(23)	20,996,668.19	245,562,018.00	BN0483	May 2019

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance(\$)	HECM Loan Balance	Approximate Weighted Average (in months)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate (Month)(5)	Approximate Weighted Average Gross Margin(6)	Approximate Weighted Average Lifetime Interest Cap(9)	Approximate Weighted Average Servicing Fee(10)	Approximate Weighted Average Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Drawn(13)	Subsequent Monthly Drawn(14)	Approximate Weighted Draw Remaining (months)(15)	Initial Available Credit(16)	Available Credit(17)	Maximum Amount(18)	Pool Number	HECM MBS Date
16	Lump Sum	100%	\$4,611,27	\$31,175,922.59	83	FIX	N/A	N/A	4.972%	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	\$	0.00	\$8,165,760.00	BN985	May 2019
16	Lump Sum	100%	1,594,498.88	1,596,492.50	3	FIX	N/A	N/A	3.629%	N/A	N/A	0.500%	0.500%	(21)	(19)	(19)	(19)	0.00	0.00	2,581,200.00	BU914	August 2020
16	Lump Sum	100%	3,757,454.73	3,742,799.40	3	FIX	N/A	N/A	3.589%	N/A	N/A	0.500%	0.500%	(21)	(19)	(19)	(19)	0.00	0.00	6,955,200.00	BY295	August 2020
16	Lump Sum	100%	4,146,422.50	4,143,383.35	2	FIX	N/A	N/A	3.409%	N/A	N/A	0.500%	0.500%	(21)	(19)	(19)	(19)	0.00	0.00	7,303,600.00	BY280	September 2020
17	Line of Credit	100%	1,894,308.34	1,895,665.78	2	FLT	1-year LIBOR	Annually	2.760%	2.304%	2.304%	0.500%	0.360%	(21)	(19)	(19)	0.00	682,393.16	4,128,000.00	BY3072	September 2020	
17	Modified Term	100%	38,882.82	53,910.37	2	FLT	1-year LIBOR	Annually	2.824%	2.275%	2.275%	0.500%	0.360%	(21)	82,000.00	\$2,000.00	118	79,557.13	525,000.00	BY3072	September 2020	
17	Tenure	100%	125,407.32	125,406.98	3	FLT	1-year LIBOR	Annually	2.920%	2.450%	2.450%	0.500%	0.360%	(21)	299.33	299.33	(20)	0.00	255,000.00	BY3072	September 2020	
17	Line of Credit	100%	18,466,098.34	18,482,211.29	2	FLT	1-year LIBOR	Annually	2.848%	2.391%	2.391%	0.500%	0.500%	(21)	(19)	(19)	(19)	1,225,757.26	4,888,828.57	40,660,276.00	BW2062	September 2020
17	Modified Tenure	100%	251,306.61	253,197.63	2	FLT	1-year LIBOR	Annually	3.028%	2.567%	2.567%	0.500%	0.360%	(21)	2,005.68	2,005.68	(20)	151,771.79	1,130,000.00	BW2062	September 2020	
17	Term	100%	247,442.90	248,691.03	2	FLT	1-year LIBOR	Annually	3.210%	2.750%	2.750%	0.500%	0.360%	(21)	1,068.00	1,068.00	118	0.00	628,000.00	BW2062	September 2020	
17	Line of Credit	100%	11,931,611.62	11,931,612.02	0	FLT	1-year LIBOR	Annually	2.742%	2.315%	2.315%	0.500%	0.360%	(21)	(19)	(19)	(19)	912,629.57	4,812,648.79	28,771,500.00	BX1073	October 2020
17	Modified Term	100%	62,006.38	62,006.38	0	FLT	1-year LIBOR	Annually	2.671%	2.250%	2.250%	0.500%	0.360%	(21)	1,500.00	1,500.00	49	186,866.74	765,600.00	BX1073	October 2020	
18	Line of Credit	100%	19,609,976.71	19,659,468.27	0	FLT	1-year LIBOR	Annually	2.888%	2.463%	2.463%	0.500%	0.360%	(21)	(19)	(19)	(19)	51,333.12	2,501,820.33	36,570,324.00	BU9924	October 2020
18	Modified Term	100%	95,615.06	95,692.60	0	FLT	1-year LIBOR	Annually	2.789%	2.375%	2.375%	0.500%	0.360%	(21)	1,500.00	1,500.00	186	20,602.02	20,602.02	750,000.00	BU9924	October 2020
18	Modified Tenure	100%	286,656.25	286,709.03	0	FLT	1-year LIBOR	Annually	2.749%	2.375%	2.375%	0.500%	0.360%	(21)	1,200.00	1,200.00	(20)	0.00	5,037.82	750,000.00	BU9924	October 2020

- (1) The information in this Exhibit A is provided by the Sponsor as of October 1, 2020. It is based on information regarding the HECM MBS, the related Participations and the HECMs related to the Participations underlying the HECM MBS or Ginnie Mae Platinum Certificates backed by 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 or Ginnie Mae Platinum Certificates backed by HECM MBS for such payment plan as of October 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 or Ginnie Mae Platinum Certificates backed by HECM MBS for such payment plan as of October 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 or Ginnie Mae Platinum Certificates backed by HECM MBS for such payment plan as of October 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 November 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 or Ginnie Mae Platinum Certificates backed by HECM MBS for such payment plan as of October 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 or Ginnie Mae Platinum Certificates backed by HECM MBS for such payment plan as of October 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 October 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 October 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 or Ginnie Mae Platinum Certificates backed by HECM MBS for such payment plan as of October 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 HECMs related to the Participations underlying the related HECM MBS or Ginnie Mae Platinum Certificates backed by HECM MBS for such payment plan as of October 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 or Ginnie Mae Platinum Certificates backed by 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 or Ginnie Mae Platinum Certificates backed by 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 October 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) The Lines of Credit related to these HECMs are fully drawn.
- (23) These HECMs are not subject to restrictions on the amount of the Available Line of Credit available to borrowers during the first twelve month disbursement period.
- (24) Platinum Pool.

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 and the HECMs" in this Supplement*.

CPR Percentage in Effect by HECM Age

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

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

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

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

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

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

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

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

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

Draw Curve in Effect by HECM Age

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

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



\$459,094,576

**Government National
Mortgage Association**

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**Guaranteed HECM MBS REMIC
Pass-Through Securities
and MX Securities
Ginnie Mae REMIC Trust 2020-H17**

**OFFERING CIRCULAR SUPPLEMENT
October 26, 2020**

**Citigroup
Great Pacific Securities**
