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

Ginnie Mae
Our Guaranty Matters

$790,911,833
Government National Mortgage Association
GINNIE MAE®
Guaranteed HECM MBS REMIC Pass-Through Securities and MX Securities
Ginnie Mae REMIC Trust 2021-H03

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.

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-32 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 February 26, 2021.

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						
FA	$237,085,348	(5)	HPT	FLT/HWAC/HZ	38380QYC0	April 2070
IQ	237,085,348	(5)	NTL(HPT)	HWAC/IO/DLY	38380QYD8	April 2070
Security Group 2						
AF	20,697,974	(5)	HPT	FLT/HWAC/HZ	38380QYE6	January 2071
IA(1)	20,697,974	(5)	NTL(HPT)	HWAC/IO/DLY	38380QYF3	January 2071
Security Group 3						
BI(1)	19,636,407	(5)	NTL(HPT)	HWAC/IO/DLY	38380QYG1	January 2071
FB	19,636,407	(5)	HPT	FLT/HWAC/HZ	38380QYH9	January 2071
Security Group 4						
BF	31,376,713	(5)	HPT	FLT/HWAC/HZ	38380QYJ5	February 2071
IB(1)	31,376,713	(5)	NTL(HPT)	HWAC/IO/DLY	38380QYK2	February 2071
Security Group 5						
CI(1)	17,057,535	(5)	NTL(HPT)	HWAC/IO/DLY	38380QYL0	February 2071
FC	17,057,535	(5)	HPT	FLT/HWAC/HZ	38380QYM8	February 2071
Security Group 6						
CF	15,035,506	(5)	HPT	FLT/HWAC/HZ	38380QYN6	February 2071
IC(1)	15,035,506	(5)	NTL(HPT)	HWAC/IO/DLY	38380QYP1	February 2071
Security Group 7						
DI(1)	21,536,702	(5)	NTL(HPT)	HWAC/IO/DLY	38380QYQ9	February 2071
FD	21,536,702	(5)	HPT	FLT/HWAC/HZ	38380QYR7	February 2071
Security Group 8						
DF	37,781,369	(5)	HPT	FLT/HWAC/HZ	38380QYS5	February 2071
ID(1)	37,781,369	(5)	NTL(HPT)	HWAC/IO/DLY	38380QYT3	February 2071
Security Group 9						
EI(1)	18,378,154	(5)	NTL(HPT)	HWAC/IO/DLY	38380QYU0	February 2071
FE	18,378,154	(5)	HPT	FLT/HWAC/HZ	38380QYV8	February 2071
Security Group 10						
EF	12,736,166	(5)	HPT	FLT/HWAC/HZ	38380QYW6	February 2071
IE	12,736,166	(5)	NTL(HPT)	HWAC/IO/DLY	38380QYX4	February 2071
Security Group 11						
FG	18,103,386	(5)	HPT	FLT/HWAC/HZ	38380QYY2	February 2071
GI(1)	18,103,386	(5)	NTL(HPT)	HWAC/IO/DLY	38380QYZ9	February 2071
Security Group 12						
GF	17,250,371	(5)	HPT	FLT/HWAC/HZ	38380QZA3	February 2071
IG(1)	17,250,371	(5)	NTL(HPT)	HWAC/IO/DLY	38380QZB1	February 2071
Security Group 13						
FH	43,571,236	(5)	HPT	FLT/HWAC/HZ	38380QZC9	February 2071
HI	43,571,236	(5)	NTL(HPT)	HWAC/IO/DLY	38380QZD7	February 2071
Security Group 14						
HF	43,290,347	(5)	HPT	FLT/HWAC/HZ	38380QZE5	February 2071
IH	43,290,347	(5)	NTL(HPT)	HWAC/IO/DLY	38380QZF2	February 2071
Security Group 15						
FJ	34,075,705	(5)	HPT	FLT/HWAC/HZ	38380QZG0	February 2071
IJ	34,075,705	(5)	NTL(HPT)	HWAC/IO/DLY	38380QZH8	February 2071
Security Group 16						
IJ(1)	33,000,000	(5)	NTL(HPT)	HWAC/IO/DLY	38380QZJ4	January 2071
JF	33,000,000	(5)	HPT	FLT/HWAC/HZ	38380QZK1	January 2071
Security Group 17						
FK	13,000,000	(5)	HPT	FLT/HWAC/HZ	38380QZL9	January 2071
KI(1)	13,000,000	(5)	NTL(HPT)	HWAC/IO/DLY	38380QZM7	January 2071
Security Group 18						
IK(1)	8,000,000	(5)	NTL(HPT)	HWAC/IO/DLY	38380QZN5	January 2071
KF	8,000,000	(5)	HPT	FLT/HWAC/HZ	38380QZP0	January 2071
Security Group 19						
FL	17,500,000	(5)	HPT	FLT/HWAC/HZ	38380QZQ8	February 2071
LI(1)	17,500,000	(5)	NTL(HPT)	HWAC/IO/DLY	38380QZR6	February 2071
Security Group 20						
IL(1)	39,571,597	(5)	NTL(HPT)	HWAC/IO/DLY	38380QZS4	February 2071
LF	39,571,597	(5)	HPT	FLT/HWAC/HZ	38380QZT2	February 2071
Security Group 21						
FM	7,570,411	(5)	HPT	FLT/HWAC/HZ	38380QZU9	July 2070
MI(1)	7,570,411	(5)	NTL(HPT)	HWAC/IO/DLY	38380QZV7	July 2070
Security Group 22						
MA	16,597,606	(5)	HSEQ	HWAC/HZ/DLY	38380QZW5	January 2071
MY	350,000	(5)	HSEQ	HWAC/HZ/DLY	38380QZX3	January 2071
Security Group 23						
ML	15,041,866	(5)	HPT	HWAC/HZ/DLY	38380QZY1	January 2071
Security Group 24						
NA	9,451,388	(5)	HSEQ	HWAC/HZ/DLY	38380QZZ8	January 2071
NY	105,000	(5)	HSEQ	HWAC/HZ/DLY	38380QA28	January 2071
Security Group 25						
IM	43,111,046	(5)	NTL(HPT)	HWAC/IO/DLY	38380QA36	February 2071
MF	43,111,046	(5)	HPT	FLT/HWAC/HZ	38380QA44	February 2071
Residuals						
RR	0	0.00%	NPR	NPR	38380QA51	February 2071
RR1	0	0.00	NPR	NPR	38380QA69	April 2070
RR25	0	0.00	NPR	NPR	38380QA77	February 2071

(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 February 22, 2021.

AVAILABLE INFORMATION

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

- this Offering Circular Supplement (this "Supplement"),
- the Base Offering Circular,
- the HECM MBS Base Prospectus dated October 1, 2007, July 1, 2011, November 1, 2013 or June 1, 2014, as applicable (the "HECM MBS Base Prospectus") and
- each HECM MBS Prospectus Supplement relating to the HECM MBS (the "HECM MBS Prospectus Supplements," together with the HECM MBS Base Prospectus, the "HECM MBS Disclosure Documents").

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

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

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

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TERMS SHEET

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

Sponsor: Citigroup Global Markets Inc.

Co-Sponsor: Great Pacific Securities

Trustee: U.S. Bank National Association

Tax Administrator: The Trustee

Closing Date: February 26, 2021

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 March 2021.

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	$237,085,348	(2)	50	0.140% to 7.470%
2	Ginnie Mae II	20,697,974	(4)	50	1.765% to 2.086%
3	Ginnie Mae II	19,636,407	(4)	50	1.950% to 2.140%
4	Ginnie Mae II	31,376,713	(5)	50	1.754% to 2.051%
5	Ginnie Mae II	17,057,535	(5)	50	1.965% to 3.015%
6	Ginnie Mae II	15,035,506	(4)	50	1.839% to 2.015%
7	Ginnie Mae II	21,536,702	(4)	50	1.890% to 2.115%
8	Ginnie Mae II	37,781,369	(5)	50	1.516% to 1.991%
9	Ginnie Mae II	18,378,154	(4)	50	1.765% to 2.765%
10	Ginnie Mae II	12,736,166	(4)	50	1.390% to 2.390%
11	Ginnie Mae II	18,103,386	(5)	50	1.890% to 2.015%
12	Ginnie Mae II	17,250,371	(4)	50	2.047% to 2.140%
13	Ginnie Mae II	43,571,236	(4)	50	1.765% to 2.407%
14	Ginnie Mae II	43,290,347	(5)	50	2.249% to 2.556%
15	Ginnie Mae II	34,075,705	(5)	50	1.628% to 3.140%
16	Ginnie Mae II	33,000,000	(4)	50	1.783% to 2.640%
17	Ginnie Mae II	13,000,000	(4)	50	2.129% to 2.640%
18	Ginnie Mae II	8,000,000	(4)	50	1.783% to 2.400%
19	Ginnie Mae II	17,500,000	(4)	50	1.783% to 2.770%
20	Ginnie Mae II	39,571,597	(5)	50	1.640% to 2.640%
21	Ginnie Mae II	7,570,411	(5)	50	1.610% to 2.185%
22	Ginnie Mae II	16,947,606	(2)	50	3.630% to 6.515%
23	Ginnie Mae II	15,041,866	(6)	50	1.640% to 2.640%
24	Ginnie Mae II	9,556,388	(2)	50	2.700% to 6.515%
25	Ginnie Mae II	43,111,046	(5)	50	1.360% to 2.130%

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

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

(3) For Groups 2 through 21, 23 and 25, 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 Groups 1, 22 and 24, 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 2, 3, 6, 7, 9, 10, 12, 13 and 16 through 19 Trust Assets is one-year CMT ("One-Year CMT"). The actual HECM lifetime and, with respect to the Group 10 Trust Assets, annual caps on interest rate adjustments may limit whether the HECM MBS Rate for a particular Group 2, 3, 6, 7, 9, 10, 12, 13 or 16 through 19 Trust Asset remains at One-Year CMT (as determined pursuant to the HECM loan documents) plus the applicable margin. *See "The Trust Assets — The Trust MBS" and "Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the group 2 through 21, 23 and 25 securities" in this Supplement.*

(5) The applicable index for each of the Group 4, 5, 8, 11, 14, 15, 20, 21 and 25 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 4, 5, 8, 11, 14, 15, 20, 21 or 25 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 2 through 21, 23 and 25 securities" in this Supplement.*

(6) The applicable index for each of the Group 23 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 23 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 2 through 21, 23 and 25 securities" in this Supplement.*

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

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

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

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

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

Interest Rates: The Floating Rate Classes will bear interest at per annum rates based on One-Month LIBOR or a 30-day compounded average of the Secured Overnight Financing Rate ("SOFR") (hereinafter referred to as "Compounded SOFR") as follows:

Class	Interest Rate Formula(1)	Initial Interest Rate(2)	Minimum Rate(3)	Maximum Rate(4)	Delay (in days)	One-Month LIBOR or Compounded SOFR for Minimum Interest Rate
Security Group 1						
FA	Compounded SOFR + 0.38%	0.45000%	0.38000%	(5)	0	0.00000%
Security Group 2						
AF	Compounded SOFR + 1.28%	1.38000%	1.28000%	(4)	0	0.00000%
Security Group 3						
FB	Compounded SOFR + 1.25%	1.35000%	1.25000%	(4)	0	0.00000%
Security Group 4						
BF	One-Month LIBOR + 1.25%	1.40000%	1.25000%	(4)	0	0.00000%
Security Group 5						
FC	One-Month LIBOR + 1.25%	1.40000%	1.25000%	(4)	0	0.00000%
Security Group 6						
CF	Compounded SOFR + 1.25%	1.35000%	1.25000%	(4)	0	0.00000%
Security Group 7						
FD	Compounded SOFR + 1.28%	1.38000%	1.28000%	(4)	0	0.00000%
Security Group 8						
DF	Compounded SOFR + 1.30%	1.40000%	1.30000%	(4)	0	0.00000%
Security Group 9						
FE	Compounded SOFR + 1.25%	1.35000%	1.25000%	(4)	0	0.00000%
Security Group 10						
EF	Compounded SOFR + 1.50%	1.60000%	1.50000%	(4)	0	0.00000%
Security Group 11						
FG	Compounded SOFR + 1.50%	1.60000%	1.50000%	(4)	0	0.00000%
Security Group 12						
GF	Compounded SOFR + 1.50%	1.60000%	1.50000%	(4)	0	0.00000%
Security Group 13						
FH	Compounded SOFR + 1.50%	1.60000%	1.50000%	(4)	0	0.00000%
Security Group 14						
HF	Compounded SOFR + 2.00%	2.10000%	2.00000%	(4)	0	0.00000%
Security Group 15						
FJ	Compounded SOFR + 1.15%	1.21000%	1.15000%	(4)	0	0.00000%
Security Group 16						
JF	Compounded SOFR + 1.25%	1.31000%	1.25000%	(4)	0	0.00000%
Security Group 17						
FK	Compounded SOFR + 1.30%	1.36000%	1.30000%	(4)	0	0.00000%
Security Group 18						
KF	Compounded SOFR + 1.30%	1.36000%	1.30000%	(4)	0	0.00000%
Security Group 19						
FL	Compounded SOFR + 1.30%	1.36000%	1.30000%	(4)	0	0.00000%
Security Group 20						
LF	One-Month LIBOR + 1.28%	1.40000%	1.28000%	(4)	0	0.00000%
Security Group 21						
FM	One-Month LIBOR + 1.35%	1.47000%	1.35000%	(4)	0	0.00000%
Security Group 25						
MF	One-Month LIBOR + 1.10%	1.22000%	1.10000%	(4)	0	0.00000%

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

(2) The initial Interest Rate will be in effect during the first Accrual Period; the Interest Rate for each Floating Rate Class will adjust monthly thereafter.

(3) The minimum rate for any Accrual Period will be the lesser of (i) the rate indicated in this table under the heading "Minimum Rate" and (ii) the WACR for the related Trust Asset Group.

(4) The maximum rate for any Accrual Period will be 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.

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

The approximate initial Interest Rates for the Interest Only Classes and Classes MA, ML, MY, NA and NY are set forth in the table below.

Class	Approximate Initial Interest Rate[1]
Security Group 1	
IO	4.09837%
Security Group 2	
IA	0.79163%
Security Group 3	
BI	0.78723%
Security Group 4	
IB	0.96458%
Security Group 5	
CI	0.90801%
Security Groups 4 and 5	
PI[2]	0.94466%
Security Group 6	
IC	0.68653%
Security Group 7	
DI	0.83309%
Security Groups 2 and 7	
NI[2]	0.81277%
Security Group 8	
ID	0.90140%
Security Group 9	
EI	0.76082%
Security Group 10	
IE	0.58644%
Security Group 11	
GI	0.70806%
Security Groups 8 and 11	
IP[2]	0.83877%
Security Group 12	
IG	0.54060%
Security Groups 3, 6, 9 and 12	
IN[2]	0.69827%
Security Group 13	
HI	0.61167%
Security Group 14	
IH	1.01824%
Security Group 15	
JI	1.11415%
Security Group 16	
IJ	0.98755%
Security Group 17	
KI	0.90659%
Security Group 18	
IK	0.98337%
Security Group 19	
LI	0.91839%
Security Groups 16, 17, 18 and 19	
TI[2]	0.95544%
Security Group 20	
IL	1.12114%
Security Group 21	
MI	1.14687%
Security Groups 20 and 21	
IT[2]	1.12528%
Security Group 22	
MA	4.55707%
MY	4.55707%
Security Group 23	
ML	2.27642%
Security Group 24	
NA	3.40152%
NY	3.40152%
Security Group 25	
IM	1.14526%

(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 February 1, 2021. The assumed characteristics include rounded weighted average gross interest rates on the HECMs related to the Participations backing the Trust Assets. The actual initial Interest Rates for such Classes will be calculated based on the interest that accrues on each HECM, aggregated and then rounded to a different level of precision. Therefore the actual initial Interest Rates for such Classes may differ from the approximate initial Interest Rates set forth herein. On or about the first Distribution Date, investors can obtain the actual initial Interest Rates for such Classes for the related Accrual Period from the Trustee's website, www.usbank.com/abs.

(2) MX Class.

Each of Classes MA, MY, NA and NY 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 IN, IP, IT, NI, PI and TI 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 IO 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 IO.

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 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 15 Trust Assets over (II) the Class FJ 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 JI.

Security Group 16

Class IJ Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 16 Trust Assets over (II) the Class JF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 16 Trust Assets as of the related Record Date for Class IJ.

Security Group 17

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 17 Trust Assets over (II) the Class FK 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 KI.

Security Group 18

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 18 Trust Assets over (II) the Class KF 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 IK.

Security Group 19

Class LI Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 19 Trust Assets over (II) the Class FL Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 19 Trust Assets as of the related Record Date for Class LI.

Security Group 20

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

immediately preceding such Distribution Date on the Group 20 Trust Assets over (II) the Class LF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 20 Trust Assets as of the related Record Date for Class IL.

Security Group 21

Class MI Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 21 Trust Assets over (II) the Class FM Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 21 Trust Assets as of the related Record Date for Class MI.

Security Group 23

Class ML Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 23 Trust Assets, divided by (b) the Class Principal Balance of Class ML as of the related Record Date for Class ML.

Security Group 25

Class IM Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 25 Trust Assets over (II) the Class MF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 25 Trust Assets as of the related Record Date for Class IM.

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 FA and IO, pro rata based on their respective Interest Accrual Amounts, up to the Class FA Interest Accrual Amount and the Class IO 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 IO, until the Class IO 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 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 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 16

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

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

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

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

SECURITY GROUP 17

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

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

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

3. To KI, until the Class KI 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 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 19

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

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

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

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

SECURITY GROUP 20

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

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

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

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

SECURITY GROUP 21

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

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

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

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

SECURITY GROUP 22

The Group 22 Available Distribution Amount will be allocated in the following order of priority:

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

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

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

SECURITY GROUP 23

The Group 23 Available Distribution Amount will be allocated in the following order of priority:

1. To ML, up to the Class ML Interest Accrual Amount for such Distribution Date

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

SECURITY GROUP 24

The Group 24 Available Distribution Amount will be allocated in the following order of priority:

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

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

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

SECURITY GROUP 25

The Group 25 Available Distribution Amount will be allocated in the following order of priority:

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

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

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

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

Security Group 1

Class 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 FA Interest Accrual Amount and the Class IO Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class FA Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 1 Trust Assets as of the related Record Date for Class FA.

Class IO Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class IO 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 IO on all prior Distribution Dates plus (b) the amount distributed in respect of Class IO 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 IO 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 IO Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Class IO Interest Rate on the Class Notional Balance of Class IO (the "Class IO Notional Balance") as of the related Record Date.

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 4 and 5

Class PI Deferred Interest Amount: With respect to any Distribution Date, the sum of the Class CI Deferred Interest Amount and the 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 Groups 2 and 7

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

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 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 Groups 8 and 11

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

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 3, 6, 9 and 12

Class IN Deferred Interest Amount: With respect to any Distribution Date, the sum of the Class BI Deferred Interest Amount, the Class EI Deferred Interest Amount, the Class IC 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 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 15 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 15 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 16 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 15 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 15 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 16

Class IJ Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class IJ Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class IJ on all prior Distribution Dates plus (b) the amount distributed in respect of Class IJ on such Distribution Date pursuant to step 1. under Security Group 16 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class IJ Deferred Interest Amount can be calculated by subtracting the 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 16 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 16 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 16 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 16 Trust Assets as of the related Record Date for Class JF.

Security Group 17

Class FK 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 FK as of the related Record Date. If, on any Distribution Date, the Class FK Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class FK 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 FK (the "Class FK Principal Balance").

Class FK 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 FK Interest Accrual Amount and the Class KI Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class FK 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 FK.

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 17 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 FK 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 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.

Security Group 18

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 18 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 18 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 18 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 18 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 18 Trust Assets as of the related Record Date for Class KF.

Security Group 19

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

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

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

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

Security Groups 16, 17, 18 and 19

Class TI Deferred Interest Amount: With respect to any Distribution Date, the sum of the Class IJ Deferred Interest Amount, the Class IK Deferred Interest Amount, the Class KI Deferred Interest Amount and the Class LI Deferred Interest Amount.

Security Group 20

Class IL Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class IL Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class IL on all prior Distribution Dates plus (b) the amount distributed in respect of Class IL on such Distribution Date pursuant to step 1. under Security Group 20 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class IL Deferred Interest Amount can be calculated by subtracting the Class LF Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 20 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

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

Class LF Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Interest Rate on the Class Principal Balance of Class LF as of the related Record Date. If, on any Distribution Date, the Class LF Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class LF pursuant to step 1. under Security Group 20 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class LF (the "Class LF Principal Balance").

Class LF Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 20 Available Distribution Amount for such Distribution Date over (b) the sum of the Class IL Interest Accrual Amount and the Class LF Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class LF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 20 Trust Assets as of the related Record Date for Class LF.

Security Group 21

Class FM Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Interest Rate on the Class Principal Balance of Class FM as of the related Record Date. If, on any Distribution Date, the Class FM Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class FM pursuant to step 1. under Security Group 21 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class FM (the "Class FM Principal Balance").

Class FM Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 21 Available Distribution Amount for such Distribution Date over (b) the sum of the Class FM Interest Accrual Amount and the Class MI Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class FM Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 21 Trust Assets as of the related Record Date for Class FM.

Class MI Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class MI Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class MI on all prior Distribution Dates plus (b) the amount distributed in respect of Class MI on such Distribution Date pursuant to step 1. under Security Group 21 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class MI Deferred Interest Amount can be calculated by subtracting the Class FM Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 21 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

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

Security Groups 20 and 21

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

Security Group 22

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

for such Distribution Date exceeds the amount distributed in respect of Class MA pursuant to step 1. under Security Group 22 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class MA (the "Class MA Principal Balance").

Class MY 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 MY as of the related Record Date. If, on any Distribution Date, the Class MY Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class MY pursuant to step 1. under Security Group 22 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class MY (the "Class MY Principal Balance").

Security Group 23

Class ML 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 ML as of the related Record Date. If, on any Distribution Date, the Class ML Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class ML pursuant to step 1. under Security Group 23 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class ML (the "Class ML Principal Balance").

Security Group 24

Class NA 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 NA as of the related Record Date. If, on any Distribution Date, the Class NA Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class NA pursuant to step 1. under Security Group 24 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class NA (the "Class NA Principal Balance").

Class NY 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 NY as of the related Record Date. If, on any Distribution Date, the Class NY Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class NY pursuant to step 1. under Security Group 24 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class NY (the "Class NY Principal Balance").

Security Group 25

Class IM Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class IM Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class IM on all prior Distribution Dates plus (b) the amount distributed in respect of Class IM on such Distribution Date pursuant to step 1. under Security Group 25 in "Terms Sheet — Distributions" in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class IM Deferred Interest Amount can be calculated by subtracting the Class MF Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 25 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

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

Class MF Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Interest Rate on the Class Principal Balance of Class MF as of the related Record Date. If, on any Distribution Date, the Class MF Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class MF pursuant to step 1. under Security Group 25 in "Terms Sheet — Distributions" in this Supplement, such excess will be added to the Class Principal Balance of Class MF (the "Class MF Principal Balance").

Class MF Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 25 Available Distribution Amount for such Distribution Date over (b) the sum of the Class IM Interest Accrual Amount and the Class MF Interest Accrual Amount for such Distribution Date, and (ii) the quotient of (a) the Class MF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 25 Trust Assets as of the related Record Date for Class MF.

Deferred Interest Amount: Any of 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 IL Deferred Interest Amount, the Class IM Deferred Interest Amount, the Class IN Deferred Interest Amount, the Class IO Deferred Interest Amount, the Class IP Deferred Interest Amount, the Class IT Deferred Interest Amount, the Class JI Deferred Interest Amount, the Class KI Deferred Interest Amount, the Class LI Deferred Interest Amount, the Class MI Deferred Interest Amount, the Class NI Deferred Interest Amount, the Class PI Deferred Interest Amount or the Class TI 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 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 FK Interest Accrual Amount, the Class FL Interest Accrual Amount, the Class FM 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 IL Interest Accrual Amount, the Class IM Interest Accrual Amount, the Class IO Interest Accrual Amount, the Class JF Interest Accrual Amount, the Class JI Interest Accrual Amount, the Class KF Interest Accrual Amount, the Class KI Interest Accrual Amount, the Class LF Interest Accrual Amount, the Class LI Interest Accrual Amount, the Class MA Interest Accrual Amount, the Class MF Interest Accrual Amount, the Class MI Interest Accrual Amount, the Class ML Interest Accrual Amount, the Class MY Interest Accrual Amount, the Class NA Interest Accrual Amount or the Class NY Interest Accrual Amount, as applicable.

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

Class	Approximate Original Class Notional Balance	Represents
Security Group 1		
IO	$237,085,348	100% of the Group 1 Trust Assets
Security Group 2		
IA	20,697,974	100% of the Group 2 Trust Assets
Security Group 3		
BI	19,636,407	100% of the Group 3 Trust Assets

Class	Approximate Original Class Notional Balance	Represents
Security Group 4		
IB	$31,376,713	100% of the Group 4 Trust Assets
Security Group 5		
CI	17,057,535	100% of the Group 5 Trust Assets
Security Groups 4 and 5		
PI	48,434,248	100% of the Group 4 Trust Assets and the Group 5 Trust Assets (in the aggregate)
Security Group 6		
IC	15,035,506	100% of the Group 6 Trust Assets
Security Group 7		
DI	21,536,702	100% of the Group 7 Trust Assets
Security Groups 2 and 7		
NI	42,234,676	100% of the Group 2 Trust Assets and the Group 7 Trust Assets (in the aggregate)
Security Group 8		
ID	37,781,369	100% of the Group 8 Trust Assets
Security Group 9		
EI	18,378,154	100% of the Group 9 Trust Assets
Security Group 10		
IE	12,736,166	100% of the Group 10 Trust Assets
Security Group 11		
GI	18,103,386	100% of the Group 11 Trust Assets
Security Groups 8 and 11		
IP	55,884,755	100% of the Group 8 Trust Assets and the Group 11 Trust Assets (in the aggregate)
Security Group 12		
IG	17,250,371	100% of the Group 12 Trust Assets
Security Groups 3, 6, 9 and 12		
IN	70,300,438	100% of the Group 3 Trust Assets, the Group 6 Trust Assets, the Group 9 Trust Assets and the Group 12 Trust Assets (in the aggregate)
Security Group 13		
HI	43,571,236	100% of the Group 13 Trust Assets
Security Group 14		
IH	43,290,347	100% of the Group 14 Trust Assets
Security Group 15		
JI	34,075,705	100% of the Group 15 Trust Assets
Security Group 16		
IJ	33,000,000	100% of the Group 16 Trust Assets
Security Group 17		
KI	13,000,000	100% of the Group 17 Trust Assets
Security Group 18		
IK	8,000,000	100% of the Group 18 Trust Assets
Security Group 19		
LI	17,500,000	100% of the Group 19 Trust Assets

Class	Approximate Original Class Notional Balance	Represents
Security Groups 16, 17, 18 and 19		
TI	$71,500,000	100% of the Group 16 Trust Assets, the Group 17 Trust Assets, the Group 18 Trust Assets and the Group 19 Trust Assets (in the aggregate)
Security Group 20		
IL	39,571,597	100% of the Group 20 Trust Assets
Security Group 21		
MI	7,570,411	100% of the Group 21 Trust Assets
Security Groups 20 and 21		
IT	47,142,008	100% of the Group 20 Trust Assets and the Group 21 Trust Assets (in the aggregate)
Security Group 25		
IM	43,111,046	100% of the Group 25 Trust Assets

Tax Status: Double REMIC Series as to the Group 1 Trust Assets, Double REMIC Series as to the Group 2 through 24 Trust Assets and Double REMIC Series as to the Group 25 Trust Assets. Separate REMIC elections will be made as to the Pooling and the Issuing REMIC with respect to the Group 1 Trust Assets, the Group 2 through 24 Trust Assets and the Group 25 Trust Assets (the "Group 1 Pooling REMIC," the "Group 1 Issuing REMIC," the "Group 2 through 24 Pooling REMIC," the "Group 2 through 24 Issuing REMIC," the "Group 25 Pooling REMIC" and the "Group 25 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, RR1 and RR25 are Residual Classes. Class RR represents the Residual Interest of the Group 2 through 24 Issuing and Pooling REMICs. Each of Classes RR1 and RR25 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 WACR of the group 1 trust assets may limit the amount of interest distributed to or accrued on the related floating rate and notional class. The interest entitlements of Class FA is capped at the WACR of the related trust assets. If the WACR of the group 1 trust assets is equal to or lower than the interest rate on the related floating rate class as shown under "Terms Sheet — Interest Rates" in this supplement for any accrual period, interest entitlements with respect to Class IO may be reduced to zero because such class is entitled to receive the excess of interest accrued in respect of the related trust assets over the interest accrued on the related floating rate class. In addition, if the WACR of the group 1 trust

assets is lower than the interest rate on Class FA based on its interest rate formula as shown under "*Terms Sheet — Interest Rates*" in this supplement for any accrual period, interest accruing on such floating rate class will be reduced because the interest rate on such class is capped at a rate equal to the WACR of the related trust assets.

The levels of one-month LIBOR, one-year LIBOR, Compounded SOFR and one-year CMT, as applicable, will affect payments and yields on the group 1 through 21, 23 and 25 securities. If one-month LIBOR, one-year LIBOR, Compounded SOFR or one-year CMT, 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, one-year LIBOR, Compounded SOFR or one-year CMT, as applicable, may reduce the yield on floating rate securities. You should bear in mind that the timing of changes in one-month LIBOR, one-year LIBOR, Compounded SOFR or one-year CMT, as applicable, may also affect your yield: generally the earlier a change in one-month LIBOR, one-year LIBOR, Compounded SOFR or one-year CMT, as applicable, occurs, the greater the effect such change will have on your yield. It is doubtful that one-month LIBOR, one-year LIBOR, Compounded SOFR or one-year CMT will remain constant.

In addition, higher levels of one-month LIBOR, one-year LIBOR or one-year CMT, 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.

Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the group 2 through 21, 23 and 25 securities. If one-month LIBOR, one-year LIBOR or one-year CMT, as applicable, increases to a sufficiently high level, the interest rates on the adjustable rate HECMs related to the participations underlying the group 2 through 21, 23 and 25 trust assets may be limited by caps. As a result, the WACR on the related HECM MBS, as well as the interest rates on the related securities, may be limited. The application of any caps on the adjustable rate HECMs may significantly impact the interest rates on the interest only classes in groups 2 through 21 and 25 because the interest entitlement of such classes of securities is entirely dependent on the WACR of the related trust asset group.

The maximum rate on each floating rate class could limit the amount of interest that accrues on such class. Each Floating Rate Class is subject to a maximum rate that is equal to the WACR for the related trust asset group.

The mortgage rate indices for the HECMs related to the participations underlying the group 2 through 21 and 25 trust assets are different than the interest rate indices for the group 2 through 21 and 25 securities, which may impact, perhaps significantly, the amount of interest distributable to the group 2 through 21 and 25 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 4, 5, 8, 11, 14, 15, 20, 21 and 25 trust assets and one-month LIBOR or Compounded SOFR, as applicable, is the interest rate index for the group 4, 5, 8, 11, 14, 15, 20, 21 and 25 securities. One-year CMT is the mortgage rate index for the HECMs related to the participations underlying the group 2, 3, 6, 7, 9, 10, 12, 13 and 16 through 19 trust assets and Compounded SOFR is the interest rate index for the group 2, 3, 6, 7, 9, 10, 12, 13 and 16 through 19 securities. Because the mortgage rate indices are determined in a different manner and at different times, and because the interest rates on the group 2 through 21 and 25 securities will adjust monthly based on one-month LIBOR or Compounded SOFR, as applicable, (which monthly adjustment in the case of Compounded SOFR will be based on a compounded average of daily rates as described under "*Description of the Securities — Interest Rate Indices — Determination of SOFR*" in the base offering circular) whereas the interest rates on the group 4, 5, 8, 11, 14, 15, 20, 21 and 25 trust assets will adjust annually based on one-year LIBOR after the initial fixed rate period and the interest rates on the group 2, 3, 6, 7, 9, 12, 13 and 16 through 19 trust assets will adjust monthly (or annually, in the case of the group 10 trust assets) based on one-year CMT, there may be a mismatch between the interest rates on the group 2 through 21 and 25 trust assets and the interest rates on the group 2

through 21 and 25 securities. In addition, the annual adjustable rate HECMs related to the participations underlying each group 4, 5, 8, 10, 11, 14, 15, 20, 21 and 25 trust asset and the monthly adjustable rate HECMs related to the participations underlying the group 2, 3, 6, 7, 9, 12, 13 and 16 through 19 trust assets 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 4, 5, 8, 11, 14, 15, 20, 21 and 25 trust assets, or one-year CMT for the group 2, 3, 6, 7, 9, 10, 12, 13 and 16 through 19 trust assets, is lower than one-month LIBOR or Compounded SOFR, as applicable, for the group 2 through 21 and 25 securities for any accrual period, interest accruals with respect to the related notional class will be reduced because such notional class is entitled to receive the excess of interest accrued in respect of the related group 2 through 21 or 25 trust assets, as applicable, over the interest distributable to the related floating rate class. In addition, if one-year LIBOR for the group 4, 5, 8, 11, 14, 15, 20, 21 and 25 trust assets, or one-year CMT for the group 2, 3, 6, 7, 9, 10, 12, 13 and 16 through 19 trust assets, is significantly lower than one-month LIBOR or Compounded SOFR, as applicable, for the group 2 through 21 and 25 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 2 through 21 or 25 trust assets. In the event that one-year LIBOR for the group 4, 5, 8, 11, 14, 15, 20, 21 and 25 trust assets, or one-year CMT for the group 2, 3, 6, 7, 9, 10, 12, 13 and 16 through 19 trust assets, is higher than one-month LIBOR or Compounded SOFR, as applicable, for the group 2 through 21 and 25 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 4, 5, 8, 11, 14, 15, 20, 21, 23 and 25 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") or on the group 8, 11, 14, 15 and 23 securities, for which the related trust assets have or are ultimately backed by participations related to HECMs for which the mortgage rate index is LIBOR.

With respect to the LIBOR classes and the group 8, 11, 14, 15 and 23 securities, 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 and the group 8, 11, 14, 15 and 23 securities. These developments could have a material adverse impact on the liquidity or market value of securities backed by such participations.

With respect to the 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 SOFR, 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. In addition, the methodology for calculating compounded SOFR as a LIBOR replacement may differ from the methodology for calculating Compounded SOFR for SOFR classes, as described under "Description of the Securities — Interest Distributions — Floating Rate Classes" in this supplement. There can be no assurance that compounded SOFR as a LIBOR replacement will be the same as, or similar to, Compounded SOFR for SOFR classes.

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 rate 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.

An investment in the group 1 through 3 and 6 through 19 securities entails risks not associated with an investment in conventional fixed rate securities or securities linked to established market indices. The Federal Reserve Bank of New York began to publish SOFR in April 2018 and compounded averages of SOFR in March 2020. Although the Federal Reserve Bank of New York has also published historical indicative SOFR from August 2014 to March 2018, such pre-publication data necessarily involves assumptions, estimates and approximations. You should not rely on any historical changes or trends in SOFR as an indicator of future changes in SOFR. Daily shifts in SOFR have been, and may in the future be, greater than those in comparable market indices. Because the interest rate applicable to any accrual period for securities with an interest rate based on SOFR will be calculated by reference to the daily rates of SOFR during an approximate 30-day period commencing and ending before the related accrual period as described under "Description of the Securities — Interest Distributions — Floating Rate Classes" in this supplement, the return on and value of the group 1 through 3 and 6 through 19 securities may fluctuate more than debt securities linked to less volatile indices.

SOFR is a relatively new market index, and the group 1 through 3 and 6 through 19 securities will likely have no established trading market when issued, and an established trading market may never develop or, if developed, may not be liquid. Investment in the group 1 through 3 and 6 through 19 securities carries additional pricing volatility, illiquidity and market risk, as discussed in more detail under "Description of the Securities — Interest Rate Indices — Determination of SOFR — General" in the base offering circular.

The interest rates of the group 1 through 3 and 6 through 19 floating rate securities will be based on compounded SOFR unless and until Ginnie Mae determines, in its sole discretion, that term SOFR has become operationally, administratively and technically feasible. If Ginnie Mae makes that

determination, Ginnie Mae will convert the interest rates of the group 1 through 3 and 6 through 19 floating rate securities from compounded SOFR to term SOFR. In connection with that conversion, Ginnie Mae may, in its sole discretion and without the consent of any security holders, change the calculation methodology or spread, add or subtract a rate adjustment and make other conforming changes with respect to the group 1 through 3 and 6 through 19 securities, as described under "Description of the Securities — Interest Rate Indices — Replacement Rate Conforming Changes" in the base offering circular. There can be no assurance that the interest rates of the group 1 through 3 and 6 through 19 floating rate securities will eventually be based on term SOFR or, if based on term SOFR in the future, that the resulting interest rates will yield the same or similar economic results over the lives of the affected securities relative to the results that would have occurred had the interest rates remained based on compounded SOFR or that the market value will not decrease due to the move from compounded SOFR to term SOFR.

All aspects of the conversion will be at the sole discretion of Ginnie Mae, which could lead to volatility in the interests rates of or adversely affect the return on the group 1 through 3 and 6 through 19 securities, the trading market for such securities and the value of such securities. In addition, the development and implementation of term SOFR is dependent upon the Federal Reserve Bank of New York, so operational or system constraints at the Federal Reserve Bank of New York could adversely affect the ability to transition to term SOFR if it is developed and to implement any conforming changes.

You should consult your own financial and legal advisors about the risks associated with an investment in the group 1 through 3 and 6 through 19 securities and the suitability of investing in the group 1 through 3 and 6 through 19 securities in light of your particular circumstances.

Interest on the group 1 through 3 and 6 through 19 floating rate securities will be determined using a replacement rate if SOFR is no longer available, which could adversely affect the value of your investment in group 1 through 3 and 6 through 19 securities. Because SOFR is published by the Federal Reserve Bank of New York based on data received from other sources, neither Ginnie Mae nor the trustee has any control over its determination, calculation or publication. The Federal Reserve Bank of New York has noted that it may alter the methods of calculation, publication schedule, rate revision practices or availability of SOFR at any time without notice. There can be no assurance that SOFR will not be discontinued or fundamentally altered in a manner that is materially adverse to the interests of investors in the group 1 through 3 and 6 through 19 securities.

If SOFR is no longer published or cannot be used, the amount of interest payable on the group 1 through 3 and 6 through 19 floating rate securities will be determined using a replacement rate, as described under "Description of the Securities — Interest Rate Indices — Determination of SOFR" in the base offering circular. Ginnie Mae will have the sole discretion to make conforming changes in connection with any replacement rate without the consent of security holders, as described under "Description of the Securities — Interest Rate Indices" in the base offering circular. This could reduce the amount of interest payable on the group 1 through 3 and 6 through 19 floating rate securities, which could adversely affect the return on, value of, and market for, the group 1 through 3 and 6 through 19 floating rate securities. Furthermore, there can be no assurance that the characteristics of any replacement rate will be similar to SOFR or that any replacement rate will produce the economic equivalent of SOFR.

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

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

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

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

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

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

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

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

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

THE TRUST ASSETS

General

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

The Trust MBS

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

The interest rate of HECM MBS backed by Participations related to adjustable rate HECMs may be limited by caps on the adjustable rate HECMs. *See "Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the group 2 through 21, 23 and 25 securities" in this Supplement*.

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

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

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

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

The Participations and the HECMs

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

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

Each monthly adjustable rate HECM MBS is backed by Participations related to adjustable rate HECMs with interest rates that adjust (i) on a monthly basis, (ii) in the month immediately following the issuance of the related HECM MBS and (iii) on the same interest rate adjustment date equal to the first day of the month. Each annual adjustable rate HECM MBS is backed by Participations related to adjustable rate HECMs with interest rates that adjust (i) on an annual basis, (ii) within twelve (12) months following the issuance of the related HECM MBS and (iii) notwithstanding anything to the contrary in the HECM MBS Disclosure Documents, on the same or different interest rate adjustment dates. *See "Risk Factors — The mortgage rate indices for the HECMs related to the participations underlying the group 2 through 21 and 25 trust assets is different than the interest rate indices for the group 2 through 21 and 25 securities, which may impact, perhaps significantly, the amount of interest distributable to the group 2 through 21 and 25 securities after the initial fixed rate period of the related HECMs" in this Supplement.*

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

The Trustee Fee

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

GINNIE MAE GUARANTY

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

DESCRIPTION OF THE SECURITIES

General

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

Form of Securities

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

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

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

Distributions

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

Interest Distributions

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

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

Categories of Classes

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

Accrual Period

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

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

Floating Rate Classes

The Floating Rate Classes will bear interest as shown under "Terms Sheet — Interest Rates" in this Supplement. The Interest Rates for each of Classes BF, FC, FM, LF and MF 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.

For additional information regarding the manner in which the Trustee determines One-Month LIBOR and calculates the Interest Rates for each of Classes BF, FC, FM, LF and MF, 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.

The Interest Rate for each of Classes AF, CF, DF, EF, FA, FB, FD, FE, FG, FH, FJ, FK, FL, GF, HF, JF and KF will be based initially on Compounded SOFR with a Corresponding Tenor of 30 days. The Trustee or its agent will determine Compounded SOFR as described under "Description of the Securities — Interest Rate Indices — Determination of SOFR" in the Base Offering Circular.

If at any time, Ginnie Mae determines, in its sole discretion, that Term SOFR has become operationally, administratively and technically feasible, Ginnie Mae may designate Term SOFR and related positive or negative adjustments, spreads or methodology changes as a Replacement Rate for Classes AF, CF, DF, EF, FA, FB, FD, FE, FG, FH, FJ, FK, FL, GF, HF, JF and KF and instruct the Trustee in writing to replace Compounded SOFR with such Replacement Rate for all purposes relating to such Classes in respect of such determination on such date and all determinations on subsequent dates. Ginnie Mae will not do so unless Ginnie Mae and the Trustee receive a Replacement Rate Tax Opinion. In connection with the implementation of Term SOFR as a Replacement Rate for SOFR Classes, Ginnie Mae will have the right to make other Conforming Changes from time to time without the consent of security holders or any other party, as described under "Description of the Securities — Interest Rate Indices" and "— Interest Rate Indices — Determination of SOFR — Conversion of Simple SOFR and Compounded SOFR Classes to Term SOFR" in the Base Offering Circular.

If SOFR ceases to be available or is no longer representative, a replacement rate will be selected, as described under "Description of the Securities — Interest Rate Indices — Determination of SOFR" in the Base Offering Circular.

HECM MBS Weighted Average Coupon Classes

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

The interest that will be distributed or accrued, as applicable, on each HECM MBS Weighted Average Coupon Class will be limited by the interest that is distributed or accrued in respect of the related Trust Assets. With respect to the Participations underlying the Group 2 through 21, 23 and 25 Trust Assets, *see*

"Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the group 2 through 21, 23 and 25 securities" in this Supplement and *"Risk Factors — The mortgage rate indices for the HECMs related to the participations underlying the group 2 through 21 and 25 trust assets is different than the interest rate indices for the group 2 through 21 and 25 securities, which may impact, perhaps significantly, the amount of interest distributable to the group 2 through 21 and 25 securities after the initial fixed rate period of the related HECMs" in this Supplement*. With respect to the Participations underlying the Group 1 Trust Assets, *see "Risk Factors — The WACR of the group 1 trust assets may limit the amount of interest distributed to or accrued on the related floating rate and notional class" in this Supplement.*

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

HECM MBS Accrual Classes

Each of Classes AF, BF, CF, DF, EF, FA, FB, FC, FD, FE, FG, FH, FJ, FK, FL, FM, GF, HF, JF, KF, LF, MA, MF, ML, MY, NA and NY is a HECM MBS Accrual Class. Interest will accrue on each HECM MBS Accrual Class and be distributed as described under "HECM MBS Accrual Class" in Appendix II to the Base Offering Circular.

Deferred Interest Amounts

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

Principal Distributions

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

Categories of Classes

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

Notional Classes

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

Residual Securities

The Class RR, RR1 and RR25 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, RR1 and RR25 Securities have no Class Principal Balance and do not

accrue interest. The Class RR, RR1 and RR25 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 (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 Issuing and Pooling REMICs	Group 1 Securities
Group 2 through 24 Issuing and Pooling REMICs	Group 2 through 24 Securities
Group 25 Issuing and Pooling REMICs	Group 25 Securities

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

With respect to each of Security Groups 1 and 25, 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 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 2021-H03. 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 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, One-Year LIBOR or One-Year CMT, as applicable, and additional draws on HECMs will increase the rate at which the related HECMs will reach their Maximum Claim Amounts. Any payment in respect of the related Securities resulting from a Ginnie Mae Issuer Purchase Event will reduce the Weighted Average Lives of such Securities and will affect, perhaps significantly, the yields on such Securities.

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

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

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 February 2021.

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 March 2021.

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

6. The Closing Date for the Securities is February 26, 2021.

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 4, 5, 20, 21 and 25 Securities will be based on the initial rates as shown under "Terms Sheet — Interest Rates" in this Supplement; however, the interest rate on the Group 4, 5, 20, 21 and 25 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 4, 5, 20, 21 and 25 decrement tables, in all periods on or subsequent to the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A, the constant value of One-Year LIBOR shown with respect to any such decrement table is used to calculate the interest rate with respect to the Group 4, 5, 20, 21 and 25 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.

11. The initial Interest Rates on the Group 2, 3, 6, 7, 9, 10, 12, 13 and 16 through 19 Securities will be based on the initial rates as shown under "Terms Sheet — Interest Rates" in this Supplement; however, the interest rate on the Group 2, 3, 6, 7, 9, 10, 12, 13 and 16 through 19 adjustable rate HECMs for each period preceding the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A is based on the information set forth in Exhibit A. For purposes of the Group 2, 3, 6, 7, 9, 10, 12, 13 and 16 through 19 decrement tables, in all periods on or subsequent to the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A, the constant value of One-Year CMT shown with respect to any such decrement table is used to calculate the interest rate with respect to the Group 2, 3, 6, 7, 9, 10, 12, 13 and 16 through 19 HECMs, while on all Distribution Dates occurring after the first Distribution Date, the constant value of Compounded SOFR shown with respect to any such decrement table is used to calculate the interest rate with respect to the applicable Class.

12. The initial Interest Rates on the Group 8, 11, 14 and 15 Securities will be based on the initial rates as shown under "Terms Sheet — Interest Rates" in this Supplement; however, the interest rate on the Group 8, 11, 14 and 15 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 8, 11, 14 and 15 decrement tables, in all periods on or subsequent to the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A, the constant value of One-Year LIBOR shown with respect to any such decrement table is used to calculate the interest rate with respect to the Group 8, 11, 14 and 15 HECMs, while on all Distribution Dates occurring after the first Distribution Date, the constant value of Compounded SOFR shown with respect to any such decrement table is used to calculate the interest rate with respect to the applicable Class.

13. The initial Interest Rates on the Group 1 Securities will be based on the initial rates as shown under "Terms Sheet — Interest Rates" in this Supplement. For purposes of the Group 1 decrement tables, on all Distribution Dates occurring after the first Distribution Date, the constant value of Compounded SOFR shown with respect to any such decrement table is used to calculate the interest rate with respect to the applicable Class.

14. The interest rate on the Group 23 adjustable rate HECMs for the first Distribution Date is based on the information set forth in Exhibit A. For purposes of the Group 23 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 23 adjustable rate HECMs.

15. The HECMs and the Participations underlying the Group 4, 5, 8, 10, 11, 14, 15, 20, 21 and 25 Trust Assets each have annual interest rate adjustment caps of 2%. There are no periodic interest rate adjustment caps on the HECMs and the Participations underlying the Group 2, 3, 6, 7, 9, 12, 13, 16 through 19 and 23 Trust Assets.

16. 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.

17. No borrower changes payment plans.

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

19. 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, One-Month LIBOR on the Group 4, 5, 20, 21 and 25 Securities may differ from One-Year LIBOR on the related adjustable rate HECMs and Compounded SOFR on the Group 2, 3 and 6 through 19 Securities may differ from One-Year LIBOR or One-Year CMT, 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, One-Year LIBOR, Compounded SOFR and One-Year CMT, as applicable, are constant at the rates set forth in such tables and draws, if any, occur at the Draw Rates set forth in Exhibit C. The percentages set forth in the following decrement tables have been rounded to the nearest whole percentage (including rounding down to zero).

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

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

(b) summing the results, and

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

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

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

Security Group 1
PPC Prepayment Assumption Rates

Distribution Date	Class FA 0.10000% Compounded SOFR					Class FA 1.10000% Compounded SOFR					Class FA 2.49533% Compounded SOFR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	100	92	88	84	80	101	92	88	84	80	102	92	88	84	80
February 2023 . . .	99	81	74	67	60	100	81	74	67	60	102	81	74	67	60
February 2024 . . .	82	59	51	44	38	83	59	51	44	38	85	59	51	44	38
February 2025 . . .	62	40	33	27	22	63	40	33	27	22	65	40	33	27	22
February 2026 . . .	34	19	15	12	9	35	19	15	12	9	36	19	15	12	9
February 2027 . . .	17	9	6	5	4	17	9	6	5	4	18	9	6	5	4
February 2028 . . .	11	5	4	3	2	11	5	4	3	2	12	5	4	3	2
February 2029 . . .	11	4	3	2	1	11	4	3	2	1	12	4	3	2	1
February 2030 . . .	9	3	2	1	1	10	3	2	1	1	10	3	2	1	1
February 2031 . . .	9	3	2	1	1	10	3	2	1	1	11	3	2	1	1
February 2032 . . .	9	2	1	1	0	10	2	1	1	0	11	2	1	1	0
February 2033 . . .	6	1	1	0	0	6	1	1	0	0	7	1	1	0	0
February 2034 . . .	4	1	0	0	0	4	1	0	0	0	5	1	0	0	0
February 2035 . . .	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	5.1	3.7	3.3	3.0	2.7	5.2	3.7	3.3	3.0	2.7	5.2	3.7	3.3	3.0	2.7

PPC Prepayment Assumption Rates

Distribution Date	Class FA 3.89067% Compounded SOFR					Class FA 5.28600% Compounded SOFR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	103	92	88	84	80	103	92	88	84	80
February 2023 . . .	104	81	74	67	60	105	81	74	67	60
February 2024 . . .	86	59	51	44	38	87	59	51	44	38
February 2025 . . .	66	40	33	27	22	66	40	33	27	22
February 2026 . . .	36	19	15	12	9	37	19	15	12	9
February 2027 . . .	18	9	6	5	4	18	9	6	5	4
February 2028 . . .	12	5	4	3	2	12	5	4	3	2
February 2029 . . .	13	4	3	2	1	13	4	3	2	1
February 2030 . . .	11	3	2	1	1	11	3	2	1	1
February 2031 . . .	11	3	2	1	1	12	3	2	1	1
February 2032 . . .	12	2	1	1	0	12	2	1	1	0
February 2033 . . .	7	1	1	0	0	7	1	1	0	0
February 2034 . . .	5	1	0	0	0	5	1	0	0	0
February 2035 . . .	3	0	0	0	0	3	0	0	0	0
February 2036 and thereafter	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	5.3	3.7	3.3	3.0	2.7	5.3	3.7	3.3	3.0	2.7

Security Group 1
PPC Prepayment Assumption Rates

Distribution Date	Class IO* 0.10000% Compounded SOFR					Class IO* 1.10000% Compounded SOFR					Class IO* 2.49533% Compounded SOFR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	104	92	88	84	80	104	92	88	84	80	104	92	88	84	80
February 2023 . . .	105	81	74	67	60	105	81	74	67	60	105	81	74	67	60
February 2024 . . .	87	59	51	44	38	87	59	51	44	38	87	59	51	44	38
February 2025 . . .	66	40	33	27	22	66	40	33	27	22	66	40	33	27	22
February 2026 . . .	37	19	15	12	9	37	19	15	12	9	37	19	15	12	9
February 2027 . . .	18	9	6	5	4	18	9	6	5	4	18	9	6	5	4
February 2028 . . .	12	5	4	3	2	12	5	4	3	2	12	5	4	3	2
February 2029 . . .	13	4	3	2	1	13	4	3	2	1	13	4	3	2	1
February 2030 . . .	11	3	2	1	1	11	3	2	1	1	11	3	2	1	1
February 2031 . . .	12	3	2	1	1	12	3	2	1	1	12	3	2	1	1
February 2032 . . .	12	2	1	1	0	12	2	1	1	0	12	2	1	1	0
February 2033 . . .	7	1	1	0	0	7	1	1	0	0	7	1	1	0	0
February 2034 . . .	5	1	0	0	0	5	1	0	0	0	5	1	0	0	0
February 2035 . . .	3	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2036 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	5.3	3.7	3.3	3.0	2.7	5.3	3.7	3.3	3.0	2.7	5.3	3.7	3.3	3.0	2.7

PPC Prepayment Assumption Rates

Distribution Date	Class IO* 3.89067% Compounded SOFR					Class IO* 5.28600% Compounded SOFR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	104	92	88	84	80	104	92	88	84	80
February 2023 . . .	105	81	74	67	60	105	81	74	67	60
February 2024 . . .	87	59	51	44	38	87	59	51	44	38
February 2025 . . .	66	40	33	27	22	66	40	33	27	22
February 2026 . . .	37	19	15	12	9	37	19	15	12	9
February 2027 . . .	18	9	6	5	4	18	9	6	5	4
February 2028 . . .	12	5	4	3	2	12	5	4	3	2
February 2029 . . .	13	4	3	2	1	13	4	3	2	1
February 2030 . . .	11	3	2	1	1	11	3	2	1	1
February 2031 . . .	12	3	2	1	1	12	3	2	1	1
February 2032 . . .	12	2	1	1	0	12	2	1	1	0
February 2033 . . .	7	1	1	0	0	7	1	1	0	0
February 2034 . . .	5	1	0	0	0	5	1	0	0	0
February 2035 . . .	3	0	0	0	0	3	0	0	0	0
February 2036 and thereafter	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	5.3	3.7	3.3	3.0	2.7	5.3	3.7	3.3	3.0	2.7

* The decrement tables for Class IO reflect only the Class IO Notional Balance at various rates of PPC and at various levels of Compounded SOFR. 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 2
PPC Prepayment Assumption Rates

Distribution Date	Class AF 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class AF 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class AF 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	101	99	98	97	96	101	101	101	100	99	101	101	101	101	101
February 2023 . . .	103	95	92	89	86	103	101	99	96	93	103	102	101	101	99
February 2024 . . .	104	89	83	78	73	104	99	95	89	84	104	102	101	98	93
February 2025 . . .	106	82	74	67	60	106	96	89	80	73	106	102	100	93	85
February 2026 . . .	107	75	65	56	48	107	92	81	71	61	0	0	0	0	0
February 2027 . . .	109	67	56	46	37	106	85	71	59	48	0	0	0	0	0
February 2028 . . .	110	60	47	37	28	0	0	0	0	0	0	0	0	0	0
February 2029 . . .	112	52	39	28	21	0	0	0	0	0	0	0	0	0	0
February 2030 . . .	113	45	32	22	15	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	115	39	25	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	116	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	118	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	120	22	11	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	118	17	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	119	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	119	11	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	120	8	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.1	8.8	7.3	6.2	5.4	6.6	6.3	5.9	5.5	5.1	4.2	4.2	4.2	4.2	4.1

PPC Prepayment Assumption Rates

Distribution Date	Class AF 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class AF 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class AF 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	96	107	104	103	102	100	107	105	104	104	103
February 2023 . . .	104	95	92	89	86	115	104	101	98	94	115	108	106	104	101
February 2024 . . .	107	89	83	78	73	123	103	97	90	85	123	111	107	102	96
February 2025 . . .	109	82	74	67	60	132	100	90	81	73	132	112	105	96	87
February 2026 . . .	111	75	65	56	48	142	95	83	72	62	0	0	0	0	0
February 2027 . . .	114	67	56	46	37	148	87	72	60	49	0	0	0	0	0
February 2028 . . .	116	60	47	37	28	0	0	0	0	0	0	0	0	0	0
February 2029 . . .	119	52	39	28	21	0	0	0	0	0	0	0	0	0	0
February 2030 . . .	121	45	32	22	15	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	124	39	25	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	129	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	132	22	11	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	131	17	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	134	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	137	8	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.1	8.8	7.3	6.2	5.4	6.6	6.3	5.9	5.5	5.1	4.2	4.2	4.2	4.2	4.1

Security Group 2
PPC Prepayment Assumption Rates

Distribution Date	Class AF 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class AF 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class AF 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	96	107	104	103	102	100	112	109	107	106	105
February 2023 . . .	104	95	92	89	86	115	104	101	98	94	126	115	111	107	104
February 2024 . . .	107	89	83	78	73	123	103	97	90	85	143	119	112	105	98
February 2025 . . .	109	82	74	67	60	132	100	90	82	73	161	121	110	99	89
February 2026 . . .	111	75	65	56	48	142	96	83	72	62	0	0	0	0	0
February 2027 . . .	114	67	56	46	37	148	88	73	60	49	0	0	0	0	0
February 2028 . . .	116	60	47	37	28	0	0	0	0	0	0	0	0	0	0
February 2029 . . .	119	52	39	28	21	0	0	0	0	0	0	0	0	0	0
February 2030 . . .	121	45	32	22	15	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	124	39	25	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	129	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	132	22	11	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	131	17	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	134	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	137	8	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.1	8.8	7.3	6.2	5.4	6.6	6.3	5.9	5.5	5.1	4.3	4.2	4.2	4.2	4.1

PPC Prepayment Assumption Rates

Distribution Date	Class IA* 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class IA* 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class IA* 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	96	107	104	103	102	100	112	109	107	106	105
February 2023 . . .	104	95	92	89	86	115	104	101	98	94	126	115	111	107	104
February 2024 . . .	107	89	83	78	73	123	103	97	90	85	143	119	112	105	98
February 2025 . . .	109	82	74	67	60	133	100	90	82	73	161	121	110	99	89
February 2026 . . .	111	75	65	56	48	142	96	83	72	62	0	0	0	0	0
February 2027 . . .	114	67	56	46	37	148	88	73	60	49	0	0	0	0	0
February 2028 . . .	116	60	47	37	28	0	0	0	0	0	0	0	0	0	0
February 2029 . . .	119	52	39	29	21	0	0	0	0	0	0	0	0	0	0
February 2030 . . .	121	45	32	22	15	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	124	39	25	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	129	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	132	22	11	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	131	17	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	134	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	137	8	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.1	8.8	7.3	6.2	5.4	6.6	6.3	5.9	5.5	5.1	4.3	4.2	4.2	4.2	4.1

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

Security Group 2
PPC Prepayment Assumption Rates

Distribution Date	Class IA* 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class IA* 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class IA* 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	96	107	104	103	102	100	112	109	107	106	105
February 2023 . . .	104	95	92	89	86	115	104	101	98	94	126	115	111	107	104
February 2024 . . .	107	89	83	78	73	123	103	97	90	85	143	119	112	105	98
February 2025 . . .	109	82	74	67	60	133	100	90	82	73	161	121	110	99	89
February 2026 . . .	111	75	65	56	48	142	96	83	72	62	0	0	0	0	0
February 2027 . . .	114	67	56	46	37	148	88	73	60	49	0	0	0	0	0
February 2028 . . .	116	60	47	37	28	0	0	0	0	0	0	0	0	0	0
February 2029 . . .	119	52	39	29	21	0	0	0	0	0	0	0	0	0	0
February 2030 . . .	121	45	32	22	15	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	124	39	25	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	129	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	132	22	11	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	131	17	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	134	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	137	8	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.1	8.8	7.3	6.2	5.4	6.6	6.3	5.9	5.5	5.1	4.3	4.2	4.2	4.2	4.1

PPC Prepayment Assumption Rates

Distribution Date	Class IA* 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class IA* 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class IA* 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	96	107	104	103	102	100	112	109	107	106	105
February 2023 . . .	104	95	92	89	86	115	104	101	98	94	126	115	111	107	104
February 2024 . . .	107	89	83	78	73	123	103	97	90	85	143	119	112	105	98
February 2025 . . .	109	82	74	67	60	133	100	90	82	73	161	121	110	99	89
February 2026 . . .	111	75	65	56	48	142	96	83	72	62	0	0	0	0	0
February 2027 . . .	114	67	56	46	37	148	88	73	60	49	0	0	0	0	0
February 2028 . . .	116	60	47	37	28	0	0	0	0	0	0	0	0	0	0
February 2029 . . .	119	52	39	29	21	0	0	0	0	0	0	0	0	0	0
February 2030 . . .	121	45	32	22	15	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	124	39	25	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	129	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	132	22	11	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	131	17	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	134	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	134	11	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	137	8	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.1	8.8	7.3	6.2	5.4	6.6	6.3	5.9	5.5	5.1	4.3	4.2	4.2	4.2	4.1

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

Security Group 3
PPC Prepayment Assumption Rates

Distribution Date	Class BI* 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class BI* 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class BI* 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	96	107	104	103	102	100	107	104	103	102	100
February 2023 . . .	104	95	92	89	86	115	104	101	97	94	115	104	101	98	94
February 2024 . . .	107	89	83	78	73	123	103	96	90	85	123	103	97	90	85
February 2025 . . .	109	82	74	67	60	132	100	90	81	73	132	100	90	81	73
February 2026 . . .	111	75	65	56	48	142	95	83	72	61	142	95	83	72	61
February 2027 . . .	114	67	56	46	37	153	90	75	61	50	153	90	75	61	50
February 2028 . . .	116	59	47	36	28	164	84	66	52	40	164	84	66	52	40
February 2029 . . .	118	52	39	28	21	3	1	1	1	0	3	1	1	1	0
February 2030 . . .	121	45	31	22	15	3	1	1	1	0	3	1	1	1	0
February 2031 . . .	124	38	25	16	10	3	1	1	0	0	3	1	1	0	0
February 2032 . . .	126	32	20	12	7	1	0	0	0	0	1	0	0	0	0
February 2033 . . .	129	27	15	8	4	2	0	0	0	0	2	0	0	0	0
February 2034 . . .	132	22	11	6	3	2	0	0	0	0	2	0	0	0	0
February 2035 . . .	134	18	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	137	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	140	11	4	2	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	143	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	146	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.0	9.0	7.3	6.2	5.4	7.8	7.2	6.7	6.1	5.6	7.7	7.2	6.6	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class BI* 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class BI* 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class BI* 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	96	107	104	103	102	100	107	104	103	102	100
February 2023 . . .	104	95	92	89	86	115	104	101	97	94	115	104	101	98	94
February 2024 . . .	107	89	83	78	73	123	103	96	90	85	123	103	97	90	85
February 2025 . . .	109	82	74	67	60	132	100	90	81	73	132	100	90	81	73
February 2026 . . .	111	75	65	56	48	142	95	83	72	61	142	95	83	72	61
February 2027 . . .	114	67	56	46	37	153	90	75	61	50	153	90	75	61	50
February 2028 . . .	116	59	47	36	28	164	84	66	52	40	164	84	66	52	40
February 2029 . . .	118	52	39	28	21	3	1	1	1	0	3	1	1	1	0
February 2030 . . .	121	45	31	22	15	3	1	1	1	0	3	1	1	1	0
February 2031 . . .	124	38	25	16	10	3	1	1	0	0	3	1	1	0	0
February 2032 . . .	126	32	20	12	7	1	0	0	0	0	1	0	0	0	0
February 2033 . . .	129	27	15	8	4	2	0	0	0	0	2	0	0	0	0
February 2034 . . .	132	22	11	6	3	2	0	0	0	0	2	0	0	0	0
February 2035 . . .	134	18	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	137	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	140	11	4	2	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	143	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	146	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.0	9.0	7.3	6.2	5.4	7.8	7.2	6.7	6.1	5.6	7.7	7.2	6.6	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 Compounded SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class BI Notional Balance at the Class BI Interest Rate, Class BI is entitled to the Class BI Deferred Interest Amount. No representation is made about the timing of distributions of the Class BI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class BI.

Security Group 3
PPC Prepayment Assumption Rates

	Class BI* 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class BI* 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class BI* 11.58000% Compounded SOFR 10.12000% One-Year CMT				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	96	107	104	103	102	100	107	104	103	102	100
February 2023 . . .	104	95	92	89	86	115	104	101	97	94	115	104	101	98	94
February 2024 . . .	107	89	83	78	73	123	103	96	90	85	123	103	97	90	85
February 2025 . . .	109	82	74	67	60	132	100	90	81	73	132	100	90	81	73
February 2026 . . .	111	75	65	56	48	142	95	83	72	61	142	95	83	72	61
February 2027 . . .	114	67	56	46	37	153	90	75	61	50	153	90	75	61	50
February 2028 . . .	116	59	47	36	28	164	84	66	52	40	164	84	66	52	40
February 2029 . . .	118	52	39	28	21	3	1	1	1	0	3	1	1	1	0
February 2030 . . .	121	45	31	22	15	3	1	1	1	0	3	1	1	1	0
February 2031 . . .	124	38	25	16	10	3	1	1	0	0	3	1	1	0	0
February 2032 . . .	126	32	20	12	7	1	0	0	0	0	1	0	0	0	0
February 2033 . . .	129	27	15	8	4	2	0	0	0	0	2	0	0	0	0
February 2034 . . .	132	22	11	6	3	2	0	0	0	0	2	0	0	0	0
February 2035 . . .	134	18	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	137	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	140	11	4	2	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	143	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	146	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.0	9.0	7.3	6.2	5.4	7.8	7.2	6.7	6.1	5.6	7.7	7.2	6.6	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 Compounded SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class BI Notional Balance at the Class BI Interest Rate, Class BI is entitled to the Class BI Deferred Interest Amount. No representation is made about the timing of distributions of the Class BI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class BI.

PPC Prepayment Assumption Rates

	Class FB 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class FB 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class FB 0.10000% Compounded SOFR 10.12000% One-Year CMT				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	101	99	98	97	96	101	101	101	100	99	101	101	101	100	99
February 2023 . . .	103	95	92	89	86	103	101	99	96	93	103	101	99	96	93
February 2024 . . .	104	89	83	78	73	104	99	95	89	84	104	99	95	89	84
February 2025 . . .	106	82	74	67	60	106	96	88	80	72	106	96	88	80	72
February 2026 . . .	107	75	65	56	48	107	92	81	71	61	107	92	81	71	61
February 2027 . . .	108	67	56	46	37	108	87	73	61	50	108	87	73	61	50
February 2028 . . .	110	59	47	36	28	110	81	65	51	39	110	81	65	51	39
February 2029 . . .	111	52	39	28	21	2	1	1	1	0	2	1	1	1	0
February 2030 . . .	113	45	31	22	15	2	1	1	1	0	2	1	1	1	0
February 2031 . . .	114	38	25	16	10	2	1	1	0	0	2	1	1	0	0
February 2032 . . .	116	32	20	12	7	1	0	0	0	0	1	0	0	0	0
February 2033 . . .	118	27	15	8	4	1	0	0	0	0	1	0	0	0	0
February 2034 . . .	119	22	11	6	3	1	0	0	0	0	1	0	0	0	0
February 2035 . . .	121	18	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	122	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	124	11	4	2	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	126	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	127	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	128	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.0	9.0	7.3	6.2	5.4	7.8	7.2	6.7	6.1	5.6	7.7	7.2	6.6	6.1	5.5

Security Group 3
PPC Prepayment Assumption Rates

Distribution Date	Class FB 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class FB 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class FB 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	96	107	104	103	101	100	107	104	103	101	100
February 2023 . . .	104	95	92	89	86	115	104	101	97	94	115	104	101	97	94
February 2024 . . .	106	89	83	78	73	123	103	96	90	85	123	103	96	90	85
February 2025 . . .	109	82	74	67	60	132	100	90	81	73	132	100	90	81	73
February 2026 . . .	111	75	65	56	48	142	95	83	72	61	142	95	83	72	61
February 2027 . . .	113	67	56	46	37	152	90	75	61	50	152	90	75	61	50
February 2028 . . .	116	59	47	36	28	163	84	66	52	40	163	84	66	52	40
February 2029 . . .	118	52	39	28	21	3	1	1	1	0	3	1	1	1	0
February 2030 . . .	121	45	31	22	15	3	1	1	1	0	3	1	1	1	0
February 2031 . . .	123	38	25	16	10	3	1	1	0	0	3	1	1	0	0
February 2032 . . .	126	32	20	12	7	1	0	0	0	0	1	0	0	0	0
February 2033 . . .	129	27	15	8	4	1	0	0	0	0	1	0	0	0	0
February 2034 . . .	132	22	11	6	3	2	0	0	0	0	2	0	0	0	0
February 2035 . . .	134	18	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	137	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	140	11	4	2	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	143	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	146	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.0	9.0	7.3	6.2	5.4	7.8	7.2	6.7	6.1	5.6	7.7	7.2	6.6	6.1	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class FB 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class FB 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class FB 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	96	107	104	103	102	100	107	104	103	102	100
February 2023 . . .	104	95	92	89	86	115	104	101	97	94	115	104	101	97	94
February 2024 . . .	106	89	83	78	73	123	103	96	90	85	123	103	96	90	85
February 2025 . . .	109	82	74	67	60	132	100	90	81	73	132	100	90	81	73
February 2026 . . .	111	75	65	56	48	142	95	83	72	61	142	95	83	72	61
February 2027 . . .	113	67	56	46	37	153	90	75	61	50	153	90	75	61	50
February 2028 . . .	116	59	47	36	28	164	84	66	52	40	164	84	66	52	40
February 2029 . . .	118	52	39	28	21	3	1	1	1	0	3	1	1	1	0
February 2030 . . .	121	45	31	22	15	3	1	1	1	0	3	1	1	1	0
February 2031 . . .	123	38	25	16	10	3	1	1	0	0	3	1	1	0	0
February 2032 . . .	126	32	20	12	7	1	0	0	0	0	1	0	0	0	0
February 2033 . . .	129	27	15	8	4	2	0	0	0	0	2	0	0	0	0
February 2034 . . .	132	22	11	6	3	2	0	0	0	0	2	0	0	0	0
February 2035 . . .	134	18	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	137	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	140	11	4	2	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	143	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	146	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.0	9.0	7.3	6.2	5.4	7.8	7.2	6.7	6.1	5.6	7.7	7.2	6.6	6.1	5.5

Security Group 4
PPC Prepayment Assumption Rates

Distribution Date	Class BF 0.10000% One-Month LIBOR 0.30000% One-Year LIBOR					Class BF 0.10000% One-Month LIBOR 4.17600% One-Year LIBOR					Class BF 0.10000% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	101	99	98	98	97	101	99	98	98	97	101	99	98	98	97
February 2023 . . .	103	95	92	90	87	103	97	94	91	88	103	97	94	91	88
February 2024 . . .	104	90	84	79	74	104	95	90	84	79	104	95	90	84	79
February 2025 . . .	106	83	75	68	61	106	92	83	75	68	106	93	84	76	69
February 2026 . . .	107	76	66	57	49	107	87	76	65	56	107	89	77	67	58
February 2027 . . .	108	68	57	47	38	108	80	67	55	45	108	83	69	57	47
February 2028 . . .	110	61	48	38	29	109	74	59	46	36	109	78	62	48	37
February 2029 . . .	111	53	40	29	21	111	68	51	37	27	37	24	18	14	10
February 2030 . . .	113	46	32	22	15	37	21	15	10	7	2	1	1	1	0
February 2031 . . .	114	40	26	17	10	2	1	1	0	0	2	1	1	0	0
February 2032 . . .	116	33	20	12	7	2	1	1	0	0	0	0	0	0	0
February 2033 . . .	116	28	16	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	118	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	119	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	121	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	122	12	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	41	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	41	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.9	8.9	7.4	6.3	5.5	8.5	7.4	6.7	6.0	5.5	7.8	7.0	6.4	5.8	5.3

PPC Prepayment Assumption Rates

Distribution Date	Class BF 4.47100% One-Month LIBOR 0.30000% One-Year LIBOR					Class BF 4.47100% One-Month LIBOR 4.17600% One-Year LIBOR					Class BF 4.47100% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	102	99	99	98	97	102	99	99	98	97
February 2023 . . .	105	96	93	90	87	107	97	94	91	88	107	97	94	91	88
February 2024 . . .	107	90	84	79	74	113	95	90	84	79	113	95	90	84	79
February 2025 . . .	110	83	75	68	61	120	92	83	75	68	120	93	84	76	69
February 2026 . . .	112	76	66	57	49	127	87	76	65	56	127	89	77	67	58
February 2027 . . .	115	68	57	47	38	133	80	67	55	45	133	83	69	57	47
February 2028 . . .	118	61	48	38	29	141	74	59	46	36	141	78	62	48	37
February 2029 . . .	120	53	40	29	21	149	68	51	37	27	50	24	18	14	10
February 2030 . . .	123	46	33	22	15	52	21	15	10	7	3	1	1	1	0
February 2031 . . .	126	40	26	17	10	3	1	1	0	0	3	1	1	0	0
February 2032 . . .	129	34	20	12	7	3	1	1	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	49	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	48	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.9	8.9	7.4	6.3	5.5	8.5	7.4	6.7	6.0	5.5	7.8	7.0	6.4	5.8	5.3

Security Group 4
PPC Prepayment Assumption Rates

Distribution Date	Class BF 8.84200% One-Month LIBOR 0.30000% One-Year LIBOR					Class BF 8.84200% One-Month LIBOR 4.17600% One-Year LIBOR					Class BF 8.84200% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	102	99	99	98	97	102	99	99	98	97
February 2023 . . .	105	96	93	90	87	107	97	94	91	88	107	97	94	91	88
February 2024 . . .	107	90	84	79	74	114	95	90	84	79	114	95	90	84	79
February 2025 . . .	110	83	75	68	61	121	92	83	75	68	123	93	84	76	69
February 2026 . . .	112	76	66	57	49	129	87	76	65	56	132	89	77	67	58
February 2027 . . .	115	68	57	47	38	135	80	67	55	45	140	83	69	57	47
February 2028 . . .	118	61	48	38	29	144	74	59	46	36	151	78	62	48	37
February 2029 . . .	120	53	40	29	21	153	68	51	37	27	54	24	18	14	10
February 2030 . . .	123	46	33	22	15	54	21	15	10	7	3	1	1	1	0
February 2031 . . .	126	40	26	17	10	3	1	1	0	0	3	1	1	0	0
February 2032 . . .	129	34	20	12	7	3	1	1	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	49	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	48	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.9	8.9	7.4	6.3	5.5	8.5	7.4	6.7	6.0	5.5	7.8	7.0	6.4	5.8	5.3

PPC Prepayment Assumption Rates

Distribution Date	Class IB* 0.10000% One-Month LIBOR 0.30000% One-Year LIBOR					Class IB* 0.10000% One-Month LIBOR 4.17600% One-Year LIBOR					Class IB* 0.10000% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	105	96	93	90	87	107	98	94	91	88	107	98	94	91	88
February 2024 . . .	107	90	84	79	74	114	95	90	84	79	114	95	90	84	79
February 2025 . . .	110	83	75	68	61	121	92	83	75	68	123	93	84	76	69
February 2026 . . .	112	76	66	57	49	129	87	76	66	56	132	89	78	67	58
February 2027 . . .	115	68	57	47	38	135	81	67	55	45	140	83	69	57	47
February 2028 . . .	118	61	48	38	29	144	74	59	46	36	151	78	62	48	37
February 2029 . . .	120	53	40	29	21	153	68	51	37	27	54	24	18	14	10
February 2030 . . .	123	46	33	22	15	54	21	15	10	7	3	1	1	1	0
February 2031 . . .	126	40	26	17	10	3	1	1	0	0	3	1	1	0	0
February 2032 . . .	129	34	20	12	7	3	1	1	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	49	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	48	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.9	8.9	7.4	6.3	5.5	8.5	7.4	6.7	6.0	5.5	7.8	7.0	6.4	5.8	5.3

* 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* 4.47100% One-Month LIBOR 0.30000% One-Year LIBOR					Class IB* 4.47100% One-Month LIBOR 4.17600% One-Year LIBOR					Class IB* 4.47100% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	105	96	93	90	87	107	98	94	91	88	107	98	94	91	88
February 2024 . . .	107	90	84	79	74	114	95	90	84	79	114	95	90	84	79
February 2025 . . .	110	83	75	68	61	121	92	83	75	68	123	93	84	76	69
February 2026 . . .	112	76	66	57	49	129	87	76	66	56	132	89	78	67	58
February 2027 . . .	115	68	57	47	38	135	81	67	55	45	140	83	69	57	47
February 2028 . . .	118	61	48	38	29	144	74	59	46	36	151	78	62	48	37
February 2029 . . .	120	53	40	29	21	153	68	51	37	27	54	24	18	14	10
February 2030 . . .	123	46	33	22	15	54	21	15	10	7	3	1	1	1	0
February 2031 . . .	126	40	26	17	10	3	1	1	0	0	3	1	1	0	0
February 2032 . . .	129	34	20	12	7	3	1	1	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	49	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	48	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.9	8.9	7.4	6.3	5.5	8.5	7.4	6.7	6.0	5.5	7.8	7.0	6.4	5.8	5.3

PPC Prepayment Assumption Rates

Distribution Date	Class IB* 8.84200% One-Month LIBOR 0.30000% One-Year LIBOR					Class IB* 8.84200% One-Month LIBOR 4.17600% One-Year LIBOR					Class IB* 8.84200% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	105	96	93	90	87	107	98	94	91	88	107	98	94	91	88
February 2024 . . .	107	90	84	79	74	114	95	90	84	79	114	95	90	84	79
February 2025 . . .	110	83	75	68	61	121	92	83	75	68	123	93	84	76	69
February 2026 . . .	112	76	66	57	49	129	87	76	66	56	132	89	78	67	58
February 2027 . . .	115	68	57	47	38	135	81	67	55	45	140	83	69	57	47
February 2028 . . .	118	61	48	38	29	144	74	59	46	36	151	78	62	48	37
February 2029 . . .	120	53	40	29	21	153	68	51	37	27	54	24	18	14	10
February 2030 . . .	123	46	33	22	15	54	21	15	10	7	3	1	1	1	0
February 2031 . . .	126	40	26	17	10	3	1	1	0	0	3	1	1	0	0
February 2032 . . .	129	34	20	12	7	3	1	1	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	49	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	48	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	16.9	8.9	7.4	6.3	5.5	8.5	7.4	6.7	6.0	5.5	7.8	7.0	6.4	5.8	5.3

* 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* 0.10000% One-Month LIBOR 0.30000% One-Year LIBOR					Class CI* 0.10000% One-Month LIBOR 4.17600% One-Year LIBOR					Class CI* 0.10000% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
February 2023	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
February 2024	107	91	86	81	76	114	96	91	85	80	114	96	91	86	81
February 2025	110	84	76	69	63	121	93	84	77	69	122	94	85	78	70
February 2026	112	77	67	58	51	128	88	77	67	58	132	90	79	69	59
February 2027	115	69	58	48	39	137	82	69	57	47	142	85	71	59	49
February 2028	117	62	49	38	30	145	76	61	48	37	152	80	64	50	39
February 2029	120	54	41	30	22	154	70	52	39	28	159	72	54	40	29
February 2030	123	47	33	23	16	160	61	43	30	20	1	1	0	0	0
February 2031	126	40	27	17	11	1	0	0	0	0	1	0	0	0	0
February 2032	128	34	21	13	7	1	0	0	0	0	2	0	0	0	0
February 2033	131	28	16	9	5	2	0	0	0	0	2	0	0	0	0
February 2034	134	23	12	6	3	2	0	0	0	0	1	0	0	0	0
February 2035	137	19	9	4	2	1	0	0	0	0	1	0	0	0	0
February 2036	141	15	7	3	1	1	0	0	0	0	1	0	0	0	0
February 2037	140	12	5	2	1	1	0	0	0	0	0	0	0	0	0
February 2038	143	9	3	1	0	1	0	0	0	0	0	0	0	0	0
February 2039	146	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.3	9.1	7.5	6.4	5.6	9.1	7.9	7.0	6.3	5.7	8.2	7.4	6.7	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class CI* 4.47100% One-Month LIBOR 0.30000% One-Year LIBOR					Class CI* 4.47100% One-Month LIBOR 4.17600% One-Year LIBOR					Class CI* 4.47100% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
February 2023	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
February 2024	107	91	86	81	76	114	96	91	85	80	114	96	91	86	81
February 2025	110	84	76	69	63	121	93	84	77	69	122	94	85	78	70
February 2026	112	77	67	58	51	128	88	77	67	58	132	90	79	69	59
February 2027	115	69	58	48	39	137	82	69	57	47	142	85	71	59	49
February 2028	117	62	49	38	30	145	76	61	48	37	152	80	64	50	39
February 2029	120	54	41	30	22	154	70	52	39	28	159	72	54	40	29
February 2030	123	47	33	23	16	160	61	43	30	20	1	1	0	0	0
February 2031	126	40	27	17	11	1	0	0	0	0	1	0	0	0	0
February 2032	128	34	21	13	7	1	0	0	0	0	2	0	0	0	0
February 2033	131	28	16	9	5	2	0	0	0	0	2	0	0	0	0
February 2034	134	23	12	6	3	2	0	0	0	0	1	0	0	0	0
February 2035	137	19	9	4	2	1	0	0	0	0	1	0	0	0	0
February 2036	141	15	7	3	1	1	0	0	0	0	1	0	0	0	0
February 2037	140	12	5	2	1	1	0	0	0	0	0	0	0	0	0
February 2038	143	9	3	1	0	1	0	0	0	0	0	0	0	0	0
February 2039	146	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.3	9.1	7.5	6.4	5.6	9.1	7.9	7.0	6.3	5.7	8.2	7.4	6.7	6.1	5.6

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

Security Group 5
PPC Prepayment Assumption Rates

Distribution Date	Class CI* 8.84200% One-Month LIBOR 0.30000% One-Year LIBOR					Class CI* 8.84200% One-Month LIBOR 4.17600% One-Year LIBOR					Class CI* 8.84200% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
February 2023	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
February 2024	107	91	86	81	76	114	96	91	85	80	114	96	91	86	81
February 2025	110	84	76	69	63	121	93	84	77	69	122	94	85	78	70
February 2026	112	77	67	58	51	128	88	77	67	58	132	90	79	69	59
February 2027	115	69	58	48	39	137	82	69	57	47	142	85	71	59	49
February 2028	117	62	49	38	30	145	76	61	48	37	152	80	64	50	39
February 2029	120	54	41	30	22	154	70	52	39	28	159	72	54	40	29
February 2030	123	47	33	23	16	160	61	43	30	20	1	1	0	0	0
February 2031	126	40	27	17	11	1	0	0	0	0	1	0	0	0	0
February 2032	128	34	21	13	7	1	0	0	0	0	2	0	0	0	0
February 2033	131	28	16	9	5	2	0	0	0	0	2	0	0	0	0
February 2034	134	23	12	6	3	2	0	0	0	0	1	0	0	0	0
February 2035	137	19	9	4	2	1	0	0	0	0	1	0	0	0	0
February 2036	141	15	7	3	1	1	0	0	0	0	1	0	0	0	0
February 2037	140	12	5	2	1	1	0	0	0	0	0	0	0	0	0
February 2038	143	9	3	1	0	1	0	0	0	0	0	0	0	0	0
February 2039	146	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.3	9.1	7.5	6.4	5.6	9.1	7.9	7.0	6.3	5.7	8.2	7.4	6.7	6.1	5.6

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

PPC Prepayment Assumption Rates

Distribution Date	Class FC 0.10000% One-Month LIBOR 0.30000% One-Year LIBOR					Class FC 0.10000% One-Month LIBOR 4.17600% One-Year LIBOR					Class FC 0.10000% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022	101	100	99	98	98	101	100	99	98	98	101	100	99	98	98
February 2023	103	96	93	91	88	103	98	95	92	90	103	98	95	92	90
February 2024	104	90	85	80	76	104	96	91	85	80	104	96	91	85	80
February 2025	106	84	76	69	63	106	92	84	76	69	106	94	85	77	70
February 2026	107	76	67	58	50	107	88	77	67	58	107	90	79	68	59
February 2027	108	69	58	48	39	108	82	69	57	47	108	85	71	59	49
February 2028	110	61	49	38	30	110	76	60	48	37	110	80	63	50	39
February 2029	111	54	41	30	22	111	70	52	39	28	109	72	54	40	29
February 2030	113	47	33	23	16	110	61	43	30	20	1	1	0	0	0
February 2031	114	40	27	17	11	1	0	0	0	0	1	0	0	0	0
February 2032	116	34	21	12	7	1	0	0	0	0	1	0	0	0	0
February 2033	118	28	16	9	5	1	0	0	0	0	1	0	0	0	0
February 2034	119	23	12	6	3	1	0	0	0	0	1	0	0	0	0
February 2035	121	19	9	4	2	1	0	0	0	0	1	0	0	0	0
February 2036	122	15	7	3	1	1	0	0	0	0	1	0	0	0	0
February 2037	121	12	5	2	1	1	0	0	0	0	0	0	0	0	0
February 2038	122	9	3	1	0	1	0	0	0	0	0	0	0	0	0
February 2039	124	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.3	9.1	7.5	6.4	5.6	9.1	7.9	7.0	6.3	5.7	8.2	7.4	6.7	6.1	5.6

Security Group 5
PPC Prepayment Assumption Rates

Distribution Date	Class FC 4.47100% One-Month LIBOR 0.30000% One-Year LIBOR					Class FC 4.47100% One-Month LIBOR 4.17600% One-Year LIBOR					Class FC 4.47100% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
February 2023 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
February 2024 . . .	107	91	85	81	76	113	96	91	85	80	113	96	91	86	80
February 2025 . . .	109	84	76	69	63	120	93	84	77	69	120	94	85	78	70
February 2026 . . .	112	77	67	58	51	127	88	77	67	58	127	90	79	68	59
February 2027 . . .	115	69	58	48	39	134	82	69	57	47	134	85	71	59	49
February 2028 . . .	117	62	49	38	30	142	76	61	48	37	142	80	63	50	39
February 2029 . . .	120	54	41	30	22	150	70	52	39	28	147	72	54	40	29
February 2030 . . .	123	47	33	23	16	155	61	43	30	20	1	1	0	0	0
February 2031 . . .	125	40	27	17	11	1	0	0	0	0	1	0	0	0	0
February 2032 . . .	128	34	21	13	7	1	0	0	0	0	1	0	0	0	0
February 2033 . . .	131	28	16	9	5	1	0	0	0	0	1	0	0	0	0
February 2034 . . .	134	23	12	6	3	2	0	0	0	0	1	0	0	0	0
February 2035 . . .	137	19	9	4	2	1	0	0	0	0	1	0	0	0	0
February 2036 . . .	140	15	7	3	1	1	0	0	0	0	1	0	0	0	0
February 2037 . . .	140	12	5	2	1	1	0	0	0	0	0	0	0	0	0
February 2038 . . .	143	9	3	1	0	1	0	0	0	0	0	0	0	0	0
February 2039 . . .	146	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.3	9.1	7.5	6.4	5.6	9.1	7.9	7.0	6.3	5.7	8.2	7.4	6.7	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class FC 8.84200% One-Month LIBOR 0.30000% One-Year LIBOR					Class FC 8.84200% One-Month LIBOR 4.17600% One-Year LIBOR					Class FC 8.84200% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
February 2023 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
February 2024 . . .	107	91	85	81	76	113	96	91	85	80	114	96	91	86	80
February 2025 . . .	109	84	76	69	63	121	93	84	77	69	122	94	85	78	70
February 2026 . . .	112	77	67	58	51	128	88	77	67	58	132	90	79	68	59
February 2027 . . .	115	69	58	48	39	136	82	69	57	47	141	85	71	59	49
February 2028 . . .	117	62	49	38	30	145	76	61	48	37	152	80	63	50	39
February 2029 . . .	120	54	41	30	22	154	70	52	39	28	159	72	54	40	29
February 2030 . . .	123	47	33	23	16	160	61	43	30	20	1	1	0	0	0
February 2031 . . .	125	40	27	17	11	1	0	0	0	0	1	0	0	0	0
February 2032 . . .	128	34	21	13	7	1	0	0	0	0	2	0	0	0	0
February 2033 . . .	131	28	16	9	5	2	0	0	0	0	2	0	0	0	0
February 2034 . . .	134	23	12	6	3	2	0	0	0	0	1	0	0	0	0
February 2035 . . .	137	19	9	4	2	1	0	0	0	0	1	0	0	0	0
February 2036 . . .	140	15	7	3	1	1	0	0	0	0	1	0	0	0	0
February 2037 . . .	140	12	5	2	1	1	0	0	0	0	0	0	0	0	0
February 2038 . . .	143	9	3	1	0	1	0	0	0	0	0	0	0	0	0
February 2039 . . .	146	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.3	9.1	7.5	6.4	5.6	9.1	7.9	7.0	6.3	5.7	8.2	7.4	6.7	6.1	5.6

Security Groups 4 and 5
PPC Prepayment Assumption Rates

Distribution Date	Class PI* 0.10000% One-Month LIBOR 0.30000% One-Year LIBOR					Class PI* 0.10000% One-Month LIBOR 4.17600% One-Year LIBOR					Class PI* 0.10000% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
February 2024 . . .	107	90	85	80	75	114	96	90	85	79	114	96	90	85	80
February 2025 . . .	110	83	76	69	62	121	92	84	76	68	123	93	85	77	69
February 2026 . . .	112	76	66	58	50	129	87	76	66	57	132	89	78	68	58
February 2027 . . .	115	69	57	47	39	136	81	68	56	46	141	84	70	58	48
February 2028 . . .	118	61	48	38	29	144	75	59	47	36	152	79	62	49	38
February 2029 . . .	120	54	40	30	22	154	69	51	38	28	91	41	31	23	17
February 2030 . . .	123	47	33	23	15	91	35	25	17	12	3	1	1	0	0
February 2031 . . .	126	40	26	17	11	3	1	1	0	0	3	1	1	0	0
February 2032 . . .	129	34	21	12	7	3	1	0	0	0	1	0	0	0	0
February 2033 . . .	131	28	16	9	5	1	0	0	0	0	1	0	0	0	0
February 2034 . . .	134	23	12	6	3	1	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	140	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	142	12	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	82	5	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	83	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.4	9.0	7.4	6.3	5.6	8.7	7.6	6.8	6.1	5.6	7.9	7.2	6.5	5.9	5.4

PPC Prepayment Assumption Rates

Distribution Date	Class PI* 4.47100% One-Month LIBOR 0.30000% One-Year LIBOR					Class PI* 4.47100% One-Month LIBOR 4.17600% One-Year LIBOR					Class PI* 4.47100% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
February 2024 . . .	107	90	85	80	75	114	96	90	85	79	114	96	90	85	80
February 2025 . . .	110	83	76	69	62	121	92	84	76	68	123	93	85	77	69
February 2026 . . .	112	76	66	58	50	129	87	76	66	57	132	89	78	68	58
February 2027 . . .	115	69	57	47	39	136	81	68	56	46	141	84	70	58	48
February 2028 . . .	118	61	48	38	29	144	75	59	47	36	152	79	62	49	38
February 2029 . . .	120	54	40	30	22	154	69	51	38	28	91	41	31	23	17
February 2030 . . .	123	47	33	23	15	91	35	25	17	12	3	1	1	0	0
February 2031 . . .	126	40	26	17	11	3	1	1	0	0	3	1	1	0	0
February 2032 . . .	129	34	21	12	7	3	1	0	0	0	1	0	0	0	0
February 2033 . . .	131	28	16	9	5	1	0	0	0	0	1	0	0	0	0
February 2034 . . .	134	23	12	6	3	1	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	140	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	142	12	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	82	5	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	83	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.4	9.0	7.4	6.3	5.6	8.7	7.6	6.8	6.1	5.6	7.9	7.2	6.5	5.9	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 4 and 5 PPC Prepayment Assumption Rates														
	Class PI* 8.84200% One-Month LIBOR 0.30000% One-Year LIBOR					Class PI* 8.84200% One-Month LIBOR 4.17600% One-Year LIBOR					Class PI* 8.84200% One-Month LIBOR 8.05200% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
February 2024 . . .	107	90	85	80	75	114	96	90	85	79	114	96	90	85	80
February 2025 . . .	110	83	76	69	62	121	92	84	76	68	123	93	85	77	69
February 2026 . . .	112	76	66	58	50	129	87	76	66	57	132	89	78	68	58
February 2027 . . .	115	69	57	47	39	136	81	68	56	46	141	84	70	58	48
February 2028 . . .	118	61	48	38	29	144	75	59	47	36	152	79	62	49	38
February 2029 . . .	120	54	40	30	22	154	69	51	38	28	91	41	31	23	17
February 2030 . . .	123	47	33	23	15	91	35	25	17	12	3	1	1	0	0
February 2031 . . .	126	40	26	17	11	3	1	1	0	0	3	1	1	0	0
February 2032 . . .	129	34	21	12	7	3	1	0	0	0	1	0	0	0	0
February 2033 . . .	131	28	16	9	5	1	0	0	0	0	1	0	0	0	0
February 2034 . . .	134	23	12	6	3	1	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	140	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	142	12	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	82	5	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	83	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.4	9.0	7.4	6.3	5.6	8.7	7.6	6.8	6.1	5.6	7.9	7.2	6.5	5.9	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 Group 6
PPC Prepayment Assumption Rates

Distribution Date	Class CF 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class CF 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class CF 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	101	99	98	97	97	101	101	101	100	100	101	101	101	100	100
February 2023 . . .	103	95	92	89	86	103	101	99	97	94	103	101	99	97	94
February 2024 . . .	104	89	84	79	74	104	100	95	90	84	104	100	95	90	85
February 2025 . . .	106	82	75	68	61	106	97	89	81	73	106	97	89	81	73
February 2026 . . .	107	75	65	57	49	107	92	82	71	62	107	92	82	71	62
February 2027 . . .	108	67	56	46	38	108	87	74	61	50	108	87	74	61	50
February 2028 . . .	110	60	47	37	29	110	81	65	51	40	110	81	65	51	40
February 2029 . . .	111	52	39	29	21	111	75	57	42	31	111	75	57	42	31
February 2030 . . .	113	45	32	22	15	5	3	2	2	1	5	3	2	2	1
February 2031 . . .	114	39	25	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	116	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	118	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	119	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	121	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	122	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	124	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	126	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	127	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	129	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	131	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	133	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	135	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	22.8	9.1	7.4	6.3	5.5	8.6	7.8	7.1	6.5	5.9	8.6	7.8	7.1	6.5	5.9

PPC Prepayment Assumption Rates

Distribution Date	Class CF 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class CF 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class CF 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	97	107	104	103	102	101	107	104	103	102	101
February 2023 . . .	104	95	92	89	86	115	105	101	98	95	115	105	101	98	95
February 2024 . . .	106	89	84	79	74	123	103	97	91	86	123	103	97	91	86
February 2025 . . .	108	82	75	68	61	132	100	91	82	74	132	100	91	82	74
February 2026 . . .	111	75	65	57	49	141	96	83	72	62	141	96	84	72	62
February 2027 . . .	113	67	56	46	38	152	91	75	62	51	152	91	75	62	51
February 2028 . . .	115	60	47	37	29	163	84	67	52	41	163	85	67	52	41
February 2029 . . .	117	52	39	29	21	174	78	58	43	31	175	78	58	43	31
February 2030 . . .	120	45	32	22	15	8	3	2	2	1	8	3	2	2	1
February 2031 . . .	122	39	25	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	125	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	127	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	132	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	135	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	138	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	143	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	146	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	149	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	152	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	155	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	22.8	9.1	7.4	6.3	5.5	8.6	7.8	7.1	6.5	5.9	8.6	7.8	7.1	6.5	5.9

Security Group 6
PPC Prepayment Assumption Rates

Distribution Date	Class CF 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class CF 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class CF 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	97	107	104	103	102	101	107	104	103	102	101
February 2023 . . .	104	95	92	89	86	115	105	101	98	95	115	105	101	98	95
February 2024 . . .	106	89	84	79	74	123	103	97	91	86	123	103	97	91	86
February 2025 . . .	108	82	75	68	61	132	100	91	82	74	132	100	91	82	74
February 2026 . . .	111	75	65	57	49	141	96	83	72	62	141	96	84	72	62
February 2027 . . .	113	67	56	46	38	152	91	75	62	51	152	91	75	62	51
February 2028 . . .	115	60	47	37	29	163	84	67	52	41	163	85	67	52	41
February 2029 . . .	117	52	39	29	21	174	78	58	43	31	175	78	58	43	31
February 2030 . . .	120	45	32	22	15	8	3	2	2	1	8	3	2	2	1
February 2031 . . .	122	39	25	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	125	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	127	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	132	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	135	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	138	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	143	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	146	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	149	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	152	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	155	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	22.8	9.1	7.4	6.3	5.5	8.6	7.8	7.1	6.5	5.9	8.6	7.8	7.1	6.5	5.9

PPC Prepayment Assumption Rates

Distribution Date	Class IC* 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class IC* 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class IC* 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	98	97	107	104	103	102	101	107	104	103	102	101
February 2023 . . .	104	95	92	89	87	115	105	102	98	95	115	105	102	98	95
February 2024 . . .	106	89	84	79	74	123	103	97	91	86	123	103	97	91	86
February 2025 . . .	108	82	75	68	61	132	100	91	82	74	132	100	91	82	74
February 2026 . . .	111	75	65	57	49	141	96	84	72	62	141	96	84	72	63
February 2027 . . .	113	67	56	46	38	152	91	75	62	51	152	91	75	62	51
February 2028 . . .	115	60	47	37	29	163	85	67	52	41	163	85	67	52	41
February 2029 . . .	117	52	39	29	21	175	78	58	43	31	175	78	58	43	31
February 2030 . . .	120	45	32	22	15	8	3	2	2	1	8	3	2	2	1
February 2031 . . .	122	39	25	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	125	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	127	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	132	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	135	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	138	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	144	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	146	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	149	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	152	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	156	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	22.8	9.1	7.4	6.3	5.5	8.6	7.8	7.1	6.5	5.9	8.6	7.8	7.1	6.5	5.9

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

Security Group 6
PPC Prepayment Assumption Rates

Distribution Date	Class IC* 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class IC* 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class IC* 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	98	97	107	104	103	102	101	107	104	103	102	101
February 2023 . . .	104	95	92	89	87	115	105	102	98	95	115	105	102	98	95
February 2024 . . .	106	89	84	79	74	123	103	97	91	86	123	103	97	91	86
February 2025 . . .	108	82	75	68	61	132	100	91	82	74	132	100	91	82	74
February 2026 . . .	111	75	65	57	49	141	96	84	72	62	141	96	84	72	63
February 2027 . . .	113	67	56	46	38	152	91	75	62	51	152	91	75	62	51
February 2028 . . .	115	60	47	37	29	163	85	67	52	41	163	85	67	52	41
February 2029 . . .	117	52	39	29	21	175	78	58	43	31	175	78	58	43	31
February 2030 . . .	120	45	32	22	15	8	3	2	2	1	8	3	2	2	1
February 2031 . . .	122	39	25	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	125	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	127	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	132	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	135	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	138	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	144	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	146	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	149	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	152	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	156	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	22.8	9.1	7.4	6.3	5.5	8.6	7.8	7.1	6.5	5.9	8.6	7.8	7.1	6.5	5.9

PPC Prepayment Assumption Rates

Distribution Date	Class IC* 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class IC* 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class IC* 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	98	97	107	104	103	102	101	107	104	103	102	101
February 2023 . . .	104	95	92	89	87	115	105	102	98	95	115	105	102	98	95
February 2024 . . .	106	89	84	79	74	123	103	97	91	86	123	103	97	91	86
February 2025 . . .	108	82	75	68	61	132	100	91	82	74	132	100	91	82	74
February 2026 . . .	111	75	65	57	49	141	96	84	72	62	141	96	84	72	63
February 2027 . . .	113	67	56	46	38	152	91	75	62	51	152	91	75	62	51
February 2028 . . .	115	60	47	37	29	163	85	67	52	41	163	85	67	52	41
February 2029 . . .	117	52	39	29	21	175	78	58	43	31	175	78	58	43	31
February 2030 . . .	120	45	32	22	15	8	3	2	2	1	8	3	2	2	1
February 2031 . . .	122	39	25	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	125	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	127	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	132	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	135	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	138	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	144	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	146	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	149	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	152	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	156	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	22.8	9.1	7.4	6.3	5.5	8.6	7.8	7.1	6.5	5.9	8.6	7.8	7.1	6.5	5.9

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

Security Group 7
PPC Prepayment Assumption Rates

Distribution Date	Class DI* 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class DI* 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class DI* 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	107	104	103	102	101	112	109	108	107	106
February 2023 . . .	104	95	93	90	87	115	105	102	99	95	126	116	112	108	105
February 2024 . . .	107	90	84	79	74	124	104	98	92	86	143	120	113	106	99
February 2025 . . .	109	83	75	68	61	133	101	92	83	75	161	123	111	101	91
February 2026 . . .	112	76	66	57	49	143	97	84	73	63	1	0	0	0	0
February 2027 . . .	114	68	57	47	38	153	91	76	63	52	1	0	0	0	0
February 2028 . . .	117	60	48	37	29	1	0	0	0	0	1	0	0	0	0
February 2029 . . .	119	53	40	29	21	1	0	0	0	0	0	0	0	0	0
February 2030 . . .	122	46	32	22	15	1	0	0	0	0	0	0	0	0	0
February 2031 . . .	124	39	26	17	10	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	130	28	16	9	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	133	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	141	12	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	144	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.0	9.0	7.4	6.3	5.5	6.9	6.6	6.2	5.7	5.3	4.4	4.4	4.4	4.3	4.2

PPC Prepayment Assumption Rates

Distribution Date	Class DI* 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class DI* 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class DI* 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	107	104	103	102	101	112	109	108	107	106
February 2023 . . .	104	95	93	90	87	115	105	102	99	95	126	116	112	108	105
February 2024 . . .	107	90	84	79	74	124	104	98	92	86	143	120	113	106	99
February 2025 . . .	109	83	75	68	61	133	101	92	83	75	161	123	111	101	91
February 2026 . . .	112	76	66	57	49	143	97	84	73	63	1	0	0	0	0
February 2027 . . .	114	68	57	47	38	153	91	76	63	52	1	0	0	0	0
February 2028 . . .	117	60	48	37	29	1	0	0	0	0	1	0	0	0	0
February 2029 . . .	119	53	40	29	21	1	0	0	0	0	0	0	0	0	0
February 2030 . . .	122	46	32	22	15	1	0	0	0	0	0	0	0	0	0
February 2031 . . .	124	39	26	17	10	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	130	28	16	9	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	133	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	141	12	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	144	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.0	9.0	7.4	6.3	5.5	6.9	6.6	6.2	5.7	5.3	4.4	4.4	4.4	4.3	4.2

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

Security Group 7
PPC Prepayment Assumption Rates

Distribution Date	Class DI* 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class DI* 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class DI* 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	107	104	103	102	101	112	109	108	107	106
February 2023 . . .	104	95	93	90	87	115	105	102	99	95	126	116	112	108	105
February 2024 . . .	107	90	84	79	74	124	104	98	92	86	143	120	113	106	99
February 2025 . . .	109	83	75	68	61	133	101	92	83	75	161	123	111	101	91
February 2026 . . .	112	76	66	57	49	143	97	84	73	63	1	0	0	0	0
February 2027 . . .	114	68	57	47	38	153	91	76	63	52	1	0	0	0	0
February 2028 . . .	117	60	48	37	29	1	0	0	0	0	1	0	0	0	0
February 2029 . . .	119	53	40	29	21	1	0	0	0	0	0	0	0	0	0
February 2030 . . .	122	46	32	22	15	1	0	0	0	0	0	0	0	0	0
February 2031 . . .	124	39	26	17	10	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	130	28	16	9	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	133	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	141	12	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	144	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.0	9.0	7.4	6.3	5.5	6.9	6.6	6.2	5.7	5.3	4.4	4.4	4.4	4.3	4.2

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

Security Group 7
PPC Prepayment Assumption Rates

Distribution Date	Class FD 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class FD 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class FD 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	101	99	98	98	97	101	101	101	100	100	101	101	101	101	101
February 2023 . . .	103	95	92	90	87	103	101	99	97	94	103	102	101	101	99
February 2024 . . .	104	90	84	79	74	104	100	95	90	85	104	102	101	99	94
February 2025 . . .	106	83	75	68	61	106	97	89	81	74	106	102	100	94	86
February 2026 . . .	107	75	66	57	49	107	93	82	72	62	0	0	0	0	0
February 2027 . . .	109	68	57	47	38	109	88	74	62	51	0	0	0	0	0
February 2028 . . .	110	60	48	37	29	0	0	0	0	0	0	0	0	0	0
February 2029 . . .	112	53	40	29	21	0	0	0	0	0	0	0	0	0	0
February 2030 . . .	113	46	32	22	15	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	115	39	26	17	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	116	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	118	28	16	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	120	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	121	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	123	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	124	12	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	126	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.0	9.0	7.4	6.3	5.5	6.9	6.6	6.2	5.7	5.3	4.4	4.4	4.4	4.3	4.2

PPC Prepayment Assumption Rates

Distribution Date	Class FD 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class FD 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class FD 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	107	104	103	102	101	107	105	105	104	103
February 2023 . . .	104	95	92	90	87	115	105	102	99	95	115	109	107	105	102
February 2024 . . .	107	90	84	79	74	123	104	98	92	86	123	111	107	102	97
February 2025 . . .	109	83	75	68	61	132	101	91	83	75	132	113	106	97	89
February 2026 . . .	111	76	66	57	49	142	97	84	73	63	1	0	0	0	0
February 2027 . . .	114	68	57	47	38	152	91	76	63	52	1	0	0	0	0
February 2028 . . .	116	60	48	37	29	1	0	0	0	0	1	0	0	0	0
February 2029 . . .	119	53	40	29	21	1	0	0	0	0	0	0	0	0	0
February 2030 . . .	122	46	32	22	15	1	0	0	0	0	0	0	0	0	0
February 2031 . . .	124	39	26	17	10	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	130	28	16	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	133	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	141	12	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	144	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.0	9.0	7.4	6.3	5.5	6.9	6.6	6.2	5.7	5.3	4.4	4.4	4.4	4.3	4.2

Security Group 7
PPC Prepayment Assumption Rates

	Class FD 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class FD 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class FD 11.58000% Compounded SOFR 10.12000% One-Year CMT				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	107	104	103	102	101	112	109	108	107	106
February 2023 . . .	104	95	92	90	87	115	105	102	99	95	126	115	112	108	105
February 2024 . . .	107	90	84	79	74	123	104	98	92	86	143	120	113	106	99
February 2025 . . .	109	83	75	68	61	133	101	92	83	75	161	122	111	101	91
February 2026 . . .	111	76	66	57	49	143	97	84	73	63	1	0	0	0	0
February 2027 . . .	114	68	57	47	38	153	91	76	63	52	1	0	0	0	0
February 2028 . . .	116	60	48	37	29	1	0	0	0	0	1	0	0	0	0
February 2029 . . .	119	53	40	29	21	1	0	0	0	0	0	0	0	0	0
February 2030 . . .	122	46	32	22	15	1	0	0	0	0	0	0	0	0	0
February 2031 . . .	124	39	26	17	10	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	130	28	16	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	133	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	141	12	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	144	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.0	9.0	7.4	6.3	5.5	6.9	6.6	6.2	5.7	5.3	4.4	4.4	4.4	4.3	4.2

Security Groups 2 and 7
PPC Prepayment Assumption Rates

Distribution Date	Class NI* 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class NI* 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class NI* 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	96	107	104	103	102	101	112	109	108	107	106
February 2023 . . .	104	95	92	89	86	115	105	101	98	95	126	115	112	108	104
February 2024 . . .	107	89	84	79	74	123	103	97	91	85	143	119	112	105	99
February 2025 . . .	109	83	75	68	61	133	100	91	82	74	161	122	111	100	90
February 2026 . . .	111	75	65	57	49	143	96	84	72	62	0	0	0	0	0
February 2027 . . .	114	68	56	46	38	151	90	74	61	50	0	0	0	0	0
February 2028 . . .	116	60	47	37	29	0	0	0	0	0	1	0	0	0	0
February 2029 . . .	119	53	39	29	21	0	0	0	0	0	0	0	0	0	0
February 2030 . . .	122	46	32	22	15	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	124	39	26	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	130	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	133	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	18	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	138	11	4	2	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.6	8.9	7.3	6.3	5.5	6.8	6.5	6.0	5.6	5.2	4.3	4.3	4.3	4.2	4.1

PPC Prepayment Assumption Rates

Distribution Date	Class NI* 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class NI* 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class NI* 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	96	107	104	103	102	101	112	109	108	107	106
February 2023 . . .	104	95	92	89	86	115	105	101	98	95	126	115	112	108	104
February 2024 . . .	107	89	84	79	74	123	103	97	91	85	143	119	112	105	99
February 2025 . . .	109	83	75	68	61	133	100	91	82	74	161	122	111	100	90
February 2026 . . .	111	75	65	57	49	143	96	84	72	62	0	0	0	0	0
February 2027 . . .	114	68	56	46	38	151	90	74	61	50	0	0	0	0	0
February 2028 . . .	116	60	47	37	29	0	0	0	0	0	1	0	0	0	0
February 2029 . . .	119	53	39	29	21	0	0	0	0	0	0	0	0	0	0
February 2030 . . .	122	46	32	22	15	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	124	39	26	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	130	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	133	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	18	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	138	11	4	2	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.6	8.9	7.3	6.3	5.5	6.8	6.5	6.0	5.6	5.2	4.3	4.3	4.3	4.2	4.1

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

Security Groups 2 and 7
PPC Prepayment Assumption Rates

	Class NI* 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class NI* 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class NI* 11.58000% Compounded SOFR 10.12000% One-Year CMT				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	96	107	104	103	102	101	112	109	108	107	106
February 2023 . . .	104	95	92	89	86	115	105	101	98	95	126	115	112	108	104
February 2024 . . .	107	89	84	79	74	123	103	97	91	85	143	119	112	105	99
February 2025 . . .	109	83	75	68	61	133	100	91	82	74	161	122	111	100	90
February 2026 . . .	111	75	65	57	49	143	96	84	72	62	0	0	0	0	0
February 2027 . . .	114	68	56	46	38	151	90	74	61	50	0	0	0	0	0
February 2028 . . .	116	60	47	37	29	0	0	0	0	0	1	0	0	0	0
February 2029 . . .	119	53	39	29	21	0	0	0	0	0	0	0	0	0	0
February 2030 . . .	122	46	32	22	15	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	124	39	26	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	130	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	133	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	18	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	138	11	4	2	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.6	8.9	7.3	6.3	5.5	6.8	6.5	6.0	5.6	5.2	4.3	4.3	4.3	4.2	4.1

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

Security Group 8
PPC Prepayment Assumption Rates

Distribution Date	Class DF 0.10000% Compounded SOFR 0.30000% One-Year LIBOR					Class DF 0.10000% Compounded SOFR 3.44700% One-Year LIBOR					Class DF 0.10000% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	101	100	99	98	98	101	100	99	98	98	101	100	99	98	98
February 2023 . . .	103	96	93	91	88	103	98	95	92	90	103	98	95	92	90
February 2024 . . .	104	90	85	80	76	104	95	90	85	80	104	96	91	85	80
February 2025 . . .	106	84	76	69	63	106	91	83	75	68	106	94	85	77	70
February 2026 . . .	107	76	67	58	50	107	86	75	65	57	107	90	79	68	59
February 2027 . . .	109	69	58	48	39	109	80	67	55	46	109	85	71	59	49
February 2028 . . .	110	61	49	38	30	110	73	58	46	36	110	80	63	50	39
February 2029 . . .	112	54	41	30	22	112	67	50	37	27	112	73	55	41	30
February 2030 . . .	113	47	33	23	16	113	60	42	29	20	0	0	0	0	0
February 2031 . . .	115	40	27	17	11	25	11	8	5	3	0	0	0	0	0
February 2032 . . .	117	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	118	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	120	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	122	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	123	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	125	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	127	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	29	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	28	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.2	9.1	7.5	6.4	5.6	9.8	8.1	7.2	6.4	5.8	8.2	7.4	6.7	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class DF 3.71150% Compounded SOFR 0.30000% One-Year LIBOR					Class DF 3.71150% Compounded SOFR 3.44700% One-Year LIBOR					Class DF 3.71150% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
February 2023 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
February 2024 . . .	107	91	85	81	76	112	95	90	85	80	112	96	91	86	80
February 2025 . . .	109	84	76	69	63	118	91	83	75	68	118	94	85	78	70
February 2026 . . .	112	77	67	58	50	124	86	75	65	57	124	90	79	68	59
February 2027 . . .	115	69	58	48	39	130	80	67	55	46	130	85	71	59	49
February 2028 . . .	117	62	49	38	30	137	73	58	46	36	137	80	63	50	39
February 2029 . . .	120	54	41	30	22	144	67	50	37	27	143	73	55	41	30
February 2030 . . .	123	47	33	23	16	151	60	42	29	20	1	0	0	0	0
February 2031 . . .	125	40	27	17	11	34	11	8	5	3	0	0	0	0	0
February 2032 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	147	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	34	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	33	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.2	9.1	7.5	6.4	5.6	9.8	8.1	7.2	6.4	5.8	8.2	7.4	6.7	6.1	5.6

Security Group 8
PPC Prepayment Assumption Rates

Distribution Date	Class DF 7.32300% Compounded SOFR 0.30000% One-Year LIBOR					Class DF 7.32300% Compounded SOFR 3.44700% One-Year LIBOR					Class DF 7.32300% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
February 2023 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
February 2024 . . .	107	91	85	81	76	113	95	90	85	80	114	96	91	86	80
February 2025 . . .	109	84	76	69	63	119	91	83	75	68	122	94	85	78	70
February 2026 . . .	112	77	67	58	50	126	86	75	65	57	131	90	79	68	59
February 2027 . . .	115	69	58	48	39	132	80	67	55	46	141	85	71	59	49
February 2028 . . .	117	62	49	38	30	140	73	58	46	36	152	80	63	50	39
February 2029 . . .	120	54	41	30	22	148	67	50	37	27	162	73	55	41	30
February 2030 . . .	123	47	33	23	16	156	60	42	29	20	1	0	0	0	0
February 2031 . . .	125	40	27	17	11	35	11	8	5	3	0	0	0	0	0
February 2032 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	147	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	34	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	33	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.2	9.1	7.5	6.4	5.6	9.8	8.1	7.2	6.4	5.8	8.2	7.4	6.7	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class ID* 0.10000% Compounded SOFR 0.30000% One-Year LIBOR					Class ID* 0.10000% Compounded SOFR 3.44700% One-Year LIBOR					Class ID* 0.10000% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
February 2023 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
February 2024 . . .	107	91	86	81	76	113	95	90	85	80	114	96	91	86	81
February 2025 . . .	110	84	76	69	63	119	91	83	75	68	122	94	85	78	70
February 2026 . . .	112	77	67	58	51	126	86	75	65	57	132	90	79	69	59
February 2027 . . .	115	69	58	48	39	133	80	67	55	46	142	85	71	59	49
February 2028 . . .	117	62	49	38	30	140	74	58	46	36	152	80	63	50	39
February 2029 . . .	120	54	41	30	22	148	67	50	37	27	162	73	55	41	30
February 2030 . . .	123	47	33	23	16	156	60	42	29	20	1	0	0	0	0
February 2031 . . .	125	40	27	17	11	36	11	8	5	3	0	0	0	0	0
February 2032 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	141	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	147	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	34	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	33	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.2	9.1	7.5	6.4	5.6	9.8	8.1	7.2	6.4	5.8	8.2	7.4	6.7	6.1	5.6

* The decrement tables for Class ID reflect only the Class ID Notional Balance at various rates of PPC and at various levels of Compounded SOFR 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* 3.71150% Compounded SOFR 0.30000% One-Year LIBOR					Class ID* 3.71150% Compounded SOFR 3.44700% One-Year LIBOR					Class ID* 3.71150% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
February 2023 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
February 2024 . . .	107	91	86	81	76	113	95	90	85	80	114	96	91	86	81
February 2025 . . .	110	84	76	69	63	119	91	83	75	68	122	94	85	78	70
February 2026 . . .	112	77	67	58	51	126	86	75	65	57	132	90	79	69	59
February 2027 . . .	115	69	58	48	39	133	80	67	55	46	142	85	71	59	49
February 2028 . . .	117	62	49	38	30	140	74	58	46	36	152	80	63	50	39
February 2029 . . .	120	54	41	30	22	148	67	50	37	27	162	73	55	41	30
February 2030 . . .	123	47	33	23	16	156	60	42	29	20	1	0	0	0	0
February 2031 . . .	125	40	27	17	11	36	11	8	5	3	0	0	0	0	0
February 2032 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	141	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	147	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	34	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	33	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.2	9.1	7.5	6.4	5.6	9.8	8.1	7.2	6.4	5.8	8.2	7.4	6.7	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class ID* 7.32300% Compounded SOFR 0.30000% One-Year LIBOR					Class ID* 7.32300% Compounded SOFR 3.44700% One-Year LIBOR					Class ID* 7.32300% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	102	100	99	98	98	102	100	99	98	98
February 2023 . . .	105	96	93	91	88	107	98	95	93	90	107	98	95	93	90
February 2024 . . .	107	91	86	81	76	113	95	90	85	80	114	96	91	86	81
February 2025 . . .	110	84	76	69	63	119	91	83	75	68	122	94	85	78	70
February 2026 . . .	112	77	67	58	51	126	86	75	65	57	132	90	79	69	59
February 2027 . . .	115	69	58	48	39	133	80	67	55	46	142	85	71	59	49
February 2028 . . .	117	62	49	38	30	140	74	58	46	36	152	80	63	50	39
February 2029 . . .	120	54	41	30	22	148	67	50	37	27	162	73	55	41	30
February 2030 . . .	123	47	33	23	16	156	60	42	29	20	1	0	0	0	0
February 2031 . . .	125	40	27	17	11	36	11	8	5	3	0	0	0	0	0
February 2032 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	141	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	147	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	34	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	33	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.2	9.1	7.5	6.4	5.6	9.8	8.1	7.2	6.4	5.8	8.2	7.4	6.7	6.1	5.6

* The decrement tables for Class ID reflect only the Class ID Notional Balance at various rates of PPC and at various levels of Compounded SOFR 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* 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class EI* 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class EI* 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	107	104	103	103	102	107	104	103	103	102
February 2023 . . .	104	96	93	90	87	115	105	102	99	96	115	105	102	99	96
February 2024 . . .	106	90	85	80	75	123	104	98	92	87	123	104	98	92	87
February 2025 . . .	109	83	75	68	62	132	101	92	83	75	132	101	92	83	75
February 2026 . . .	111	76	66	57	50	142	97	84	73	63	142	97	84	73	63
February 2027 . . .	113	68	57	47	39	152	91	76	63	52	152	91	76	63	52
February 2028 . . .	116	60	48	38	29	164	85	68	53	41	164	85	68	53	41
February 2029 . . .	118	53	40	29	21	91	41	31	23	17	91	41	31	23	17
February 2030 . . .	121	46	32	22	15	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	123	39	26	17	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	126	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	128	28	16	9	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	131	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	134	14	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	137	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	140	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	143	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	146	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	75	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	77	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	78	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	80	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.2	9.1	7.4	6.3	5.5	8.1	7.5	6.8	6.3	5.7	8.1	7.5	6.8	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class EI* 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class EI* 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class EI* 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	107	104	103	103	102	107	104	103	103	102
February 2023 . . .	104	96	93	90	87	115	105	102	99	96	115	105	102	99	96
February 2024 . . .	106	90	85	80	75	123	104	98	92	87	123	104	98	92	87
February 2025 . . .	109	83	75	68	62	132	101	92	83	75	132	101	92	83	75
February 2026 . . .	111	76	66	57	50	142	97	84	73	63	142	97	84	73	63
February 2027 . . .	113	68	57	47	39	152	91	76	63	52	152	91	76	63	52
February 2028 . . .	116	60	48	38	29	164	85	68	53	41	164	85	68	53	41
February 2029 . . .	118	53	40	29	21	91	41	31	23	17	91	41	31	23	17
February 2030 . . .	121	46	32	22	15	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	123	39	26	17	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	126	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	128	28	16	9	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	131	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	134	14	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	137	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	140	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	143	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	146	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	75	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	77	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	78	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	80	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.2	9.1	7.4	6.3	5.5	8.1	7.5	6.8	6.3	5.7	8.1	7.5	6.8	6.3	5.7

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

Security Group 9
PPC Prepayment Assumption Rates

	Class EI* 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class EI* 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class EI* 11.58000% Compounded SOFR 10.12000% One-Year CMT				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	107	104	103	103	102	107	104	103	103	102
February 2023 . . .	104	96	93	90	87	115	105	102	99	96	115	105	102	99	96
February 2024 . . .	106	90	85	80	75	123	104	98	92	87	123	104	98	92	87
February 2025 . . .	109	83	75	68	62	132	101	92	83	75	132	101	92	83	75
February 2026 . . .	111	76	66	57	50	142	97	84	73	63	142	97	84	73	63
February 2027 . . .	113	68	57	47	39	152	91	76	63	52	152	91	76	63	52
February 2028 . . .	116	60	48	38	29	164	85	68	53	41	164	85	68	53	41
February 2029 . . .	118	53	40	29	21	91	41	31	23	17	91	41	31	23	17
February 2030 . . .	121	46	32	22	15	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	123	39	26	17	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	126	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	128	28	16	9	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	131	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	134	14	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	137	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	140	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	143	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	146	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	75	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	77	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	78	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	80	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.2	9.1	7.4	6.3	5.5	8.1	7.5	6.8	6.3	5.7	8.1	7.5	6.8	6.3	5.7

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

PPC Prepayment Assumption Rates

	Class FE 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class FE 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class FE 0.10000% Compounded SOFR 10.12000% One-Year CMT				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	101	99	99	98	97	101	101	101	100	100	101	101	101	100	100
February 2023 . . .	103	95	93	90	87	103	101	99	97	94	103	101	99	97	94
February 2024 . . .	104	90	84	79	75	104	100	95	90	85	104	100	95	90	85
February 2025 . . .	106	83	75	68	62	106	97	89	82	74	106	97	89	82	74
February 2026 . . .	107	75	66	57	49	107	93	82	72	62	107	93	82	72	62
February 2027 . . .	108	68	57	47	39	108	88	74	62	51	108	88	74	62	51
February 2028 . . .	110	60	48	38	29	110	82	66	52	41	110	82	66	52	41
February 2029 . . .	111	53	40	29	21	58	39	30	22	16	58	39	30	22	16
February 2030 . . .	113	46	32	22	15	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	114	39	26	17	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	116	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	118	28	16	9	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	119	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	119	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	120	14	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	122	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	124	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	125	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	127	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	65	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	66	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	67	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	68	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.2	9.1	7.4	6.3	5.5	8.1	7.5	6.8	6.3	5.7	8.1	7.5	6.8	6.3	5.7

Security Group 9
PPC Prepayment Assumption Rates

Distribution Date	Class FE 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class FE 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class FE 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	107	104	103	102	102	107	104	103	102	102
February 2023 . . .	104	96	93	90	87	115	105	102	99	96	115	105	102	99	96
February 2024 . . .	106	90	85	80	75	123	104	98	92	86	123	104	98	92	86
February 2025 . . .	109	83	75	68	62	132	101	92	83	75	132	101	92	83	75
February 2026 . . .	111	76	66	57	50	142	97	84	73	63	142	97	84	73	63
February 2027 . . .	113	68	57	47	39	152	91	76	63	52	152	91	76	63	52
February 2028 . . .	116	60	48	38	29	163	85	68	53	41	163	85	68	53	41
February 2029 . . .	118	53	40	29	21	91	41	31	23	17	91	41	31	23	17
February 2030 . . .	120	46	32	22	15	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	123	39	26	17	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	126	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	128	28	16	9	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	131	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	134	14	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	137	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	140	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	143	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	145	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	75	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	77	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	78	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	80	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.2	9.1	7.4	6.3	5.5	8.1	7.5	6.8	6.3	5.7	8.1	7.5	6.8	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class FE 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class FE 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class FE 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	107	104	103	102	102	107	104	103	102	102
February 2023 . . .	104	96	93	90	87	115	105	102	99	96	115	105	102	99	96
February 2024 . . .	106	90	85	80	75	123	104	98	92	86	123	104	98	92	86
February 2025 . . .	109	83	75	68	62	132	101	92	83	75	132	101	92	83	75
February 2026 . . .	111	76	66	57	50	142	97	84	73	63	142	97	84	73	63
February 2027 . . .	113	68	57	47	39	152	91	76	63	52	152	91	76	63	52
February 2028 . . .	116	60	48	38	29	163	85	68	53	41	164	85	68	53	41
February 2029 . . .	118	53	40	29	21	91	41	31	23	17	91	41	31	23	17
February 2030 . . .	120	46	32	22	15	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	123	39	26	17	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	126	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	128	28	16	9	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	131	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	134	14	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	137	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	140	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	143	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	145	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	75	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	77	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	78	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	80	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.2	9.1	7.4	6.3	5.5	8.1	7.5	6.8	6.3	5.7	8.1	7.5	6.8	6.3	5.7

Security Group 10
PPC Prepayment Assumption Rates

Distribution Date	Class EF 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class EF 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class EF 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	103	95	92	90	87	103	98	95	92	89	103	98	95	92	89
February 2024 . . .	105	90	84	79	74	105	96	90	84	79	105	96	90	84	79
February 2025 . . .	107	83	75	68	61	107	93	84	76	69	107	93	84	76	69
February 2026 . . .	108	75	66	57	49	108	89	77	67	58	108	89	77	67	58
February 2027 . . .	110	68	56	47	38	109	83	69	57	47	109	83	69	57	47
February 2028 . . .	112	60	48	37	29	110	77	61	48	37	110	77	61	48	37
February 2029 . . .	114	53	40	29	21	112	71	53	39	29	112	71	53	39	29
February 2030 . . .	115	46	32	22	15	56	32	22	15	10	56	32	22	15	10
February 2031 . . .	117	39	26	17	10	1	1	0	0	0	1	1	0	0	0
February 2032 . . .	117	32	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	119	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	121	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	123	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	125	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	127	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	128	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	130	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	132	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	134	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	66	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.9	9.1	7.4	6.3	5.5	9.0	7.9	7.0	6.3	5.7	9.0	7.9	7.0	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class EF 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class EF 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class EF 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	104	95	92	90	87	107	98	95	92	89	107	98	95	92	89
February 2024 . . .	107	90	84	79	74	114	96	90	84	79	114	96	90	84	79
February 2025 . . .	109	83	75	68	61	122	93	84	76	69	122	93	84	76	69
February 2026 . . .	111	75	66	57	49	131	89	77	67	58	131	89	78	67	58
February 2027 . . .	114	68	56	47	38	138	83	69	57	47	138	83	69	57	47
February 2028 . . .	116	60	48	37	29	149	77	61	48	37	149	77	61	48	37
February 2029 . . .	119	53	40	29	21	160	71	53	39	29	160	71	53	39	29
February 2030 . . .	121	46	32	22	15	84	32	22	15	10	84	32	22	15	10
February 2031 . . .	124	39	26	17	10	2	1	0	0	0	2	1	0	0	0
February 2032 . . .	124	32	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	127	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	138	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	144	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	147	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	149	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	74	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.9	9.1	7.4	6.3	5.5	9.1	7.9	7.0	6.3	5.7	9.1	7.9	7.0	6.3	5.7

Security Group 10
PPC Prepayment Assumption Rates

Distribution Date	Class EF 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class EF 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class EF 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	104	95	92	90	87	107	98	95	92	89	107	98	95	92	89
February 2024 . . .	107	90	84	79	74	114	96	90	84	79	114	96	90	84	79
February 2025 . . .	109	83	75	68	61	122	93	84	76	69	122	93	84	76	69
February 2026 . . .	111	75	66	57	49	131	89	77	67	58	131	89	78	67	58
February 2027 . . .	114	68	56	47	38	138	83	69	57	47	138	83	69	57	47
February 2028 . . .	116	60	48	37	29	149	77	61	48	37	149	77	61	48	37
February 2029 . . .	119	53	40	29	21	160	71	53	39	29	160	71	53	39	29
February 2030 . . .	121	46	32	22	15	84	32	22	15	10	84	32	22	15	10
February 2031 . . .	124	39	26	17	10	2	1	0	0	0	2	1	0	0	0
February 2032 . . .	124	32	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	127	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	138	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	144	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	147	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	149	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	74	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.9	9.1	7.4	6.3	5.5	9.1	7.9	7.0	6.3	5.7	9.1	7.9	7.0	6.3	5.7

Security Group 10
PPC Prepayment Assumption Rates

Distribution Date	Class IE* 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class IE* 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class IE* 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	104	95	92	90	87	107	98	95	92	89	107	98	95	92	89
February 2024 . . .	107	90	84	79	74	114	96	90	85	79	114	96	90	85	79
February 2025 . . .	109	83	75	68	61	122	93	84	76	69	122	93	84	76	69
February 2026 . . .	111	75	66	57	49	131	89	78	67	58	131	89	78	67	58
February 2027 . . .	114	68	57	47	38	139	83	69	57	47	139	83	69	57	47
February 2028 . . .	116	60	48	37	29	149	77	61	48	37	149	77	61	48	37
February 2029 . . .	119	53	40	29	21	160	71	53	39	29	160	71	53	39	29
February 2030 . . .	121	46	32	22	15	84	32	22	15	10	84	32	22	15	10
February 2031 . . .	124	39	26	17	10	2	1	0	0	0	2	1	0	0	0
February 2032 . . .	124	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	127	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	139	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	144	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	147	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	149	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	74	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.9	9.1	7.4	6.3	5.5	9.1	7.9	7.0	6.3	5.7	9.1	7.9	7.0	6.3	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class IE* 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class IE* 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class IE* 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	104	95	92	90	87	107	98	95	92	89	107	98	95	92	89
February 2024 . . .	107	90	84	79	74	114	96	90	85	79	114	96	90	85	79
February 2025 . . .	109	83	75	68	61	122	93	84	76	69	122	93	84	76	69
February 2026 . . .	111	75	66	57	49	131	89	78	67	58	131	89	78	67	58
February 2027 . . .	114	68	57	47	38	139	83	69	57	47	139	83	69	57	47
February 2028 . . .	116	60	48	37	29	149	77	61	48	37	149	77	61	48	37
February 2029 . . .	119	53	40	29	21	160	71	53	39	29	160	71	53	39	29
February 2030 . . .	121	46	32	22	15	84	32	22	15	10	84	32	22	15	10
February 2031 . . .	124	39	26	17	10	2	1	0	0	0	2	1	0	0	0
February 2032 . . .	124	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	127	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	139	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	144	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	147	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	149	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	74	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.9	9.1	7.4	6.3	5.5	9.1	7.9	7.0	6.3	5.7	9.1	7.9	7.0	6.3	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 Compounded SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IE Notional Balance at the Class IE Interest Rate, Class IE is entitled to the Class IE Deferred Interest Amount. No representation is made about the timing of distributions of the Class IE Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IE.

	Security Group 10 PPC Prepayment Assumption Rates														
	Class IE* 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class IE* 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class IE* 11.58000% Compounded SOFR 10.12000% One-Year CMT				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	104	95	92	90	87	107	98	95	92	89	107	98	95	92	89
February 2024 . . .	107	90	84	79	74	114	96	90	85	79	114	96	90	85	79
February 2025 . . .	109	83	75	68	61	122	93	84	76	69	122	93	84	76	69
February 2026 . . .	111	75	66	57	49	131	89	78	67	58	131	89	78	67	58
February 2027 . . .	114	68	57	47	38	139	83	69	57	47	139	83	69	57	47
February 2028 . . .	116	60	48	37	29	149	77	61	48	37	149	77	61	48	37
February 2029 . . .	119	53	40	29	21	160	71	53	39	29	160	71	53	39	29
February 2030 . . .	121	46	32	22	15	84	32	22	15	10	84	32	22	15	10
February 2031 . . .	124	39	26	17	10	2	1	0	0	0	2	1	0	0	0
February 2032 . . .	124	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	127	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	139	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	144	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	147	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	149	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	74	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.9	9.1	7.4	6.3	5.5	9.1	7.9	7.0	6.3	5.7	9.1	7.9	7.0	6.3	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 Compounded SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IE Notional Balance at the Class IE Interest Rate, Class IE is entitled to the Class IE Deferred Interest Amount. No representation is made about the timing of distributions of the Class IE Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IE.

Security Group 11
PPC Prepayment Assumption Rates

Distribution Date	Class FG 0.10000% Compounded SOFR 0.30000% One-Year LIBOR					Class FG 0.10000% Compounded SOFR 3.44700% One-Year LIBOR					Class FG 0.10000% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	103	96	93	90	87	103	98	95	92	89	103	98	95	92	89
February 2024 . . .	105	90	85	80	75	105	95	89	84	79	105	96	90	85	79
February 2025 . . .	107	83	76	69	62	107	90	82	74	67	107	93	85	77	69
February 2026 . . .	108	76	66	58	50	108	85	74	64	56	108	90	78	68	59
February 2027 . . .	110	68	57	47	39	110	79	66	55	45	110	85	71	59	48
February 2028 . . .	112	61	48	38	29	112	73	58	45	35	112	80	63	49	38
February 2029 . . .	114	54	40	30	22	114	66	49	36	27	1	1	0	0	0
February 2030 . . .	115	46	33	23	15	115	59	42	29	19	1	1	0	0	0
February 2031 . . .	117	40	26	17	11	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	119	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	121	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	123	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	125	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	127	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	129	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	130	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.3	9.0	7.4	6.3	5.6	9.4	7.9	7.0	6.3	5.6	7.7	7.1	6.4	5.9	5.4

PPC Prepayment Assumption Rates

Distribution Date	Class FG 3.71150% Compounded SOFR 0.30000% One-Year LIBOR					Class FG 3.71150% Compounded SOFR 3.44700% One-Year LIBOR					Class FG 3.71150% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
February 2024 . . .	107	90	85	80	75	112	95	89	84	79	112	96	90	85	79
February 2025 . . .	109	83	76	69	62	118	91	82	75	67	118	93	85	77	69
February 2026 . . .	112	76	66	58	50	125	85	74	64	56	125	90	78	68	59
February 2027 . . .	115	69	57	47	39	131	79	66	55	45	131	85	71	59	48
February 2028 . . .	117	61	48	38	29	138	73	58	45	35	138	80	63	49	38
February 2029 . . .	120	54	40	30	22	146	66	49	36	27	1	1	0	0	0
February 2030 . . .	123	47	33	23	15	154	59	42	29	19	1	1	0	0	0
February 2031 . . .	126	40	26	17	11	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	141	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.3	9.0	7.4	6.3	5.6	9.4	7.9	7.0	6.3	5.6	7.7	7.1	6.4	5.9	5.4

Security Group 11
PPC Prepayment Assumption Rates

Distribution Date	Class FG 7.32300% Compounded SOFR 0.30000% One-Year LIBOR					Class FG 7.32300% Compounded SOFR 3.44700% One-Year LIBOR					Class FG 7.32300% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
February 2024 . . .	107	90	85	80	75	113	95	89	84	79	114	96	90	85	79
February 2025 . . .	109	83	76	69	62	119	91	82	75	67	122	93	85	77	69
February 2026 . . .	112	76	66	58	50	126	85	74	64	56	132	90	78	68	59
February 2027 . . .	115	69	57	47	39	133	79	66	55	45	142	85	71	59	48
February 2028 . . .	117	61	48	38	29	140	73	58	45	35	153	80	63	49	38
February 2029 . . .	120	54	40	30	22	148	66	49	36	27	1	1	0	0	0
February 2030 . . .	123	47	33	23	15	156	59	42	29	19	1	1	0	0	0
February 2031 . . .	126	40	26	17	11	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	141	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.3	9.0	7.4	6.3	5.6	9.4	7.9	7.0	6.3	5.6	7.7	7.1	6.4	5.9	5.4

Security Group 11
PPC Prepayment Assumption Rates

Distribution Date	Class GI* 0.10000% Compounded SOFR 0.30000% One-Year LIBOR					Class GI* 0.10000% Compounded SOFR 3.44700% One-Year LIBOR					Class GI* 0.10000% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
February 2024 . . .	107	90	85	80	75	113	95	89	84	79	114	96	90	85	79
February 2025 . . .	110	83	76	69	62	119	91	82	75	67	123	93	85	77	69
February 2026 . . .	112	76	66	58	50	126	85	74	65	56	132	90	78	68	59
February 2027 . . .	115	69	57	47	39	133	79	66	55	45	142	85	71	59	48
February 2028 . . .	117	61	48	38	29	140	73	58	45	35	153	80	63	49	38
February 2029 . . .	120	54	40	30	22	148	66	49	36	27	1	1	0	0	0
February 2030 . . .	123	47	33	23	15	156	59	42	29	19	1	1	0	0	0
February 2031 . . .	126	40	26	17	11	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	141	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.3	9.0	7.4	6.3	5.6	9.4	7.9	7.0	6.3	5.6	7.7	7.1	6.4	5.9	5.4

PPC Prepayment Assumption Rates

Distribution Date	Class GI* 3.71150% Compounded SOFR 0.30000% One-Year LIBOR					Class GI* 3.71150% Compounded SOFR 3.44700% One-Year LIBOR					Class GI* 3.71150% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
February 2024 . . .	107	90	85	80	75	113	95	89	84	79	114	96	90	85	79
February 2025 . . .	110	83	76	69	62	119	91	82	75	67	123	93	85	77	69
February 2026 . . .	112	76	66	58	50	126	85	74	65	56	132	90	78	68	59
February 2027 . . .	115	69	57	47	39	133	79	66	55	45	142	85	71	59	48
February 2028 . . .	117	61	48	38	29	140	73	58	45	35	153	80	63	49	38
February 2029 . . .	120	54	40	30	22	148	66	49	36	27	1	1	0	0	0
February 2030 . . .	123	47	33	23	15	156	59	42	29	19	1	1	0	0	0
February 2031 . . .	126	40	26	17	11	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	141	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.3	9.0	7.4	6.3	5.6	9.4	7.9	7.0	6.3	5.6	7.7	7.1	6.4	5.9	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 Compounded SOFR 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* 7.32300% Compounded SOFR 0.30000% One-Year LIBOR					Class GI* 7.32300% Compounded SOFR 3.44700% One-Year LIBOR					Class GI* 7.32300% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	105	96	93	90	87	107	98	95	92	89	107	98	95	92	89
February 2024 . . .	107	90	85	80	75	113	95	89	84	79	114	96	90	85	79
February 2025 . . .	110	83	76	69	62	119	91	82	75	67	123	93	85	77	69
February 2026 . . .	112	76	66	58	50	126	85	74	65	56	132	90	78	68	59
February 2027 . . .	115	69	57	47	39	133	79	66	55	45	142	85	71	59	48
February 2028 . . .	117	61	48	38	29	140	73	58	45	35	153	80	63	49	38
February 2029 . . .	120	54	40	30	22	148	66	49	36	27	1	1	0	0	0
February 2030 . . .	123	47	33	23	15	156	59	42	29	19	1	1	0	0	0
February 2031 . . .	126	40	26	17	11	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	138	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	141	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.3	9.0	7.4	6.3	5.6	9.4	7.9	7.0	6.3	5.6	7.7	7.1	6.4	5.9	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 Compounded SOFR 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 Groups 8 and 11
PPC Prepayment Assumption Rates

Distribution Date	Class IP* 0.10000% Compounded SOFR 0.30000% One-Year LIBOR					Class IP* 0.10000% Compounded SOFR 3.44700% One-Year LIBOR					Class IP* 0.10000% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	105	96	93	91	88	107	98	95	92	90	107	98	95	92	90
February 2024 . . .	107	90	85	80	75	113	95	90	85	79	114	96	91	85	80
February 2025 . . .	110	84	76	69	63	119	91	83	75	68	122	94	85	77	70
February 2026 . . .	112	76	67	58	50	126	86	75	65	56	132	90	79	68	59
February 2027 . . .	115	69	58	48	39	133	80	67	55	45	142	85	71	59	49
February 2028 . . .	117	61	49	38	30	140	73	58	46	36	153	80	63	50	39
February 2029 . . .	120	54	40	30	22	148	67	50	37	27	110	50	37	28	20
February 2030 . . .	123	47	33	23	16	156	60	42	29	20	1	0	0	0	0
February 2031 . . .	126	40	26	17	11	24	8	5	3	2	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	141	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	147	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	23	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	22	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.9	9.1	7.5	6.4	5.6	9.7	8.1	7.1	6.4	5.7	8.0	7.3	6.6	6.0	5.5

PPC Prepayment Assumption Rates

Distribution Date	Class IP* 3.71150% Compounded SOFR 0.30000% One-Year LIBOR					Class IP* 3.71150% Compounded SOFR 3.44700% One-Year LIBOR					Class IP* 3.71150% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	105	96	93	91	88	107	98	95	92	90	107	98	95	92	90
February 2024 . . .	107	90	85	80	75	113	95	90	85	79	114	96	91	85	80
February 2025 . . .	110	84	76	69	63	119	91	83	75	68	122	94	85	77	70
February 2026 . . .	112	76	67	58	50	126	86	75	65	56	132	90	79	68	59
February 2027 . . .	115	69	58	48	39	133	80	67	55	45	142	85	71	59	49
February 2028 . . .	117	61	49	38	30	140	73	58	46	36	153	80	63	50	39
February 2029 . . .	120	54	40	30	22	148	67	50	37	27	110	50	37	28	20
February 2030 . . .	123	47	33	23	16	156	60	42	29	20	1	0	0	0	0
February 2031 . . .	126	40	26	17	11	24	8	5	3	2	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	141	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	147	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	23	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	22	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.9	9.1	7.5	6.4	5.6	9.7	8.1	7.1	6.4	5.7	8.0	7.3	6.6	6.0	5.5

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

Security Groups 8 and 11
PPC Prepayment Assumption Rates

	Class IP* 7.32300% Compounded SOFR 0.30000% One-Year LIBOR					Class IP* 7.32300% Compounded SOFR 3.44700% One-Year LIBOR					Class IP* 7.32300% Compounded SOFR 6.59400% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	102	100	99	98	97	102	100	99	98	97
February 2023 . . .	105	96	93	91	88	107	98	95	92	90	107	98	95	92	90
February 2024 . . .	107	90	85	80	75	113	95	90	85	79	114	96	91	85	80
February 2025 . . .	110	84	76	69	63	119	91	83	75	68	122	94	85	77	70
February 2026 . . .	112	76	67	58	50	126	86	75	65	56	132	90	79	68	59
February 2027 . . .	115	69	58	48	39	133	80	67	55	45	142	85	71	59	49
February 2028 . . .	117	61	49	38	30	140	73	58	46	36	153	80	63	50	39
February 2029 . . .	120	54	40	30	22	148	67	50	37	27	110	50	37	28	20
February 2030 . . .	123	47	33	23	16	156	60	42	29	20	1	0	0	0	0
February 2031 . . .	126	40	26	17	11	24	8	5	3	2	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	141	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	144	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	147	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	23	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	22	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	17.9	9.1	7.5	6.4	5.6	9.7	8.1	7.1	6.4	5.7	8.0	7.3	6.6	6.0	5.5

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

Security Group 12
PPC Prepayment Assumption Rates

Distribution Date	Class GF 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class GF 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class GF 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	98	97	102	101	101	100	100	102	101	101	100	100
February 2023 . . .	103	95	92	89	87	103	101	99	97	94	103	101	99	97	94
February 2024 . . .	105	89	84	79	74	105	100	95	90	85	105	100	95	90	85
February 2025 . . .	107	83	75	68	61	107	97	89	81	74	107	97	89	81	74
February 2026 . . .	108	75	66	57	49	108	93	82	72	62	108	93	82	72	62
February 2027 . . .	110	68	56	47	38	110	88	74	62	51	110	88	74	62	51
February 2028 . . .	112	60	48	37	29	112	82	66	52	40	112	82	66	52	40
February 2029 . . .	114	53	39	29	21	2	1	1	1	0	2	1	1	1	0
February 2030 . . .	115	46	32	22	15	2	1	1	1	0	2	1	1	1	0
February 2031 . . .	117	39	26	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	119	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	121	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	123	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	125	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	126	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	128	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	130	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	132	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	135	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.9	9.1	7.4	6.3	5.5	7.7	7.2	6.6	6.1	5.6	7.7	7.2	6.6	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class GF 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class GF 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class GF 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	98	97	107	104	103	102	101	107	104	103	102	101
February 2023 . . .	104	95	92	89	87	115	105	102	98	95	115	105	102	99	95
February 2024 . . .	107	89	84	79	74	123	104	97	92	86	123	104	97	92	86
February 2025 . . .	109	83	75	68	61	132	101	91	83	75	132	101	91	83	75
February 2026 . . .	111	75	66	57	49	142	96	84	73	63	142	96	84	73	63
February 2027 . . .	114	68	56	47	38	153	91	76	63	51	153	91	76	63	51
February 2028 . . .	116	60	48	37	29	164	85	67	53	41	164	85	67	53	41
February 2029 . . .	118	53	39	29	21	3	1	1	1	0	3	1	1	1	0
February 2030 . . .	121	46	32	22	15	3	1	1	1	0	3	1	1	1	0
February 2031 . . .	124	39	26	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	126	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	129	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	132	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	134	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	139	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	142	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.9	9.1	7.4	6.3	5.5	7.7	7.2	6.6	6.1	5.6	7.7	7.2	6.6	6.1	5.6

Security Group 12
PPC Prepayment Assumption Rates

Distribution Date	Class GF 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class GF 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class GF 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	98	97	107	104	103	102	101	107	104	103	102	101
February 2023 . . .	104	95	92	89	87	115	105	102	98	95	115	105	102	99	95
February 2024 . . .	107	89	84	79	74	123	104	97	92	86	123	104	97	92	86
February 2025 . . .	109	83	75	68	61	132	101	91	83	75	132	101	91	83	75
February 2026 . . .	111	75	66	57	49	142	96	84	73	63	142	96	84	73	63
February 2027 . . .	114	68	56	47	38	153	91	76	63	51	153	91	76	63	51
February 2028 . . .	116	60	48	37	29	164	85	67	53	41	164	85	67	53	41
February 2029 . . .	118	53	39	29	21	3	1	1	1	0	3	1	1	1	0
February 2030 . . .	121	46	32	22	15	3	1	1	1	0	3	1	1	1	0
February 2031 . . .	124	39	26	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	126	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	129	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	132	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	134	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	139	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	142	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.9	9.1	7.4	6.3	5.5	7.7	7.2	6.6	6.1	5.6	7.7	7.2	6.6	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class IG* 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class IG* 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class IG* 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	107	104	103	102	101	107	104	103	102	101
February 2023 . . .	104	95	92	90	87	115	105	102	99	95	115	105	102	99	95
February 2024 . . .	107	90	84	79	74	123	104	97	92	86	123	104	98	92	86
February 2025 . . .	109	83	75	68	61	132	101	91	83	75	132	101	91	83	75
February 2026 . . .	111	75	66	57	49	142	96	84	73	63	142	96	84	73	63
February 2027 . . .	114	68	56	47	38	153	91	76	63	51	153	91	76	63	51
February 2028 . . .	116	60	48	37	29	164	85	67	53	41	164	85	67	53	41
February 2029 . . .	118	53	39	29	21	3	1	1	1	0	3	1	1	1	0
February 2030 . . .	121	46	32	22	15	3	1	1	1	0	3	1	1	1	0
February 2031 . . .	124	39	26	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	126	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	129	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	132	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	135	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	14	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	139	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	142	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.9	9.1	7.4	6.3	5.5	7.7	7.2	6.6	6.1	5.6	7.7	7.2	6.6	6.1	5.6

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

Security Group 12
PPC Prepayment Assumption Rates

Distribution Date	Class IG* 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class IG* 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class IG* 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	107	104	103	102	101	107	104	103	102	101
February 2023 . . .	104	95	92	90	87	115	105	102	99	95	115	105	102	99	95
February 2024 . . .	107	90	84	79	74	123	104	97	92	86	123	104	98	92	86
February 2025 . . .	109	83	75	68	61	132	101	91	83	75	132	101	91	83	75
February 2026 . . .	111	75	66	57	49	142	96	84	73	63	142	96	84	73	63
February 2027 . . .	114	68	56	47	38	153	91	76	63	51	153	91	76	63	51
February 2028 . . .	116	60	48	37	29	164	85	67	53	41	164	85	67	53	41
February 2029 . . .	118	53	39	29	21	3	1	1	1	0	3	1	1	1	0
February 2030 . . .	121	46	32	22	15	3	1	1	1	0	3	1	1	1	0
February 2031 . . .	124	39	26	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	126	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	129	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	132	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	135	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	14	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	139	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	142	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.9	9.1	7.4	6.3	5.5	7.7	7.2	6.6	6.1	5.6	7.7	7.2	6.6	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class IG* 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class IG* 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class IG* 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	107	104	103	102	101	107	104	103	102	101
February 2023 . . .	104	95	92	90	87	115	105	102	99	95	115	105	102	99	95
February 2024 . . .	107	90	84	79	74	123	104	97	92	86	123	104	98	92	86
February 2025 . . .	109	83	75	68	61	132	101	91	83	75	132	101	91	83	75
February 2026 . . .	111	75	66	57	49	142	96	84	73	63	142	96	84	73	63
February 2027 . . .	114	68	56	47	38	153	91	76	63	51	153	91	76	63	51
February 2028 . . .	116	60	48	37	29	164	85	67	53	41	164	85	67	53	41
February 2029 . . .	118	53	39	29	21	3	1	1	1	0	3	1	1	1	0
February 2030 . . .	121	46	32	22	15	3	1	1	1	0	3	1	1	1	0
February 2031 . . .	124	39	26	16	10	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	126	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	129	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	132	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	135	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	14	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	139	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	142	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	148	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	19.9	9.1	7.4	6.3	5.5	7.7	7.2	6.6	6.1	5.6	7.7	7.2	6.6	6.1	5.6

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

Security Groups 3, 6, 9 and 12
PPC Prepayment Assumption Rates

Distribution Date	Class IN* 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class IN* 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class IN* 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	97	107	104	103	102	101	107	104	103	102	101
February 2023 . . .	104	95	92	89	86	115	105	102	98	95	115	105	102	98	95
February 2024 . . .	106	89	84	79	74	123	103	97	91	86	123	103	97	91	86
February 2025 . . .	109	82	75	68	61	132	100	91	82	74	132	100	91	82	74
February 2026 . . .	111	75	65	57	49	142	96	84	72	63	142	96	84	73	63
February 2027 . . .	113	68	56	46	38	152	91	76	62	51	152	91	76	62	51
February 2028 . . .	116	60	47	37	29	164	85	67	52	41	164	85	67	52	41
February 2029 . . .	118	53	39	29	21	63	28	21	15	11	63	28	21	16	11
February 2030 . . .	121	46	32	22	15	3	1	1	1	0	3	1	1	1	0
February 2031 . . .	123	39	26	16	10	1	0	0	0	0	1	0	0	0	0
February 2032 . . .	126	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	128	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	131	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	139	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	142	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	147	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	52	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	53	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	55	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.9	9.1	7.4	6.3	5.5	8.0	7.4	6.8	6.2	5.7	8.0	7.4	6.8	6.2	5.7

PPC Prepayment Assumption Rates

Distribution Date	Class IN* 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class IN* 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class IN* 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	97	107	104	103	102	101	107	104	103	102	101
February 2023 . . .	104	95	92	89	86	115	105	102	98	95	115	105	102	98	95
February 2024 . . .	106	89	84	79	74	123	103	97	91	86	123	103	97	91	86
February 2025 . . .	109	82	75	68	61	132	100	91	82	74	132	100	91	82	74
February 2026 . . .	111	75	65	57	49	142	96	84	72	63	142	96	84	73	63
February 2027 . . .	113	68	56	46	38	152	91	76	62	51	152	91	76	62	51
February 2028 . . .	116	60	47	37	29	164	85	67	52	41	164	85	67	52	41
February 2029 . . .	118	53	39	29	21	63	28	21	15	11	63	28	21	16	11
February 2030 . . .	121	46	32	22	15	3	1	1	1	0	3	1	1	1	0
February 2031 . . .	123	39	26	16	10	1	0	0	0	0	1	0	0	0	0
February 2032 . . .	126	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	128	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	131	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	139	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	142	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	147	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	52	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	53	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	55	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.9	9.1	7.4	6.3	5.5	8.0	7.4	6.8	6.2	5.7	8.0	7.4	6.8	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 Compounded SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IN Notional Balance at the Class IN Interest Rate, Class IN is entitled to the Class IN Deferred Interest Amount. No representation is made about the timing of distributions of the Class IN Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IN.

	Security Groups 3, 6, 9 and 12 PPC Prepayment Assumption Rates														
	Class IN* 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class IN* 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class IN* 11.58000% Compounded SOFR 10.12000% One-Year CMT				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	98	97	97	107	104	103	102	101	107	104	103	102	101
February 2023 . . .	104	95	92	89	86	115	105	102	98	95	115	105	102	98	95
February 2024 . . .	106	89	84	79	74	123	103	97	91	86	123	103	97	91	86
February 2025 . . .	109	82	75	68	61	132	100	91	82	74	132	100	91	82	74
February 2026 . . .	111	75	65	57	49	142	96	84	72	63	142	96	84	73	63
February 2027 . . .	113	68	56	46	38	152	91	76	62	51	152	91	76	62	51
February 2028 . . .	116	60	47	37	29	164	85	67	52	41	164	85	67	52	41
February 2029 . . .	118	53	39	29	21	63	28	21	15	11	63	28	21	16	11
February 2030 . . .	121	46	32	22	15	3	1	1	1	0	3	1	1	1	0
February 2031 . . .	123	39	26	16	10	1	0	0	0	0	1	0	0	0	0
February 2032 . . .	126	33	20	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	128	27	15	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	131	22	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	139	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	142	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	145	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	147	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	52	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	53	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	55	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.9	9.1	7.4	6.3	5.5	8.0	7.4	6.8	6.2	5.7	8.0	7.4	6.8	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 Compounded SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IN Notional Balance at the Class IN Interest Rate, Class IN is entitled to the Class IN Deferred Interest Amount. No representation is made about the timing of distributions of the Class IN Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IN.

Security Group 13
PPC Prepayment Assumption Rates

Distribution Date	Class FH 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class FH 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class FH 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	102	101	101	100	100	102	101	101	101	101
February 2023 . . .	103	95	92	90	87	103	101	99	97	94	103	102	102	101	100
February 2024 . . .	105	90	84	79	74	105	100	95	90	85	105	103	102	99	94
February 2025 . . .	107	83	75	68	61	107	97	89	81	74	106	102	99	93	85
February 2026 . . .	108	76	66	57	49	108	93	82	72	62	1	1	1	1	1
February 2027 . . .	110	68	57	47	38	109	87	74	61	50	1	1	1	1	1
February 2028 . . .	112	60	48	37	29	57	41	33	26	21	1	1	0	0	0
February 2029 . . .	114	53	40	29	21	1	1	1	0	0	0	0	0	0	0
February 2030 . . .	115	46	32	22	15	1	1	1	0	0	0	0	0	0	0
February 2031 . . .	117	39	26	17	10	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	119	33	20	12	7	1	0	0	0	0	0	0	0	0	0
February 2033 . . .	121	28	16	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	123	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	125	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	126	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	128	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	129	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	66	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	67	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.5	9.0	7.4	6.3	5.5	7.2	6.8	6.3	5.8	5.4	4.5	4.5	4.5	4.4	4.3

PPC Prepayment Assumption Rates

Distribution Date	Class FH 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class FH 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class FH 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	107	104	103	102	101	107	105	105	104	104
February 2023 . . .	104	95	92	90	87	115	105	102	99	95	115	109	107	105	102
February 2024 . . .	107	90	84	79	74	123	104	98	92	86	124	112	108	103	97
February 2025 . . .	109	83	75	68	61	133	101	92	83	75	133	112	105	96	88
February 2026 . . .	111	76	66	57	49	143	97	84	73	63	2	1	1	1	1
February 2027 . . .	114	68	57	47	38	152	91	75	62	51	2	1	1	1	1
February 2028 . . .	116	60	48	37	29	82	43	34	27	21	1	1	0	0	0
February 2029 . . .	119	53	40	29	21	2	1	1	0	0	0	0	0	0	0
February 2030 . . .	122	46	32	22	15	2	1	1	0	0	0	0	0	0	0
February 2031 . . .	124	39	26	17	10	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	1	0	0	0	0	0	0	0	0	0
February 2033 . . .	130	28	16	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	133	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	137	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	140	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	142	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	73	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	75	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.5	9.0	7.4	6.3	5.5	7.2	6.8	6.3	5.8	5.4	4.6	4.5	4.5	4.4	4.3

Security Group 13
PPC Prepayment Assumption Rates

Distribution Date	Class FH 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class FH 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class FH 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	99	99	98	97	107	104	103	102	101	112	109	108	107	106
February 2023 . . .	104	95	92	90	87	115	105	102	99	95	126	116	112	108	105
February 2024 . . .	107	90	84	79	74	123	104	98	92	86	143	120	113	106	99
February 2025 . . .	109	83	75	68	61	133	101	92	83	75	160	121	110	100	90
February 2026 . . .	111	76	66	57	49	143	97	84	73	63	2	1	1	1	1
February 2027 . . .	114	68	57	47	38	152	91	75	62	51	2	1	1	1	1
February 2028 . . .	116	60	48	37	29	82	43	34	27	21	1	1	0	0	0
February 2029 . . .	119	53	40	29	21	2	1	1	0	0	1	0	0	0	0
February 2030 . . .	122	46	32	22	15	2	1	1	0	0	0	0	0	0	0
February 2031 . . .	124	39	26	17	10	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	1	0	0	0	0	0	0	0	0	0
February 2033 . . .	130	28	16	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	133	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	137	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	140	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	142	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	73	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	75	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.5	9.0	7.4	6.3	5.5	7.2	6.8	6.3	5.8	5.4	4.6	4.5	4.5	4.4	4.3

PPC Prepayment Assumption Rates

Distribution Date	Class HI* 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class HI* 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class HI* 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	107	104	103	102	101	112	109	108	107	106
February 2023 . . .	104	95	93	90	87	115	105	102	99	96	126	116	112	108	105
February 2024 . . .	107	90	84	79	74	124	104	98	92	86	143	120	113	106	99
February 2025 . . .	109	83	75	68	61	133	101	92	83	75	160	121	110	100	90
February 2026 . . .	112	76	66	57	49	143	97	84	73	63	2	1	1	1	1
February 2027 . . .	114	68	57	47	38	152	91	75	62	51	2	1	1	1	1
February 2028 . . .	117	60	48	37	29	82	43	34	27	21	1	1	0	0	0
February 2029 . . .	119	53	40	29	21	2	1	1	0	0	1	0	0	0	0
February 2030 . . .	122	46	32	22	15	2	1	1	0	0	0	0	0	0	0
February 2031 . . .	124	39	26	17	10	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	1	0	0	0	0	0	0	0	0	0
February 2033 . . .	130	28	16	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	133	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	137	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	140	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	143	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	73	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	75	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.5	9.0	7.4	6.3	5.5	7.2	6.8	6.3	5.8	5.4	4.6	4.5	4.5	4.4	4.3

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

Security Group 13
PPC Prepayment Assumption Rates

Distribution Date	Class HI* 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class HI* 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class HI* 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	107	104	103	102	101	112	109	108	107	106
February 2023 . . .	104	95	93	90	87	115	105	102	99	96	126	116	112	108	105
February 2024 . . .	107	90	84	79	74	124	104	98	92	86	143	120	113	106	99
February 2025 . . .	109	83	75	68	61	133	101	92	83	75	160	121	110	100	90
February 2026 . . .	112	76	66	57	49	143	97	84	73	63	2	1	1	1	1
February 2027 . . .	114	68	57	47	38	152	91	75	62	51	2	1	1	1	1
February 2028 . . .	117	60	48	37	29	82	43	34	27	21	1	1	0	0	0
February 2029 . . .	119	53	40	29	21	2	1	1	0	0	1	0	0	0	0
February 2030 . . .	122	46	32	22	15	2	1	1	0	0	0	0	0	0	0
February 2031 . . .	124	39	26	17	10	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	1	0	0	0	0	0	0	0	0	0
February 2033 . . .	130	28	16	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	133	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	137	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	140	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	143	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	73	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	75	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.5	9.0	7.4	6.3	5.5	7.2	6.8	6.3	5.8	5.4	4.6	4.5	4.5	4.4	4.3

PPC Prepayment Assumption Rates

Distribution Date	Class HI* 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class HI* 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class HI* 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	97	107	104	103	102	101	112	109	108	107	106
February 2023 . . .	104	95	93	90	87	115	105	102	99	96	126	116	112	108	105
February 2024 . . .	107	90	84	79	74	124	104	98	92	86	143	120	113	106	99
February 2025 . . .	109	83	75	68	61	133	101	92	83	75	160	121	110	100	90
February 2026 . . .	112	76	66	57	49	143	97	84	73	63	2	1	1	1	1
February 2027 . . .	114	68	57	47	38	152	91	75	62	51	2	1	1	1	1
February 2028 . . .	117	60	48	37	29	82	43	34	27	21	1	1	0	0	0
February 2029 . . .	119	53	40	29	21	2	1	1	0	0	1	0	0	0	0
February 2030 . . .	122	46	32	22	15	2	1	1	0	0	0	0	0	0	0
February 2031 . . .	124	39	26	17	10	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	127	33	20	12	7	1	0	0	0	0	0	0	0	0	0
February 2033 . . .	130	28	16	8	4	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	133	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	137	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	140	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	143	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	73	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	75	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	18.5	9.0	7.4	6.3	5.5	7.2	6.8	6.3	5.8	5.4	4.6	4.5	4.5	4.4	4.3

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

Security Group 14
PPC Prepayment Assumption Rates

Distribution Date	Class HF 0.10000% Compounded SOFR 0.30000% One-Year LIBOR					Class HF 0.10000% Compounded SOFR 3.44700% One-Year LIBOR					Class HF 0.10000% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	92	88	84	80	102	93	89	85	81	102	93	89	85	81
February 2023 . . .	104	83	76	69	63	104	86	79	72	65	104	86	79	72	65
February 2024 . . .	106	74	64	55	47	106	79	69	59	51	106	81	70	60	52
February 2025 . . .	109	65	53	43	35	108	71	58	47	38	93	63	52	42	34
February 2026 . . .	110	56	43	33	24	92	52	40	30	23	91	54	42	32	24
February 2027 . . .	111	47	34	24	17	91	44	32	22	15	28	15	11	8	5
February 2028 . . .	95	33	22	14	9	26	11	7	5	3	1	0	0	0	0
February 2029 . . .	96	27	17	10	6	5	2	1	1	0	0	0	0	0	0
February 2030 . . .	94	22	12	7	3	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	94	17	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	23	3	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	22	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	23	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	10.2	5.7	4.7	4.0	3.4	6.4	4.8	4.2	3.7	3.2	5.4	4.4	3.9	3.5	3.1

PPC Prepayment Assumption Rates

Distribution Date	Class HF 3.71150% Compounded SOFR 0.30000% One-Year LIBOR					Class HF 3.71150% Compounded SOFR 3.44700% One-Year LIBOR					Class HF 3.71150% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	103	92	88	84	80	104	93	89	85	81	104	93	89	85	81
February 2023 . . .	106	83	76	69	63	110	86	79	72	65	110	86	79	72	65
February 2024 . . .	109	74	64	55	47	116	79	69	59	51	116	81	70	60	52
February 2025 . . .	112	65	53	43	35	121	71	58	47	38	104	63	52	42	34
February 2026 . . .	113	56	43	33	24	106	52	40	30	23	104	54	42	32	24
February 2027 . . .	115	47	34	24	17	108	44	32	22	15	33	15	11	8	5
February 2028 . . .	99	33	22	14	9	31	11	7	5	3	1	0	0	0	0
February 2029 . . .	100	27	17	10	6	6	2	1	1	0	0	0	0	0	0
February 2030 . . .	99	22	12	7	3	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	99	17	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	24	3	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	24	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	24	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	10.2	5.7	4.7	4.0	3.4	6.4	4.8	4.2	3.7	3.2	5.4	4.4	3.9	3.5	3.1

Security Group 14
PPC Prepayment Assumption Rates

Distribution Date	Class HF 7.32300% Compounded SOFR 0.30000% One-Year LIBOR					Class HF 7.32300% Compounded SOFR 3.44700% One-Year LIBOR					Class HF 7.32300% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	103	92	88	84	80	104	93	89	85	81	104	93	89	85	81
February 2023 . . .	106	83	76	69	63	110	86	79	72	65	110	86	79	72	65
February 2024 . . .	109	74	64	55	47	116	79	69	59	51	119	81	70	60	52
February 2025 . . .	112	65	53	43	35	122	71	58	47	38	109	63	52	42	34
February 2026 . . .	113	56	43	33	24	106	52	40	30	23	111	54	42	32	24
February 2027 . . .	115	47	34	24	17	108	44	32	22	15	36	15	11	8	5
February 2028 . . .	99	33	22	14	9	32	11	7	5	3	1	0	0	0	0
February 2029 . . .	100	27	17	10	6	6	2	1	1	0	0	0	0	0	0
February 2030 . . .	99	22	12	7	3	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	99	17	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	24	3	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	24	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	24	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	10.2	5.7	4.7	4.0	3.4	6.4	4.8	4.2	3.7	3.2	5.4	4.4	3.9	3.5	3.1

Security Group 14
PPC Prepayment Assumption Rates

Distribution Date	Class IH* 0.10000% Compounded SOFR 0.30000% One-Year LIBOR					Class IH* 0.10000% Compounded SOFR 3.44700% One-Year LIBOR					Class IH* 0.10000% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	103	92	88	84	80	104	93	89	85	81	104	93	89	85	81
February 2023 . . .	106	83	76	69	63	110	86	79	72	65	110	86	79	72	65
February 2024 . . .	109	74	64	55	47	116	79	69	59	51	119	81	70	60	52
February 2025 . . .	112	65	53	43	35	122	71	58	47	38	109	63	52	42	34
February 2026 . . .	113	56	43	33	24	106	52	40	30	23	111	54	42	32	24
February 2027 . . .	115	47	34	24	17	108	44	32	22	15	36	15	11	8	5
February 2028 . . .	99	33	22	14	9	32	11	7	5	3	1	0	0	0	0
February 2029 . . .	100	27	17	10	6	6	2	1	1	0	0	0	0	0	0
February 2030 . . .	99	22	12	7	3	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	99	17	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	24	3	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	24	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	24	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	10.2	5.7	4.7	4.0	3.4	6.4	4.8	4.2	3.7	3.2	5.4	4.4	3.9	3.5	3.1

PPC Prepayment Assumption Rates

Distribution Date	Class IH* 3.71150% Compounded SOFR 0.30000% One-Year LIBOR					Class IH* 3.71150% Compounded SOFR 3.44700% One-Year LIBOR					Class IH* 3.71150% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	103	92	88	84	80	104	93	89	85	81	104	93	89	85	81
February 2023 . . .	106	83	76	69	63	110	86	79	72	65	110	86	79	72	65
February 2024 . . .	109	74	64	55	47	116	79	69	59	51	119	81	70	60	52
February 2025 . . .	112	65	53	43	35	122	71	58	47	38	109	63	52	42	34
February 2026 . . .	113	56	43	33	24	106	52	40	30	23	111	54	42	32	24
February 2027 . . .	115	47	34	24	17	108	44	32	22	15	36	15	11	8	5
February 2028 . . .	99	33	22	14	9	32	11	7	5	3	1	0	0	0	0
February 2029 . . .	100	27	17	10	6	6	2	1	1	0	0	0	0	0	0
February 2030 . . .	99	22	12	7	3	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	99	17	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	24	3	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	24	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	24	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	10.2	5.7	4.7	4.0	3.4	6.4	4.8	4.2	3.7	3.2	5.4	4.4	3.9	3.5	3.1

* The decrement tables for Class IH reflect only the Class IH Notional Balance at various rates of PPC and at various levels of Compounded SOFR 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* 7.32300% Compounded SOFR 0.30000% One-Year LIBOR					Class IH* 7.32300% Compounded SOFR 3.44700% One-Year LIBOR					Class IH* 7.32300% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	103	92	88	84	80	104	93	89	85	81	104	93	89	85	81
February 2023 . . .	106	83	76	69	63	110	86	79	72	65	110	86	79	72	65
February 2024 . . .	109	74	64	55	47	116	79	69	59	51	119	81	70	60	52
February 2025 . . .	112	65	53	43	35	122	71	58	47	38	109	63	52	42	34
February 2026 . . .	113	56	43	33	24	106	52	40	30	23	111	54	42	32	24
February 2027 . . .	115	47	34	24	17	108	44	32	22	15	36	15	11	8	5
February 2028 . . .	99	33	22	14	9	32	11	7	5	3	1	0	0	0	0
February 2029 . . .	100	27	17	10	6	6	2	1	1	0	0	0	0	0	0
February 2030 . . .	99	22	12	7	3	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	99	17	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	24	3	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	24	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	24	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	10.2	5.7	4.7	4.0	3.4	6.4	4.8	4.2	3.7	3.2	5.4	4.4	3.9	3.5	3.1

* The decrement tables for Class IH reflect only the Class IH Notional Balance at various rates of PPC and at various levels of Compounded SOFR 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 FJ 0.10000% Compounded SOFR 0.30000% One-Year LIBOR					Class FJ 0.10000% Compounded SOFR 3.44700% One-Year LIBOR					Class FJ 0.10000% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	101	96	93	91	89	101	96	94	92	89	101	96	94	92	89
February 2023 . . .	103	89	85	80	76	103	92	87	83	78	103	93	88	83	78
February 2024 . . .	104	82	75	68	62	104	88	80	73	66	104	89	81	74	67
February 2025 . . .	105	75	65	57	49	105	82	72	63	54	105	85	75	65	56
February 2026 . . .	106	67	56	46	38	106	76	63	53	43	106	81	67	56	46
February 2027 . . .	108	59	47	37	29	108	69	55	43	34	108	75	60	47	36
February 2028 . . .	109	52	39	29	21	109	63	47	35	25	106	67	50	37	27
February 2029 . . .	111	45	32	22	15	111	56	39	27	18	87	49	34	23	16
February 2030 . . .	112	38	25	16	10	108	47	31	20	12	86	43	28	18	11
February 2031 . . .	113	32	20	12	7	89	33	20	12	7	1	0	0	0	0
February 2032 . . .	115	27	15	8	4	86	27	15	8	4	0	0	0	0	0
February 2033 . . .	116	22	11	6	3	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	118	18	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	119	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	120	11	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	115	8	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	116	6	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	93	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	94	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	95	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	96	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	95	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	47	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.6	8.0	6.4	5.3	4.6	11.0	7.8	6.5	5.6	4.8	8.8	7.1	6.2	5.4	4.8

PPC Prepayment Assumption Rates

Distribution Date	Class FJ 3.71150% Compounded SOFR 0.30000% One-Year LIBOR					Class FJ 3.71150% Compounded SOFR 3.44700% One-Year LIBOR					Class FJ 3.71150% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	96	93	91	89	103	96	94	92	89	103	96	94	92	89
February 2023 . . .	104	89	85	80	76	107	92	87	83	78	107	93	88	83	78
February 2024 . . .	106	82	75	68	62	113	88	80	73	66	113	89	81	74	67
February 2025 . . .	109	75	65	57	49	118	82	72	63	54	118	85	75	65	56
February 2026 . . .	111	67	56	46	38	124	76	63	53	43	124	81	67	56	46
February 2027 . . .	113	59	47	37	29	130	69	55	43	34	130	75	60	47	36
February 2028 . . .	116	52	39	29	21	137	63	47	35	25	132	67	50	37	27
February 2029 . . .	118	45	32	22	15	144	56	39	27	18	112	49	34	23	16
February 2030 . . .	120	38	25	16	10	144	47	31	20	12	115	43	28	18	11
February 2031 . . .	123	32	20	12	7	122	33	20	12	7	2	0	0	0	0
February 2032 . . .	125	27	15	8	4	123	27	15	8	4	0	0	0	0	0
February 2033 . . .	128	22	11	6	3	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	131	18	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	135	11	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	130	8	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	107	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	109	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	111	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	113	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	113	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	55	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	8.0	6.4	5.3	4.6	11.1	7.8	6.5	5.6	4.8	8.8	7.1	6.2	5.4	4.8

Security Group 15
PPC Prepayment Assumption Rates

Distribution Date	Class FJ 7.32300% Compounded SOFR 0.30000% One-Year LIBOR					Class FJ 7.32300% Compounded SOFR 3.44700% One-Year LIBOR					Class FJ 7.32300% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	96	93	91	89	103	96	94	92	89	103	96	94	92	89
February 2023 . . .	104	89	85	80	76	108	92	87	83	78	108	93	88	83	78
February 2024 . . .	106	82	75	68	62	113	88	80	73	66	115	89	81	74	67
February 2025 . . .	109	75	65	57	49	119	82	72	63	54	124	85	75	65	56
February 2026 . . .	111	67	56	46	38	126	76	63	53	43	133	81	67	56	46
February 2027 . . .	113	59	47	37	29	132	69	55	43	34	143	75	60	47	36
February 2028 . . .	116	52	39	29	21	139	63	47	35	25	149	67	50	37	27
February 2029 . . .	118	45	32	22	15	147	56	39	27	18	128	49	34	23	16
February 2030 . . .	120	38	25	16	10	148	47	31	20	12	135	43	28	18	11
February 2031 . . .	123	32	20	12	7	126	33	20	12	7	2	0	0	0	0
February 2032 . . .	125	27	15	8	4	126	27	15	8	4	0	0	0	0	0
February 2033 . . .	128	22	11	6	3	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	131	18	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	135	11	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	130	8	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	107	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	109	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	111	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	113	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	113	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	55	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	8.0	6.4	5.3	4.6	11.1	7.8	6.5	5.6	4.8	8.8	7.1	6.2	5.4	4.8

Security Group 15
PPC Prepayment Assumption Rates

Distribution Date	Class JI* 0.10000% Compounded SOFR 0.30000% One-Year LIBOR					Class JI* 0.10000% Compounded SOFR 3.44700% One-Year LIBOR					Class JI* 0.10000% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	96	93	91	89	103	96	94	92	89	103	96	94	92	89
February 2023 . . .	104	89	85	80	76	108	92	87	83	78	108	93	88	83	78
February 2024 . . .	107	82	75	68	62	113	88	80	73	66	115	89	81	74	67
February 2025 . . .	109	75	65	57	49	119	82	72	63	54	124	85	75	65	56
February 2026 . . .	111	67	56	46	38	126	76	63	53	43	133	81	67	56	46
February 2027 . . .	113	59	47	37	29	132	69	55	43	34	144	75	60	47	36
February 2028 . . .	116	52	39	29	21	139	63	47	35	25	149	67	50	37	27
February 2029 . . .	118	45	32	22	15	147	56	39	27	18	128	49	34	23	16
February 2030 . . .	120	38	25	16	10	148	47	31	20	12	135	43	28	18	11
February 2031 . . .	123	32	20	12	7	126	33	20	12	7	2	0	0	0	0
February 2032 . . .	125	27	15	8	4	127	27	15	8	4	0	0	0	0	0
February 2033 . . .	128	22	11	6	3	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	131	18	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	11	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	130	8	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	107	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	109	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	111	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	114	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	113	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	55	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	8.0	6.4	5.3	4.6	11.1	7.8	6.5	5.6	4.8	8.8	7.1	6.2	5.4	4.8

PPC Prepayment Assumption Rates

Distribution Date	Class JI* 3.71150% Compounded SOFR 0.30000% One-Year LIBOR					Class JI* 3.71150% Compounded SOFR 3.44700% One-Year LIBOR					Class JI* 3.71150% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	96	93	91	89	103	96	94	92	89	103	96	94	92	89
February 2023 . . .	104	89	85	80	76	108	92	87	83	78	108	93	88	83	78
February 2024 . . .	107	82	75	68	62	113	88	80	73	66	115	89	81	74	67
February 2025 . . .	109	75	65	57	49	119	82	72	63	54	124	85	75	65	56
February 2026 . . .	111	67	56	46	38	126	76	63	53	43	133	81	67	56	46
February 2027 . . .	113	59	47	37	29	132	69	55	43	34	144	75	60	47	36
February 2028 . . .	116	52	39	29	21	139	63	47	35	25	149	67	50	37	27
February 2029 . . .	118	45	32	22	15	147	56	39	27	18	128	49	34	23	16
February 2030 . . .	120	38	25	16	10	148	47	31	20	12	135	43	28	18	11
February 2031 . . .	123	32	20	12	7	126	33	20	12	7	2	0	0	0	0
February 2032 . . .	125	27	15	8	4	127	27	15	8	4	0	0	0	0	0
February 2033 . . .	128	22	11	6	3	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	131	18	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	11	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	130	8	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	107	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	109	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	111	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	114	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	113	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	55	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	8.0	6.4	5.3	4.6	11.1	7.8	6.5	5.6	4.8	8.8	7.1	6.2	5.4	4.8

* The decrement tables for Class JI reflect only the Class JI Notional Balance at various rates of PPC and at various levels of Compounded SOFR 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 15
PPC Prepayment Assumption Rates

Distribution Date	Class JI* 7.32300% Compounded SOFR 0.30000% One-Year LIBOR					Class JI* 7.32300% Compounded SOFR 3.44700% One-Year LIBOR					Class JI* 7.32300% Compounded SOFR 6.59400% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	96	93	91	89	103	96	94	92	89	103	96	94	92	89
February 2023 . . .	104	89	85	80	76	108	92	87	83	78	108	93	88	83	78
February 2024 . . .	107	82	75	68	62	113	88	80	73	66	115	89	81	74	67
February 2025 . . .	109	75	65	57	49	119	82	72	63	54	124	85	75	65	56
February 2026 . . .	111	67	56	46	38	126	76	63	53	43	133	81	67	56	46
February 2027 . . .	113	59	47	37	29	132	69	55	43	34	144	75	60	47	36
February 2028 . . .	116	52	39	29	21	139	63	47	35	25	149	67	50	37	27
February 2029 . . .	118	45	32	22	15	147	56	39	27	18	128	49	34	23	16
February 2030 . . .	120	38	25	16	10	148	47	31	20	12	135	43	28	18	11
February 2031 . . .	123	32	20	12	7	126	33	20	12	7	2	0	0	0	0
February 2032 . . .	125	27	15	8	4	127	27	15	8	4	0	0	0	0	0
February 2033 . . .	128	22	11	6	3	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	131	18	8	4	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	14	6	2	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	136	11	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	130	8	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	107	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	109	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	111	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	114	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	113	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	55	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	8.0	6.4	5.3	4.6	11.1	7.8	6.5	5.6	4.8	8.8	7.1	6.2	5.4	4.8

* The decrement tables for Class JI reflect only the Class JI Notional Balance at various rates of PPC and at various levels of Compounded SOFR 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 16
PPC Prepayment Assumption Rates

Distribution Date	Class IJ* 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class IJ* 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class IJ* 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	108	106	105	104	103
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	118	108	105	102	99
February 2024 . . .	107	91	86	81	76	124	105	99	93	88	128	108	102	96	91
February 2025 . . .	110	84	76	69	63	133	102	93	84	77	139	107	97	88	80
February 2026 . . .	112	77	67	58	51	143	98	86	75	65	119	81	71	62	54
February 2027 . . .	115	69	58	48	39	154	93	78	64	53	128	77	65	54	44
February 2028 . . .	117	62	49	38	30	136	71	57	45	35	138	73	58	45	35
February 2029 . . .	120	54	41	30	22	145	66	49	37	27	146	66	50	37	27
February 2030 . . .	123	47	33	23	16	2	1	1	0	0	1	0	0	0	0
February 2031 . . .	126	40	27	17	11	2	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	122	6	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	124	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	127	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	130	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.8	9.2	7.5	6.4	5.6	8.3	7.6	7.0	6.4	5.8	7.7	7.1	6.6	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class IJ* 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class IJ* 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class IJ* 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	108	106	105	104	103
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	118	108	105	102	99
February 2024 . . .	107	91	86	81	76	124	105	99	93	88	128	108	102	96	91
February 2025 . . .	110	84	76	69	63	133	102	93	84	77	139	107	97	88	80
February 2026 . . .	112	77	67	58	51	143	98	86	75	65	119	81	71	62	54
February 2027 . . .	115	69	58	48	39	154	93	78	64	53	128	77	65	54	44
February 2028 . . .	117	62	49	38	30	136	71	57	45	35	138	73	58	45	35
February 2029 . . .	120	54	41	30	22	145	66	49	37	27	146	66	50	37	27
February 2030 . . .	123	47	33	23	16	2	1	1	0	0	1	0	0	0	0
February 2031 . . .	126	40	27	17	11	2	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	122	6	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	124	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	127	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	130	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.8	9.2	7.5	6.4	5.6	8.3	7.6	7.0	6.4	5.8	7.7	7.1	6.6	6.1	5.6

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

Security Group 16
PPC Prepayment Assumption Rates

Distribution Date	Class IJ* 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class IJ* 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class IJ* 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	108	106	105	104	103
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	118	108	105	102	99
February 2024 . . .	107	91	86	81	76	124	105	99	93	88	128	108	102	96	91
February 2025 . . .	110	84	76	69	63	133	102	93	84	77	139	107	97	88	80
February 2026 . . .	112	77	67	58	51	143	98	86	75	65	119	81	71	62	54
February 2027 . . .	115	69	58	48	39	154	93	78	64	53	128	77	65	54	44
February 2028 . . .	117	62	49	38	30	136	71	57	45	35	138	73	58	45	35
February 2029 . . .	120	54	41	30	22	145	66	49	37	27	146	66	50	37	27
February 2030 . . .	123	47	33	23	16	2	1	1	0	0	1	0	0	0	0
February 2031 . . .	126	40	27	17	11	2	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	122	6	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	124	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	127	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	130	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.8	9.2	7.5	6.4	5.6	8.3	7.6	7.0	6.4	5.8	7.7	7.1	6.6	6.1	5.6

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

PPC Prepayment Assumption Rates

Distribution Date	Class JF 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class JF 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class JF 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	101	100	99	98	98	101	101	101	101	100	101	101	101	101	101
February 2023 . . .	103	96	93	91	88	103	101	100	98	95	103	101	101	99	96
February 2024 . . .	104	90	85	80	76	104	100	96	91	86	104	101	98	93	88
February 2025 . . .	106	84	76	69	63	106	98	90	82	75	106	100	93	86	78
February 2026 . . .	107	76	67	58	50	107	94	83	73	63	85	76	68	60	52
February 2027 . . .	108	69	58	48	39	108	89	75	63	52	86	72	62	52	43
February 2028 . . .	110	61	49	38	30	91	68	55	44	34	87	68	55	44	34
February 2029 . . .	111	54	41	30	22	92	63	48	36	26	88	62	47	36	26
February 2030 . . .	113	47	33	23	16	1	1	1	0	0	0	0	0	0	0
February 2031 . . .	114	40	27	17	11	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	116	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	118	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	119	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	120	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	122	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	123	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	125	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	103	6	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	104	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	106	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	107	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.7	9.2	7.5	6.4	5.6	8.3	7.6	7.0	6.4	5.8	7.6	7.1	6.6	6.1	5.6

Security Group 16
PPC Prepayment Assumption Rates

Distribution Date	Class JF 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class JF 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class JF 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	104	104	103	102	107	105	104	103	103
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	115	107	104	101	98
February 2024 . . .	107	91	85	80	76	123	105	99	93	88	123	107	101	96	90
February 2025 . . .	109	84	76	69	63	132	102	93	84	76	132	105	96	88	80
February 2026 . . .	112	77	67	58	50	142	98	86	75	65	112	80	71	62	53
February 2027 . . .	115	69	58	48	39	152	93	78	64	53	120	76	64	53	44
February 2028 . . .	117	62	49	38	30	134	71	57	45	35	129	72	57	45	35
February 2029 . . .	120	54	41	30	22	143	65	49	36	27	136	65	49	36	27
February 2030 . . .	123	47	33	23	16	2	1	1	0	0	1	0	0	0	0
February 2031 . . .	125	40	27	17	11	2	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	122	6	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	124	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	127	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	129	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.8	9.2	7.5	6.4	5.6	8.3	7.6	7.0	6.4	5.8	7.7	7.1	6.6	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class JF 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class JF 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class JF 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	108	106	105	104	103
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	118	108	105	102	99
February 2024 . . .	107	91	85	80	76	124	105	99	93	88	128	108	102	96	91
February 2025 . . .	109	84	76	69	63	133	102	93	84	76	139	107	97	88	80
February 2026 . . .	112	77	67	58	50	143	98	86	75	65	119	81	71	62	54
February 2027 . . .	115	69	58	48	39	154	93	78	64	53	128	77	65	54	44
February 2028 . . .	117	62	49	38	30	136	71	57	45	35	138	73	58	45	35
February 2029 . . .	120	54	41	30	22	145	66	49	36	27	146	66	49	37	27
February 2030 . . .	123	47	33	23	16	2	1	1	0	0	1	0	0	0	0
February 2031 . . .	125	40	27	17	11	2	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	122	6	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	124	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	127	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	129	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.8	9.2	7.5	6.4	5.6	8.3	7.6	7.0	6.4	5.8	7.7	7.1	6.6	6.1	5.6

Security Group 17
PPC Prepayment Assumption Rates

Distribution Date	Class FK 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class FK 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class FK 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	101	100	99	98	97	101	101	101	101	100	101	101	101	101	101
February 2023 . . .	103	96	93	91	88	103	101	100	97	95	103	101	101	99	97
February 2024 . . .	104	90	85	80	76	104	100	96	91	86	104	102	99	94	89
February 2025 . . .	106	84	76	69	63	106	98	90	82	75	106	101	95	87	79
February 2026 . . .	107	76	67	58	50	107	94	83	73	63	71	64	58	51	44
February 2027 . . .	109	69	58	48	39	109	89	75	63	52	72	61	52	44	36
February 2028 . . .	110	61	49	38	30	77	58	47	37	29	73	57	47	37	29
February 2029 . . .	112	54	41	30	22	79	54	41	31	22	73	51	40	30	22
February 2030 . . .	113	47	33	23	16	1	1	1	0	0	0	0	0	0	0
February 2031 . . .	115	40	26	17	11	1	1	1	0	0	0	0	0	0	0
February 2032 . . .	117	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	118	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	120	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	122	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	123	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	125	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	127	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	89	5	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	89	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	91	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	92	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.0	9.2	7.5	6.4	5.6	7.9	7.4	6.8	6.2	5.7	6.9	6.6	6.2	5.7	5.3

PPC Prepayment Assumption Rates

Distribution Date	Class FK 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class FK 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class FK 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	104	104	103	102	107	105	104	104	103
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	115	107	105	102	99
February 2024 . . .	107	90	85	80	76	123	105	99	93	88	123	108	103	97	91
February 2025 . . .	109	84	76	69	63	132	102	93	84	76	132	107	98	90	81
February 2026 . . .	112	77	67	58	50	142	98	85	74	64	93	68	60	52	45
February 2027 . . .	114	69	58	48	39	153	93	77	64	53	100	65	54	45	37
February 2028 . . .	117	61	49	38	30	115	61	48	38	29	108	61	48	38	30
February 2029 . . .	120	54	41	30	22	123	56	42	31	23	112	55	41	31	22
February 2030 . . .	122	47	33	23	16	2	1	1	0	0	0	0	0	0	0
February 2031 . . .	125	40	27	17	11	3	1	1	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	1	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	103	5	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	105	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	107	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	109	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 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	8.0	7.4	6.8	6.2	5.7	7.1	6.6	6.2	5.7	5.3

Security Group 17
PPC Prepayment Assumption Rates

Distribution Date	Class FK 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class FK 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class FK 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	109	106	105	105	104
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	119	109	106	103	100
February 2024 . . .	107	90	85	80	76	124	105	99	93	88	130	110	104	98	92
February 2025 . . .	109	84	76	69	63	133	102	93	84	76	143	109	100	90	82
February 2026 . . .	112	77	67	58	50	143	98	86	74	64	101	69	61	53	46
February 2027 . . .	114	69	58	48	39	154	93	77	64	53	109	66	55	46	38
February 2028 . . .	117	61	49	38	30	116	61	48	38	29	118	62	49	39	30
February 2029 . . .	120	54	41	30	22	124	56	42	31	23	123	56	42	31	23
February 2030 . . .	122	47	33	23	16	2	1	1	0	0	0	0	0	0	0
February 2031 . . .	125	40	27	17	11	3	1	1	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	1	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	103	5	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	105	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	107	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	109	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 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	8.0	7.4	6.8	6.2	5.7	7.1	6.6	6.2	5.7	5.3

PPC Prepayment Assumption Rates

Distribution Date	Class KI* 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class KI* 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class KI* 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	109	106	105	105	104
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	119	109	106	103	100
February 2024 . . .	107	91	85	80	76	124	105	99	93	88	130	110	104	98	92
February 2025 . . .	109	84	76	69	63	133	102	93	84	76	143	109	100	90	82
February 2026 . . .	112	77	67	58	50	143	98	86	75	65	101	69	61	53	46
February 2027 . . .	114	69	58	48	39	154	93	78	64	53	109	66	55	46	38
February 2028 . . .	117	61	49	38	30	116	61	48	38	30	118	62	49	39	30
February 2029 . . .	120	54	41	30	22	124	56	42	31	23	123	56	42	31	23
February 2030 . . .	122	47	33	23	16	2	1	1	0	0	0	0	0	0	0
February 2031 . . .	125	40	27	17	11	3	1	1	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	1	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	104	5	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	105	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	107	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	109	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 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	8.0	7.4	6.8	6.2	5.7	7.1	6.6	6.2	5.7	5.3

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

Security Group 17
PPC Prepayment Assumption Rates

Distribution Date	Class KI* 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class KI* 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class KI* 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	109	106	105	105	104
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	119	109	106	103	100
February 2024 . . .	107	91	85	80	76	124	105	99	93	88	130	110	104	98	92
February 2025 . . .	109	84	76	69	63	133	102	93	84	76	143	109	100	90	82
February 2026 . . .	112	77	67	58	50	143	98	86	75	65	101	69	61	53	46
February 2027 . . .	114	69	58	48	39	154	93	78	64	53	109	66	55	46	38
February 2028 . . .	117	61	49	38	30	116	61	48	38	30	118	62	49	39	30
February 2029 . . .	120	54	41	30	22	124	56	42	31	23	123	56	42	31	23
February 2030 . . .	122	47	33	23	16	2	1	1	0	0	0	0	0	0	0
February 2031 . . .	125	40	27	17	11	3	1	1	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	1	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	104	5	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	105	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	107	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	109	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 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	8.0	7.4	6.8	6.2	5.7	7.1	6.6	6.2	5.7	5.3

PPC Prepayment Assumption Rates

Distribution Date	Class KI* 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class KI* 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class KI* 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	109	106	105	105	104
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	119	109	106	103	100
February 2024 . . .	107	91	85	80	76	124	105	99	93	88	130	110	104	98	92
February 2025 . . .	109	84	76	69	63	133	102	93	84	76	143	109	100	90	82
February 2026 . . .	112	77	67	58	50	143	98	86	75	65	101	69	61	53	46
February 2027 . . .	114	69	58	48	39	154	93	78	64	53	109	66	55	46	38
February 2028 . . .	117	61	49	38	30	116	61	48	38	30	118	62	49	39	30
February 2029 . . .	120	54	41	30	22	124	56	42	31	23	123	56	42	31	23
February 2030 . . .	122	47	33	23	16	2	1	1	0	0	0	0	0	0	0
February 2031 . . .	125	40	27	17	11	3	1	1	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	1	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	104	5	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	105	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	107	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	109	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 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	8.0	7.4	6.8	6.2	5.7	7.1	6.6	6.2	5.7	5.3

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

Security Group 18
PPC Prepayment Assumption Rates

Distribution Date	Class IK* 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class IK* 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class IK* 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	107	105	104	103	103
February 2023 . . .	105	96	94	91	88	115	106	103	100	97	116	107	103	100	97
February 2024 . . .	107	91	86	81	76	124	105	99	93	88	125	106	100	94	88
February 2025 . . .	110	84	77	70	63	133	102	93	85	77	135	103	94	85	77
February 2026 . . .	112	77	67	58	51	144	98	86	75	65	145	99	87	76	66
February 2027 . . .	115	69	58	48	40	155	93	78	65	53	157	95	79	66	54
February 2028 . . .	118	62	49	39	30	166	87	69	55	42	169	89	71	55	43
February 2029 . . .	120	54	41	30	22	176	80	60	44	32	180	81	61	45	33
February 2030 . . .	123	47	33	23	16	1	0	0	0	0	1	0	0	0	0
February 2031 . . .	126	41	27	17	11	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	129	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	132	29	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	135	24	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	142	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	145	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	149	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	152	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	156	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	159	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	9.3	7.6	6.4	5.6	8.7	8.0	7.3	6.6	6.0	8.5	7.9	7.2	6.6	6.0

PPC Prepayment Assumption Rates

Distribution Date	Class IK* 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class IK* 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class IK* 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	107	105	104	103	103
February 2023 . . .	105	96	94	91	88	115	106	103	100	97	116	107	103	100	97
February 2024 . . .	107	91	86	81	76	124	105	99	93	88	125	106	100	94	88
February 2025 . . .	110	84	77	70	63	133	102	93	85	77	135	103	94	85	77
February 2026 . . .	112	77	67	58	51	144	98	86	75	65	145	99	87	76	66
February 2027 . . .	115	69	58	48	40	155	93	78	65	53	157	95	79	66	54
February 2028 . . .	118	62	49	39	30	166	87	69	55	42	169	89	71	55	43
February 2029 . . .	120	54	41	30	22	176	80	60	44	32	180	81	61	45	33
February 2030 . . .	123	47	33	23	16	1	0	0	0	0	1	0	0	0	0
February 2031 . . .	126	41	27	17	11	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	129	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	132	29	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	135	24	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	142	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	145	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	149	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	152	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	156	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	159	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	9.3	7.6	6.4	5.6	8.7	8.0	7.3	6.6	6.0	8.5	7.9	7.2	6.6	6.0

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

Security Group 18
PPC Prepayment Assumption Rates

Distribution Date	Class IK* 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class IK* 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class IK* 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	107	105	104	103	103
February 2023 . . .	105	96	94	91	88	115	106	103	100	97	116	107	103	100	97
February 2024 . . .	107	91	86	81	76	124	105	99	93	88	125	106	100	94	88
February 2025 . . .	110	84	77	70	63	133	102	93	85	77	135	103	94	85	77
February 2026 . . .	112	77	67	58	51	144	98	86	75	65	145	99	87	76	66
February 2027 . . .	115	69	58	48	40	155	93	78	65	53	157	95	79	66	54
February 2028 . . .	118	62	49	39	30	166	87	69	55	42	169	89	71	55	43
February 2029 . . .	120	54	41	30	22	176	80	60	44	32	180	81	61	45	33
February 2030 . . .	123	47	33	23	16	1	0	0	0	0	1	0	0	0	0
February 2031 . . .	126	41	27	17	11	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	129	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	132	29	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	135	24	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	142	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	145	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	149	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	152	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	156	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	159	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	9.3	7.6	6.4	5.6	8.7	8.0	7.3	6.6	6.0	8.5	7.9	7.2	6.6	6.0

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

PPC Prepayment Assumption Rates

Distribution Date	Class KF 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class KF 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class KF 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	101	100	99	98	98	101	101	101	101	100	101	101	101	101	100
February 2023 . . .	103	96	93	91	88	103	101	100	98	95	103	101	100	98	95
February 2024 . . .	104	91	85	81	76	104	100	96	91	86	104	101	96	92	87
February 2025 . . .	106	84	76	69	63	106	98	90	83	75	106	98	91	83	76
February 2026 . . .	107	77	67	58	51	107	94	83	73	64	107	95	84	74	64
February 2027 . . .	109	69	58	48	40	109	89	75	63	52	109	90	76	64	53
February 2028 . . .	110	62	49	39	30	110	83	67	53	42	110	84	68	54	42
February 2029 . . .	112	54	41	30	22	111	76	58	43	32	111	77	59	44	32
February 2030 . . .	113	47	33	23	16	1	0	0	0	0	1	0	0	0	0
February 2031 . . .	115	40	27	17	11	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	117	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	118	29	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	120	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	120	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	121	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	123	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	124	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	126	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	128	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	130	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	132	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	9.3	7.6	6.4	5.6	8.7	8.0	7.3	6.6	6.0	8.5	7.9	7.2	6.6	6.0

Security Group 18
PPC Prepayment Assumption Rates

Distribution Date	Class KF 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class KF 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class KF 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	107	105	104	103	102
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	115	106	103	100	97
February 2024 . . .	107	91	86	81	76	123	105	99	93	88	123	105	99	94	88
February 2025 . . .	110	84	77	70	63	132	102	93	85	77	132	103	94	85	77
February 2026 . . .	112	77	67	58	51	142	98	86	75	65	142	99	87	75	65
February 2027 . . .	115	69	58	48	40	153	93	78	65	53	153	94	79	65	54
February 2028 . . .	118	62	49	39	30	164	87	69	54	42	164	88	70	55	43
February 2029 . . .	120	54	41	30	22	173	79	60	44	32	173	81	61	45	33
February 2030 . . .	123	47	33	23	16	1	0	0	0	0	1	0	0	0	0
February 2031 . . .	126	40	27	17	11	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	129	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	132	29	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	135	24	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	142	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	145	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	149	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	152	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	156	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	159	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	9.3	7.6	6.4	5.6	8.7	8.0	7.3	6.6	6.0	8.5	7.9	7.2	6.6	6.0

PPC Prepayment Assumption Rates

Distribution Date	Class KF 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class KF 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class KF 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	107	105	104	103	102
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	116	106	103	100	97
February 2024 . . .	107	91	86	81	76	124	105	99	93	88	125	106	100	94	88
February 2025 . . .	110	84	77	70	63	133	102	93	85	77	135	103	94	85	77
February 2026 . . .	112	77	67	58	51	144	98	86	75	65	145	99	87	76	65
February 2027 . . .	115	69	58	48	40	154	93	78	65	53	157	95	79	65	54
February 2028 . . .	118	62	49	39	30	166	87	69	55	42	169	89	70	55	43
February 2029 . . .	120	54	41	30	22	176	80	60	44	32	179	81	61	45	33
February 2030 . . .	123	47	33	23	16	1	0	0	0	0	1	0	0	0	0
February 2031 . . .	126	40	27	17	11	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	129	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	132	29	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	135	24	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	142	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	145	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	149	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	152	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	156	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	159	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	9.3	7.6	6.4	5.6	8.7	8.0	7.3	6.6	6.0	8.5	7.9	7.2	6.6	6.0

Security Group 19
PPC Prepayment Assumption Rates

Distribution Date	Class FL 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class FL 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class FL 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	101	100	99	98	97	101	101	101	101	100	101	101	101	101	101
February 2023 . . .	103	96	93	91	88	103	101	100	97	95	103	102	101	101	99
February 2024 . . .	104	90	85	80	76	104	100	96	91	86	104	102	101	97	92
February 2025 . . .	106	84	76	69	63	106	98	90	82	75	106	102	98	91	83
February 2026 . . .	107	76	67	58	50	107	94	83	73	63	102	95	87	78	68
February 2027 . . .	109	69	58	48	39	109	89	75	63	52	24	21	19	16	13
February 2028 . . .	110	61	49	38	30	105	79	63	50	39	24	20	17	14	11
February 2029 . . .	112	54	41	30	22	106	72	55	41	30	25	18	14	11	8
February 2030 . . .	113	47	33	23	16	1	0	0	0	0	0	0	0	0	0
February 2031 . . .	115	40	27	17	11	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	117	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	118	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	120	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	121	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	123	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	125	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	127	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	121	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	122	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	124	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	126	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	93	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	9.3	7.5	6.4	5.6	8.6	7.8	7.2	6.5	5.9	6.3	6.1	5.9	5.6	5.3

PPC Prepayment Assumption Rates

Distribution Date	Class FL 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class FL 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class FL 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	104	104	103	102	107	105	105	104	104
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	115	108	106	104	102
February 2024 . . .	107	90	85	80	76	123	105	99	93	88	123	110	106	101	95
February 2025 . . .	109	84	76	69	63	132	102	93	84	76	132	111	103	94	86
February 2026 . . .	112	77	67	58	50	142	98	85	74	64	134	103	92	81	70
February 2027 . . .	114	69	58	48	39	153	93	77	64	53	33	23	20	17	14
February 2028 . . .	117	61	49	38	30	155	82	65	51	40	36	22	18	14	11
February 2029 . . .	120	54	41	30	22	165	75	56	42	31	38	20	15	11	8
February 2030 . . .	122	47	33	23	16	1	0	0	0	0	0	0	0	0	0
February 2031 . . .	125	40	27	17	11	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	140	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	143	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	146	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	149	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	111	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	9.3	7.5	6.4	5.6	8.6	7.8	7.2	6.5	5.9	6.4	6.1	5.9	5.6	5.3

Security Group 19
PPC Prepayment Assumption Rates

Distribution Date	Class FL 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class FL 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class FL 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	110	108	107	106	105
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	123	113	110	106	103
February 2024 . . .	107	90	85	80	76	124	105	99	93	88	137	116	109	103	97
February 2025 . . .	109	84	76	69	63	133	102	93	84	76	152	117	106	96	87
February 2026 . . .	112	77	67	58	50	143	98	86	74	64	158	108	95	82	71
February 2027 . . .	114	69	58	48	39	154	93	77	64	53	40	24	20	17	14
February 2028 . . .	117	61	49	38	30	157	82	65	51	40	44	23	18	14	11
February 2029 . . .	120	54	41	30	22	167	75	56	42	31	46	21	16	12	8
February 2030 . . .	122	47	33	23	16	1	0	0	0	0	1	0	0	0	0
February 2031 . . .	125	40	27	17	11	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	136	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	140	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	143	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	146	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	149	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	111	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	9.3	7.5	6.4	5.6	8.6	7.8	7.2	6.5	5.9	6.4	6.1	5.9	5.6	5.3

PPC Prepayment Assumption Rates

Distribution Date	Class LI* 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class LI* 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class LI* 0.10000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	110	108	107	106	105
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	123	113	110	107	103
February 2024 . . .	107	91	85	80	76	124	105	99	93	88	137	116	109	103	97
February 2025 . . .	109	84	76	69	63	133	102	93	84	76	152	117	106	97	87
February 2026 . . .	112	77	67	58	50	143	98	86	75	65	158	108	95	83	71
February 2027 . . .	114	69	58	48	39	154	93	78	64	53	41	24	20	17	14
February 2028 . . .	117	61	49	38	30	157	82	65	51	40	44	23	18	14	11
February 2029 . . .	120	54	41	30	22	167	75	57	42	31	46	21	16	12	8
February 2030 . . .	122	47	33	23	16	1	0	0	0	0	1	0	0	0	0
February 2031 . . .	125	40	27	17	11	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	140	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	143	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	146	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	150	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	111	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	9.3	7.5	6.4	5.6	8.6	7.8	7.2	6.5	5.9	6.4	6.1	5.9	5.6	5.3

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

Security Group 19
PPC Prepayment Assumption Rates

Distribution Date	Class LI* 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class LI* 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class LI* 5.84000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	110	108	107	106	105
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	123	113	110	107	103
February 2024 . . .	107	91	85	80	76	124	105	99	93	88	137	116	109	103	97
February 2025 . . .	109	84	76	69	63	133	102	93	84	76	152	117	106	97	87
February 2026 . . .	112	77	67	58	50	143	98	86	75	65	158	108	95	83	71
February 2027 . . .	114	69	58	48	39	154	93	78	64	53	41	24	20	17	14
February 2028 . . .	117	61	49	38	30	157	82	65	51	40	44	23	18	14	11
February 2029 . . .	120	54	41	30	22	167	75	57	42	31	46	21	16	12	8
February 2030 . . .	122	47	33	23	16	1	0	0	0	0	1	0	0	0	0
February 2031 . . .	125	40	27	17	11	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	140	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	143	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	146	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	150	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	111	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	9.3	7.5	6.4	5.6	8.6	7.8	7.2	6.5	5.9	6.4	6.1	5.9	5.6	5.3

PPC Prepayment Assumption Rates

Distribution Date	Class LI* 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class LI* 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class LI* 11.58000% Compounded SOFR 10.12000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	110	108	107	106	105
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	123	113	110	107	103
February 2024 . . .	107	91	85	80	76	124	105	99	93	88	137	116	109	103	97
February 2025 . . .	109	84	76	69	63	133	102	93	84	76	152	117	106	97	87
February 2026 . . .	112	77	67	58	50	143	98	86	75	65	158	108	95	83	71
February 2027 . . .	114	69	58	48	39	154	93	78	64	53	41	24	20	17	14
February 2028 . . .	117	61	49	38	30	157	82	65	51	40	44	23	18	14	11
February 2029 . . .	120	54	41	30	22	167	75	57	42	31	46	21	16	12	8
February 2030 . . .	122	47	33	23	16	1	0	0	0	0	1	0	0	0	0
February 2031 . . .	125	40	27	17	11	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	140	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	140	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	143	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	146	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	150	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	111	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.7	9.3	7.5	6.4	5.6	8.6	7.8	7.2	6.5	5.9	6.4	6.1	5.9	5.6	5.3

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

Security Groups 16, 17, 18 and 19
PPC Prepayment Assumption Rates

	Class TI* 0.10000% Compounded SOFR 0.07000% One-Year CMT					Class TI* 0.10000% Compounded SOFR 5.09500% One-Year CMT					Class TI* 0.10000% Compounded SOFR 10.12000% One-Year CMT				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	109	106	105	105	104
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	119	109	106	103	100
February 2024 . . .	107	91	85	81	76	124	105	99	93	88	130	110	104	98	92
February 2025 . . .	109	84	76	69	63	133	102	93	84	76	143	109	100	90	82
February 2026 . . .	112	77	67	58	51	143	98	86	75	65	128	88	77	67	58
February 2027 . . .	115	69	58	48	39	154	93	78	64	53	107	64	54	45	37
February 2028 . . .	117	62	49	38	30	141	74	59	46	36	115	60	48	38	29
February 2029 . . .	120	54	41	30	22	150	68	51	38	28	121	55	41	30	22
February 2030 . . .	123	47	33	23	16	2	1	0	0	0	1	0	0	0	0
February 2031 . . .	125	40	27	17	11	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	126	6	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	128	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	131	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	134	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	27	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.0	9.2	7.5	6.4	5.6	8.4	7.7	7.0	6.4	5.9	7.4	6.9	6.4	6.0	5.5

PPC Prepayment Assumption Rates

	Class TI* 5.84000% Compounded SOFR 0.07000% One-Year CMT					Class TI* 5.84000% Compounded SOFR 5.09500% One-Year CMT					Class TI* 5.84000% Compounded SOFR 10.12000% One-Year CMT				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	109	106	105	105	104
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	119	109	106	103	100
February 2024 . . .	107	91	85	81	76	124	105	99	93	88	130	110	104	98	92
February 2025 . . .	109	84	76	69	63	133	102	93	84	76	143	109	100	90	82
February 2026 . . .	112	77	67	58	51	143	98	86	75	65	128	88	77	67	58
February 2027 . . .	115	69	58	48	39	154	93	78	64	53	107	64	54	45	37
February 2028 . . .	117	62	49	38	30	141	74	59	46	36	115	60	48	38	29
February 2029 . . .	120	54	41	30	22	150	68	51	38	28	121	55	41	30	22
February 2030 . . .	123	47	33	23	16	2	1	0	0	0	1	0	0	0	0
February 2031 . . .	125	40	27	17	11	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	126	6	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	128	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	131	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	134	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	27	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.0	9.2	7.5	6.4	5.6	8.4	7.7	7.0	6.4	5.9	7.4	6.9	6.4	6.0	5.5

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

	Security Groups 16,17, 18 and 19 PPC Prepayment Assumption Rates														
	Class TI* 11.58000% Compounded SOFR 0.07000% One-Year CMT					Class TI* 11.58000% Compounded SOFR 5.09500% One-Year CMT					Class TI* 11.58000% Compounded SOFR 10.12000% One-Year CMT				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	98	98	107	105	104	103	102	109	106	105	105	104
February 2023 . . .	105	96	93	91	88	115	106	103	100	97	119	109	106	103	100
February 2024 . . .	107	91	85	81	76	124	105	99	93	88	130	110	104	98	92
February 2025 . . .	109	84	76	69	63	133	102	93	84	76	143	109	100	90	82
February 2026 . . .	112	77	67	58	51	143	98	86	75	65	128	88	77	67	58
February 2027 . . .	115	69	58	48	39	154	93	78	64	53	107	64	54	45	37
February 2028 . . .	117	62	49	38	30	141	74	59	46	36	115	60	48	38	29
February 2029 . . .	120	54	41	30	22	150	68	51	38	28	121	55	41	30	22
February 2030 . . .	123	47	33	23	16	2	1	0	0	0	1	0	0	0	0
February 2031 . . .	125	40	27	17	11	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	128	34	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	131	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	134	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	137	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	139	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	143	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	146	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	126	6	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	128	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	131	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	134	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	27	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.0	9.2	7.5	6.4	5.6	8.4	7.7	7.0	6.4	5.9	7.4	6.9	6.4	6.0	5.5

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

Security Group 20
PPC Prepayment Assumption Rates

Distribution Date	Class IL* 0.10000% One-Month LIBOR 0.30000% One-Year LIBOR					Class IL* 0.10000% One-Month LIBOR 4.17600% One-Year LIBOR					Class IL* 0.10000% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	103	100	99	99	98	103	100	99	99	98	103	100	99	99	98
February 2023 . . .	105	97	94	91	88	107	99	96	93	90	107	99	96	93	90
February 2024 . . .	108	91	86	81	76	114	97	91	86	81	114	97	91	86	81
February 2025 . . .	110	85	77	70	63	122	93	85	77	70	123	95	86	78	71
February 2026 . . .	113	78	68	59	51	130	89	78	68	59	133	91	80	69	60
February 2027 . . .	116	70	59	49	40	138	83	70	58	48	143	87	72	60	49
February 2028 . . .	119	63	50	39	30	147	77	61	48	38	155	81	64	51	39
February 2029 . . .	122	55	41	31	22	157	71	53	39	29	167	75	56	42	31
February 2030 . . .	125	48	34	24	16	167	64	45	31	21	141	54	38	26	18
February 2031 . . .	128	41	27	18	11	139	45	30	19	12	0	0	0	0	0
February 2032 . . .	131	35	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	135	29	17	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	138	24	13	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	142	20	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	145	16	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	149	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	152	10	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	156	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	160	6	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	128	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.1	9.3	7.6	6.5	5.7	10.2	8.6	7.5	6.7	5.9	9.2	8.2	7.3	6.5	5.9

PPC Prepayment Assumption Rates

Distribution Date	Class IL* 4.47100% One-Month LIBOR 0.30000% One-Year LIBOR					Class IL* 4.47100% One-Month LIBOR 4.17600% One-Year LIBOR					Class IL* 4.47100% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	103	100	99	99	98	103	100	99	99	98	103	100	99	99	98
February 2023 . . .	105	97	94	91	88	107	99	96	93	90	107	99	96	93	90
February 2024 . . .	108	91	86	81	76	114	97	91	86	81	114	97	91	86	81
February 2025 . . .	110	85	77	70	63	122	93	85	77	70	123	95	86	78	71
February 2026 . . .	113	78	68	59	51	130	89	78	68	59	133	91	80	69	60
February 2027 . . .	116	70	59	49	40	138	83	70	58	48	143	87	72	60	49
February 2028 . . .	119	63	50	39	30	147	77	61	48	38	155	81	64	51	39
February 2029 . . .	122	55	41	31	22	157	71	53	39	29	167	75	56	42	31
February 2030 . . .	125	48	34	24	16	167	64	45	31	21	141	54	38	26	18
February 2031 . . .	128	41	27	18	11	139	45	30	19	12	0	0	0	0	0
February 2032 . . .	131	35	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	135	29	17	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	138	24	13	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	142	20	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	145	16	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	149	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	152	10	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	156	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	160	6	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	128	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.1	9.3	7.6	6.5	5.7	10.2	8.6	7.5	6.7	5.9	9.2	8.2	7.3	6.5	5.9

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

Security Group 20
PPC Prepayment Assumption Rates

Distribution Date	Class IL* 8.84200% One-Month LIBOR 0.30000% One-Year LIBOR					Class IL* 8.84200% One-Month LIBOR 4.17600% One-Year LIBOR					Class IL* 8.84200% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	103	100	99	99	98	103	100	99	99	98	103	100	99	99	98
February 2023 . . .	105	97	94	91	88	107	99	96	93	90	107	99	96	93	90
February 2024 . . .	108	91	86	81	76	114	97	91	86	81	114	97	91	86	81
February 2025 . . .	110	85	77	70	63	122	93	85	77	70	123	95	86	78	71
February 2026 . . .	113	78	68	59	51	130	89	78	68	59	133	91	80	69	60
February 2027 . . .	116	70	59	49	40	138	83	70	58	48	143	87	72	60	49
February 2028 . . .	119	63	50	39	30	147	77	61	48	38	155	81	64	51	39
February 2029 . . .	122	55	41	31	22	157	71	53	39	29	167	75	56	42	31
February 2030 . . .	125	48	34	24	16	167	64	45	31	21	141	54	38	26	18
February 2031 . . .	128	41	27	18	11	139	45	30	19	12	0	0	0	0	0
February 2032 . . .	131	35	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	135	29	17	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	138	24	13	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	142	20	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	145	16	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	149	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	152	10	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	156	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	160	6	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	128	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.1	9.3	7.6	6.5	5.7	10.2	8.6	7.5	6.7	5.9	9.2	8.2	7.3	6.5	5.9

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

PPC Prepayment Assumption Rates

Distribution Date	Class LF 0.10000% One-Month LIBOR 0.30000% One-Year LIBOR					Class LF 0.10000% One-Month LIBOR 4.17600% One-Year LIBOR					Class LF 0.10000% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	101	100	99	98	98	101	100	99	98	98	101	100	99	98	98
February 2023 . . .	103	96	94	91	88	103	98	96	93	90	103	98	96	93	90
February 2024 . . .	104	91	86	81	76	104	96	91	86	81	104	97	91	86	81
February 2025 . . .	106	84	77	70	63	106	93	85	77	70	106	94	86	78	71
February 2026 . . .	107	77	68	59	51	107	89	77	67	58	107	91	79	69	60
February 2027 . . .	109	70	58	48	40	109	83	69	58	48	109	86	72	60	49
February 2028 . . .	110	62	50	39	30	110	77	61	48	38	110	81	64	51	39
February 2029 . . .	112	55	41	31	22	112	71	53	39	29	112	75	56	42	31
February 2030 . . .	113	48	34	23	16	113	64	45	31	21	89	54	38	26	18
February 2031 . . .	115	41	27	18	11	90	45	30	19	12	0	0	0	0	0
February 2032 . . .	116	35	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	118	29	17	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	120	24	13	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	121	20	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	123	16	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	125	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	126	10	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	128	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	130	6	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	103	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.1	9.3	7.6	6.5	5.7	10.2	8.6	7.5	6.7	5.9	9.2	8.2	7.3	6.5	5.9

Security Group 20
PPC Prepayment Assumption Rates

Distribution Date	Class LF 4.47100% One-Month LIBOR 0.30000% One-Year LIBOR					Class LF 4.47100% One-Month LIBOR 4.17600% One-Year LIBOR					Class LF 4.47100% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	99	98	102	100	99	99	98	102	100	99	99	98
February 2023 . . .	105	97	94	91	88	107	99	96	93	90	107	99	96	93	90
February 2024 . . .	108	91	86	81	76	114	97	91	86	81	114	97	91	86	81
February 2025 . . .	110	85	77	70	63	120	93	85	77	70	120	95	86	78	71
February 2026 . . .	113	77	68	59	51	127	89	78	68	58	127	91	80	69	60
February 2027 . . .	116	70	58	48	40	135	83	70	58	48	135	86	72	60	49
February 2028 . . .	119	62	50	39	30	143	77	61	48	38	143	81	64	51	39
February 2029 . . .	122	55	41	31	22	151	71	53	39	29	151	75	56	42	31
February 2030 . . .	125	48	34	23	16	160	64	45	31	21	126	54	38	26	18
February 2031 . . .	128	41	27	18	11	133	45	30	19	12	0	0	0	0	0
February 2032 . . .	131	35	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	135	29	17	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	138	24	13	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	141	20	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	145	16	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	149	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	152	10	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	156	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	160	6	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	128	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.1	9.3	7.6	6.5	5.7	10.2	8.6	7.5	6.7	5.9	9.2	8.2	7.3	6.5	5.9

PPC Prepayment Assumption Rates

Distribution Date	Class LF 8.84200% One-Month LIBOR 0.30000% One-Year LIBOR					Class LF 8.84200% One-Month LIBOR 4.17600% One-Year LIBOR					Class LF 8.84200% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	100	99	99	98	102	100	99	99	98	102	100	99	99	98
February 2023 . . .	105	97	94	91	88	107	99	96	93	90	107	99	96	93	90
February 2024 . . .	108	91	86	81	76	114	97	91	86	81	114	97	91	86	81
February 2025 . . .	110	85	77	70	63	122	93	85	77	70	123	95	86	78	71
February 2026 . . .	113	77	68	59	51	130	89	78	68	58	133	91	80	69	60
February 2027 . . .	116	70	58	48	40	138	83	70	58	48	143	86	72	60	49
February 2028 . . .	119	62	50	39	30	147	77	61	48	38	154	81	64	51	39
February 2029 . . .	122	55	41	31	22	157	71	53	39	29	166	75	56	42	31
February 2030 . . .	125	48	34	23	16	167	64	45	31	21	140	54	38	26	18
February 2031 . . .	128	41	27	18	11	139	45	30	19	12	0	0	0	0	0
February 2032 . . .	131	35	21	13	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	135	29	17	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	138	24	13	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	141	20	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	145	16	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	149	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	152	10	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	156	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	160	6	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	128	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.1	9.3	7.6	6.5	5.7	10.2	8.6	7.5	6.7	5.9	9.2	8.2	7.3	6.5	5.9

Security Group 21
PPC Prepayment Assumption Rates

Distribution Date	Class FM 0.10000% One-Month LIBOR 0.30000% One-Year LIBOR					Class FM 0.10000% One-Month LIBOR 4.17600% One-Year LIBOR					Class FM 0.10000% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	101	97	96	94	92	101	99	97	95	93	101	99	97	95	93
February 2023 . . .	103	92	88	84	80	103	96	92	88	84	103	97	92	88	84
February 2024 . . .	104	86	80	73	68	104	93	86	80	73	104	94	87	81	74
February 2025 . . .	106	79	70	62	55	106	89	79	70	62	106	91	81	72	63
February 2026 . . .	108	71	61	51	43	108	84	71	60	51	108	87	74	63	53
February 2027 . . .	109	64	52	42	33	106	75	61	49	39	106	80	64	52	41
February 2028 . . .	111	56	43	33	25	107	69	53	40	30	108	74	57	43	32
February 2029 . . .	112	49	36	25	18	109	63	45	32	23	107	66	48	34	24
February 2030 . . .	110	41	28	18	12	109	55	37	25	16	0	0	0	0	0
February 2031 . . .	112	35	22	14	8	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	114	29	17	10	5	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	115	24	13	7	3	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	117	20	10	5	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	119	16	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	119	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	121	10	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	122	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	121	6	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	123	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	125	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.2	8.6	6.9	5.8	5.0	9.7	7.9	6.8	6.0	5.3	8.5	7.4	6.5	5.8	5.2

PPC Prepayment Assumption Rates

Distribution Date	Class FM 4.47100% One-Month LIBOR 0.30000% One-Year LIBOR					Class FM 4.47100% One-Month LIBOR 4.17600% One-Year LIBOR					Class FM 4.47100% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	97	96	94	92	104	99	97	95	93	104	99	97	95	93
February 2023 . . .	105	92	88	84	80	109	96	92	88	84	109	97	92	88	84
February 2024 . . .	107	86	80	73	68	116	93	86	80	73	116	94	87	81	74
February 2025 . . .	110	79	70	62	55	123	89	79	70	62	123	91	81	72	63
February 2026 . . .	112	71	61	51	43	130	84	71	60	51	130	87	74	63	53
February 2027 . . .	115	64	52	42	33	133	75	61	49	39	133	80	64	52	41
February 2028 . . .	117	56	43	33	25	141	69	53	40	30	141	74	57	43	32
February 2029 . . .	120	49	36	25	18	150	63	45	32	23	146	66	48	34	24
February 2030 . . .	119	41	28	18	12	154	55	37	25	16	0	0	0	0	0
February 2031 . . .	122	35	22	14	8	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	124	29	17	10	5	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	127	24	13	7	3	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	20	10	5	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	16	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	135	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	138	10	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	140	6	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	144	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.3	8.6	6.9	5.8	5.0	9.7	7.9	6.8	6.0	5.3	8.5	7.4	6.5	5.8	5.2

Security Group 21
PPC Prepayment Assumption Rates

	Class FM 8.84200% One-Month LIBOR 0.30000% One-Year LIBOR					Class FM 8.84200% One-Month LIBOR 4.17600% One-Year LIBOR					Class FM 8.84200% One-Month LIBOR 8.05200% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	97	96	94	92	104	99	97	95	93	104	99	97	95	93
February 2023 . . .	105	92	88	84	80	109	96	92	88	84	110	97	92	88	84
February 2024 . . .	107	86	80	73	68	116	93	86	80	73	118	94	87	81	74
February 2025 . . .	110	79	70	62	55	124	89	79	70	62	127	91	81	72	63
February 2026 . . .	112	71	61	51	43	131	84	71	60	51	137	87	74	63	53
February 2027 . . .	115	64	52	42	33	135	75	61	49	39	143	80	64	52	41
February 2028 . . .	117	56	43	33	25	144	69	53	40	30	154	74	57	43	32
February 2029 . . .	120	49	36	25	18	153	63	45	32	23	162	66	48	34	24
February 2030 . . .	119	41	28	18	12	158	55	37	25	16	0	0	0	0	0
February 2031 . . .	122	35	22	14	8	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	124	29	17	10	5	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	127	24	13	7	3	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	20	10	5	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	16	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	135	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	138	10	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	140	6	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	144	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.3	8.6	6.9	5.8	5.0	9.7	7.9	6.8	6.0	5.3	8.5	7.4	6.5	5.8	5.2

PPC Prepayment Assumption Rates

	Class MI* 0.10000% One-Month LIBOR 0.30000% One-Year LIBOR					Class MI* 0.10000% One-Month LIBOR 4.17600% One-Year LIBOR					Class MI* 0.10000% One-Month LIBOR 8.05200% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	97	96	94	92	104	99	97	95	93	104	99	97	95	93
February 2023 . . .	105	92	88	84	80	109	96	92	88	84	110	97	92	88	84
February 2024 . . .	107	86	80	73	68	116	93	86	80	73	118	94	87	81	74
February 2025 . . .	110	79	70	62	55	124	89	79	70	62	127	91	81	72	63
February 2026 . . .	112	71	61	51	43	132	84	71	60	51	137	87	74	63	53
February 2027 . . .	115	64	52	42	33	135	75	61	49	39	143	80	64	52	41
February 2028 . . .	118	56	43	33	25	144	69	53	40	30	154	74	57	43	32
February 2029 . . .	120	49	36	25	18	153	63	45	32	23	162	66	48	34	24
February 2030 . . .	119	41	28	18	12	158	55	37	25	16	0	0	0	0	0
February 2031 . . .	122	35	22	14	8	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	125	29	17	10	5	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	127	24	13	7	3	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	20	10	5	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	16	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	135	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	138	10	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	140	6	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	144	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.3	8.6	6.9	5.8	5.0	9.7	7.9	6.8	6.0	5.3	8.5	7.4	6.5	5.8	5.2

* 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 21
PPC Prepayment Assumption Rates

Distribution Date	Class MI* 4.47100% One-Month LIBOR 0.30000% One-Year LIBOR					Class MI* 4.47100% One-Month LIBOR 4.17600% One-Year LIBOR					Class MI* 4.47100% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	97	96	94	92	104	99	97	95	93	104	99	97	95	93
February 2023 . . .	105	92	88	84	80	109	96	92	88	84	110	97	92	88	84
February 2024 . . .	107	86	80	73	68	116	93	86	80	73	118	94	87	81	74
February 2025 . . .	110	79	70	62	55	124	89	79	70	62	127	91	81	72	63
February 2026 . . .	112	71	61	51	43	132	84	71	60	51	137	87	74	63	53
February 2027 . . .	115	64	52	42	33	135	75	61	49	39	143	80	64	52	41
February 2028 . . .	118	56	43	33	25	144	69	53	40	30	154	74	57	43	32
February 2029 . . .	120	49	36	25	18	153	63	45	32	23	162	66	48	34	24
February 2030 . . .	119	41	28	18	12	158	55	37	25	16	0	0	0	0	0
February 2031 . . .	122	35	22	14	8	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	125	29	17	10	5	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	127	24	13	7	3	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	20	10	5	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	16	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	135	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	138	10	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	140	6	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	144	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.3	8.6	6.9	5.8	5.0	9.7	7.9	6.8	6.0	5.3	8.5	7.4	6.5	5.8	5.2

PPC Prepayment Assumption Rates

Distribution Date	Class MI* 8.84200% One-Month LIBOR 0.30000% One-Year LIBOR					Class MI* 8.84200% One-Month LIBOR 4.17600% One-Year LIBOR					Class MI* 8.84200% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	97	96	94	92	104	99	97	95	93	104	99	97	95	93
February 2023 . . .	105	92	88	84	80	109	96	92	88	84	110	97	92	88	84
February 2024 . . .	107	86	80	73	68	116	93	86	80	73	118	94	87	81	74
February 2025 . . .	110	79	70	62	55	124	89	79	70	62	127	91	81	72	63
February 2026 . . .	112	71	61	51	43	132	84	71	60	51	137	87	74	63	53
February 2027 . . .	115	64	52	42	33	135	75	61	49	39	143	80	64	52	41
February 2028 . . .	118	56	43	33	25	144	69	53	40	30	154	74	57	43	32
February 2029 . . .	120	49	36	25	18	153	63	45	32	23	162	66	48	34	24
February 2030 . . .	119	41	28	18	12	158	55	37	25	16	0	0	0	0	0
February 2031 . . .	122	35	22	14	8	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	125	29	17	10	5	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	127	24	13	7	3	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	130	20	10	5	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	133	16	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	135	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	138	10	4	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	141	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	140	6	2	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	144	4	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.3	8.6	6.9	5.8	5.0	9.7	7.9	6.8	6.0	5.3	8.5	7.4	6.5	5.8	5.2

* 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 20 and 21
PPC Prepayment Assumption Rates

Distribution Date	Class IT* 0.10000% One-Month LIBOR 0.30000% One-Year LIBOR					Class IT* 0.10000% One-Month LIBOR 4.17600% One-Year LIBOR					Class IT* 0.10000% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
February 2023 . . .	105	96	93	90	87	108	98	95	92	89	108	98	95	92	89
February 2024 . . .	108	90	85	80	75	115	96	90	85	80	115	97	91	85	80
February 2025 . . .	110	84	76	69	62	122	93	84	76	69	124	94	85	77	70
February 2026 . . .	113	77	67	58	50	130	88	77	66	57	134	90	79	68	59
February 2027 . . .	116	69	57	47	39	138	82	68	56	46	143	85	71	59	48
February 2028 . . .	119	62	49	38	29	147	76	60	47	36	154	80	63	49	38
February 2029 . . .	122	54	40	30	22	156	70	52	38	28	166	74	55	41	30
February 2030 . . .	124	47	33	23	15	166	63	44	30	21	118	45	32	22	15
February 2031 . . .	127	40	26	17	11	117	38	25	16	10	0	0	0	0	0
February 2032 . . .	130	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	134	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	140	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	143	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	147	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	151	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	154	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	157	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	131	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 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	10.1	8.5	7.4	6.6	5.8	9.1	8.1	7.2	6.4	5.8

PPC Prepayment Assumption Rates

Distribution Date	Class IT* 4.47100% One-Month LIBOR 0.30000% One-Year LIBOR					Class IT* 4.47100% One-Month LIBOR 4.17600% One-Year LIBOR					Class IT* 4.47100% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
February 2023 . . .	105	96	93	90	87	108	98	95	92	89	108	98	95	92	89
February 2024 . . .	108	90	85	80	75	115	96	90	85	80	115	97	91	85	80
February 2025 . . .	110	84	76	69	62	122	93	84	76	69	124	94	85	77	70
February 2026 . . .	113	77	67	58	50	130	88	77	66	57	134	90	79	68	59
February 2027 . . .	116	69	57	47	39	138	82	68	56	46	143	85	71	59	48
February 2028 . . .	119	62	49	38	29	147	76	60	47	36	154	80	63	49	38
February 2029 . . .	122	54	40	30	22	156	70	52	38	28	166	74	55	41	30
February 2030 . . .	124	47	33	23	15	166	63	44	30	21	118	45	32	22	15
February 2031 . . .	127	40	26	17	11	117	38	25	16	10	0	0	0	0	0
February 2032 . . .	130	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	134	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	140	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	143	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	147	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	151	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	154	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	157	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	131	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 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	10.1	8.5	7.4	6.6	5.8	9.1	8.1	7.2	6.4	5.8

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

	Security Groups 20 and 21 PPC Prepayment Assumption Rates														
	Class IT* 8.84200% One-Month LIBOR 0.30000% One-Year LIBOR					Class IT* 8.84200% One-Month LIBOR 4.17600% One-Year LIBOR					Class IT* 8.84200% One-Month LIBOR 8.05200% One-Year LIBOR				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	103	100	99	98	97	103	100	99	98	97	103	100	99	98	97
February 2023 . . .	105	96	93	90	87	108	98	95	92	89	108	98	95	92	89
February 2024 . . .	108	90	85	80	75	115	96	90	85	80	115	97	91	85	80
February 2025 . . .	110	84	76	69	62	122	93	84	76	69	124	94	85	77	70
February 2026 . . .	113	77	67	58	50	130	88	77	66	57	134	90	79	68	59
February 2027 . . .	116	69	57	47	39	138	82	68	56	46	143	85	71	59	48
February 2028 . . .	119	62	49	38	29	147	76	60	47	36	154	80	63	49	38
February 2029 . . .	122	54	40	30	22	156	70	52	38	28	166	74	55	41	30
February 2030 . . .	124	47	33	23	15	166	63	44	30	21	118	45	32	22	15
February 2031 . . .	127	40	26	17	11	117	38	25	16	10	0	0	0	0	0
February 2032 . . .	130	34	21	12	7	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	134	28	16	9	5	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	137	23	12	6	3	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	140	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	143	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	147	12	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	151	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	154	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	157	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	131	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 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	10.1	8.5	7.4	6.6	5.8	9.1	8.1	7.2	6.4	5.8

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

Security Group 22
PPC Prepayment Assumption Rates

	Class MA				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent	100	100	100	100	100
February 2022. . . .	105	92	88	83	79
February 2023. . . .	109	83	75	67	60
February 2024. . . .	112	73	62	52	44
February 2025. . . .	94	52	41	33	25
February 2026. . . .	4	1	0	0	0
February 2027. . . .	4	1	0	0	0
February 2028. . . .	0	0	0	0	0
February 2029. . . .	0	0	0	0	0
February 2030. . . .	0	0	0	0	0
February 2031. . . .	0	0	0	0	0
February 2032. . . .	0	0	0	0	0
February 2033. . . .	0	0	0	0	0
February 2034 and thereafter.	0	0	0	0	0
Weighted Average Life (years). . . .	4.2	3.4	3.1	2.8	2.5

PPC Prepayment Assumption Rates

	Class MY				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent	100	100	100	100	100
February 2022. . . .	105	100	100	100	100
February 2023. . . .	109	100	100	100	100
February 2024. . . .	113	100	100	100	100
February 2025. . . .	117	100	100	100	100
February 2026. . . .	120	100	100	87	65
February 2027. . . .	126	100	94	66	45
February 2028. . . .	18	5	3	2	1
February 2029. . . .	5	1	0	0	0
February 2030. . . .	5	1	0	0	0
February 2031. . . .	4	0	0	0	0
February 2032. . . .	4	0	0	0	0
February 2033. . . .	4	0	0	0	0
February 2034 and thereafter.	0	0	0	0	0
Weighted Average Life (years). . . .	6.5	6.2	6.1	5.8	5.4

Security Group 23
PPC Prepayment Assumption Rates

Distribution Date	Class ML 0.10000% One-Month LIBOR					Class ML 1.10000% One-Month LIBOR					Class ML 4.81467% 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
February 2022 . . .	102	88	83	78	73	103	88	84	79	74	107	92	86	81	76
February 2023 . . .	105	76	67	59	52	106	77	69	60	53	110	80	72	63	55
February 2024 . . .	104	63	53	43	35	107	65	54	44	36	112	69	57	47	39
February 2025 . . .	104	53	41	31	23	106	54	42	32	24	95	49	38	30	22
February 2026 . . .	103	43	31	22	15	104	43	31	22	15	47	21	15	11	8
February 2027 . . .	101	34	22	14	9	91	31	21	14	9	9	4	3	2	1
February 2028 . . .	92	25	15	9	5	91	25	15	9	5	6	2	1	1	1
February 2029 . . .	88	19	11	6	3	49	11	6	4	2	0	0	0	0	0
February 2030 . . .	87	15	8	4	2	36	7	3	2	1	0	0	0	0	0
February 2031 . . .	45	6	3	1	1	5	1	1	0	0	0	0	0	0	0
February 2032 . . .	38	4	2	1	0	5	1	0	0	0	0	0	0	0	0
February 2033 . . .	20	2	1	0	0	5	1	0	0	0	0	0	0	0	0
February 2034 . . .	5	0	0	0	0	6	0	0	0	0	0	0	0	0	0
February 2035 . . .	5	0	0	0	0	6	0	0	0	0	0	0	0	0	0
February 2036 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	10.0	4.8	3.9	3.2	2.7	8.1	4.6	3.8	3.2	2.7	4.8	3.7	3.2	2.8	2.5

PPC Prepayment Assumption Rates

Distribution Date	Class ML 8.52933% One-Month LIBOR					Class ML 12.24400% 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
February 2022 . . .	110	94	89	84	79	112	96	90	85	80
February 2023 . . .	116	85	75	67	58	104	76	68	60	53
February 2024 . . .	83	53	45	37	31	56	35	30	25	21
February 2025 . . .	25	14	11	9	7	19	10	8	7	5
February 2026 . . .	16	7	6	4	3	15	7	5	4	3
February 2027 . . .	1	0	0	0	0	1	0	0	0	0
February 2028 . . .	0	0	0	0	0	0	0	0	0	0
February 2029 . . .	0	0	0	0	0	0	0	0	0	0
February 2030 . . .	0	0	0	0	0	0	0	0	0	0
February 2031 . . .	0	0	0	0	0	0	0	0	0	0
February 2032 . . .	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	0	0	0	0	0	0	0	0	0	0
February 2040 and thereafter	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	3.5	3.0	2.7	2.5	2.3	3.2	2.8	2.6	2.4	2.2

Security Group 24
PPC Prepayment Assumption Rates

	Class NA				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent	100	100	100	100	100
February 2022. . . .	103	98	96	94	92
February 2023. . . .	106	92	88	84	79
February 2024. . . .	110	86	79	73	67
February 2025. . . .	113	79	70	61	54
February 2026. . . .	78	52	45	39	33
February 2027. . . .	79	46	38	31	25
February 2028. . . .	81	41	32	25	19
February 2029. . . .	83	36	27	19	14
February 2030. . . .	86	31	22	15	9
February 2031. . . .	88	27	17	11	6
February 2032. . . .	91	23	13	7	4
February 2033. . . .	93	19	10	5	2
February 2034. . . .	96	15	7	3	1
February 2035. . . .	99	12	5	2	0
February 2036. . . .	102	10	3	1	0
February 2037 and thereafter.	0	0	0	0	0
Weighted Average Life (years)	12.8	7.2	6.1	5.2	4.6

PPC Prepayment Assumption Rates

	Class NY				
Distribution Date	**0%**	**75%**	**100%**	**125%**	**150%**
Initial Percent	100	100	100	100	100
February 2022. . . .	103	100	100	100	100
February 2023. . . .	107	100	100	100	100
February 2024. . . .	110	100	100	100	100
February 2025. . . .	114	100	100	100	100
February 2026. . . .	117	100	100	100	100
February 2027. . . .	120	100	100	100	100
February 2028. . . .	123	100	100	100	100
February 2029. . . .	127	100	100	100	100
February 2030. . . .	131	100	100	100	100
February 2031. . . .	134	100	100	100	100
February 2032. . . .	138	100	100	100	100
February 2033. . . .	142	100	100	100	100
February 2034. . . .	146	100	100	100	100
February 2035. . . .	150	100	100	100	100
February 2036. . . .	155	100	100	100	61
February 2037 and thereafter.	0	0	0	0	0
Weighted Average Life (years)	16.0	16.0	16.0	16.0	15.3

Security Group 25
PPC Prepayment Assumption Rates

Distribution Date	Class IM* 0.10000% One-Month LIBOR 0.30000% One-Year LIBOR					Class IM* 0.10000% One-Month LIBOR 4.17600% One-Year LIBOR					Class IM* 0.10000% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	96	94	92	90	103	97	95	93	91	103	97	95	93	91
February 2023 . . .	105	91	86	82	78	108	94	89	85	80	108	94	89	85	80
February 2024 . . .	107	84	77	70	64	115	90	83	76	69	116	91	83	76	70
February 2025 . . .	109	76	67	59	52	122	85	75	66	58	126	88	77	68	59
February 2026 . . .	112	69	58	48	40	129	80	67	56	47	136	84	71	59	49
February 2027 . . .	114	61	49	39	31	137	74	59	47	37	145	78	62	49	39
February 2028 . . .	116	54	41	30	22	140	65	49	37	27	152	70	53	40	29
February 2029 . . .	119	47	33	23	16	147	58	41	29	20	144	57	40	28	20
February 2030 . . .	122	40	27	17	11	137	45	30	20	13	24	8	5	3	2
February 2031 . . .	124	34	21	13	7	96	25	15	9	5	24	6	4	2	1
February 2032 . . .	127	28	16	9	5	22	5	3	1	1	0	0	0	0	0
February 2033 . . .	127	23	12	6	3	22	4	2	1	0	0	0	0	0	0
February 2034 . . .	126	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	126	14	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	129	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	131	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	134	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	122	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	89	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	91	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	54	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	25	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.5	8.2	6.6	5.5	4.8	10.2	7.7	6.6	5.7	5.0	8.5	7.1	6.2	5.5	4.9

PPC Prepayment Assumption Rates

Distribution Date	Class IM* 4.47100% One-Month LIBOR 0.30000% One-Year LIBOR					Class IM* 4.47100% One-Month LIBOR 4.17600% One-Year LIBOR					Class IM* 4.47100% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	96	94	92	90	103	97	95	93	91	103	97	95	93	91
February 2023 . . .	105	91	86	82	78	108	94	89	85	80	108	94	89	85	80
February 2024 . . .	107	84	77	70	64	115	90	83	76	69	116	91	83	76	70
February 2025 . . .	109	76	67	59	52	122	85	75	66	58	126	88	77	68	59
February 2026 . . .	112	69	58	48	40	129	80	67	56	47	136	84	71	59	49
February 2027 . . .	114	61	49	39	31	137	74	59	47	37	145	78	62	49	39
February 2028 . . .	116	54	41	30	22	140	65	49	37	27	152	70	53	40	29
February 2029 . . .	119	47	33	23	16	147	58	41	29	20	144	57	40	28	20
February 2030 . . .	122	40	27	17	11	137	45	30	20	13	24	8	5	3	2
February 2031 . . .	124	34	21	13	7	96	25	15	9	5	24	6	4	2	1
February 2032 . . .	127	28	16	9	5	22	5	3	1	1	0	0	0	0	0
February 2033 . . .	127	23	12	6	3	22	4	2	1	0	0	0	0	0	0
February 2034 . . .	126	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	126	14	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	129	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	131	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	134	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	122	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	89	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	91	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	54	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	25	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.5	8.2	6.6	5.5	4.8	10.2	7.7	6.6	5.7	5.0	8.5	7.1	6.2	5.5	4.9

* 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 25
PPC Prepayment Assumption Rates

Distribution Date	Class IM* 8.84200% One-Month LIBOR 0.30000% One-Year LIBOR					Class IM* 8.84200% One-Month LIBOR 4.17600% One-Year LIBOR					Class IM* 8.84200% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	96	94	92	90	103	97	95	93	91	103	97	95	93	91
February 2023 . . .	105	91	86	82	78	108	94	89	85	80	108	94	89	85	80
February 2024 . . .	107	84	77	70	64	115	90	83	76	69	116	91	83	76	70
February 2025 . . .	109	76	67	59	52	122	85	75	66	58	126	88	77	68	59
February 2026 . . .	112	69	58	48	40	129	80	67	56	47	136	84	71	59	49
February 2027 . . .	114	61	49	39	31	137	74	59	47	37	145	78	62	49	39
February 2028 . . .	116	54	41	30	22	140	65	49	37	27	152	70	53	40	29
February 2029 . . .	119	47	33	23	16	147	58	41	29	20	144	57	40	28	20
February 2030 . . .	122	40	27	17	11	137	45	30	20	13	24	8	5	3	2
February 2031 . . .	124	34	21	13	7	96	25	15	9	5	24	6	4	2	1
February 2032 . . .	127	28	16	9	5	22	5	3	1	1	0	0	0	0	0
February 2033 . . .	127	23	12	6	3	22	4	2	1	0	0	0	0	0	0
February 2034 . . .	126	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	126	14	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	129	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	131	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	134	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	122	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	89	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	91	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	54	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	25	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.5	8.2	6.6	5.5	4.8	10.2	7.7	6.6	5.7	5.0	8.5	7.1	6.2	5.5	4.9

* 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.

PPC Prepayment Assumption Rates

Distribution Date	Class MF 0.10000% One-Month LIBOR 0.30000% One-Year LIBOR					Class MF 0.10000% One-Month LIBOR 4.17600% One-Year LIBOR					Class MF 0.10000% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	101	96	94	92	90	101	97	95	93	91	101	97	95	93	91
February 2023 . . .	102	91	86	82	78	102	94	89	85	80	102	94	89	85	80
February 2024 . . .	104	84	77	70	64	104	90	83	76	69	104	91	83	76	70
February 2025 . . .	105	76	67	59	52	105	85	75	66	58	105	88	77	68	59
February 2026 . . .	106	69	58	48	40	106	80	67	56	47	106	84	71	59	49
February 2027 . . .	107	61	49	39	31	107	74	59	47	37	106	78	62	49	39
February 2028 . . .	109	54	41	30	22	105	65	49	37	27	105	70	53	40	29
February 2029 . . .	110	47	33	23	16	106	58	41	29	20	95	57	40	28	20
February 2030 . . .	111	40	27	17	11	95	45	30	20	13	15	8	5	3	2
February 2031 . . .	113	34	21	13	7	64	25	15	9	5	14	6	4	2	1
February 2032 . . .	114	28	16	9	5	14	5	3	1	1	0	0	0	0	0
February 2033 . . .	113	23	12	6	3	13	4	2	1	0	0	0	0	0	0
February 2034 . . .	111	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	111	14	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	112	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	113	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	115	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	115	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	103	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	75	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	76	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	44	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	20	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	14	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	14	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	15	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	15	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	15	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	15	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.4	8.2	6.6	5.5	4.8	10.1	7.7	6.6	5.7	5.0	8.4	7.1	6.2	5.5	4.9

Security Group 25
PPC Prepayment Assumption Rates

Distribution Date	Class MF 4.47100% One-Month LIBOR 0.30000% One-Year LIBOR					Class MF 4.47100% One-Month LIBOR 4.17600% One-Year LIBOR					Class MF 4.47100% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	96	94	92	90	103	97	95	93	91	103	97	95	93	91
February 2023 . . .	104	91	86	82	78	108	94	89	85	80	108	94	89	85	80
February 2024 . . .	107	84	77	70	64	114	90	83	76	69	114	91	83	76	70
February 2025 . . .	109	76	67	59	52	121	85	75	66	58	121	88	77	68	59
February 2026 . . .	111	69	58	48	40	128	80	67	56	47	128	84	71	59	49
February 2027 . . .	114	61	49	39	31	135	74	59	47	37	132	78	62	49	39
February 2028 . . .	116	54	41	30	22	137	65	49	37	27	136	70	53	40	29
February 2029 . . .	119	47	33	23	16	143	58	41	29	20	127	57	40	28	20
February 2030 . . .	121	40	27	17	11	133	45	30	20	13	21	8	5	3	2
February 2031 . . .	124	34	21	13	7	93	25	15	9	5	20	6	4	2	1
February 2032 . . .	126	28	16	9	5	22	5	3	1	1	0	0	0	0	0
February 2033 . . .	126	23	12	6	3	21	4	2	1	0	0	0	0	0	0
February 2034 . . .	126	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	126	14	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	129	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	131	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	134	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	135	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	122	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	89	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	91	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	54	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	25	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.5	8.2	6.6	5.5	4.8	10.2	7.7	6.6	5.7	5.0	8.5	7.1	6.2	5.5	4.9

PPC Prepayment Assumption Rates

Distribution Date	Class MF 8.84200% One-Month LIBOR 0.30000% One-Year LIBOR					Class MF 8.84200% One-Month LIBOR 4.17600% One-Year LIBOR					Class MF 8.84200% One-Month LIBOR 8.05200% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2022 . . .	102	96	94	92	90	103	97	95	93	91	103	97	95	93	91
February 2023 . . .	104	91	86	82	78	108	94	89	85	80	108	94	89	85	80
February 2024 . . .	107	84	77	70	64	115	90	83	76	69	116	91	83	76	70
February 2025 . . .	109	76	67	59	52	122	85	75	66	58	125	88	77	68	59
February 2026 . . .	111	69	58	48	40	129	80	67	56	47	136	84	71	59	49
February 2027 . . .	114	61	49	39	31	137	74	59	47	37	144	78	62	49	39
February 2028 . . .	116	54	41	30	22	140	65	49	37	27	151	70	53	40	29
February 2029 . . .	119	47	33	23	16	147	58	41	29	20	144	57	40	28	20
February 2030 . . .	121	40	27	17	11	137	45	30	20	13	24	8	5	3	2
February 2031 . . .	124	34	21	13	7	96	25	15	9	5	24	6	4	2	1
February 2032 . . .	126	28	16	9	5	22	5	3	1	1	0	0	0	0	0
February 2033 . . .	126	23	12	6	3	22	4	2	1	0	0	0	0	0	0
February 2034 . . .	126	18	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	126	14	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	129	11	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	131	9	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	134	7	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	135	5	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	122	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	89	2	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	91	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	54	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	25	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.5	8.2	6.6	5.5	4.8	10.2	7.7	6.6	5.7	5.0	8.5	7.1	6.2	5.5	4.9

Yield Considerations

An investor seeking to maximize yield should make a decision whether to invest in any Regular or MX Class based on the anticipated yield of that Class resulting from its purchase price, the investor's own projection of Maturity Events and deferrals of Maturity Events in respect of the HECMs related to the Participations underlying the HECM MBS, the investor's own projection of prepayments in respect of the HECMs related to the Participations underlying the HECM MBS, the investor's own projection of the occurrence of any Ginnie Mae Issuer Purchase Events, the investor's own projection of draw activity with respect to the HECMs, in the case of the Group 4, 5, 20, 21 and 25 Securities, the investor's own projection of One-Month LIBOR and One-Year LIBOR under a variety of scenarios, in the case of the Group 2, 3, 6, 7, 9, 10, 12, 13 and 16 through 19 Securities, the investor's own projection of Compounded SOFR and One-Year CMT under a variety of scenarios, in the case of the Group 8, 11, 14 and 15 Securities, the investor's own projections of Compounded SOFR and One-Year LIBOR under a variety of scenarios, in the case of the Group 23 Securities, the investor's own projections of One-Month LIBOR under a variety of scenarios and, in the case of the Group 1 Securities, the investor's own projections of Compounded SOFR 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, Compounded SOFR levels, One-Year CMT 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, One-Year LIBOR and Compounded SOFR: Effect on Yields of the Group 1 through 21 and 25 Floating Rate Classes and Class ML

Low Levels of One-Month LIBOR, One-Year LIBOR and Compounded SOFR, as applicable, can reduce the yield of the Group 1 through 21 and 25 Floating Rate Classes and Class ML. In addition, the Group 1 through 21 and 25 Floating Rate Classes will not necessarily benefit from a higher yield at high levels of One-Month LIBOR, One-Year LIBOR and Compounded SOFR, as applicable, because the rate on such Classes is capped at a maximum rate described under "Terms Sheet — Interest Rates."

One-Year CMT: Effect on Yields of the Group 2, 3, 6, 7, 9, 10, 12, 13 and 16 through 19 Floating Rate Classes

Low levels of One-Year CMT can reduce the yield Group 2, 3, 6, 7, 9, 10, 12, 13 and 16 through 19 Floating Rate Classes. In addition, the Group 2, 3, 6, 7, 9, 10, 12, 13 and 16 through 19 Floating Rate Classes will not necessarily benefit from a higher yield at high levels of One-Year CMT because the rate on such Classes is capped at a maximum rate described under "Terms Sheet — Interest Rates."

Payment Delay: Effect on Yields of the Delay Classes

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

Yield Tables

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

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

The yields were calculated by

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

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

The information set forth in the following tables was prepared on the basis of the Modeling Assumptions and the assumptions that (1) the Interest Rate applicable to each Floating Rate Class for each Accrual Period following the first Accrual Period will be based on the indicated level of One-Month LIBOR or Compounded SOFR, as applicable, (2) the HECM MBS Rates applicable to the Group 4, 5, 8, 11, 14, 15, 20, 21 and 25 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 2, 3, 6, 7, 9, 10, 12, 13 and 16 through 19 Trust Assets for each

Accrual Period following the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A will be based on the indicated level of One-Year CMT 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 IO to Prepayments
Assumed Price 12.5%*

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	7.3%	2.6%	(2.2)%	(7.1)%
1.10000%	(4.1)%	(8.6)%	(13.2)%	(17.9)%
2.49533%	(21.5)%	(25.8)%	(30.2)%	(34.7)%
3.89067%	(56.7)%	(68.1)%	(75.6)%	(79.5)%
5.28600%	**	**	**	**

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

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

SECURITY GROUP 2
Sensitivity of Class IA to Prepayments
Assumed Price 6.7%*
0.07000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	0.2%	(3.4)%	(7.1)%	(10.8)%
5.84000%	(36.0)%	(40.9)%	(46.3)%	(52.7)%
11.58000%	(36.0)%	(40.9)%	(46.3)%	(52.7)%

Sensitivity of Class IA to Prepayments
Assumed Price 6.7%*
5.09500% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	70.0%	76.2%	79.2%	80.5%
5.84000%	(48.1)%	(52.0)%	(55.5)%	(59.1)%
11.58000%	(63.1)%	(67.5)%	(72.3)%	(78.2)%

Sensitivity of Class IA to Prepayments
Assumed Price 6.7%*
10.12000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	93.4%	108.8%	122.5%	133.4%
5.84000%	51.8%	56.8%	60.6%	63.0%
11.58000%	(81.5)%	(85.7)%	(91.3)%	**

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

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

SECURITY GROUP 3
Sensitivity of Class BI to Prepayments
Assumed Price 6.6%*
0.07000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	0.7%	(3.1)%	(6.8)%	(10.5)%
5.84000%	(33.6)%	(38.9)%	(44.8)%	(51.6)%
11.58000%	(33.6)%	(38.9)%	(44.8)%	(51.6)%

Sensitivity of Class BI to Prepayments
Assumed Price 6.6%*
5.09500% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	71.5%	77.8%	80.7%	82.1%
5.84000%	(41.5)%	(45.4)%	(49.0)%	(52.7)%
11.58000%	(54.9)%	(59.1)%	(63.9)%	(70.0)%

Sensitivity of Class BI to Prepayments
Assumed Price 6.6%*
10.12000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	71.5%	77.8%	80.8%	82.2%
5.84000%	(40.6)%	(44.4)%	(48.0)%	(51.7)%
11.58000%	(55.2)%	(59.4)%	(64.3)%	(70.3)%

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

SECURITY GROUP 4
Sensitivity of Class IB to Prepayments
Assumed Price 6.6%*
0.30000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	5.3%	1.9%	(1.5)%	(4.9)%
4.47100%	(33.7)%	(37.9)%	(42.3)%	(47.0)%
8.84200%	(33.7)%	(37.9)%	(42.3)%	(47.0)%

Sensitivity of Class IB to Prepayments
Assumed Price 6.6%*
4.17600% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	45.3%	42.8%	40.2%	37.5%
4.47100%	(15.8)%	(18.6)%	(21.5)%	(24.4)%
8.84200%	(49.3)%	(52.3)%	(55.6)%	(59.1)%

Sensitivity of Class IB to Prepayments
Assumed Price 6.6%*
8.05200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	49.2%	46.7%	44.1%	41.3%
4.47100%	2.3%	(0.5)%	(3.4)%	(6.3)%
8.84200%	(52.3)%	(55.3)%	(58.5)%	(61.8)%

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

SECURITY GROUP 5
Sensitivity of Class CI to Prepayments
Assumed Price 6.6%*
0.30000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	4.4%	1.1%	(2.3)%	(5.6)%
4.47100%	(31.3)%	(35.1)%	(38.9)%	(42.8)%
8.84200%	(31.3)%	(35.1)%	(38.9)%	(42.8)%

Sensitivity of Class CI to Prepayments
Assumed Price 6.6%*
4.17600% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	44.8%	42.4%	39.9%	37.3%
4.47100%	(15.4)%	(18.2)%	(21.0)%	(23.9)%
8.84200%	(44.3)%	(46.7)%	(49.1)%	(51.5)%

Sensitivity of Class CI to Prepayments
Assumed Price 6.6%*
8.05200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	48.7%	46.3%	43.8%	41.2%
4.47100%	3.0%	0.2%	(2.6)%	(5.5)%
8.84200%	(47.5)%	(49.7)%	(51.9)%	(54.1)%

* 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 4 AND 5
Sensitivity of Class PI to Prepayments
Assumed Price 6.6%*
0.30000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	4.9%	1.6%	(1.8)%	(5.1)%
4.47100%	(32.7)%	(36.7)%	(40.8)%	(45.1)%
8.84200%	(32.7)%	(36.7)%	(40.8)%	(45.1)%

Sensitivity of Class PI to Prepayments
Assumed Price 6.6%*
4.17600% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	45.1%	42.7%	40.1%	37.4%
4.47100%	(15.7)%	(18.5)%	(21.3)%	(24.2)%
8.84200%	(47.0)%	(49.8)%	(52.6)%	(55.5)%

Sensitivity of Class PI to Prepayments
Assumed Price 6.6%*
8.05200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	49.0%	46.6%	44.0%	41.3%
4.47100%	2.6%	(0.2)%	(3.1)%	(6.0)%
8.84200%	(50.2)%	(52.8)%	(55.5)%	(58.3)%

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

SECURITY GROUP 6
Sensitivity of Class IC to Prepayments
Assumed Price 6.6%*
0.07000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	(1.5)%	(5.3)%	(9.1)%	(12.9)%
5.84000%	(31.5)%	(36.4)%	(41.4)%	(46.6)%
11.58000%	(31.5)%	(36.4)%	(41.4)%	(46.6)%

Sensitivity of Class IC to Prepayments
Assumed Price 6.6%*
5.09500% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	68.5%	73.9%	76.4%	77.6%
5.84000%	(50.4)%	(53.2)%	(56.2)%	(59.3)%
11.58000%	(50.5)%	(53.3)%	(56.3)%	(59.4)%

Sensitivity of Class IC to Prepayments
Assumed Price 6.6%*
10.12000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	68.5%	74.0%	76.5%	77.7%
5.84000%	(50.3)%	(53.2)%	(56.2)%	(59.3)%
11.58000%	(50.5)%	(53.3)%	(56.3)%	(59.4)%

* 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 7
Sensitivity of Class DI to Prepayments
Assumed Price 6.6%*
0.07000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	1.6%	(2.0)%	(5.5)%	(9.1)%
5.84000%	(33.3)%	(37.4)%	(41.8)%	(46.3)%
11.58000%	(33.3)%	(37.4)%	(41.8)%	(46.3)%

Sensitivity of Class DI to Prepayments
Assumed Price 6.6%*
5.09500% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	69.1%	75.0%	77.9%	79.3%
5.84000%	(39.8)%	(43.1)%	(46.0)%	(48.7)%
11.58000%	(57.8)%	(60.3)%	(63.0)%	(65.7)%

Sensitivity of Class DI to Prepayments
Assumed Price 6.6%*
10.12000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	91.6%	106.0%	118.5%	128.5%
5.84000%	52.3%	57.2%	60.9%	63.2%
11.58000%	(78.4)%	(80.6)%	(82.9)%	(85.3)%

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

SECURITY GROUPS 2 AND 7
Sensitivity of Class NI to Prepayments
Assumed Price 6.6%*
0.07000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	1.1%	(2.5)%	(6.2)%	(9.7)%
5.84000%	(34.4)%	(38.8)%	(43.5)%	(48.5)%
11.58000%	(34.4)%	(38.8)%	(43.5)%	(48.5)%

Sensitivity of Class NI to Prepayments
Assumed Price 6.6%*
5.09500% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	70.0%	76.1%	79.1%	80.6%
5.84000%	(43.2)%	(46.7)%	(49.8)%	(52.8)%
11.58000%	(60.0)%	(63.2)%	(66.4)%	(70.0)%

Sensitivity of Class NI to Prepayments
Assumed Price 6.6%*
10.12000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	93.0%	108.0%	121.2%	131.7%
5.84000%	52.4%	57.4%	61.3%	63.6%
11.58000%	(80.0)%	(83.1)%	(86.7)%	(90.6)%

* 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 6.6%*
0.30000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	3.3%	(0.1)%	(3.4)%	(6.8)%
3.71150%	(31.4)%	(35.1)%	(38.9)%	(42.8)%
7.32300%	(31.4)%	(35.1)%	(38.9)%	(42.8)%

Sensitivity of Class ID to Prepayments
Assumed Price 6.6%*
3.44700% One-Year LIBOR

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	39.7%	37.3%	34.7%	32.1%
3.71150%	(14.9)%	(17.8)%	(20.7)%	(23.7)%
7.32300%	(43.0)%	(45.3)%	(47.6)%	(50.1)%

Sensitivity of Class ID to Prepayments
Assumed Price 6.6%*
6.59400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	48.1%	45.6%	43.1%	40.5%
3.71150%	11.4%	8.6%	5.7%	2.8%
7.32300%	(48.4)%	(50.4)%	(52.4)%	(54.5)%

* 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 9
Sensitivity of Class EI to Prepayments
Assumed Price 6.6%*
0.07000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	0.1%	(3.6)%	(7.2)%	(10.8)%
5.84000%	(31.1)%	(35.6)%	(40.1)%	(44.7)%
11.58000%	(31.1)%	(35.6)%	(40.1)%	(44.7)%

Sensitivity of Class EI to Prepayments
Assumed Price 6.6%*
5.09500% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	67.8%	73.2%	75.7%	77.0%
5.84000%	(47.1)%	(49.8)%	(52.4)%	(54.9)%
11.58000%	(50.7)%	(53.0)%	(55.4)%	(57.8)%

Sensitivity of Class EI to Prepayments
Assumed Price 6.6%*
10.12000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	67.8%	73.3%	75.8%	77.1%
5.84000%	(44.9)%	(47.8)%	(50.4)%	(53.1)%
11.58000%	(50.7)%	(53.0)%	(55.4)%	(57.8)%

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

SECURITY GROUP 10
Sensitivity of Class IE to Prepayments
Assumed Price 4.6%*
0.07000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	1.7%	(2.0)%	(5.6)%	(9.2)%
5.84000%	(31.3)%	(35.9)%	(40.7)%	(45.7)%
11.58000%	(31.3)%	(35.9)%	(40.7)%	(45.7)%

Sensitivity of Class IE to Prepayments
Assumed Price 4.6%*
5.09500% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	61.1%	58.6%	55.9%	53.1%
5.84000%	(47.2)%	(50.1)%	(53.1)%	(56.2)%
11.58000%	(47.3)%	(50.2)%	(53.2)%	(56.3)%

Sensitivity of Class IE to Prepayments
Assumed Price 4.6%*
10.12000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	61.1%	58.6%	55.9%	53.1%
5.84000%	(47.2)%	(50.1)%	(53.1)%	(56.2)%
11.58000%	(47.3)%	(50.2)%	(53.2)%	(56.3)%

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

SECURITY GROUP 11
Sensitivity of Class GI to Prepayments
Assumed Price 4.6%*
0.30000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	5.2%	1.9%	(1.4)%	(4.8)%
3.71150%	(32.4)%	(36.3)%	(40.4)%	(44.6)%
7.32300%	(32.4)%	(36.3)%	(40.4)%	(44.6)%

Sensitivity of Class GI to Prepayments
Assumed Price 4.6%*
3.44700% One-Year LIBOR

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	51.5%	49.2%	46.6%	44.0%
3.71150%	(19.9)%	(22.8)%	(25.7)%	(28.7)%
7.32300%	(45.0)%	(47.7)%	(50.5)%	(53.4)%

Sensitivity of Class GI to Prepayments
Assumed Price 4.6%*
6.59400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	61.3%	58.8%	56.3%	53.6%
3.71150%	17.6%	14.7%	11.8%	8.8%
7.32300%	(51.1)%	(53.6)%	(56.1)%	(58.8)%

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

SECURITY GROUPS 8 AND 11
Sensitivity of Class IP to Prepayments
Assumed Price 5.9%*
0.30000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	3.9%	0.6%	(2.8)%	(6.1)%
3.71150%	(31.6)%	(35.3)%	(39.2)%	(43.2)%
7.32300%	(31.6)%	(35.3)%	(39.2)%	(43.2)%

Sensitivity of Class IP to Prepayments
Assumed Price 5.9%*
3.44700% One-Year LIBOR

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	43.1%	40.7%	38.2%	35.6%
3.71150%	(15.9)%	(18.8)%	(21.7)%	(24.7)%
7.32300%	(43.4)%	(45.7)%	(48.2)%	(50.7)%

Sensitivity of Class IP to Prepayments
Assumed Price 5.9%*
6.59400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	51.9%	49.5%	47.0%	44.3%
3.71150%	13.3%	10.4%	7.5%	4.6%
7.32300%	(48.9)%	(51.0)%	(53.1)%	(55.3)%

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

SECURITY GROUP 12
Sensitivity of Class IG to Prepayments
Assumed Price 4.6%*
0.07000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	0.4%	(3.3)%	(6.9)%	(10.5)%
5.84000%	(32.3)%	(36.8)%	(41.5)%	(46.3)%
11.58000%	(32.3)%	(36.8)%	(41.5)%	(46.3)%

Sensitivity of Class IG to Prepayments
Assumed Price 4.6%*
5.09500% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	90.9%	100.9%	106.8%	110.6%
5.84000%	(54.0)%	(56.7)%	(59.5)%	(62.4)%
11.58000%	(54.0)%	(56.7)%	(59.5)%	(62.4)%

Sensitivity of Class IG to Prepayments
Assumed Price 4.6%*
10.12000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	91.0%	101.1%	107.0%	110.8%
5.84000%	(54.0)%	(56.7)%	(59.5)%	(62.4)%
11.58000%	(54.0)%	(56.7)%	(59.5)%	(62.4)%

* 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 GROUPS 3, 6, 9 AND 12
Sensitivity of Class IN to Prepayments
Assumed Price 6.1%*
0.07000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	0.0%	(3.7)%	(7.5)%	(11.1)%
5.84000%	(32.0)%	(36.8)%	(41.8)%	(46.9)%
11.58000%	(32.0)%	(36.8)%	(41.8)%	(46.9)%

Sensitivity of Class IN to Prepayments
Assumed Price 6.1%*
5.09500% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	73.6%	80.1%	83.3%	85.1%
5.84000%	(46.8)%	(50.1)%	(53.2)%	(56.3)%
11.58000%	(52.3)%	(55.2)%	(58.3)%	(61.5)%

Sensitivity of Class IN to Prepayments
Assumed Price 6.1%*
10.12000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	73.6%	80.2%	83.5%	85.2%
5.84000%	(45.8)%	(49.1)%	(52.2)%	(55.3)%
11.58000%	(52.4)%	(55.3)%	(58.3)%	(61.5)%

* 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 13
Sensitivity of Class HI to Prepayments
Assumed Price 3.2%*
0.07000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	9.8%	6.6%	3.4%	0.2%
5.84000%	(30.7)%	(34.9)%	(39.3)%	(43.9)%
11.58000%	(30.7)%	(34.9)%	(39.3)%	(43.9)%

Sensitivity of Class HI to Prepayments
Assumed Price 3.2%*
5.09500% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	123.1%	140.6%	152.4%	161.1%
5.84000%	(51.4)%	(54.1)%	(56.9)%	(59.8)%
11.58000%	(51.4)%	(54.1)%	(56.9)%	(59.8)%

Sensitivity of Class HI to Prepayments
Assumed Price 3.2%*
10.12000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	151.7%	182.6%	211.3%	236.5%
5.84000%	90.0%	103.0%	114.0%	122.6%
11.58000%	(69.9)%	(72.3)%	(74.8)%	(77.4)%

* 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 14
Sensitivity of Class IH to Prepayments
Assumed Price 3.2%*
0.30000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	4.2%	(1.1)%	(6.5)%	(12.1)%
3.71150%	**	**	**	**
7.32300%	**	**	**	**

Sensitivity of Class IH to Prepayments
Assumed Price 3.2%*
3.44700% One-Year LIBOR

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	79.0%	72.9%	66.7%	60.3%
3.71150%	(38.3)%	(42.4)%	(46.7)%	(51.2)%
7.32300%	**	**	**	**

Sensitivity of Class IH to Prepayments
Assumed Price 3.2%*
6.59400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	93.6%	87.2%	80.6%	73.9%
3.71150%	21.8%	16.5%	11.1%	5.5%
7.32300%	**	**	**	**

* 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 JI to Prepayments
Assumed Price 5.25%*
0.30000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	4.3%	0.0%	(4.3)%	(8.6)%
3.71150%	**	**	**	**
7.32300%	**	**	**	**

Sensitivity of Class JI to Prepayments
Assumed Price 5.25%*
3.44700% One-Year LIBOR

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	52.6%	48.7%	44.7%	40.7%
3.71150%	(15.2)%	(19.1)%	(23.0)%	(27.1)%
7.32300%	**	**	**	**

Sensitivity of Class JI to Prepayments
Assumed Price 5.25%*
6.59400% One-Year LIBOR

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	64.2%	60.2%	56.1%	51.9%
3.71150%	18.6%	14.7%	10.7%	6.7%
7.32300%	**	**	**	**

* 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 IJ to Prepayments
Assumed Price 5.4%*
0.07000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	8.5%	5.3%	2.2%	(0.9)%
5.84000%	(28.4)%	(32.5)%	(36.6)%	(40.7)%
11.58000%	(28.4)%	(32.5)%	(36.6)%	(40.7)%

Sensitivity of Class IJ to Prepayments
Assumed Price 5.4%*
5.09500% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	80.2%	88.0%	92.3%	95.0%
5.84000%	(18.2)%	(21.3)%	(24.2)%	(27.0)%
11.58000%	(44.2)%	(46.2)%	(48.3)%	(50.4)%

Sensitivity of Class IJ to Prepayments
Assumed Price 5.4%*
10.12000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	86.6%	97.7%	104.9%	109.4%
5.84000%	11.4%	10.1%	8.4%	6.6%
11.58000%	(45.5)%	(47.5)%	(49.5)%	(51.6)%

* 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 17
Sensitivity of Class KI to Prepayments
Assumed Price 5.0%*
0.07000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	8.1%	5.0%	1.8%	(1.3)%
5.84000%	(28.8)%	(32.8)%	(36.8)%	(41.0)%
11.58000%	(28.8)%	(32.8)%	(36.8)%	(41.0)%

Sensitivity of Class KI to Prepayments
Assumed Price 5.0%*
5.09500% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	84.5%	93.1%	98.1%	101.2%
5.84000%	(24.5)%	(27.6)%	(30.3)%	(33.0)%
11.58000%	(45.5)%	(47.5)%	(49.6)%	(51.7)%

Sensitivity of Class KI to Prepayments
Assumed Price 5.0%*
10.12000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	94.2%	107.8%	117.4%	123.7%
5.84000%	22.5%	23.0%	22.5%	21.5%
11.58000%	(47.3)%	(49.3)%	(51.4)%	(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 18
Sensitivity of Class IK to Prepayments
Assumed Price 5.50%*
0.07000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	8.1%	4.9%	1.7%	(1.4)%
5.84000%	(28.1)%	(32.2)%	(36.5)%	(40.9)%
11.58000%	(28.1)%	(32.2)%	(36.5)%	(40.9)%

Sensitivity of Class IK to Prepayments
Assumed Price 5.50%*
5.09500% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	78.9%	86.5%	90.7%	93.2%
5.84000%	(17.7)%	(20.8)%	(23.7)%	(26.5)%
11.58000%	(42.9)%	(44.9)%	(47.0)%	(49.2)%

Sensitivity of Class IK to Prepayments
Assumed Price 5.50%*
10.12000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	80.6%	88.8%	93.6%	96.5%
5.84000%	(6.2)%	(9.1)%	(11.9)%	(14.6)%
11.58000%	(43.7)%	(45.7)%	(47.7)%	(49.8)%

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

SECURITY GROUP 19
Sensitivity of Class LI to Prepayments
Assumed Price 5.0%*
0.07000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	8.2%	5.0%	1.8%	(1.3)%
5.84000%	(28.0)%	(32.2)%	(36.4)%	(40.6)%
11.58000%	(28.0)%	(32.2)%	(36.4)%	(40.6)%

Sensitivity of Class LI to Prepayments
Assumed Price 5.0%*
5.09500% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	84.6%	93.2%	98.1%	101.2%
5.84000%	(23.0)%	(26.1)%	(28.9)%	(31.6)%
11.58000%	(43.3)%	(45.3)%	(47.4)%	(49.5)%

Sensitivity of Class LI to Prepayments
Assumed Price 5.0%*
10.12000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	101.4%	118.6%	131.5%	141.4%
5.84000%	50.8%	55.6%	58.2%	59.4%
11.58000%	(50.6)%	(52.5)%	(54.4)%	(56.4)%

* 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 GROUPS 16, 17, 18 AND 19
Sensitivity of Class TI to Prepayments
Assumed Price 5.2%*
0.07000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	8.5%	5.3%	2.2%	(1.0)%
5.84000%	(28.3)%	(32.4)%	(36.5)%	(40.7)%
11.58000%	(28.3)%	(32.4)%	(36.5)%	(40.7)%

Sensitivity of Class TI to Prepayments
Assumed Price 5.2%*
5.09500% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	82.3%	90.5%	95.2%	98.1%
5.84000%	(20.0)%	(23.1)%	(26.0)%	(28.8)%
11.58000%	(43.9)%	(45.9)%	(48.0)%	(50.1)%

Sensitivity of Class TI to Prepayments
Assumed Price 5.2%*
10.12000% One-Year CMT

	PPC Prepayment Assumption Rates			
Compounded SOFR	**75%**	**100%**	**125%**	**150%**
0.10000%	91.5%	104.4%	113.3%	119.4%
5.84000%	24.2%	24.6%	24.1%	22.9%
11.58000%	(46.4)%	(48.4)%	(50.4)%	(52.4)%

* 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 20
Sensitivity of Class IL to Prepayments
Assumed Price 7.50%*
0.30000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	5.7%	2.4%	(0.9)%	(4.2)%
4.47100%	(29.5)%	(33.5)%	(37.6)%	(41.7)%
8.84200%	(29.5)%	(33.5)%	(37.6)%	(41.7)%

Sensitivity of Class IL to Prepayments
Assumed Price 7.50%*
4.17600% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	42.4%	40.0%	37.5%	34.8%
4.47100%	(9.5)%	(12.5)%	(15.5)%	(18.6)%
8.84200%	(40.7)%	(43.0)%	(45.4)%	(47.9)%

Sensitivity of Class IL to Prepayments
Assumed Price 7.50%*
8.05200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	46.4%	43.9%	41.4%	38.7%
4.47100%	5.4%	2.4%	(0.6)%	(3.7)%
8.84200%	(43.4)%	(45.6)%	(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.

SECURITY GROUP 21
Sensitivity of Class MI to Prepayments
Assumed Price 5.7%*
0.30000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	4.5%	0.5%	(3.4)%	(7.4)%
4.47100%	**	**	**	**
8.84200%	**	**	**	**

Sensitivity of Class MI to Prepayments
Assumed Price 5.7%*
4.17600% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	61.8%	58.4%	55.1%	51.6%
4.47100%	(16.0)%	(19.4)%	(22.8)%	(26.3)%
8.84200%	**	**	**	**

Sensitivity of Class MI to Prepayments
Assumed Price 5.7%*
8.05200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	69.1%	65.7%	62.2%	58.7%
4.47100%	11.3%	7.9%	4.4%	0.9%
8.84200%	**	**	**	**

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

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

SECURITY GROUPS 20 AND 21
Sensitivity of Class IT to Prepayments
Assumed Price 7.2%*
0.30000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	5.6%	2.2%	(1.2)%	(4.5)%
4.47100%	(30.2)%	(34.2)%	(38.3)%	(42.5)%
8.84200%	(30.2)%	(34.2)%	(38.3)%	(42.5)%

Sensitivity of Class IT to Prepayments
Assumed Price 7.2%*
4.17600% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	44.7%	42.2%	39.6%	36.8%
4.47100%	(10.2)%	(13.2)%	(16.2)%	(19.4)%
8.84200%	(41.8)%	(44.1)%	(46.5)%	(49.0)%

Sensitivity of Class IT to Prepayments
Assumed Price 7.2%*
8.05200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	49.1%	46.6%	43.9%	41.1%
4.47100%	6.1%	3.1%	0.0%	(3.1)%
8.84200%	(44.6)%	(46.7)%	(49.0)%	(51.2)%

* 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 25
Sensitivity of Class IM to Prepayments
Assumed Price 6.0%*
0.30000% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	5.6%	1.5%	(2.6)%	(6.7)%
4.47100%	**	**	**	**
8.84200%	**	**	**	**

Sensitivity of Class IM to Prepayments
Assumed Price 6.0%*
4.17600% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	54.2%	50.5%	46.7%	43.0%
4.47100%	(13.0)%	(16.7)%	(20.4)%	(24.2)%
8.84200%	**	**	**	**

Sensitivity of Class IM to Prepayments
Assumed Price 6.0%*
8.05200% One-Year LIBOR

	PPC Prepayment Assumption Rates			
One-Month LIBOR	**75%**	**100%**	**125%**	**150%**
0.10000%	62.1%	58.3%	54.4%	50.5%
4.47100%	14.4%	10.6%	6.7%	2.8%
8.84200%	**	**	**	**

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

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

CERTAIN UNITED STATES FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Elections

In the opinion of Cleary Gottlieb Steen & Hamilton LLP, the Trust will constitute a Double REMIC Series as to the Group 1 Trust Assets, a Double REMIC Series as to the Group 2 through 24 Trust Assets and a Double REMIC Series as to the Group 25 Trust Assets, each for United States federal income tax purposes. Separate REMIC elections will be made for the Group 1 Issuing REMIC, the Group 1 Pooling REMIC, the Group 2 through 24 Issuing REMIC, the Group 2 through 24 Pooling REMIC, the Group 25 Issuing REMIC and the Group 25 Pooling REMIC.

Regular Securities

The Regular Securities will be treated as debt instruments issued by the Group 1 Issuing REMIC, the Group 2 through 24 Issuing REMIC or the Group 25 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, One-Year LIBOR, Compounded SOFR or One-Year CMT at any time after the date of this Supplement. *See "Certain United States Federal Income Tax Consequences" in the Base Offering Circular.* In view of the complexities as to the manner of inclusion in income of OID on the Regular Securities, investors should consult their own tax advisors to determine the appropriate amount and method of inclusion in income of OID on the Regular Securities for United States federal income tax purposes.

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

Residual Securities

The Class RR Securities will represent the beneficial ownership of the Residual Interest in the Group 2 through 24 Pooling REMIC and the beneficial ownership of the Residual Interest in the Group 2 through 24 Issuing REMIC. The Class RR1 Securities will represent the beneficial ownership of the Residual Interest in the Group 1 Pooling REMIC and the beneficial ownership of the Residual Interest in the Group 1 Issuing REMIC. The Class RR25 Securities will represent the beneficial ownership of the Residual Interest in the Group 25 Pooling REMIC and the beneficial ownership of the Residual Interest in the Group 25 Issuing REMIC.

The Residual Securities, i.e., the Class RR, RR1 and RR25 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) February 1, 2021 on the Delay Classes and (2) February 20, 2021 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.

Schedule I

Available Combinations(1)

REMIC Securities		MX Securities						
Class	Original Class Notional Balance	Related MX Class	Maximum Original Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Groups 4 and 5								
Combination 1(6)								
CI	$17,057,535	PI	$48,434,248	NTL(HPT)	(5)	HWAC/IO/DLY	38380QA85	February 2071
IB	31,376,713							
Security Groups 2 and 7								
Combination 2(6)								
DI	$21,536,702	NI	$42,234,676	NTL(HPT)	(5)	HWAC/IO/DLY	38380QA93	February 2071
IA	20,697,974							
Security Groups 8 and 11								
Combination 3(6)								
GI	$18,103,386	IP	$55,884,755	NTL(HPT)	(5)	HWAC/IO/DLY	38380QB27	February 2071
ID	37,781,369							
Security Groups 3, 6, 9 and 12								
Combination 4(6)								
BI	$19,636,407	IN	$70,300,438	NTL(HPT)	(5)	HWAC/IO/DLY	38380QB35	February 2071
EI	18,378,154							
IC	15,035,506							
IG	17,250,371							
Security Groups 16, 17, 18 and 19								
Combination 5(6)								
IJ	$33,000,000	TI	$71,500,000	NTL(HPT)	(5)	HWAC/IO/DLY	38380QB43	February 2071
IK	8,000,000							
KI	13,000,000							
LI	17,500,000							

REMIC Securities		MX Securities						
Class	Original Class Notional Balance	Related MX Class	Maximum Original Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Groups 20 and 21								
Combination 6(6)								
IL	$39,571,597	IT	$47,142,008	NTL(HPT)	(5)	HWAC/IO/DLY	38380QB50	February 2071
MI	7,570,411							

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

Exhibit A

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

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
1	Line of Credit	0.1046373614%	$ 383,371.67	$ 1,139,030.84	138	FIX	N/A	N/A	N/A	5.721%	N/A	N/A	N/A	0.500%	0.060%	$ 165.00	(19)	(19)	(19)	(23)	$ 1,241,449.74	$ 1,771,500.00	694836	September 2009
1	Line of Credit	0.8795020929%	323,345.45	359,509.04	157	FIX	N/A	N/A	N/A	5.560%	N/A	N/A	N/A	0.500%	0.060%	60.00	(19)	(19)	(19)	(23)	275,719.85	530,790.00	697497	August 2008
1	Line of Credit	2.3008548886%	430,835.08	479,382.68	125	FIX	N/A	N/A	N/A	4.990%	N/A	N/A	N/A	0.500%	0.490%	(21)	(19)	(19)	(19)	(22)	(22)	940,000.00	710055	October 2010
1	Line of Credit	0.1122407682%	482,186.65	573,644.24	121	FIX	N/A	N/A	N/A	4.990%	N/A	N/A	N/A	1.250%	0.340%	(21)	(19)	(19)	(19)	(22)	(22)	865,500.00	710062	February 2011
1	Line of Credit	4.6507119798%	132,783.97	159,992.47	122	FIX	N/A	N/A	N/A	4.990%	N/A	N/A	N/A	0.500%	0.340%	(21)	(19)	(19)	(19)	(22)	(22)	165,000.00	710063	February 2011
1	Line of Credit	0.9718272676%	425,115.67	497,442.06	120	FIX	N/A	N/A	N/A	5.150%	N/A	N/A	N/A	1.250%	0.340%	(21)	(19)	(19)	(19)	(22)	(22)	625,500.00	710065	March 2011
1	Line of Credit	3.7865583700%	192,030.58	232,971.87	118	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.340%	(21)	(19)	(19)	(19)	(22)	(22)	300,000.00	710074	May 2011
1	Line of Credit	2.4049186958%	595,323.66	696,979.83	117	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	883,500.00	710077	June 2011
1	Line of Credit	9.7199838933%	2,346,871.07	2,759,779.53	116	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	3,347,000.00	710083	September 2011
1	Line of Credit	1.6098133176%	402,298.20	469,460.77	114	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	501,000.00	710084	September 2011
1	Line of Credit	3.4971505195%	110,641.22	122,442.75	139	FIX	N/A	N/A	N/A	5.560%	N/A	N/A	N/A	0.500%	0.100%	30.00	(19)	(19)	(19)	(23)	38,468.10	185,000.00	714618	August 2009
1	Line of Credit	16.3546245055%	18,440.35	379,804.04	141	FIX	N/A	N/A	N/A	5.726%	N/A	N/A	N/A	0.500%	0.060%	90.00	(19)	(19)	(19)	(23)	431,030.43	753,790.00	721379	June 2009
1	Line of Credit	0.0331564359%	47,532.25	61,350.61	138	FIX	N/A	N/A	N/A	5.560%	N/A	N/A	N/A	0.500%	0.090%	30.00	(19)	(19)	(19)	(23)	36,369.39	88,000.00	725598	September 2009
1	Line of Credit	1.6615274119%	43,106.12	43,107.07	137	FIX	N/A	N/A	N/A	5.560%	N/A	N/A	N/A	0.500%	0.060%	(21)	(19)	(19)	(19)	(22)	(22)	100,000.00	725606	November 2009
1	Line of Credit	1.8029653914%	25,890.68	26,672.69	129	FIX	N/A	N/A	N/A	5.490%	N/A	N/A	N/A	0.500%	0.250%	(21)	(19)	(19)	(19)	(22)	(22)	266,000.00	725641	June 2010
1	Line of Credit	73.8870135660%	942.06	449,908.85	154	FIX	N/A	N/A	N/A	5.576%	N/A	N/A	N/A	0.500%	0.060%	120.00	(19)	(19)	(19)	(23)	550,725.65	948,790.00	725658	June 2011
1	Line of Credit	37.3789121633%	38,564.98	38,593.81	137	FIX	N/A	N/A	N/A	5.685%	N/A	N/A	N/A	0.500%	0.100%	(21)	(19)	(19)	(19)	(22)	(22)	185,000.00	730345	December 2009
1	Line of Credit	0.0990738672%	11,546.94	12,230.14	124	FIX	N/A	N/A	N/A	4.990%	N/A	N/A	N/A	0.500%	0.250%	(21)	(19)	(19)	(19)	(22)	(22)	190,000.00	731482	November 2010
1	Line of Credit	0.8723087272%	29,419.63	31,408.03	123	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	0.500%	0.250%	(21)	(19)	(19)	(19)	(22)	(22)	220,000.00	731493	January 2011
1	Line of Credit	34.3500566373%	55,449.37	59,801.31	123	FIX	N/A	N/A	N/A	5.560%	N/A	N/A	N/A	0.500%	0.250%	(21)	(19)	(19)	(19)	(23)	4,403.16	70,000.00	731498	February 2011
1	Line of Credit	10.8479256047%	20,586.24	5,176,208.24	125	FIX	N/A	N/A	N/A	5.339%	N/A	N/A	N/A	0.500%	0.060%	(21)	(19)	(19)	(19)	(23)	592,229.30	7,936,400.00	731503	March 2011
1	Line of Credit	58.8431627199%	89,796.38	104,119.16	122	FIX	N/A	N/A	N/A	4.990%	N/A	N/A	N/A	1.250%	0.250%	(21)	(19)	(19)	(19)	(23)	170,505.05	220,000.00	736936	January 2011
1	Line of Credit	2.2125949093%	218,000.14	252,812.34	120	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.250%	(21)	(19)	(19)	(19)	(23)	5,596.20	300,000.00	751390	March 2011
1	Line of Credit	5.5072803250%	313,692.04	363,241.41	118	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.250%	(21)	(19)	(19)	(19)	(23)	105.02	625,500.00	751399	May 2011
1	Line of Credit	2.9785425415%	187,446.71	187,446.71	117	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.250%	(21)	(19)	(19)	(19)	(22)	(22)	445,000.00	751401	June 2011
1	Line of Credit	4.5806652538%	61,297.21	71,448.31	117	FIX	N/A	N/A	N/A	5.560%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	5,683.95	75,000.00	751404	July 2011
1	Line of Credit	1.0114915824%	204,704.62	243,309.52	116	FIX	N/A	N/A	N/A	5.114%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	27,004.13	268,000.00	751409	August 2011
1	Line of Credit	8.5610551920%	169,271.19	193,637.73	115	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	1,020.74	469,000.00	751412	September 2011
1	Line of Credit	40.0315708192%	1,652,418.32	1,928,160.78	116	FIX	N/A	N/A	N/A	4.500%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	3,199.68	2,096,800.00	751413	August 2011
1	Line of Credit	1.4957668720%	720,730.63	835,313.94	114	FIX	N/A	N/A	N/A	4.686%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	72,108.99	1,223,000.00	751415	September 2011
1	Line of Credit	4.9399631011%	7,539.53	8,946.19	111	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	167,982.96	150,000.00	756693	November 2011
1	Line of Credit	15.6219287146%	376,216.67	432,522.17	107	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	220,477.34	597,000.00	756718	May 2012
1	Line of Credit	2.5656433800%	498,936.45	575,766.72	108	FIX	N/A	N/A	N/A	5.000%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	0.09	625,500.00	756733	March 2012
1	Line of Credit	0.8084492763%	217,564.67	268,193.59	123	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	0.500%	0.750%	(21)	(19)	(19)	(19)	(23)	14,580.00	385,000.00	757312	December 2010
1	Line of Credit	2.7837018469%	85,250.15	108,788.49	119	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.750%	(21)	(19)	(19)	(19)	(23)	1,000.00	138,000.00	757320	April 2011
1	Line of Credit	100%	2,158.67	2,080,283.99	121	FIX	N/A	N/A	N/A	5.162%	N/A	N/A	N/A	0.855%	0.360%	25.00	(19)	(19)	(19)	(23)	13,180.00	2,309,000.00	757337	January 2012
1	Line of Credit	9.2247554359%	291,169.02	335,834.55	107	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	16,000.00	434,000.00	757341	March 2012
1	Line of Credit	76.5685649963%	289,857.45	3,297,622.12	109	FIX	N/A	N/A	N/A	4.992%	N/A	N/A	N/A	1.247%	0.360%	25.00	(19)	(19)	(19)	(23)	47,349.25	3,728,500.00	757345	May 2012
1	Line of Credit	2.6385640122%	218,138.35	256,082.59	103	FIX	N/A	N/A	N/A	4.005%	N/A	N/A	N/A	1.250%	0.650%	(21)	(19)	(19)	(19)	(22)	(22)	265,000.00	757351	August 2012
1	Line of Credit	40.6943692203%	9,970.20	376,982.08	122	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	0.679%	0.360%	(21)	(19)	(19)	(19)	(23)	15,580.00	523,000.00	757352	August 2012
1	Line of Credit	64.9945487340%	412,087.76	465,659.71	110	FIX	N/A	N/A	N/A	5.247%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	1,035,000.00	759725	December 2011
1	Line of Credit	0.3913586968%	269,898.18	323,632.98	110	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	19,614.74	490,450.00	759729	January 2012
1	Line of Credit	26.9994979471%	7,947.37	8,342,044.35	117	FIX	N/A	N/A	N/A	5.119%	N/A	N/A	N/A	1.013%	0.360%	55.00	(19)	(19)	(19)	(23)	1,231,500.42	15,401,812.00	759735	March 2012
1	Line of Credit	100%	9,089.18	9,143,752.55	116	FIX	N/A	N/A	N/A	5.114%	N/A	N/A	N/A	1.043%	0.360%	55.00	(19)	(19)	(19)	(23)	1,296,894.82	16,876,812.00	759741	April 2012
1	Line of Credit	5.1991194965%	9,689.91	9,641,182.85	115	FIX	N/A	N/A	N/A	5.111%	N/A	N/A	N/A	1.054%	0.360%	55.00	(19)	(19)	(19)	(23)	1,420,367.30	17,594,812.00	759747	June 2012
1	Line of Credit	24.1411543762%	124,875.76	146,920.06	121	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.060%	25.00	(19)	(19)	(19)	(23)	2,359.90	155,000.00	765136	March 2011
1	Line of Credit	23.3535555999%	8,221.96	9,249.56	113	FIX	N/A	N/A	N/A	4.990%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	67,000.00	765165	October 2011
1	Line of Credit	30.3054618016%	80,633.65	93,822.99	112	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	600.00	112,000.00	765167	November 2011

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
1	Line of Credit	9.3151331183%	$ 78,089.92	$ 107,448.80	108	FIX	N/A	N/A	N/A	4.750%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	$ 112,000.00	765178	March 2012
1	Line of Credit	5.4813216143%	9,906.37	3,412,355.60	113	FIX	N/A	N/A	N/A	4.913%	N/A	N/A	N/A	1.215%	0.360%	$ 55.00	(19)	(19)	(19)	(23)	$ 100,653.94	5,287,600.00	765181	April 2012
1	Line of Credit	0.2727360303%	352,527.68	437,243.93	107	FIX	N/A	N/A	N/A	4.967%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	4,375.00	606,000.00	765182	April 2012
1	Line of Credit	0.0367401768%	190,499.90	218,651.73	104	FIX	N/A	N/A	N/A	4.974%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	700.00	233,000.00	765198	July 2012
1	Line of Credit	0.2619263082%	505,821.66	581,934.15	103	FIX	N/A	N/A	N/A	4.250%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	625,500.00	765199	July 2012
1	Line of Credit	3.1097264847%	225,058.70	261,604.91	103	FIX	N/A	N/A	N/A	4.990%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	21,440.00	400,000.00	765200	August 2012
1	Line of Credit	0.3416410222%	228,061.02	265,045.18	102	FIX	N/A	N/A	N/A	4.708%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	5,651.00	343,000.00	765214	September 2012
1	Line of Credit	81.0151605573%	3,485.36	3,027,305.74	114	FIX	N/A	N/A	N/A	4.857%	N/A	N/A	N/A	1.250%	0.360%	80.00	(19)	(19)	(19)	(23)	99,722.05	4,402,100.00	765225	November 2012
1	Line of Credit	6.6261837064%	226,671.50	266,168.46	99	FIX	N/A	N/A	N/A	4.254%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	3,525.00	288,500.00	765229	November 2012
1	Line of Credit	12.1135421928%	430,378.16	495,653.74	105	FIX	N/A	N/A	N/A	4.395%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	231,519.28	682,000.00	766520	June 2012
1	Line of Credit	2.3829603827%	140,461.84	198,284.09	100	FIX	N/A	N/A	N/A	4.211%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	422,115.48	599,000.00	766522	December 2012
1	Line of Credit	26.3168609896%	73,825.56	84,828.23	105	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	58,227.33	132,000.00	766529	July 2012
1	Line of Credit	3.3314038571%	89,782.57	103,038.25	104	FIX	N/A	N/A	N/A	5.050%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	41,971.91	122,000.00	766531	July 2012
1	Line of Credit	3.2671583766%	295,507.56	350,467.87	105	FIX	N/A	N/A	N/A	4.990%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	375,000.00	766537	August 2012
1	Line of Credit	1.2187299456%	203,104.06	235,450.33	103	FIX	N/A	N/A	N/A	4.750%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	35,692.06	250,000.00	766540	August 2012
1	Line of Credit	21.3471763926%	42,309.53	47,732.61	99	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	524,431.72	452,000.00	766542	December 2012
1	Line of Credit	2.8662300499%	711,947.04	819,127.77	99	FIX	N/A	N/A	N/A	4.175%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	43,175.43	886,200.00	766544	January 2013
1	Line of Credit	3.4087498687%	15,993.84	16,456,867.69	113	FIX	N/A	N/A	N/A	4.985%	N/A	N/A	N/A	1.089%	0.360%	580.00	(19)	(19)	(19)	(23)	10,337,174.25	23,614,900.00	766545	August 2012
1	Line of Credit	12.4693101922%	315,817.39	361,857.49	102	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	49,158.57	375,000.00	766549	August 2012
1	Line of Credit	2.5147187601%	193,642.33	221,676.09	103	FIX	N/A	N/A	N/A	4.000%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	229,000.00	766551	September 2012
1	Line of Credit	1.4432932791%	12,682.80	13,446,044.61	115	FIX	N/A	N/A	N/A	5.040%	N/A	N/A	N/A	1.049%	0.360%	580.00	(19)	(19)	(19)	(23)	9,043,495.99	19,681,900.00	766552	June 2012
1	Line of Credit	1.2910221725%	233,786.07	268,020.29	102	FIX	N/A	N/A	N/A	4.932%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	16,638.04	281,000.00	766554	September 2012
1	Line of Credit	27.6034571508%	20,223.59	19,447,033.66	111	FIX	N/A	N/A	N/A	4.919%	N/A	N/A	N/A	1.113%	0.360%	610.00	(19)	(19)	(19)	(23)	11,038,484.42	27,139,900.00	766556	September 2012
1	Line of Credit	1.1488455985%	607,916.33	692,044.46	100	FIX	N/A	N/A	N/A	5.053%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	236,896.23	941,000.00	766564	January 2013
1	Line of Credit	0.9105099414%	567,838.94	645,532.46	98	FIX	N/A	N/A	N/A	4.116%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	39,597.89	715,000.00	766566	February 2013
1	Line of Credit	8.3979985319%	219,704.73	252,236.55	103	FIX	N/A	N/A	N/A	4.990%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	59,668.15	395,000.00	767594	July 2012
1	Line of Credit	5.1275361627%	316,677.24	364,530.21	103	FIX	N/A	N/A	N/A	4.990%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	85,900.76	570,000.00	767596	August 2012
1	Line of Credit	6.6187275248%	16,571.01	11,990,123.16	117	FIX	N/A	N/A	N/A	5.172%	N/A	N/A	N/A	0.970%	0.360%	115.00	(19)	(19)	(19)	(23)	1,757,190.42	21,132,812.00	767601	September 2012
1	Line of Credit	3.3094127166%	16,635.58	14,934,676.53	111	FIX	N/A	N/A	N/A	4.958%	N/A	N/A	N/A	1.129%	0.360%	115.00	(19)	(19)	(19)	(23)	2,258,871.41	25,599,812.00	767610	November 2012
1	Line of Credit	10.9967772332%	429,208.84	486,709.16	95	FIX	N/A	N/A	N/A	4.375%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	56,319.39	625,500.00	767637	April 2013
1	Line of Credit	26.2448789157%	2,038,965.17	2,322,519.44	94	FIX	N/A	N/A	N/A	4.196%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	2,555,500.00	767639	April 2013
1	Line of Credit	13.5892321745%	1,772,231.55	2,010,126.18	94	FIX	N/A	N/A	N/A	4.262%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	77,625.10	2,268,000.00	767642	May 2013
1	Line of Credit	11.2772254753%	936,395.04	1,059,115.77	93	FIX	N/A	N/A	N/A	4.065%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	50,690.93	1,210,000.00	767647	June 2013
1	Line of Credit	100%	39,385.33	34,908,228.94	102	FIX	N/A	N/A	N/A	4.603%	N/A	N/A	N/A	1.200%	0.360%	85.00	(19)	(19)	(19)	(23)	3,258,644.81	49,166,312.00	767652	July 2013
1	Line of Credit	4.7725131872%	41,911.88	36,858,374.15	101	FIX	N/A	N/A	N/A	4.589%	N/A	N/A	N/A	1.203%	0.360%	85.00	(19)	(19)	(19)	(23)	3,280,860.04	51,540,312.00	767655	August 2013
1	Line of Credit	29.9347481546%	3,128,788.14	12,294,860.32	90	FIX	N/A	N/A	N/A	5.022%	N/A	N/A	N/A	1.249%	0.360%	25.00	(19)	(19)	(19)	(23)	140,062.60	14,819,400.00	767659	September 2013
1	Line of Credit	18.9056171442%	47,028.88	37,531,648.85	101	FIX	N/A	N/A	N/A	4.629%	N/A	N/A	N/A	1.208%	0.360%	85.00	(19)	(19)	(19)	(23)	3,374,683.20	52,165,812.00	767662	November 2013
1	Line of Credit	100%	2,103,299.07	16,205,940.59	88	FIX	N/A	N/A	N/A	4.883%	N/A	N/A	N/A	1.250%	0.360%	25.00	(19)	(19)	(19)	(23)	151,913.82	19,393,900.00	767663	November 2013
1	Line of Credit	6.4961162566%	43,055.11	37,531,648.85	101	FIX	N/A	N/A	N/A	4.590%	N/A	N/A	N/A	1.204%	0.360%	85.00	(19)	(19)	(19)	(23)	3,374,683.20	52,165,812.00	767666	January 2014
1	Lump Sum	40.1612057377%	2,897,260.40	10,278,434.46	83	FIX	N/A	N/A	N/A	4.987%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	$ 0.00	0.00	12,803,537.00	767673	April 2014
1	Lump Sum	57.8870459354%	5,871,794.19	6,673,514.39	85	FIX	N/A	N/A	N/A	4.997%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	7,682,071.00	771800	February 2014
1	Lump Sum	1.8166376561%	4,326,618.45	4,959,112.49	85	FIX	N/A	N/A	N/A	5.053%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	6,366,500.00	771803	March 2014
1	Lump Sum	34.8226951436%	6,146,560.63	6,996,373.74	84	FIX	N/A	N/A	N/A	4.917%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	8,201,676.00	771805	March 2014
1	Line of Credit	3.2882154162%	67,976.69	72,274.82	111	FIX	N/A	N/A	N/A	4.990%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	158,000.00	773430	January 2012
1	Line of Credit	12.8338952035%	249,541.62	288,636.30	110	FIX	N/A	N/A	N/A	4.500%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	78,893.14	429,000.00	773431	January 2012
1	Line of Credit	11.3087154311%	22,487.70	25,968.18	109	FIX	N/A	N/A	N/A	4.990%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	5,907.80	38,500.00	773437	March 2012
1	Line of Credit	10.4142855914%	209,254.20	241,083.77	107	FIX	N/A	N/A	N/A	4.250%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	32,459.80	305,000.00	773438	May 2012
1	Line of Credit	0.9581525787%	35,137.41	6,751,627.22	125	FIX	N/A	N/A	N/A	5.384%	N/A	N/A	N/A	0.663%	0.360%	60.00	(19)	(19)	(19)	(23)	721,664.74	9,385,000.00	773443	May 2012
1	Line of Credit	6.3165037813%	803,840.57	923,287.45	101	FIX	N/A	N/A	N/A	4.837%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	382,200.58	1,184,000.00	777411	October 2012
1	Line of Credit	4.9490461441%	226,268.45	257,947.73	100	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	15,086.03	274,000.00	777416	December 2012
1	Line of Credit	1.4495909060%	101,228.56	115,644.09	100	FIX	N/A	N/A	N/A	4.750%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	73,639.97	181,000.00	777418	November 2012
1	Line of Credit	0.8592399868%	102,790.84	116,821.70	100	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	25,078.57	127,500.00	777419	November 2012
1	Line of Credit	8.4373900131%	71,315.30	81,388.77	101	FIX	N/A	N/A	N/A	4.750%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	11,535.37	87,000.00	777420	November 2012
1	Line of Credit	14.7009592864%	1,451,492.49	1,648,110.46	97	FIX	N/A	N/A	N/A	4.027%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	11,609.42	1,743,000.00	777428	March 2013

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
1	Line of Credit	39.5989807814%	$ 559,220.58	$ 675,211.81	100	FIX	N/A	N/A	N/A	4.180%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	$ 587,012.07	$ 1,170,500.00	777434	November 2012
1	Line of Credit	38.0329735202%	1,104,198.15	1,312,805.95	98	FIX	N/A	N/A	N/A	4.850%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	439,803.47	1,706,905.00	777440	January 2013
1	Line of Credit	28.2585001961%	55,435.78	63,358.56	96	FIX	N/A	N/A	N/A	4.750%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	46,246.05	106,000.00	777449	March 2013
1	Line of Credit	3.3330835268%	1,036,535.38	1,178,142.96	97	FIX	N/A	N/A	N/A	4.112%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	0.11	1,215,000.00	777451	February 2013
1	Line of Credit	26.6824141994%	518,138.31	588,284.12	96	FIX	N/A	N/A	N/A	3.990%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	7,490.22	625,500.00	777452	March 2013
1	Line of Credit	8.2472788166%	66,715.46	75,831.46	97	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	31,666.51	92,000.00	791930	March 2013
1	Line of Credit	12.8015384290%	44,876.95	51,249.79	98	FIX	N/A	N/A	N/A	4.750%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	9,295.85	57,000.00	791932	February 2013
1	Line of Credit	2.9590314981%	93,326.82	107,300.67	98	FIX	N/A	N/A	N/A	4.750%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	51,086.12	138,000.00	791933	February 2013
1	Line of Credit	8.6439543713%	977,885.31	1,113,155.28	98	FIX	N/A	N/A	N/A	4.154%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	27,517.29	1,173,500.00	791934	March 2013
1	Line of Credit	15.2869447172%	262,993.69	300,411.62	96	FIX	N/A	N/A	N/A	4.730%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	56,916.76	345,000.00	791941	April 2013
1	Line of Credit	11.2235609522%	981,118.92	1,111,914.10	94	FIX	N/A	N/A	N/A	4.294%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	1,146,672.00	791949	May 2013
1	Line of Credit	9.5609516827%	752,775.69	851,186.56	93	FIX	N/A	N/A	N/A	3.990%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	185,603.14	1,065,000.00	791955	June 2013
1	Line of Credit	10.7272867114%	562,585.97	643,861.90	95	FIX	N/A	N/A	N/A	4.575%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	182,557.06	818,000.00	791958	April 2013
1	Line of Credit	17.4622399412%	1,592,915.29	1,807,517.62	94	FIX	N/A	N/A	N/A	4.243%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	192,279.04	2,033,995.00	791965	April 2013
1	Line of Credit	27.3961757217%	855,160.05	968,407.09	93	FIX	N/A	N/A	N/A	4.051%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	1,030,500.00	791969	June 2013
1	Line of Credit	23.2149426383%	552,765.57	624,254.30	94	FIX	N/A	N/A	N/A	4.315%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	63,566.04	710,000.00	791976	July 2013
1	Line of Credit	50.0373005223%	101,097.78	89,229,089.67	99	FIX	N/A	N/A	N/A	4.418%	N/A	N/A	N/A	1.225%	0.360%	$ 580.00	(19)	(19)	(19)	(23)	19,770,878.01	106,441,835.00	791978	June 2013
1	Line of Credit	100%	1,219.32	449,908.85	154	FIX	N/A	N/A	N/A	5.576%	N/A	N/A	N/A	0.500%	0.360%	120.00	(19)	(19)	(19)	(23)	550,725.65	948,790.00	795465	January 2012
1	Line of Credit	34.9956858110%	5,516.68	8,408,365.45	128	FIX	N/A	N/A	N/A	5.473%	N/A	N/A	N/A	0.500%	0.360%	210.00	(19)	(19)	(19)	(23)	996,537.35	13,030,400.00	795471	March 2012
1	Line of Credit	100%	8,760.09	8,419,439.83	122	FIX	N/A	N/A	N/A	5.180%	N/A	N/A	N/A	1.097%	0.360%	205.00	(19)	(19)	(19)	(23)	932,989.94	10,953,590.00	795472	September 2015
1	Line of Credit	25.4741238081%	1,800.69	449,908.85	154	FIX	N/A	N/A	N/A	5.576%	N/A	N/A	N/A	0.500%	0.360%	120.00	(19)	(19)	(19)	(23)	550,725.65	948,790.00	795481	July 2012
1	Line of Credit	95.8521788166%	5,142.70	8,240,206.39	128	FIX	N/A	N/A	N/A	5.482%	N/A	N/A	N/A	0.500%	0.360%	210.00	(19)	(19)	(19)	(23)	979,091.09	11,970,900.00	795519	March 2013
1	Line of Credit	7.9951040440%	30,376.09	27,888,881.69	112	FIX	N/A	N/A	N/A	4.767%	N/A	N/A	N/A	1.179%	0.360%	175.00	(19)	(19)	(19)	(23)	1,264,721.38	33,564,490.00	795528	May 2013
1	Line of Credit	7.8303533290%	32,166.62	28,238,722.24	111	FIX	N/A	N/A	N/A	4.846%	N/A	N/A	N/A	1.216%	0.360%	60.00	(19)	(19)	(19)	(23)	729,279.07	33,411,450.00	795529	May 2013
1	Line of Credit	2.3889510258%	4,953.22	2,975,266.77	121	FIX	N/A	N/A	N/A	5.160%	N/A	N/A	N/A	0.677%	0.360%	(21)	(19)	(19)	(19)	(23)	250,044.69	4,554,900.00	795530	May 2013
1	Line of Credit	40.1451266667%	163,668.06	120,155,346.35	97	FIX	N/A	N/A	N/A	4.461%	N/A	N/A	N/A	1.234%	0.360%	610.00	(19)	(19)	(19)	(23)	22,058,810.23	142,156,212.00	798487	September 2013
1	Line of Credit	24.9957757193%	692,710.40	815,921.15	89	FIX	N/A	N/A	N/A	5.106%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	207.09	974,000.00	798508	December 2013
1	Lump Sum	24.9957757193%	4,814,617.78	5,448,905.25	87	FIX	N/A	N/A	N/A	5.019%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	$ 0.00	0.00	6,474,500.00	798508	December 2013
1	Lump Sum	13.0763490114%	6,462,690.23	7,339,785.94	86	FIX	N/A	N/A	N/A	4.993%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	8,922,550.00	798510	February 2014
1	Line of Credit	0.2347696774%	190,284.40	138,312,128.71	96	FIX	N/A	N/A	N/A	4.498%	N/A	N/A	N/A	1.236%	0.360%	610.00	(19)	(19)	(19)	(23)	22,363,563.33	163,639,912.00	798522	January 2014
1	Lump Sum	0.2347696774%	32,478.61	25,536,634.74	87	FIX	N/A	N/A	N/A	4.980%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	30,341,296.00	798522	January 2014
1	Lump Sum	13.7647376018%	9,171,163.93	10,317,714.37	86	FIX	N/A	N/A	N/A	4.922%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	12,610,313.00	798524	January 2014
1	Lump Sum	4.9794041958%	6,242,752.10	7,001,254.68	85	FIX	N/A	N/A	N/A	5.027%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	8,074,800.00	798526	February 2014
1	Line of Credit	5.0103274474%	359,624.20	420,139.90	106	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	550,000.00	AA1678	April 2012
1	Line of Credit	61.4831431916%	468,687.18	543,912.78	101	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	7,800.00	614,000.00	AA1681	October 2012
1	Line of Credit	7.4910548737%	423,434.49	480,829.50	96	FIX	N/A	N/A	N/A	4.250%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	503,000.00	AA1694	March 2013
1	Line of Credit	11.7442705079%	979,889.64	1,113,654.69	96	FIX	N/A	N/A	N/A	3.990%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	6,180.00	1,202,000.00	AA1698	March 2013
1	Line of Credit	29.5497441571%	428,286.28	510,843.26	94	FIX	N/A	N/A	N/A	4.572%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	573,000.00	AA1705	April 2013
1	Line of Credit	7.3763539806%	116,996.69	132,738.45	94	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	138,000.00	AA1709	April 2013
1	Line of Credit	7.8802395613%	593,459.75	672,648.52	93	FIX	N/A	N/A	N/A	4.927%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	9,200.00	724,000.00	AA1712	June 2013
1	Line of Credit	18.5704543550%	539,481.20	632,187.18	94	FIX	N/A	N/A	N/A	4.643%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	7,310.00	720,000.00	AA1726	May 2013
1	Line of Credit	1.4600400047%	715,170.13	830,569.09	93	FIX	N/A	N/A	N/A	4.582%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	922,500.00	AA7508	June 2013
1	Line of Credit	42.3012379605%	113,072.27	79,877,720.98	92	FIX	N/A	N/A	N/A	4.682%	N/A	N/A	N/A	1.249%	0.360%	(21)	(19)	(19)	(19)	(23)	333,684.76	91,733,091.00	AA7531	December 2013
1	Line of Credit	28.9544413061%	2,003,922.36	2,281,306.30	86	FIX	N/A	N/A	N/A	5.055%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	2,809,500.00	AA7535	January 2014
1	Lump Sum	28.9544413061%	3,770,253.05	4,271,096.20	85	FIX	N/A	N/A	N/A	5.042%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	4,944,900.00	AA7535	January 2014
1	Lump Sum	78.6758418361%	4,473,063.99	5,139,076.58	85	FIX	N/A	N/A	N/A	5.056%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	6,221,500.00	AA7536	February 2014
1	Line of Credit	1.9326350844%	939,517.51	1,054,128.26	84	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	1,160,500.00	AA7538	March 2014
1	Lump Sum	1.9326350844%	6,016,104.95	6,847,599.28	84	FIX	N/A	N/A	N/A	5.057%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	8,176,200.00	AA7538	March 2014
1	Lump Sum	6.4852458061%	4,316,946.78	4,886,365.52	83	FIX	N/A	N/A	N/A	5.079%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,932,500.00	AA7540	March 2014
1	Line of Credit	74.4652707026%	295,478.48	92,964,225.03	88	FIX	N/A	N/A	N/A	4.929%	N/A	N/A	N/A	1.249%	0.360%	(21)	(19)	(19)	(19)	(23)	346,141.92	107,417,591.00	AA7547	May 2014
1	Line of Credit	13.6672284311%	5,305,232.33	5,958,186.58	82	FIX	N/A	N/A	N/A	4.972%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	1,863.72	7,132,700.00	AA7548	May 2014
1	Lump Sum	13.6672284311%	1,349,520.86	1,518,533.59	82	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	1,789,700.00	AA7548	May 2014
1	Line of Credit	100%	291,783.93	156,795,090.29	86	FIX	N/A	N/A	N/A	4.886%	N/A	N/A	N/A	1.248%	0.360%	330.00	(19)	(19)	(19)	(23)	7,930,293.13	190,731,991.00	AB6537	November 2014
1	Modified Term	100%	6,615.12	1,478,771.60	82	FIX	N/A	N/A	N/A	4.864%	N/A	N/A	N/A	1.250%	0.360%	(21)	$ 5,845.50	$ 5,845.50	71	(23)	513,019.57	1,850,500.00	AB6537	November 2014

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
1	Modified Tenure	100%	$ 2,777.24	$ 707,142.09	82	FIX	N/A	N/A	N/A	4.694%	N/A	N/A	N/A	1.250%	0.360%	(21)	$ 1,727.99	$ 1,727.99	(20)	(23)	$ 203,845.68	$ 975,500.00	AB6537	November 2014
1	Tenure	100%	6,668.42	537,140.02	82	FIX	N/A	N/A	N/A	5.033%	N/A	N/A	N/A	1.250%	0.360%	(21)	4,908.17	4,908.17	(20)	$ 0.00	0.00	1,520,500.00	AB6537	November 2014
1	Lump Sum	100%	74,649.80	53,053,887.67	81	FIX	N/A	N/A	N/A	5.040%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	63,681,725.00	AB6537	November 2014
1	Line of Credit	100%	84,170.04	58,014,911.71	99	FIX	N/A	N/A	N/A	4.688%	N/A	N/A	N/A	1.220%	0.360%	$ 110.00	(19)	(19)	(19)	(23)	3,586,192.64	74,331,412.00	AB7959	August 2015
1	Line of Credit	3.233990968 8%	14,370.17	12,673,201.17	102	FIX	N/A	N/A	N/A	4.533%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	194,822.48	15,576,000.00	AC0938	January 2013
1	Line of Credit	8.598447026 8%	3,765.68	3,261,323.94	114	FIX	N/A	N/A	N/A	4.887%	N/A	N/A	N/A	1.201%	0.360%	80.00	(19)	(19)	(19)	(23)	99,722.05	5,027,600.00	AC0967	April 2013
1	Line of Credit	6.241756782 4%	2,021,995.64	2,307,759.27	95	FIX	N/A	N/A	N/A	4.268%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	3,445.00	2,456,500.00	AC0968	April 2013
1	Line of Credit	9.749737955 4%	1,602,856.72	1,826,778.01	93	FIX	N/A	N/A	N/A	4.055%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	1,928,000.00	AC0987	June 2013
1	Line of Credit	2.592032339 2%	2,919,195.06	3,342,733.08	92	FIX	N/A	N/A	N/A	4.287%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	27,123.47	3,739,000.00	AC0988	July 2013
1	Line of Credit	13.950656839 5%	470,162.02	530,251.50	91	FIX	N/A	N/A	N/A	4.500%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	549,500.00	AC0993	August 2013
1	Line of Credit	2.305028972 2%	92,954.58	74,002,007.68	95	FIX	N/A	N/A	N/A	4.259%	N/A	N/A	N/A	1.250%	0.360%	30.00	(19)	(19)	(19)	(23)	235,510.50	80,787,352.00	AC1011	December 2013
1	Line of Credit	12.906545961 4%	3,565.71	3,028,190.07	114	FIX	N/A	N/A	N/A	4.858%	N/A	N/A	N/A	1.250%	0.360%	80.00	(19)	(19)	(19)	(23)	104,202.05	4,521,100.00	AC1012	December 2013
1	Lump Sum	40.632806883 9%	3,029,477.79	3,403,713.84	87	FIX	N/A	N/A	N/A	4.962%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	4,158,950.00	AC1014	January 2014
1	Lump Sum	14.117461928 1%	4,465,016.61	5,044,739.69	86	FIX	N/A	N/A	N/A	5.092%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,953,960.00	AC1016	January 2014
1	Line of Credit	22.765880630 3%	89,215.13	73,745,801.77	96	FIX	N/A	N/A	N/A	4.254%	N/A	N/A	N/A	1.250%	0.360%	30.00	(19)	(19)	(19)	(23)	173,882.91	80,257,352.00	AC1017	January 2014
1	Lump Sum	49.965636624 4%	3,870,356.09	4,419,057.32	86	FIX	N/A	N/A	N/A	4.994%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,161,775.00	AC1019	February 2014
1	Line of Credit	85.540181490 8%	224,985.57	251,693.90	85	FIX	N/A	N/A	N/A	5.180%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	302,000.00	AC1024	February 2014
1	Lump Sum	85.540181490 8%	4,183,893.28	4,701,784.42	85	FIX	N/A	N/A	N/A	5.050%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,449,065.00	AC1024	February 2014
1	Lump Sum	9.909272688 3%	4,242,743.37	4,848,102.86	84	FIX	N/A	N/A	N/A	4.968%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	6,144,171.00	AC1028	March 2014
1	Line of Credit	37.737698504 8%	1,217,874.72	1,401,243.48	97	FIX	N/A	N/A	N/A	4.116%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	1,502,500.00	AC9901	March 2013
1	Line of Credit	8.888439042 3%	1,952,863.48	2,253,121.82	94	FIX	N/A	N/A	N/A	4.333%	N/A	N/A	N/A	1.250%	0.500%	(21)	(19)	(19)	(19)	(22)	(22)	2,897,000.00	AC9906	May 2013
1	Line of Credit	2.238578509 3%	2,564,685.57	2,899,379.19	93	FIX	N/A	N/A	N/A	4.478%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	3,035,500.00	AC9910	July 2013
1	Line of Credit	100%	4,319.46	376,982.08	122	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	0.710%	0.360%	(21)	(19)	(19)	(19)	(23)	15,580.00	523,000.00	AC9924	December 2013
1	Lump Sum	7.565080102 6%	14,578,987.07	16,455,497.20	81	FIX	N/A	N/A	N/A	5.023%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	19,803,384.00	AE0471	June 2014
1	Lump Sum	38.796204821 7%	9,200,895.80	10,327,169.65	80	FIX	N/A	N/A	N/A	4.941%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	12,444,880.00	AE0488	July 2014
1	Lump Sum	0.517533198 0%	5,718,046.71	6,409,728.73	79	FIX	N/A	N/A	N/A	5.014%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	7,764,400.00	AE0495	August 2014
1	Lump Sum	18.796168085 2%	14,112,232.44	15,729,159.94	76	FIX	N/A	N/A	N/A	4.918%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	19,879,399.00	AE0524	November 2014
1	Line of Credit	100%	27,131.14	4,100,914.36	92	FIX	N/A	N/A	N/A	4.393%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	24,500.00	4,459,500.00	AF7259	September 2014
1	Lump Sum	100%	87,147.74	96,587.54	78	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	200,000.00	AF7259	September 2014
1	Lump Sum	7.201057700 3%	3,676,852.36	4,130,819.37	77	FIX	N/A	N/A	N/A	5.044%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,041,700.00	AF7275	October 2014
1	Lump Sum	6.662091244 1%	14,107,738.93	15,768,826.77	76	FIX	N/A	N/A	N/A	5.023%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	19,547,991.00	AF7276	November 2014
1	Line of Credit	22.802444722 8%	1,573,802.96	1,822,562.96	92	FIX	N/A	N/A	N/A	4.250%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	1,966,000.00	AF7286	July 2013
1	Line of Credit	2.643878814 5%	638,952.13	727,207.16	91	FIX	N/A	N/A	N/A	4.545%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	758,500.00	AF7288	July 2013
1	Line of Credit	10.545139729 7%	848,600.23	977,563.87	93	FIX	N/A	N/A	N/A	4.514%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	24,500.00	1,115,000.00	AF7289	July 2013
1	Line of Credit	7.791378246 9%	508,571.51	573,580.38	92	FIX	N/A	N/A	N/A	4.138%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	620,000.00	AF7290	August 2013
1	Line of Credit	10.338982310 1%	6,970,025.66	7,934,034.91	90	FIX	N/A	N/A	N/A	5.003%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	0.01	9,159,800.00	AF7302	October 2013
1	Lump Sum	2.939544617 4%	9,962,077.06	11,169,894.11	81	FIX	N/A	N/A	N/A	5.018%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	13,473,629.00	AF7371	June 2014
1	Line of Credit	2.869537268 1%	13,782.71	8,114,316.35	126	FIX	N/A	N/A	N/A	5.538%	N/A	N/A	N/A	0.500%	0.360%	210.00	(19)	(19)	(19)	(23)	979,091.09	11,692,400.00	AG8010	October 2013
1	Line of Credit	100%	546.94	211,964.67	149	FIX	N/A	N/A	N/A	5.600%	N/A	N/A	N/A	0.500%	0.360%	90.00	(19)	(19)	(19)	(23)	354,677.34	586,000.00	AG8046	December 2013
1	Line of Credit	26.444184787 3%	1,754.45	449,908.85	154	FIX	N/A	N/A	N/A	5.577%	N/A	N/A	N/A	0.500%	0.360%	120.00	(19)	(19)	(19)	(23)	550,725.65	948,790.00	AG8109	April 2014
1	Line of Credit	100%	5,265.68	7,963,263.88	128	FIX	N/A	N/A	N/A	5.510%	N/A	N/A	N/A	0.500%	0.360%	210.00	(19)	(19)	(19)	(23)	996,537.35	11,376,900.00	AG8274	April 2015
1	Line of Credit	100%	8,817.93	8,523,277.54	122	FIX	N/A	N/A	N/A	5.183%	N/A	N/A	N/A	1.092%	0.360%	205.00	(19)	(19)	(19)	(23)	932,989.94	11,179,590.00	AG8287	May 2015
1	Lump Sum	11.917705240 2%	7,151,211.10	7,942,520.43	73	FIX	N/A	N/A	N/A	5.011%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	9,870,377.00	AH1014	February 2015
1	Lump Sum	19.171746062 3%	5,147,267.53	5,587,682.28	61	FIX	N/A	N/A	N/A	4.973%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	6,829,679.00	AH1198	February 2016
1	Lump Sum	23.844270267 2%	11,123,815.66	12,013,049.58	56	FIX	N/A	N/A	N/A	4.996%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	15,423,989.00	AH1272	July 2016
1	Lump Sum	31.253549729 7%	12,700,879.05	14,056,903.95	75	FIX	N/A	N/A	N/A	4.886%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	17,260,879.00	AH1369	January 2015
1	Lump Sum	10.689717401 7%	9,129,917.97	10,126,829.19	73	FIX	N/A	N/A	N/A	4.880%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	13,039,119.00	AH1390	February 2015
1	Lump Sum	13.265344000 7%	12,280,500.00	13,506,767.07	70	FIX	N/A	N/A	N/A	4.950%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	16,798,832.00	AH1430	May 2015
1	Lump Sum	0.347246364 2%	3,008,826.32	3,354,811.09	80	FIX	N/A	N/A	N/A	5.001%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	4,153,500.00	AH4638	August 2014
1	Line of Credit	3.463038702 0%	11,281,601.09	14,657,242.97	80	FIX	N/A	N/A	N/A	5.032%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	1,381,929.13	18,692,350.00	AI2399	October 2014
1	Modified Term	3.463038702 0%	85,973.86	132,315.87	80	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	636.58	636.58	520	(23)	0.05	147,000.00	AI2399	October 2014
1	Line of Credit	41.809804142 3%	2,657,549.52	4,016,438.43	82	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	39,175.75	4,678,000.00	AI2423	May 2014
1	Term	41.809804142 3%	149,488.48	196,948.43	82	FIX	N/A	N/A	N/A	4.750%	N/A	N/A	N/A	1.250%	0.360%	(21)	(24)	(24)	(24)	0.00	0.00	230,000.00	AI2423	May 2014
1	Lump Sum	33.522553994 8%	6,424,224.45	7,339,787.02	81	FIX	N/A	N/A	N/A	4.901%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	8,869,507.00	AI6910	July 2014

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
1	Lump Sum	100%	$ 2,623,794.60	$ 2,926,530.60	79	FIX	N/A	N/A	N/A	4.946%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	$ 0.00	$ 0.00	$ 3,534,267.00	AI6915	August 2014
1	Line of Credit	100%	5,446.57	376,982.08	122	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	0.710%	0.360%	(21)	(19)	(19)	(19)	(23)	15,580.00	523,000.00	AI6926	October 2014
1	Lump Sum	100%	1,323,970.60	1,474,573.48	80	FIX	N/A	N/A	N/A	4.709%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	1,778,681.00	AI9942	July 2014
1	Lump Sum	50.0083488965%	2,422,595.60	2,683,304.16	76	FIX	N/A	N/A	N/A	4.686%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	3,573,000.00	AI9950	November 2014
1	Lump Sum	100%	2,297,290.98	2,591,038.95	78	FIX	N/A	N/A	N/A	5.056%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	3,205,400.00	AJ4776	September 2014
1	Lump Sum	72.9698645309%	4,226,884.92	4,736,755.93	77	FIX	N/A	N/A	N/A	4.976%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,600,811.00	AK0190	October 2014
1	Line of Credit	47.1829736651%	1,481,952.16	106,054,929.24	82	FIX	N/A	N/A	N/A	4.989%	N/A	N/A	N/A	1.250%	0.360%	$ 150.00	(19)	(19)	(19)	(23)	7,609,670.70	133,692,900.00	AK0901	May 2015
1	Modified Term	47.1829736651%	7,324.26	1,478,771.60	82	FIX	N/A	N/A	N/A	4.884%	N/A	N/A	N/A	1.250%	0.360%	(21)	$ 5,845.50	$ 5,845.50	66	(23)	513,019.57	1,850,500.00	AK0901	May 2015
1	Modified Tenure	47.1829736651%	1,895.25	628,082.86	82	FIX	N/A	N/A	N/A	4.527%	N/A	N/A	N/A	1.250%	0.360%	(21)	1,098.58	1,098.58	(20)	(23)	203,825.68	775,500.00	AK0901	May 2015
1	Tenure	47.1829736651%	4,404.83	359,690.67	82	FIX	N/A	N/A	N/A	5.019%	N/A	N/A	N/A	1.250%	0.360%	(21)	3,291.80	3,291.80	(20)	0.00	0.00	1,010,500.00	AK0901	May 2015
1	Lump Sum	47.1829736651%	130,169.04	101,374,289.50	78	FIX	N/A	N/A	N/A	4.983%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	123,379,654.00	AK0901	May 2015
1	Line of Credit	43.1409015659%	92,117.50	75,951,577.11	96	FIX	N/A	N/A	N/A	4.267%	N/A	N/A	N/A	1.250%	0.360%	30.00	(19)	(19)	(19)	(23)	250,583.50	82,844,852.00	AK8716	December 2014
1	Lump Sum	9.9378191685%	3,941,473.51	4,366,970.22	75	FIX	N/A	N/A	N/A	4.976%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,288,749.00	AK8720	December 2014
1	Lump Sum	100%	4,186,982.18	4,624,440.75	74	FIX	N/A	N/A	N/A	4.945%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,611,878.00	AK8722	January 2015
1	Lump Sum	100%	3,860,851.13	4,268,012.36	74	FIX	N/A	N/A	N/A	4.973%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,466,364.00	AK8725	January 2015
1	Lump Sum	6.5161923857%	5,008,346.91	5,556,255.27	72	FIX	N/A	N/A	N/A	4.927%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	6,842,500.00	AL7419	March 2015
1	Line of Credit	100%	4,568.93	3,820,504.11	114	FIX	N/A	N/A	N/A	4.902%	N/A	N/A	N/A	1.208%	0.360%	80.00	(19)	(19)	(19)	(23)	104,202.05	5,741,600.00	AM3993	April 2015
1	Line of Credit	55.8761811300%	1,782,346.66	25,003,186.94	82	FIX	N/A	N/A	N/A	5.045%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	2,651,327.06	32,134,900.00	AM4012	May 2015
1	Modified Term	55.8761811300%	5,689.97	568,312.74	82	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(24)	(24)	(24)	(23)	77,947.12	743,000.00	AM4012	May 2015
1	Modified Tenure	55.8761811300%	6,545.73	269,031.71	82	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	212.85	212.85	(20)	(23)	10,000.00	345,000.00	AM4012	May 2015
1	Lump Sum	6.1859452327%	8,813,066.71	9,682,429.11	70	FIX	N/A	N/A	N/A	4.788%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	12,124,471.00	AN4723	June 2015
1	Lump Sum	12.2944880522%	6,273,017.28	6,864,690.42	65	FIX	N/A	N/A	N/A	4.762%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	8,777,295.00	AO0446	October 2015
1	Lump Sum	25.2844952480%	3,452,381.04	3,777,085.87	66	FIX	N/A	N/A	N/A	4.787%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	4,888,200.00	AO4596	September 2015
1	Lump Sum	56.2698678020%	13,597,824.02	14,945,115.74	67	FIX	N/A	N/A	N/A	4.945%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	18,769,609.00	AO4597	August 2015
1	Line of Credit	100%	533,569.86	119,275,826.99	84	FIX	N/A	N/A	N/A	5.034%	N/A	N/A	N/A	1.244%	0.360%	150.00	(19)	(19)	(19)	(23)	7,617,211.95	149,119,900.00	AO4620	July 2015
1	Modified Term	100%	8,679.03	1,478,771.60	82	FIX	N/A	N/A	N/A	4.901%	N/A	N/A	N/A	1.250%	0.360%	(21)	5,845.50	5,845.50	56	(23)	513,019.57	1,850,500.00	AO4620	July 2015
1	Modified Tenure	100%	2,805.42	707,142.09	82	FIX	N/A	N/A	N/A	4.701%	N/A	N/A	N/A	1.250%	0.360%	(21)	1,727.99	1,727.99	(20)	(23)	203,845.68	975,500.00	AO4620	July 2015
1	Tenure	100%	6,541.32	537,140.02	82	FIX	N/A	N/A	N/A	5.032%	N/A	N/A	N/A	1.250%	0.360%	(21)	4,908.17	4,908.17	(20)	0.00	0.00	1,520,500.00	AO4620	July 2015
1	Lump Sum	100%	154,555.62	119,189,521.25	76	FIX	N/A	N/A	N/A	4.957%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	146,260,367.00	AO4620	July 2015
1	Lump Sum	16.4841766901%	5,099,685.57	5,648,114.50	65	FIX	N/A	N/A	N/A	4.827%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	7,470,834.00	AO4623	November 2015
1	Lump Sum	100%	4,931,733.90	5,358,346.23	61	FIX	N/A	N/A	N/A	4.898%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	7,203,741.00	AR3396	February 2016
1	Lump Sum	24.8021348846%	2,045,877.31	2,223,105.82	61	FIX	N/A	N/A	N/A	4.933%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	2,861,500.00	AR6514	February 2016
1	Lump Sum	49.9798904385%	3,542,543.68	3,993,005.20	60	FIX	N/A	N/A	N/A	4.829%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,465,358.00	AR6523	March 2016
1	Lump Sum	85.5481897085%	3,203,870.80	3,488,764.98	61	FIX	N/A	N/A	N/A	4.849%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	4,668,853.00	AR8005	March 2016
1	Lump Sum	33.4680450378%	4,276,089.71	4,615,396.46	57	FIX	N/A	N/A	N/A	4.986%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,977,445.00	AS0551	June 2016
1	Lump Sum	100%	831,734.43	40,983,996.54	81	FIX	N/A	N/A	N/A	4.914%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	53,561,046.00	AS4578	March 2016
1	Lump Sum	65.4047768803%	1,381,681.68	1,492,514.84	58	FIX	N/A	N/A	N/A	4.902%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	1,731,734.00	AS8206	May 2016
1	Lump Sum	49.9910314627%	4,650,479.64	5,025,998.45	58	FIX	N/A	N/A	N/A	4.917%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	6,424,017.00	AS8942	May 2016
1	Lump Sum	50.5441621464%	812,580.41	40,890,973.82	81	FIX	N/A	N/A	N/A	4.912%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	53,109,546.00	AT8437	May 2017
1	Line of Credit	50.0000005771%	92,199.95	74,803,613.15	88	FIX	N/A	N/A	N/A	4.979%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	140,423.59	87,848,024.00	AU3115	August 2016
1	Tenure	50.0000005771%	280.84	220,380.02	88	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	9.29	9.29	(20)	0.00	0.00	343,500.00	AU3115	August 2016
1	Lump Sum	50.0000005771%	773,957.96	572,370,512.10	71	FIX	N/A	N/A	N/A	5.019%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	719,413,442.00	AU3115	August 2016
1	Lump Sum	82.3756087660%	8,017,396.75	8,892,644.22	54	FIX	N/A	N/A	N/A	5.004%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	12,242,200.00	AU3143	September 2016
1	Lump Sum	0.1845048408%	6,786,277.23	7,431,249.89	52	FIX	N/A	N/A	N/A	4.986%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	10,475,695.00	AU3178	November 2016
1	Lump Sum	100%	4,437,339.99	4,964,720.42	51	FIX	N/A	N/A	N/A	5.025%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	7,304,500.00	AU3188	December 2016
1	Lump Sum	100%	3,290,958.83	3,603,842.37	51	FIX	N/A	N/A	N/A	5.045%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,203,000.00	AU3197	December 2016
1	Line of Credit	44.0146335229%	120,766.58	74,992,035.17	88	FIX	N/A	N/A	N/A	4.998%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	140,423.59	88,037,624.00	AU3203	January 2017
1	Tenure	44.0146335229%	273.21	220,380.02	88	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	9.29	9.29	(20)	0.00	0.00	343,500.00	AU3203	January 2017
1	Lump Sum	44.0146335229%	918,034.68	671,025,139.50	67	FIX	N/A	N/A	N/A	5.013%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	855,195,722.00	AU3203	January 2017
1	Lump Sum	60.7432675201%	2,099,765.64	2,258,357.70	50	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	3,150,500.00	AU3214	January 2017
1	Lump Sum	100%	1,663,538.57	1,761,856.91	45	FIX	N/A	N/A	N/A	4.954%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	2,378,300.00	AW8452	August 2017
1	Lump Sum	9.4108584632%	4,594,912.48	5,004,455.88	51	FIX	N/A	N/A	N/A	4.754%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	7,085,229.00	AX6707	January 2017
1	Lump Sum	37.7527648761%	3,173,795.89	3,390,019.93	50	FIX	N/A	N/A	N/A	4.979%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	4,591,280.00	AX6715	February 2017
1	Line of Credit	100%	93,154.96	74,695,551.30	96	FIX	N/A	N/A	N/A	4.263%	N/A	N/A	N/A	1.250%	0.360%	30.00	(19)	(19)	(19)	(23)	188,955.91	81,249,352.00	AX6719	November 2016

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
1	Lump Sum	82.3442217133%	$ 4,461,277.08	$ 4,795,982.86	51	FIX	N/A	N/A	N/A	4.900%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	$ 0.00	$ 0.00	$ 6,489,560.00	AX6726	December 2016
1	Lump Sum	100%	1,822,617.11	687,154,719.89	73	FIX	N/A	N/A	N/A	4.928%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	852,385,115.00	AX7812	January 2017
1	Line of Credit	69.9898427482%	180,357.90	134,767,426.21	96	FIX	N/A	N/A	N/A	4.543%	N/A	N/A	N/A	1.225%	0.360%	$ 580.00	(19)	(19)	(19)	(23)	22,032,956.56	159,626,262.00	AX7822	January 2017
1	Lump Sum	69.9898427482%	45,884.40	31,107,734.30	87	FIX	N/A	N/A	N/A	4.993%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	37,211,246.00	AX7822	January 2017
1	Lump Sum	100%	804,113.42	292,845,544.02	74	FIX	N/A	N/A	N/A	4.957%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	364,301,890.00	AY1970	November 2016
1	Lump Sum	9.6739174054%	4,321,445.62	4,624,464.36	50	FIX	N/A	N/A	N/A	4.891%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	6,370,697.00	AY1976	February 2017
1	Lump Sum	10.4312513207%	11,111,615.13	12,130,766.22	49	FIX	N/A	N/A	N/A	4.851%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	17,851,700.00	AY2220	February 2017
1	Lump Sum	94.6193008926%	3,137,377.07	3,534,336.78	47	FIX	N/A	N/A	N/A	5.039%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	6,074,000.00	AY2258	April 2017
1	Lump Sum	50.0013476416%	12,407,230.83	13,329,947.14	45	FIX	N/A	N/A	N/A	5.004%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	19,167,050.00	AY2304	June 2017
1	Lump Sum	100%	1,113,570.50	1,182,328.24	46	FIX	N/A	N/A	N/A	4.966%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	1,546,513.00	AY4806	May 2017
1	Line of Credit	100%	52,637.52	36,380,494.23	96	FIX	N/A	N/A	N/A	4.401%	N/A	N/A	N/A	1.239%	0.360%	210.00	(19)	(19)	(19)	(23)	312,601.18	40,369,091.00	AY7897	February 2017
1	Line of Credit	43.5967770278%	694,501.73	107,590,556.28	85	FIX	N/A	N/A	N/A	4.980%	N/A	N/A	N/A	1.249%	0.360%	120.00	(19)	(19)	(19)	(23)	7,615,828.23	135,247,700.00	AY7900	February 2017
1	Modified Term	43.5967770278%	66,777.25	1,478,771.60	82	FIX	N/A	N/A	N/A	4.650%	N/A	N/A	N/A	1.250%	0.360%	(21)	$ 5,845.50	$ 5,845.50	111	(23)	513,019.57	1,850,500.00	AY7900	February 2017
1	Modified Tenure	43.5967770278%	8,199.01	707,142.09	82	FIX	N/A	N/A	N/A	4.700%	N/A	N/A	N/A	1.250%	0.360%	(21)	1,727.99	1,727.99	(20)	(23)	203,845.68	975,500.00	AY7900	February 2017
1	Tenure	43.5967770278%	18,793.17	537,140.02	82	FIX	N/A	N/A	N/A	5.032%	N/A	N/A	N/A	1.250%	0.360%	(21)	4,908.17	4,908.17	(20)	0.00	0.00	1,520,500.00	AY7900	February 2017
1	Lump Sum	21.0232386195%	7,828,036.44	8,380,846.03	49	FIX	N/A	N/A	N/A	4.829%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	11,480,255.00	AY7910	February 2017
1	Lump Sum	1.4203186857%	3,645,762.78	3,892,408.84	50	FIX	N/A	N/A	N/A	4.818%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,367,167.00	AY8919	January 2017
1	Lump Sum	0.8623200910%	7,582,998.55	8,129,964.32	50	FIX	N/A	N/A	N/A	4.773%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	11,276,306.00	AY8928	February 2017
1	Lump Sum	5.7608450821%	3,683,822.72	3,935,621.89	49	FIX	N/A	N/A	N/A	5.030%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,084,220.00	AY8943	February 2017
1	Lump Sum	25.9878697656%	3,590,232.36	3,849,738.67	48	FIX	N/A	N/A	N/A	4.932%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,409,756.00	AZ2437	March 2017
1	Lump Sum	78.5454530035%	3,653,028.89	3,908,628.89	47	FIX	N/A	N/A	N/A	4.938%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,435,888.00	AZ7179	May 2017
1	Lump Sum	50.0131786878%	4,189,567.34	4,477,196.54	46	FIX	N/A	N/A	N/A	4.936%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	6,545,315.00	AZ7181	May 2017
1	Lump Sum	50.0085561753%	7,182,122.63	7,683,844.11	46	FIX	N/A	N/A	N/A	4.942%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	10,705,080.00	AZ7265	May 2017
1	Lump Sum	31.1212223929%	3,347,758.86	3,563,434.83	46	FIX	N/A	N/A	N/A	5.007%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	4,967,352.00	AZ7269	May 2017
1	Line of Credit	100%	5,479.67	3,743,798.86	113	FIX	N/A	N/A	N/A	4.924%	N/A	N/A	N/A	1.213%	0.360%	80.00	(19)	(19)	(19)	(23)	100,702.05	5,590,600.00	AZ7272	May 2017
1	Lump Sum	100%	2,515,878.75	2,672,207.56	48	FIX	N/A	N/A	N/A	4.891%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	3,647,000.00	BA7320	May 2017
1	Lump Sum	100%	1,323,053.87	684,948,600.99	65	FIX	N/A	N/A	N/A	4.970%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	849,523,950.00	BA7326	June 2017
1	Lump Sum	100%	2,876,838.95	3,057,804.90	45	FIX	N/A	N/A	N/A	4.980%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	4,629,477.00	BA7598	June 2017
1	Line of Credit	81.5627086585%	721,258.08	106,848,898.96	85	FIX	N/A	N/A	N/A	4.985%	N/A	N/A	N/A	1.249%	0.360%	120.00	(19)	(19)	(19)	(23)	7,615,828.23	134,498,200.00	BA7604	May 2017
1	Modified Term	81.5627086585%	25,162.27	1,478,771.60	82	FIX	N/A	N/A	N/A	4.897%	N/A	N/A	N/A	1.250%	0.360%	(21)	5,845.50	5,845.50	57	(23)	513,019.57	1,850,500.00	BA7604	May 2017
1	Modified Tenure	81.5627086585%	8,164.11	707,142.09	82	FIX	N/A	N/A	N/A	4.700%	N/A	N/A	N/A	1.250%	0.360%	(21)	1,727.99	1,727.99	(20)	(23)	203,845.68	975,500.00	BA7604	May 2017
1	Tenure	81.5627086585%	18,658.84	537,140.02	82	FIX	N/A	N/A	N/A	5.032%	N/A	N/A	N/A	1.250%	0.360%	(21)	4,908.17	4,908.17	(20)	0.00	0.00	1,520,500.00	BA7604	May 2017
1	Lump Sum	100%	5,049,604.77	5,378,849.83	45	FIX	N/A	N/A	N/A	4.998%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	7,472,501.00	BA7606	June 2017
1	Line of Credit	100%	27,204.40	10,679,504.10	83	FIX	N/A	N/A	N/A	5.011%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	1,863.72	12,714,700.00	BA7614	June 2017
1	Lump Sum	100%	834,996.55	303,968,769.13	65	FIX	N/A	N/A	N/A	4.904%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	392,262,431.00	BA7614	June 2017
1	Lump Sum	15.5134760402%	3,972,829.87	4,223,230.43	45	FIX	N/A	N/A	N/A	4.963%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,701,946.00	BA7681	June 2017
1	Lump Sum	50.0008768096%	5,278,797.09	5,626,325.15	45	FIX	N/A	N/A	N/A	5.000%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	7,665,908.00	BA7690	June 2017
1	Lump Sum	100%	3,871,612.44	4,108,428.95	44	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,817,650.00	BB0088	August 2017
1	Lump Sum	37.1970468966%	795,135.03	840,376.32	42	FIX	N/A	N/A	N/A	5.022%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	1,238,000.00	BB0099	September 2017
1	Lump Sum	100%	6,883,997.97	7,480,188.81	42	FIX	N/A	N/A	N/A	4.967%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	11,580,500.00	BB0111	September 2017
1	Lump Sum	46.2789732136%	4,705,988.16	5,035,968.74	43	FIX	N/A	N/A	N/A	4.992%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	7,176,277.00	BB9557	August 2017
1	Line of Credit	81.6078590912%	801,451.45	61,306,511.46	91	FIX	N/A	N/A	N/A	4.995%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	82,932.47	73,159,236.00	BB9572	August 2017
1	Lump Sum	82.4744064549%	10,674,201.22	11,320,584.54	43	FIX	N/A	N/A	N/A	4.972%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	15,173,603.00	BC0779	August 2017
1	Lump Sum	100%	11,208,175.35	11,941,758.10	44	FIX	N/A	N/A	N/A	4.914%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	16,410,694.00	BC0791	July 2017
1	Lump Sum	19.9308588843%	5,091,448.07	5,402,744.24	44	FIX	N/A	N/A	N/A	4.905%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	7,694,897.00	BC1861	August 2017
1	Lump Sum	39.3866328288%	10,899,595.73	11,565,899.72	48	FIX	N/A	N/A	N/A	4.800%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	16,325,752.00	BC3943	July 2017
1	Lump Sum	6.3942742219%	5,151,048.40	5,427,930.57	40	FIX	N/A	N/A	N/A	4.871%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	7,730,021.00	BD4950	November 2017
1	Lump Sum	100%	1,894,080.33	683,396,599.51	73	FIX	N/A	N/A	N/A	4.927%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	847,828,159.00	BF5564	March 2018
1	Lump Sum	58.8431566702%	3,700,061.27	3,763,993.19	22	FIX	N/A	N/A	N/A	4.583%	N/A	N/A	N/A	0.500%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	7,649,270.00	BK5110	May 2019
1	Lump Sum	58.8431692793%	2,904,227.68	2,945,870.19	22	FIX	N/A	N/A	N/A	4.781%	N/A	N/A	N/A	0.500%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,453,900.00	BK5124	June 2019
1	Lump Sum	58.8431625319%	1,504,070.06	1,530,086.92	26	FIX	N/A	N/A	N/A	4.755%	N/A	N/A	N/A	0.500%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	2,866,175.00	BL6602	February 2019
1	Lump Sum	58.8431627935%	1,565,044.58	1,603,474.66	23	FIX	N/A	N/A	N/A	4.924%	N/A	N/A	N/A	0.500%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	3,086,500.00	BM7261	April 2019
1	Lump Sum	58.8431507454%	2,617,424.17	2,657,000.47	22	FIX	N/A	N/A	N/A	4.684%	N/A	N/A	N/A	0.500%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	5,122,637.00	BN1306	May 2019
1	Lump Sum	58.8431160917%	1,010,494.65	1,025,753.35	22	FIX	N/A	N/A	N/A	4.849%	N/A	N/A	N/A	0.500%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	1,901,533.00	BN4498	May 2019

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
1	Lump Sum	58.8431554261%	$ 2,240,753.70	$ 2,271,552.81	20	FIX	N/A	N/A	N/A	4.512%	N/A	N/A	N/A	0.500%	0.360%	(21)	(19)	(19)	(19)	$ 0.00	$ 0.00	$ 4,053,736.00	BO1459	August 2019
1	Lump Sum	58.8431500608%	1,484,306.60	1,504,607.64	20	FIX	N/A	N/A	N/A	4.752%	N/A	N/A	N/A	0.500%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	2,824,325.00	BO9089	July 2019
1	Lump Sum	58.8431474086%	2,303,895.95	2,333,733.56	19	FIX	N/A	N/A	N/A	4.650%	N/A	N/A	N/A	0.500%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	4,559,603.00	BO9107	August 2019
1	Lump Sum	100%	993,522.47	32,973,441.58	46	FIX	N/A	N/A	N/A	4.841%	N/A	N/A	N/A	1.010%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	47,916,901.00	BQ3811	December 2019
1	Lump Sum	100%	3,048,013.64	3,070,507.37	11	FIX	N/A	N/A	N/A	4.274%	N/A	N/A	N/A	0.500%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	6,356,300.00	BR0469	April 2020
1	Lump Sum	100%	1,060,259.30	135,024,859.67	29	FIX	N/A	N/A	N/A	4.646%	N/A	N/A	N/A	0.500%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	250,918,502.00	BT4826	March 2020
1	Lump Sum	58.8431693123%	1,247,969.66	1,261,653.80	13	FIX	N/A	N/A	N/A	4.363%	N/A	N/A	N/A	0.500%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	2,553,525.00	BT4828	March 2020
1	Lump Sum	100%	1,350,182.58	1,359,861.20	11	FIX	N/A	N/A	N/A	3.941%	N/A	N/A	N/A	0.500%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	2,534,330.00	BU0991	April 2020
2	Line of Credit	100%	19,658,944.65	19,736,097.16	2	FLT	1-year CMT	Monthly	1	2.537%	2.446%	2.446%	12.552%	0.500%	0.360%	(21)	(19)	(19)	(19)	763,050.64	4,313,752.58	40,139,900.00	CA5555	January 2021
2	Modified Term	100%	389,825.63	392,424.47	2	FLT	1-year CMT	Monthly	1	2.336%	2.246%	2.246%	12.352%	0.500%	0.360%	(21)	$ 2,315.00	$ 2,315.00	97	13,364.00	70,621.20	1,040,000.00	CA5555	January 2021
2	Term	100%	636,335.97	640,328.35	2	FLT	1-year CMT	Monthly	1	2.492%	2.408%	2.408%	12.508%	0.500%	0.360%	(21)	3,529.26	3,529.26	75	0.00	0.00	1,342,000.00	CA5555	January 2021
2	Tenure	100%	12,868.47	13,635.55	2	FLT	1-year CMT	Monthly	1	2.219%	2.125%	2.125%	12.235%	0.500%	0.360%	(21)	756.35	756.35	(20)	0.00	0.00	270,000.00	CA5555	January 2021
3	Line of Credit	100%	19,332,180.19	19,444,396.77	2	FLT	1-year CMT	Monthly	1	2.497%	2.407%	2.407%	7.510%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,654,150.27	7,675,573.41	46,728,563.00	CA5554	January 2021
3	Modified Tenure	100%	176,502.46	177,631.05	2	FLT	1-year CMT	Monthly	1	2.588%	2.500%	2.500%	7.600%	0.500%	0.360%	(21)	1,000.00	1,000.00	(20)	33,002.64	33,173.38	701,000.00	CA5554	January 2021
3	Term	100%	127,724.55	128,294.46	2	FLT	1-year CMT	Monthly	1	2.408%	2.310%	2.310%	7.420%	0.500%	0.360%	(21)	477.46	477.46	298	0.00	0.00	520,000.00	CA5554	January 2021
4	Line of Credit	100%	9,736,189.91	9,756,605.64	0	FLT	1-year LIBOR	Annually	12	2.703%	2.365%	2.365%	7.703%	0.500%	0.360%	(21)	(19)	(19)	(19)	870,967.54	3,162,670.77	22,228,300.00	BU5970	February 2021
4	Modified Term	100%	278,377.09	278,870.34	0	FLT	1-year LIBOR	Annually	12	2.561%	2.222%	2.222%	7.562%	0.500%	0.360%	(21)	4,084.68	4,084.68	61	315,561.24	491,598.10	1,498,000.00	BU5970	February 2021
4	Line of Credit	100%	20,520,802.35	20,544,429.76	2	FLT	1-year LIBOR	Annually	12	2.747%	2.411%	2.411%	7.746%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,127,511.59	4,115,094.28	42,325,833.00	CB0730	January 2021
4	Modified Tenure	100%	305,983.27	309,904.17	2	FLT	1-year LIBOR	Annually	12	2.451%	2.114%	2.114%	7.451%	0.500%	0.360%	(21)	3,693.78	3,693.78	(20)	101,646.74	251,705.02	1,997,600.00	CB0730	January 2021
4	Term	100%	170,456.07	171,108.88	2	FLT	1-year LIBOR	Annually	12	2.586%	2.250%	2.250%	7.586%	0.500%	0.360%	(21)	529.71	529.71	178	0.00	0.00	374,000.00	CB0730	January 2021
4	Tenure	100%	364,905.06	365,173.95	2	FLT	1-year LIBOR	Annually	12	2.459%	2.125%	2.125%	7.459%	0.500%	0.360%	(21)	7.91	7.91	(20)	0.00	0.00	518,000.00	CB0730	January 2021
5	Line of Credit	100%	16,475,111.93	16,475,111.93	0	FLT	1-year LIBOR	Annually	12	2.662%	2.325%	2.325%	7.662%	0.500%	0.360%	(21)	(19)	(19)	(19)	775,308.40	4,242,154.05	35,812,000.00	CA3218	February 2021
5	Modified Term	100%	454,670.52	454,670.52	0	FLT	1-year LIBOR	Annually	12	2.764%	2.422%	2.422%	7.764%	0.500%	0.360%	(21)	2,000.00	2,000.00	58	122.15	790.95	949,000.00	CA3218	February 2021
5	Modified Tenure	100%	49,125.41	49,125.41	0	FLT	1-year LIBOR	Annually	12	3.717%	3.375%	3.375%	8.717%	0.500%	0.360%	(21)	1,000.00	1,000.00	(20)	245,324.35	329,250.18	765,600.00	CA3218	February 2021
5	Tenure	100%	78,627.14	78,627.14	0	FLT	1-year LIBOR	Annually	12	2.717%	2.375%	2.375%	7.717%	0.500%	0.360%	(21)	74.66	74.66	(20)	0.00	0.00	295,000.00	CA3218	February 2021
6	Line of Credit	100%	14,361,853.51	14,361,853.51	1	FLT	1-year CMT	Monthly	1	2.401%	2.305%	2.305%	7.407%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,780,660.76	6,829,717.10	36,941,700.00	CA3220	February 2021
6	Modified Term	100%	660,808.13	660,808.13	0	FLT	1-year CMT	Monthly	1	2.298%	2.199%	2.199%	7.308%	0.500%	0.360%	(21)	7,835.00	7,835.00	52	12,353.84	27,017.87	2,126,200.00	CA3220	February 2021
6	Modified Tenure	100%	12,844.36	12,844.36	0	FLT	1-year CMT	Monthly	1	2.474%	2.375%	2.375%	7.475%	0.500%	0.360%	(21)	500.00	500.00	(20)	148,615.64	161,245.32	450,000.00	CA3220	February 2021
7	Line of Credit	100%	21,453,142.84	21,453,142.84	1	FLT	1-year CMT	Monthly	1	2.574%	2.475%	2.475%	12.575%	0.500%	0.360%	(21)	(19)	(19)	(19)	574,093.44	3,662,512.43	44,197,165.00	CB0729	February 2021
7	Term	100%	83,559.16	83,559.16	0	FLT	1-year CMT	Monthly	1	2.340%	2.250%	2.250%	12.340%	0.500%	0.360%	(21)	1,003.52	1,003.52	192	0.00	0.00	380,000.00	CB0729	February 2021
8	Line of Credit	100%	9,881,898.93	9,888,621.95	0	FLT	1-year LIBOR	Annually	12	2.638%	2.315%	2.315%	7.637%	0.500%	0.360%	(21)	(19)	(19)	(19)	323,494.58	2,317,566.53	20,905,000.00	BU5976	February 2021
8	Modified Term	100%	137,042.07	137,131.53	0	FLT	1-year LIBOR	Annually	12	2.504%	2.179%	2.179%	7.504%	0.500%	0.360%	(21)	825.00	825.00	131	27,060.33	47,819.48	495,000.00	BU5976	February 2021
8	Line of Credit	100%	8,008,836.00	8,008,836.00	0	FLT	1-year LIBOR	Annually	12	2.641%	2.313%	2.313%	7.641%	0.500%	0.360%	(21)	(19)	(19)	(19)	383,151.83	2,565,403.57	18,077,075.00	CA3221	February 2021
8	Line of Credit	100%	19,424,001.06	19,424,001.06	0	FLT	1-year LIBOR	Annually	12	2.690%	2.351%	2.351%	7.689%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,383,889.54	6,398,045.11	42,759,800.00	CB0726	February 2021
8	Modified Term	100%	309,386.99	309,386.99	0	FLT	1-year LIBOR	Annually	12	2.216%	1.876%	1.876%	7.215%	0.500%	0.360%	(21)	2,236.76	2,236.76	71	63,221.44	175,953.02	990,000.00	CB0726	February 2021
8	Term	100%	20,203.95	20,203.95	0	FLT	1-year LIBOR	Annually	12	2.591%	2.250%	2.250%	7.590%	0.500%	0.360%	(21)	1,054.68	1,054.68	241	0.00	0.00	550,000.00	CB0726	February 2021
9	Line of Credit	100%	8,801,905.12	8,801,905.12	1	FLT	1-year CMT	Monthly	1	2.537%	2.439%	2.439%	7.542%	0.500%	0.360%	(21)	(19)	(19)	(19)	169,838.52	2,412,998.64	18,788,800.00	BU5978	February 2021
9	Modified Term	100%	21,699.62	21,699.62	1	FLT	1-year CMT	Monthly	1	2.440%	2.350%	2.350%	7.460%	0.500%	0.360%	(21)	1,100.00	1,100.00	106	(23)	10,569.85	239,000.00	BU5978	February 2021
9	Modified Tenure	100%	103,724.86	103,724.86	1	FLT	1-year CMT	Monthly	1	3.215%	3.125%	3.125%	8.220%	0.500%	0.360%	(21)	1,000.00	1,000.00	(20)	(23)	73,877.98	475,000.00	BU5978	February 2021
9	Term	100%	174,027.40	174,027.40	0	FLT	1-year CMT	Monthly	1	2.244%	2.144%	2.144%	7.240%	0.500%	0.360%	(21)	2,620.52	2,620.52	177	0.00	0.00	764,000.00	BU5978	February 2021
9	Line of Credit	100%	9,227,644.21	9,227,644.21	0	FLT	1-year CMT	Monthly	1	2.405%	2.300%	2.300%	7.408%	0.500%	0.360%	(21)	(19)	(19)	(19)	815,861.42	4,006,506.27	23,221,537.00	CA3223	February 2021
9	Modified Tenure	100%	49,152.79	49,152.79	0	FLT	1-year CMT	Monthly	1	2.225%	2.125%	2.125%	7.225%	0.500%	0.360%	(21)	2,000.00	2,000.00	(20)	(23)	116,979.33	620,000.00	CA3223	February 2021
10	Line of Credit	100%	6,372,021.14	6,372,021.17	1	FLT	1-year CMT	Annually	11	2.492%	2.393%	2.393%	7.492%	0.500%	0.360%	(21)	(19)	(19)	(19)	914,384.07	3,046,869.40	15,639,946.00	BU5979	February 2021
10	Modified Term	100%	64,137.25	64,137.25	1	FLT	1-year CMT	Annually	11	1.860%	1.750%	1.750%	6.860%	0.500%	0.360%	(21)	4,000.00	4,000.00	99	1,607.59	1,610.75	644,000.00	BU5979	February 2021
10	Tenure	100%	101,503.61	101,503.61	1	FLT	1-year CMT	Annually	11	2.110%	2.000%	2.000%	7.110%	0.500%	0.360%	(21)	346.57	346.57	(20)	0.00	0.00	280,000.00	BU5979	February 2021
10	Line of Credit	100%	5,958,179.02	5,962,442.51	1	FLT	1-year CMT	Annually	11	2.609%	2.506%	2.506%	7.609%	0.500%	0.360%	(21)	(19)	(19)	(19)	936,211.47	3,393,783.04	16,136,500.00	CA0278	January 2021
10	Modified Term	100%	227,298.64	227,456.61	1	FLT	1-year CMT	Annually	11	2.804%	2.704%	2.704%	7.804%	0.500%	0.360%	(21)	14,000.00	14,000.00	46	57,832.48	160,316.33	1,415,600.00	CA0278	January 2021
10	Modified Tenure	100%	13,026.38	13,035.51	1	FLT	1-year CMT	Annually	11	2.850%	2.750%	2.750%	7.850%	0.500%	0.360%	(21)	600.00	600.00	(20)	45,000.15	45,251.76	290,000.00	CA0278	January 2021
11	Line of Credit	100%	7,408,793.54	7,414,090.52	2	FLT	1-year LIBOR	Annually	12	2.705%	2.367%	2.367%	8.100%	0.500%	0.360%	(21)	(19)	(19)	(19)	287,636.15	1,076,987.29	14,911,730.00	CA0271	January 2021
11	Line of Credit	100%	10,543,866.52	10,543,866.52	0	FLT	1-year LIBOR	Annually	12	2.643%	2.317%	2.317%	7.644%	0.500%	0.360%	(21)	(19)	(19)	(19)	599,590.55	2,188,426.48	22,319,195.00	CA3225	February 2021
11	Modified Tenure	100%	115,895.17	115,895.17	0	FLT	1-year LIBOR	Annually	12	2.573%	2.250%	2.250%	7.573%	0.500%	0.360%	(21)	400.00	400.00	(20)	21,966.83	42,160.73	370,000.00	CA3225	February 2021
11	Tenure	100%	34,831.31	34,831.31	0	FLT	1-year LIBOR	Annually	12	2.717%	2.375%	2.375%	7.717%	0.500%	0.360%	(21)	488.71	488.71	(20)	0.00	0.00	230,000.00	CA3225	February 2021
12	Line of Credit	100%	16,581,257.92	16,581,257.92	1	FLT	1-year CMT	Monthly	1	2.497%	2.407%	2.407%	7.514%	0.500%	0.360%	(21)	(19)	(19)	(19)	965,812.31	4,642,546.74	37,340,240.00	CC1159	February 2021
12	Modified Term	100%	130,095.19	130,095.19	1	FLT	1-year CMT	Monthly	1	2.590%	2.500%	2.500%	7.610%	0.500%	0.360%	(21)	1,850.00	1,850.00	122	(23)	98,632.87	655,000.00	CC1159	February 2021

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
12	Term	100%	$ 255,605.99	$ 255,605.99	1	FLT	1-year CMT	Monthly	1	2.590%	2.500%	2.500%	7.617%	0.500%	0.360%	(21)	$ 5,001.73	$ 5,001.73	78	$ 0.00	$ 0.00	$ 1,225,600.00	CC1159	February 2021
12	Tenure	100%	283,411.90	283,411.90	1	FLT	1-year CMT	Monthly	1	2.590%	2.500%	2.500%	7.610%	0.500%	0.360%	(21)	70.03	70.03	(20)	0.00	0.00	540,000.00	CC1159	February 2021
13	Line of Credit	100%	8,687,330.84	8,741,363.17	2	FLT	1-year CMT	Monthly	1	2.556%	2.466%	2.466%	12.573%	0.500%	0.360%	(21)	(19)	(19)	(19)	408,295.59	1,407,621.02	17,435,138.00	BZ4336	January 2021
13	Modified Term	100%	442,413.79	444,033.06	2	FLT	1-year CMT	Monthly	1	2.211%	2.125%	2.125%	12.225%	0.500%	0.360%	(21)	1,300.00	1,300.00	49	734.78	738.12	765,600.00	BZ4336	January 2021
13	Line of Credit	100%	12,410,975.64	12,427,955.75	2	FLT	1-year CMT	Monthly	1	2.674%	2.583%	2.583%	12.687%	0.500%	0.360%	(21)	(19)	(19)	(19)	696,509.42	2,564,661.64	26,500,005.00	CC1147	January 2021
13	Modified Term	100%	229,123.21	229,286.98	3	FLT	1-year CMT	Monthly	1	2.722%	2.625%	2.625%	12.745%	0.500%	0.360%	(21)	500.00	500.00	57	44,958.04	211,442.43	765,600.00	CC1147	January 2021
13	Modified Tenure	100%	50,336.71	50,371.94	2	FLT	1-year CMT	Monthly	1	2.827%	2.750%	2.750%	12.840%	0.500%	0.360%	(21)	2,500.00	2,500.00	(20)	171,775.83	237,973.51	560,000.00	CC1147	January 2021
13	Term	100%	131,149.01	131,242.68	2	FLT	1-year CMT	Monthly	1	2.417%	2.340%	2.340%	12.430%	0.500%	0.360%	(21)	700.11	700.11	346	0.00	0.00	489,000.00	CC1147	January 2021
13	Line of Credit	100%	21,268,299.87	21,268,299.87	0	FLT	1-year CMT	Monthly	1	2.521%	2.423%	2.423%	12.508%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,131,670.02	5,709,135.04	47,121,074.00	CC1158	February 2021
13	Modified Term	100%	254,356.26	254,356.26	0	FLT	1-year CMT	Monthly	1	2.872%	2.767%	2.767%	12.871%	0.500%	0.360%	(21)	1,600.00	1,600.00	75	324.62	18,332.47	665,000.00	CC1158	February 2021
13	Modified Tenure	100%	86,566.76	86,566.76	1	FLT	1-year CMT	Monthly	1	2.571%	2.480%	2.480%	12.570%	0.500%	0.360%	(21)	1,000.00	1,000.00	(20)	(23)	137,459.52	765,600.00	CC1158	February 2021
13	Term	100%	10,684.11	10,684.11	0	FLT	1-year CMT	Monthly	1	2.611%	2.500%	2.500%	12.610%	0.500%	0.360%	(21)	782.35	782.35	146	0.00	0.00	180,000.00	CC1158	February 2021
14	Line of Credit	100%	6,637,414.20	1,886,799,938.32	53	FLT	1-year LIBOR	Annually	6	3.472%	2.712%	2.712%	9.163%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	408,198,884.21	3,039,448,017.00	BU5972	January 2021
14	Modified Term	100%	715,636.61	83,746,681.68	52	FLT	1-year LIBOR	Annually	7	3.371%	2.613%	2.613%	9.110%	1.250%	0.360%	(21)	619,417.55	619,417.55	71	(23)	23,894,423.86	163,800,150.00	BU5972	January 2021
14	Modified Tenure	100%	429,556.52	51,136,664.85	54	FLT	1-year LIBOR	Annually	6	3.356%	2.609%	2.609%	9.005%	1.250%	0.360%	(21)	318,371.54	318,371.54	(20)	(23)	22,607,888.75	132,364,300.00	BU5972	January 2021
14	Term	100%	107,185.29	12,677,293.35	55	FLT	1-year LIBOR	Annually	7	3.366%	2.688%	2.688%	9.067%	1.250%	0.360%	(21)	87,526.35	87,526.35	93	0.00	0.00	23,809,250.00	BU5972	January 2021
14	Tenure	100%	194,312.76	22,753,984.30	57	FLT	1-year LIBOR	Annually	7	3.375%	2.716%	2.716%	8.997%	1.250%	0.360%	(21)	163,793.12	163,793.12	(20)	0.00	0.00	57,854,950.00	BU5972	January 2021
14	Line of Credit	100%	7,324,413.49	2,147,900,433.52	50	FLT	1-year LIBOR	Annually	8	3.443%	2.803%	2.803%	8.444%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	429,628,016.74	3,407,009,526.00	CA3227	February 2021
14	Modified Term	100%	568,720.78	62,965,995.48	52	FLT	1-year LIBOR	Annually	8	3.433%	2.755%	2.755%	8.434%	1.250%	0.360%	(21)	414,222.79	414,222.79	64	(23)	14,948,690.75	125,785,828.00	CA3227	February 2021
14	Modified Tenure	100%	361,727.59	40,475,789.29	54	FLT	1-year LIBOR	Annually	7	3.504%	2.769%	2.769%	8.504%	1.250%	0.360%	(21)	206,452.97	206,452.97	(20)	(23)	15,288,660.88	97,649,850.00	CA3227	February 2021
14	Term	100%	81,418.54	10,782,002.52	50	FLT	1-year LIBOR	Annually	8	3.513%	2.856%	2.856%	8.514%	1.250%	0.360%	(21)	55,436.81	55,436.81	61	0.00	0.00	18,493,800.00	CA3227	February 2021
14	Tenure	100%	172,694.60	21,194,705.87	52	FLT	1-year LIBOR	Annually	7	3.533%	2.801%	2.801%	8.533%	1.250%	0.360%	(21)	139,251.54	139,251.54	(20)	0.00	0.00	51,068,567.00	CA3227	February 2021
14	Line of Credit	100%	6,988,194.39	2,110,852,820.46	51	FLT	1-year LIBOR	Annually	8	3.470%	2.808%	2.808%	8.470%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	437,897,955.37	3,370,165,212.00	CA3228	February 2021
14	Modified Term	100%	544,741.84	61,314,955.26	51	FLT	1-year LIBOR	Annually	7	3.497%	2.737%	2.737%	8.497%	1.250%	0.360%	(21)	346,406.39	346,406.39	71	(23)	15,868,196.41	120,985,850.00	CA3228	February 2021
14	Modified Tenure	100%	328,687.94	38,456,479.42	53	FLT	1-year LIBOR	Annually	8	3.547%	2.859%	2.859%	8.547%	1.250%	0.360%	(21)	209,752.65	209,752.65	(20)	(23)	16,484,308.18	95,249,500.00	CA3228	February 2021
14	Term	100%	68,091.41	9,797,105.50	50	FLT	1-year LIBOR	Annually	8	3.489%	2.803%	2.803%	8.489%	1.250%	0.360%	(21)	52,682.97	52,682.97	88	0.00	0.00	17,443,350.00	CA3228	February 2021
14	Tenure	100%	191,995.42	22,411,867.48	53	FLT	1-year LIBOR	Annually	7	3.517%	2.777%	2.777%	8.517%	1.250%	0.360%	(21)	160,288.18	160,288.18	(20)	0.00	0.00	55,815,900.00	CA3228	February 2021
14	Line of Credit	100%	6,092,864.06	1,764,574,650.56	49	FLT	1-year LIBOR	Annually	6	3.527%	2.778%	2.778%	9.372%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	654,910,344.34	3,215,070,086.00	CA6827	January 2021
14	Modified Term	100%	312,772.88	36,084,667.18	54	FLT	1-year LIBOR	Annually	6	3.445%	2.749%	2.749%	9.149%	1.250%	0.360%	(21)	288,427.92	288,427.92	63	(23)	21,596,693.47	84,937,540.00	CA6827	January 2021
14	Modified Tenure	100%	230,036.66	26,216,490.99	53	FLT	1-year LIBOR	Annually	6	3.394%	2.653%	2.653%	9.032%	1.250%	0.360%	(21)	158,319.13	158,319.13	(20)	(23)	18,216,997.02	74,210,500.00	CA6827	January 2021
14	Line of Credit	100%	6,043,113.70	1,668,102,590.49	48	FLT	1-year LIBOR	Annually	8	3.521%	2.802%	2.802%	8.521%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	23,843,805.26	2,307,493,662.00	CA6833	February 2021
14	Modified Term	100%	551,446.87	49,601,158.00	49	FLT	1-year LIBOR	Annually	8	3.471%	2.798%	2.798%	8.471%	1.250%	0.360%	(21)	417,156.95	417,156.95	84	(23)	4,309,279.30	86,779,250.00	CA6833	February 2021
14	Modified Tenure	100%	222,262.61	24,105,493.09	55	FLT	1-year LIBOR	Annually	8	3.349%	2.686%	2.686%	8.350%	1.250%	0.360%	(21)	146,396.58	146,396.58	(20)	(23)	4,459,018.43	50,195,050.00	CA6833	February 2021
14	Term	100%	209,935.20	21,168,471.10	51	FLT	1-year LIBOR	Annually	8	3.525%	2.819%	2.819%	8.525%	1.250%	0.360%	(21)	193,535.22	193,535.22	130	0.00	0.00	40,527,900.00	CA6833	February 2021
14	Tenure	100%	340,244.62	35,547,127.84	51	FLT	1-year LIBOR	Annually	8	3.479%	2.787%	2.787%	8.479%	1.250%	0.360%	(21)	287,412.82	287,412.82	(20)	0.00	0.00	89,079,750.00	CA6833	February 2021
14	Line of Credit	100%	1,303,378.74	70,981,611.26	47	FLT	1-year LIBOR	Annually	8	3.334%	2.700%	2.700%	8.334%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	24,560,145.42	128,334,929.00	CA8832	February 2021
14	Modified Term	100%	82,212.08	4,273,775.69	51	FLT	1-year LIBOR	Annually	8	3.350%	2.796%	2.796%	8.350%	1.250%	0.360%	(21)	34,992.64	34,992.64	113	(23)	1,720,256.29	9,209,150.00	CA8832	February 2021
14	Modified Tenure	100%	58,527.87	2,396,444.35	47	FLT	1-year LIBOR	Annually	7	3.521%	2.826%	2.826%	8.522%	1.250%	0.360%	(21)	12,047.13	12,047.13	(20)	(23)	1,572,494.84	6,781,300.00	CA8832	February 2021
14	Term	100%	19,228.05	531,652.28	47	FLT	1-year LIBOR	Annually	10	3.264%	2.744%	2.744%	8.264%	1.250%	0.360%	(21)	8,873.00	8,873.00	155	0.00	0.00	1,581,500.00	CA8832	February 2021
14	Tenure	100%	43,785.26	1,811,106.56	50	FLT	1-year LIBOR	Annually	5	3.681%	2.759%	2.759%	8.681%	1.250%	0.360%	(21)	12,035.93	12,035.93	(20)	0.00	0.00	4,382,600.00	CA8832	February 2021
14	Line of Credit	100%	2,506,912.55	708,831,485.00	60	FLT	1-year LIBOR	Annually	7	3.529%	2.863%	2.863%	9.005%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	169,595,088.33	1,128,692,339.00	CB0435	January 2021
14	Modified Term	100%	241,880.42	32,047,981.25	61	FLT	1-year LIBOR	Annually	7	3.645%	2.916%	2.916%	9.028%	1.250%	0.360%	(21)	219,365.85	219,365.85	51	(23)	6,567,655.58	59,392,700.00	CB0435	January 2021
14	Modified Tenure	100%	156,648.45	17,362,530.26	64	FLT	1-year LIBOR	Annually	7	3.339%	2.666%	2.666%	8.634%	1.250%	0.360%	(21)	97,994.07	97,994.07	(20)	(23)	6,634,949.27	39,867,950.00	CB0435	January 2021
14	Term	100%	70,589.57	8,850,143.25	63	FLT	1-year LIBOR	Annually	7	3.585%	2.819%	2.819%	8.821%	1.250%	0.360%	(21)	65,800.43	65,800.43	97	0.00	0.00	15,858,500.00	CB0435	January 2021
14	Tenure	100%	89,716.96	11,278,784.31	63	FLT	1-year LIBOR	Annually	6	3.662%	2.841%	2.841%	8.847%	1.250%	0.360%	(21)	72,170.34	72,170.34	(20)	0.00	0.00	27,353,500.00	CB0435	January 2021
15	Line of Credit	100%	12,110,924.29	2,293,926,122.07	16	FLT	1-year LIBOR	Annually	9	2.580%	1.988%	1.988%	7.579%	0.500%	0.360%	(21)	(19)	(19)	(19)	(23)	668,531,325.23	5,117,538,262.00	CA3229	February 2021
15	Modified Term	100%	1,245,655.79	68,530,951.06	15	FLT	1-year LIBOR	Annually	8	2.717%	2.042%	2.042%	7.716%	0.500%	0.360%	(21)	943,983.69	943,983.69	69	(23)	23,623,205.34	226,323,853.00	CA3229	February 2021
15	Modified Tenure	100%	397,793.80	26,877,797.07	18	FLT	1-year LIBOR	Annually	8	2.705%	2.098%	2.098%	7.704%	0.500%	0.360%	(21)	252,751.84	252,751.84	(20)	(23)	17,731,112.39	110,376,336.00	CA3229	February 2021
15	Term	100%	61,798.55	5,753,818.72	18	FLT	1-year LIBOR	Annually	7	2.789%	2.070%	2.070%	7.789%	0.500%	0.360%	(21)	50,430.08	50,430.08	101	0.00	0.00	17,255,650.00	CA3229	February 2021
15	Tenure	100%	123,578.57	11,259,079.57	20	FLT	1-year LIBOR	Annually	7	2.880%	2.154%	2.154%	7.879%	0.500%	0.360%	(21)	113,686.83	113,686.83	(20)	0.00	0.00	45,661,000.00	CA3229	February 2021
15	Line of Credit	100%	5,995,980.20	1,013,617,966.80	13	FLT	1-year LIBOR	Annually	9	2.952%	2.406%	2.406%	7.952%	0.500%	0.360%	(21)	(19)	(19)	(19)	(23)	24,559,576.26	1,837,172,639.00	CA6832	February 2021
15	Modified Term	100%	2,301.52	142,958.48	16	FLT	1-year LIBOR	Annually	9	3.575%	3.130%	3.130%	8.575%	0.500%	0.360%	(21)	786.88	786.88	5	(23)	7,624.86	245,000.00	CA6832	February 2021
15	Modified Tenure	100%	147.76	206,937.24	2	FLT	1-year LIBOR	Annually	11	3.833%	3.500%	3.500%	8.833%	0.500%	0.360%	(21)	0.00	44.33	(20)	0.00	1,693.21	460,000.00	CA6832	February 2021
15	Term	100%	822.78	1,151,236.91	9	FLT	1-year LIBOR	Annually	7	2.811%	2.169%	2.169%	7.811%	0.500%	0.360%	(21)	481.22	481.22	4	0.00	0.00	2,376,000.00	CA6832	February 2021

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
15	Tenure	100%	$ 749.74	$ 900,328.39	4	FLT	1-year LIBOR	Annually	11	2.759%	2.399%	2.399%	7.759%	0.500%	0.360%	(21)	$ 19.19	$ 19.19	(20)	$ 0.00	$ 0.00	$ 1,884,000.00	CA6832	February 2021
15	Line of Credit	100%	12,774,996.48	2,430,515,150.06	15	FLT	1-year LIBOR	Annually	9	2.641%	2.082%	2.082%	7.641%	0.500%	0.360%	(21)	(19)	(19)	(19)	(23)	737,173,373.43	5,487,481,127.00	CB0722	February 2021
15	Modified Term	100%	604,531.66	38,080,505.40	16	FLT	1-year LIBOR	Annually	8	2.755%	2.082%	2.082%	7.755%	0.500%	0.360%	(21)	403,403.73	403,403.73	55	(23)	14,439,595.44	124,865,750.00	CB0722	February 2021
15	Modified Tenure	100%	320,603.49	26,822,953.88	17	FLT	1-year LIBOR	Annually	7	2.761%	2.081%	2.081%	7.760%	0.500%	0.360%	(21)	205,948.63	205,948.63	(20)	(23)	15,475,858.32	112,278,750.00	CB0722	February 2021
15	Term	100%	299,296.15	20,118,245.71	14	FLT	1-year LIBOR	Annually	8	2.780%	2.113%	2.113%	7.780%	0.500%	0.360%	(21)	264,050.58	264,050.58	86	0.00	0.00	65,276,050.00	CB0722	February 2021
15	Tenure	100%	136,524.22	12,422,327.21	18	FLT	1-year LIBOR	Annually	7	2.891%	2.042%	2.042%	7.891%	0.500%	0.360%	(21)	123,520.29	123,520.29	(20)	0.00	0.00	46,917,650.00	CB0722	February 2021
16	Line of Credit	48.3610754901%	27,658,336.81	27,687,605.84	0	FLT	1-year CMT	Monthly	1	2.645%	2.554%	2.554%	7.823%	0.500%	0.360%	(21)	(19)	(19)	(19)	3,212,429.15	13,180,129.70	71,196,900.00	CA6812	January 2021
16	Modified Term	48.3610754901%	261,056.36	261,477.49	0	FLT	1-year CMT	Monthly	1	2.595%	2.500%	2.500%	8.180%	0.500%	0.360%	(21)	1,000.00	1,000.00	122	8,166.83	88,043.07	765,600.00	CA6812	January 2021
16	Modified Tenure	48.3610754901%	54,436.45	55,100.06	1	FLT	1-year CMT	Monthly	1	2.702%	2.607%	2.607%	8.171%	0.500%	0.360%	(21)	500.72	500.72	(20)	216,159.94	337,548.17	690,000.00	CA6812	January 2021
16	Line of Credit	48.3610779986%	26,900,846.16	27,048,110.02	0	FLT	1-year CMT	Monthly	1	2.711%	2.621%	2.621%	7.957%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,355,140.41	11,657,030.02	70,486,600.00	CA6818	January 2021
16	Modified Term	48.3610779986%	446,265.69	446,456.29	0	FLT	1-year CMT	Monthly	1	2.236%	2.143%	2.143%	7.561%	0.500%	0.360%	(21)	5,800.00	5,800.00	119	127,393.21	203,166.38	1,840,600.00	CA6818	January 2021
16	Modified Tenure	48.3610779986%	53,573.62	53,586.67	0	FLT	1-year CMT	Monthly	1	2.459%	2.375%	2.375%	7.460%	0.500%	0.360%	(21)	1,794.58	1,794.58	(20)	(23)	7,318.04	433,000.00	CA6818	January 2021
16	Term	48.3610779986%	117,008.76	117,030.24	0	FLT	1-year CMT	Monthly	1	2.844%	2.760%	2.760%	7.850%	0.500%	0.360%	(21)	1,651.89	1,651.89	179	0.00	0.00	560,000.00	CA6818	January 2021
16	Line of Credit	48.3610779298%	12,296,674.34	12,296,674.34	0	FLT	1-year CMT	Monthly	1	2.580%	2.489%	2.489%	12.593%	0.500%	0.360%	(21)	(19)	(19)	(19)	201,203.62	1,800,580.09	24,446,700.00	CA6819	January 2021
16	Modified Tenure	48.3610779298%	85,461.13	85,461.13	0	FLT	1-year CMT	Monthly	1	3.083%	3.000%	3.000%	13.100%	0.500%	0.360%	(21)	600.00	600.00	(20)	(23)	4,746.08	380,000.00	CA6819	January 2021
16	Tenure	48.3610779298%	363,035.20	363,035.20	0	FLT	1-year CMT	Monthly	1	2.707%	2.622%	2.622%	12.730%	0.500%	0.360%	(21)	2,400.70	2,400.70	(20)	0.00	0.00	1,353,000.00	CA6819	January 2021
17	Line of Credit	31.9270456041%	27,658,336.81	27,687,605.84	0	FLT	1-year CMT	Monthly	1	2.645%	2.554%	2.554%	7.823%	0.500%	0.360%	(21)	(19)	(19)	(19)	3,212,429.15	13,180,129.70	71,196,900.00	CA6812	January 2021
17	Modified Term	31.9270456041%	261,056.36	261,477.49	0	FLT	1-year CMT	Monthly	1	2.595%	2.500%	2.500%	8.180%	0.500%	0.360%	(21)	1,000.00	1,000.00	122	8,166.83	88,043.07	765,600.00	CA6812	January 2021
17	Modified Tenure	31.9270456041%	54,436.45	55,100.06	1	FLT	1-year CMT	Monthly	1	2.702%	2.607%	2.607%	8.171%	0.500%	0.360%	(21)	500.72	500.72	(20)	216,159.94	337,548.17	690,000.00	CA6812	January 2021
17	Line of Credit	31.9241204010%	12,296,674.34	12,296,674.34	0	FLT	1-year CMT	Monthly	1	2.580%	2.489%	2.489%	12.593%	0.500%	0.360%	(21)	(19)	(19)	(19)	201,203.62	1,800,580.09	24,446,700.00	CA6819	January 2021
17	Modified Tenure	31.9241204010%	85,461.13	85,461.13	0	FLT	1-year CMT	Monthly	1	3.083%	3.000%	3.000%	13.100%	0.500%	0.360%	(21)	600.00	600.00	(20)	(23)	4,746.08	380,000.00	CA6819	January 2021
17	Tenure	31.9241204010%	363,035.20	363,035.20	0	FLT	1-year CMT	Monthly	1	2.707%	2.622%	2.622%	12.730%	0.500%	0.360%	(21)	2,400.70	2,400.70	(20)	0.00	0.00	1,353,000.00	CA6819	January 2021
18	Line of Credit	29.0722062798%	26,900,846.16	27,048,110.02	0	FLT	1-year CMT	Monthly	1	2.711%	2.621%	2.621%	7.957%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,355,140.41	11,657,030.02	70,486,600.00	CA6818	January 2021
18	Modified Term	29.0722062798%	446,265.69	446,456.29	0	FLT	1-year CMT	Monthly	1	2.236%	2.143%	2.143%	7.561%	0.500%	0.360%	(21)	5,800.00	5,800.00	119	127,393.21	203,166.38	1,840,600.00	CA6818	January 2021
18	Modified Tenure	29.0722062798%	53,573.62	53,586.67	0	FLT	1-year CMT	Monthly	1	2.459%	2.375%	2.375%	7.460%	0.500%	0.360%	(21)	1,794.58	1,794.58	(20)	(23)	7,318.04	433,000.00	CA6818	January 2021
18	Term	29.0722062798%	117,008.76	117,030.24	0	FLT	1-year CMT	Monthly	1	2.844%	2.760%	2.760%	7.850%	0.500%	0.360%	(21)	1,651.89	1,651.89	179	0.00	0.00	560,000.00	CA6818	January 2021
19	Line of Credit	7.5057169452%	27,658,336.81	27,687,605.84	0	FLT	1-year CMT	Monthly	1	2.645%	2.554%	2.554%	7.823%	0.500%	0.360%	(21)	(19)	(19)	(19)	3,212,429.15	13,180,129.70	71,196,900.00	CA6812	January 2021
19	Modified Term	7.5057169452%	261,056.36	261,477.49	0	FLT	1-year CMT	Monthly	1	2.595%	2.500%	2.500%	8.180%	0.500%	0.360%	(21)	1,000.00	1,000.00	122	8,166.83	88,043.07	765,600.00	CA6812	January 2021
19	Modified Tenure	7.5057169452%	54,436.45	55,100.06	1	FLT	1-year CMT	Monthly	1	2.702%	2.607%	2.607%	8.171%	0.500%	0.360%	(21)	500.72	500.72	(20)	216,159.94	337,548.17	690,000.00	CA6812	January 2021
19	Line of Credit	8.5979075144%	26,900,846.16	27,048,110.02	0	FLT	1-year CMT	Monthly	1	2.711%	2.621%	2.621%	7.957%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,355,140.41	11,657,030.02	70,486,600.00	CA6818	January 2021
19	Modified Term	8.5979075144%	446,265.69	446,456.29	0	FLT	1-year CMT	Monthly	1	2.236%	2.143%	2.143%	7.561%	0.500%	0.360%	(21)	5,800.00	5,800.00	119	127,393.21	203,166.38	1,840,600.00	CA6818	January 2021
19	Modified Tenure	8.5979075144%	53,573.62	53,586.67	0	FLT	1-year CMT	Monthly	1	2.459%	2.375%	2.375%	7.460%	0.500%	0.360%	(21)	1,794.58	1,794.58	(20)	(23)	7,318.04	433,000.00	CA6818	January 2021
19	Term	8.5979075144%	117,008.76	117,030.24	0	FLT	1-year CMT	Monthly	1	2.844%	2.760%	2.760%	7.850%	0.500%	0.360%	(21)	1,651.89	1,651.89	179	0.00	0.00	560,000.00	CA6818	January 2021
19	Line of Credit	7.5068265053%	12,296,674.34	12,296,674.34	0	FLT	1-year CMT	Monthly	1	2.580%	2.489%	2.489%	12.593%	0.500%	0.360%	(21)	(19)	(19)	(19)	201,203.62	1,800,580.09	24,446,700.00	CA6819	January 2021
19	Modified Tenure	7.5068265053%	85,461.13	85,461.13	0	FLT	1-year CMT	Monthly	1	3.083%	3.000%	3.000%	13.100%	0.500%	0.360%	(21)	600.00	600.00	(20)	(23)	4,746.08	380,000.00	CA6819	January 2021
19	Tenure	7.5068265053%	363,035.20	363,035.20	0	FLT	1-year CMT	Monthly	1	2.707%	2.622%	2.622%	12.730%	0.500%	0.360%	(21)	2,400.70	2,400.70	(20)	0.00	0.00	1,353,000.00	CA6819	January 2021
19	Line of Credit	38.0771176343%	31,280,177.07	31,280,177.07	0	FLT	1-year CMT	Monthly	1	2.629%	2.521%	2.521%	12.062%	0.500%	0.360%	(21)	(19)	(19)	(19)	3,180,456.02	14,255,213.09	81,438,254.00	CA6837	February 2021
19	Modified Term	38.0771176343%	350,682.66	350,682.66	0	FLT	1-year CMT	Monthly	1	2.638%	2.528%	2.528%	12.638%	0.500%	0.360%	(21)	20,031.62	20,031.62	35	139,266.80	213,501.50	2,149,000.00	CA6837	February 2021
19	Modified Tenure	38.0771176343%	76,541.51	76,541.51	0	FLT	1-year CMT	Monthly	1	2.350%	2.250%	2.250%	7.350%	0.500%	0.360%	(21)	800.00	800.00	(20)	251,900.89	384,367.13	765,600.00	CA6837	February 2021
19	Term	38.0771176343%	11,543.76	11,543.76	0	FLT	1-year CMT	Monthly	1	3.240%	3.130%	3.130%	13.240%	0.500%	0.360%	(21)	1,609.07	1,609.07	61	0.00	0.00	160,000.00	CA6837	February 2021
20	Line of Credit	5.5268958199%	35,664,947.33	35,664,947.33	0	FLT	1-year LIBOR	Annually	12	2.907%	2.571%	2.571%	7.907%	0.500%	0.360%	(21)	(19)	(19)	(19)	3,127,010.03	14,338,713.55	91,006,500.00	CA6811	January 2021
20	Modified Term	5.5268958199%	337,311.93	337,311.93	0	FLT	1-year LIBOR	Annually	12	2.973%	2.635%	2.635%	7.972%	0.500%	0.360%	(21)	1,833.09	1,833.09	41	0.00	7,383.59	869,000.00	CA6811	January 2021
20	Modified Tenure	5.5268958199%	13,192.83	13,192.83	0	FLT	1-year LIBOR	Annually	12	3.339%	3.000%	3.000%	8.339%	0.500%	0.360%	(21)	597.66	597.66	(20)	(23)	20,063.98	200,000.00	CA6811	January 2021
20	Term	5.5268958199%	223,177.56	223,177.56	0	FLT	1-year LIBOR	Annually	12	3.069%	2.733%	2.733%	8.069%	0.500%	0.360%	(21)	5,002.50	5,002.50	124	0.00	0.00	1,040,000.00	CA6811	January 2021
20	Tenure	5.5268958199%	21,212.86	21,212.86	0	FLT	1-year LIBOR	Annually	12	2.697%	2.360%	2.360%	7.697%	0.500%	0.360%	(21)	1,447.08	1,447.08	(20)	0.00	0.00	440,000.00	CA6811	January 2021
20	Line of Credit	100%	8,617,770.51	8,617,770.55	0	FLT	1-year LIBOR	Annually	12	2.837%	2.502%	2.502%	7.836%	0.500%	0.360%	(21)	(19)	(19)	(19)	922,353.12	3,291,742.82	21,573,900.00	CA6825	January 2021
20	Line of Credit	100%	28,721,706.49	28,721,706.49	0	FLT	1-year LIBOR	Annually	12	2.894%	2.555%	2.555%	7.894%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,579,103.41	11,532,242.89	73,563,900.00	CA6829	February 2021
20	Modified Term	100%	182,437.18	182,437.18	1	FLT	1-year LIBOR	Annually	12	2.709%	2.375%	2.375%	7.709%	0.500%	0.360%	(21)	1,500.00	1,500.00	59	0.00	653.88	510,000.00	CA6829	February 2021
20	Term	100%	25,619.81	25,619.81	0	FLT	1-year LIBOR	Annually	12	2.822%	2.480%	2.480%	7.822%	0.500%	0.360%	(21)	1,204.30	1,204.30	242	0.00	0.00	420,000.00	CA6829	February 2021
20	Tenure	100%	20,019.52	20,019.52	0	FLT	1-year LIBOR	Annually	12	2.340%	2.000%	2.000%	7.340%	0.500%	0.360%	(21)	1,622.61	1,622.61	(20)	0.00	0.00	570,000.00	CA6829	February 2021
21	Line of Credit	37.7504752127%	18,620,066.56	19,248,532.31	8	FLT	1-year LIBOR	Annually	6	2.985%	2.352%	2.352%	7.985%	0.500%	0.360%	(21)	(19)	(19)	(19)	2,235,705.58	7,561,348.62	45,878,339.00	BW0825	July 2020
21	Modified Term	37.7504752127%	270,909.33	293,143.99	9	FLT	1-year LIBOR	Annually	5	2.725%	1.970%	1.970%	7.725%	0.500%	0.360%	(21)	2,950.00	2,950.00	98	4,482.93	12,369.02	935,000.00	BW0825	July 2020
21	Modified Tenure	37.7504752127%	668,745.37	683,261.31	8	FLT	1-year LIBOR	Annually	6	2.832%	2.190%	2.190%	7.832%	0.500%	0.360%	(21)	1,346.97	1,750.00	(20)	45,333.55	62,169.96	1,215,600.00	BW0825	July 2020
21	Term	37.7504752127%	242,391.52	248,149.66	8	FLT	1-year LIBOR	Annually	6	2.843%	2.250%	2.250%	7.843%	0.500%	0.360%	(21)	641.79	641.79	172	0.00	0.00	540,000.00	BW0825	July 2020

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
21	Tenure	37.7504752127%	$ 251,705.90	$ 255,482.02	8	FLT	1-year LIBOR	Annually	6	3.161%	2.545%	2.545%	8.161%	0.500%	0.360%	(21)	$ 355.01	$ 355.01	(20)	$ 0.00	$ 0.00	$ 580,000.00	BW0825	July 2020
22	Line of Credit	41.6054619327%	7,947.37	8,342,044.35	117	FIX	N/A	N/A	N/A	5.119%	N/A	N/A	N/A	1.013%	0.360%	$ 55.00	(19)	(19)	(19)	(23)	1,231,500.42	15,401,812.00	759735	March 2012
22	Line of Credit	19.5498310134%	41,411.56	47,535.77	101	FIX	N/A	N/A	N/A	4.750%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	6,000.00	100,000.00	765227	November 2012
22	Line of Credit	15.6035213685%	249,541.62	288,636.30	110	FIX	N/A	N/A	N/A	4.500%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	78,893.14	429,000.00	773431	January 2012
22	Lump Sum	38.5157196808%	4,609,865.88	5,099,099.10	67	FIX	N/A	N/A	N/A	4.984%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	6,507,940.00	AH1099	August 2015
22	Lump Sum	50.0383337857%	5,790,662.10	6,219,902.24	55	FIX	N/A	N/A	N/A	4.727%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	8,229,534.00	AW2262	September 2016
22	Lump Sum	7.0165367580%	11,111,615.13	12,130,766.22	49	FIX	N/A	N/A	N/A	4.851%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	17,851,700.00	AY2220	February 2017
22	Line of Credit	100%	123,105.19	74,708,926.09	88	FIX	N/A	N/A	N/A	4.998%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	140,423.59	87,775,124.00	BB0142	November 2017
22	Tenure	100%	287.67	220,380.02	88	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	9.29	9.29	(20)	0.00	0.00	343,500.00	BB0142	November 2017
22	Lump Sum	100%	1,293,826.31	905,868,893.06	62	FIX	N/A	N/A	N/A	5.011%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	1,189,645,416.00	BB0142	November 2017
22	Lump Sum	100%	1,771,019.61	586,770,161.59	60	FIX	N/A	N/A	N/A	4.935%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	776,909,610.00	BU5964	December 2020
22	Line of Credit	58.3103045993%	109,285.65	71,330,765.58	88	FIX	N/A	N/A	N/A	4.986%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	142,428.59	84,087,924.00	BV0439	December 2020
22	Tenure	58.3103045993%	305.47	220,380.02	88	FIX	N/A	N/A	N/A	5.059%	N/A	N/A	N/A	1.250%	0.360%	(21)	9.29	9.29	(20)	0.00	0.00	343,500.00	BV0439	December 2020
22	Lump Sum	58.3103045993%	1,532,415.48	963,678,716.15	60	FIX	N/A	N/A	N/A	5.008%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	1,276,399,334.00	BV0439	December 2020
22	Line of Credit	58.3102721142%	40,246.79	23,008,688.19	82	FIX	N/A	N/A	N/A	5.064%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	503.09	26,887,300.00	BY8255	December 2020
22	Lump Sum	58.3102721142%	1,393,335.99	913,452,404.99	57	FIX	N/A	N/A	N/A	4.913%	N/A	N/A	N/A	1.250%	0.360%	30.00	(19)	(19)	(19)	0.00	0.00	1,215,651,729.00	BY8255	December 2020
22	Lump Sum	33.1518256701%	1,980,298.39	664,297,278.27	73	FIX	N/A	N/A	N/A	4.926%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	825,294,034.00	BZ2754	December 2020
22	Line of Credit	100%	39,730.65	23,038,446.03	82	FIX	N/A	N/A	N/A	5.052%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	1,453.28	26,897,300.00	BZ4344	January 2021
22	Lump Sum	100%	1,278,183.70	912,618,587.49	58	FIX	N/A	N/A	N/A	4.908%	N/A	N/A	N/A	1.250%	0.360%	30.00	(19)	(19)	(19)	0.00	0.00	1,215,188,729.00	BZ4344	January 2021
22	Line of Credit	100%	869,315.31	85,271,705.80	84	FIX	N/A	N/A	N/A	4.983%	N/A	N/A	N/A	1.248%	0.360%	30.00	(19)	(19)	(19)	(23)	11,160,662.42	113,559,550.00	BZ4345	January 2021
22	Modified Term	100%	51,171.46	1,805,226.78	82	FIX	N/A	N/A	N/A	4.864%	N/A	N/A	N/A	1.250%	0.360%	(21)	6,632.07	6,632.07	73	(23)	513,667.62	2,222,500.00	BZ4345	January 2021
22	Modified Tenure	100%	65,971.49	813,604.70	82	FIX	N/A	N/A	N/A	4.556%	N/A	N/A	N/A	1.250%	0.360%	(21)	1,995.90	1,995.90	(20)	(23)	204,673.21	1,125,500.00	BZ4345	January 2021
22	Term	100%	1,309.37	196,948.43	82	FIX	N/A	N/A	N/A	4.750%	N/A	N/A	N/A	1.250%	0.360%	(21)	(24)	(24)	(24)	0.00	0.00	230,000.00	BZ4345	January 2021
22	Tenure	100%	34,143.27	871,001.30	82	FIX	N/A	N/A	N/A	5.037%	N/A	N/A	N/A	1.250%	0.360%	(21)	5,628.87	5,628.87	(20)	0.00	0.00	2,055,500.00	BZ4345	January 2021
22	Lump Sum	100%	614.37	92,433.61	87	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	109,000.00	BZ4345	January 2021
22	Line of Credit	58.3102545200%	1,213,545.27	24,684,734.37	82	FIX	N/A	N/A	N/A	5.001%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	2,592,541.02	31,685,900.00	BZ9158	November 2020
22	Modified Term	58.3102545200%	47,427.96	568,312.74	82	FIX	N/A	N/A	N/A	5.059%	N/A	N/A	N/A	1.250%	0.360%	(21)	(24)	(24)	(24)	(23)	77,947.12	743,000.00	BZ9158	November 2020
22	Modified Tenure	58.3102545200%	8,603.89	269,031.71	82	FIX	N/A	N/A	N/A	5.059%	N/A	N/A	N/A	1.250%	0.360%	(21)	212.85	212.85	(20)	(23)	10,000.00	345,000.00	BZ9158	November 2020
22	Line of Credit	58.3102860653%	669.54	251,693.88	85	FIX	N/A	N/A	N/A	5.180%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	302,000.00	CA5563	December 2020
22	Lump Sum	58.3102860653%	1,997,170.29	667,415,004.03	63	FIX	N/A	N/A	N/A	4.925%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	872,663,707.00	CA5563	December 2020
22	Line of Credit	100%	101,017.47	70,304,078.83	88	FIX	N/A	N/A	N/A	4.981%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	29,844.44	82,651,424.00	CA6813	January 2021
22	Tenure	100%	302.62	220,380.02	88	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	9.29	9.29	(20)	0.00	0.00	343,500.00	CA6813	January 2021
22	Lump Sum	100%	1,459,413.57	955,485,308.81	60	FIX	N/A	N/A	N/A	5.011%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	1,263,472,849.00	CA6813	January 2021
23	Line of Credit	1.9855656829%	2,365,862.39	142,553,286.33	99	FLT	1-month LIBOR	Monthly	1	2.813%	2.668%	2.668%	12.884%	1.250%	0.500%	25.00	(19)	(19)	(19)	(23)	41,489,106.64	191,888,097.00	899602	May 2013
23	Modified Term	1.9855656829%	209,756.43	22,728,667.55	98	FLT	1-month LIBOR	Monthly	1	2.831%	2.687%	2.687%	12.905%	1.250%	0.500%	(21)	103,544.59	103,544.59	36	(23)	2,643,541.58	30,324,600.00	899602	May 2013
23	Modified Tenure	1.9855656829%	117,597.93	10,916,080.84	100	FLT	1-month LIBOR	Monthly	1	2.917%	2.773%	2.773%	12.995%	1.250%	0.500%	(21)	42,746.15	42,746.15	(20)	(23)	2,600,357.89	17,530,500.00	899602	May 2013
23	Term	1.9855656829%	20,054.15	2,958,117.60	101	FLT	1-month LIBOR	Monthly	1	2.856%	2.711%	2.711%	12.939%	1.250%	0.500%	(21)	16,287.83	16,287.83	63	0.00	0.00	3,714,000.00	899602	May 2013
23	Tenure	1.9855656829%	113,178.03	16,792,554.22	100	FLT	1-month LIBOR	Monthly	1	2.943%	2.799%	2.799%	13.020%	1.250%	0.500%	(21)	81,663.98	81,663.98	(20)	0.00	0.00	25,792,880.00	899602	May 2013
23	Line of Credit	21.5373900999%	4,496,538.82	7,130,447.91	85	FLT	1-month LIBOR	Monthly	1	2.582%	2.438%	2.438%	12.599%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	1,361,969.24	11,429,500.00	AH4563	February 2014
23	Modified Term	21.5373900999%	170,000.81	203,801.94	85	FLT	1-month LIBOR	Monthly	1	3.145%	3.000%	3.000%	13.165%	1.250%	0.360%	(21)	347.33	347.33	37	(23)	6.03	315,000.00	AH4563	February 2014
23	Term	21.5373900999%	176,554.17	335,329.06	85	FLT	1-month LIBOR	Monthly	1	2.645%	2.500%	2.500%	12.665%	1.250%	0.360%	(21)	(24)	(24)	(24)	0.00	0.00	430,000.00	AH4563	February 2014
23	Tenure	21.5373900999%	12,175.92	143,458.22	85	FLT	1-month LIBOR	Monthly	1	2.270%	2.125%	2.125%	12.282%	1.250%	0.360%	(21)	1,325.57	1,325.57	(20)	0.00	0.00	281,000.00	AH4563	February 2014
23	Line of Credit	43.0747706503%	1,467,917.36	508,659,246.63	69	FLT	1-month LIBOR	Monthly	1	2.789%	2.645%	2.645%	12.990%	1.239%	0.360%	(21)	(19)	(19)	(19)	(23)	120,929,863.41	847,088,882.00	BU5919	August 2020
23	Modified Term	43.0747706503%	215,128.45	27,813,150.92	69	FLT	1-month LIBOR	Monthly	1	2.777%	2.632%	2.632%	12.948%	1.236%	0.360%	(21)	229,047.70	236,631.87	63	(23)	6,075,565.32	51,104,550.00	BU5919	August 2020
23	Modified Tenure	43.0747706503%	138,764.34	16,190,265.91	72	FLT	1-month LIBOR	Monthly	1	2.720%	2.575%	2.575%	12.842%	1.239%	0.360%	(21)	88,498.56	88,498.56	(20)	(23)	6,981,293.68	39,757,760.00	BU5919	August 2020
23	Term	43.0747706503%	43,081.83	5,361,808.90	73	FLT	1-month LIBOR	Monthly	1	2.463%	2.318%	2.318%	12.566%	1.250%	0.360%	(21)	41,456.16	41,456.16	80	0.00	0.00	9,455,000.00	BU5919	August 2020
23	Tenure	43.0747706503%	75,200.95	9,732,519.99	73	FLT	1-month LIBOR	Monthly	1	2.656%	2.511%	2.511%	12.780%	1.250%	0.360%	(21)	61,113.78	61,113.78	(20)	0.00	0.00	22,059,200.00	BU5919	August 2020
23	Line of Credit	43.0747607679%	1,031,849.62	466,786,588.84	98	FLT	1-month LIBOR	Monthly	1	2.621%	2.476%	2.476%	12.690%	1.249%	0.360%	170.00	(19)	(19)	(19)	(23)	93,232,727.80	619,703,374.00	BU7186	September 2020
23	Modified Term	43.0747607679%	186,405.02	32,514,912.10	99	FLT	1-month LIBOR	Monthly	1	2.590%	2.445%	2.445%	12.655%	1.250%	0.360%	(21)	150,008.44	150,008.44	69	(23)	5,567,614.57	46,845,000.00	BU7186	September 2020
23	Modified Tenure	43.0747607679%	115,363.32	20,459,674.09	100	FLT	1-month LIBOR	Monthly	1	2.553%	2.408%	2.408%	12.618%	1.250%	0.360%	(21)	79,500.89	79,500.89	(20)	(23)	4,620,797.42	34,406,150.00	BU7186	September 2020
23	Term	43.0747607679%	49,470.80	6,758,179.20	99	FLT	1-month LIBOR	Monthly	1	2.615%	2.470%	2.470%	12.679%	1.250%	0.360%	(21)	43,178.21	43,178.21	76	0.00	0.00	9,177,500.00	BU7186	September 2020
23	Tenure	43.0747607679%	103,605.44	17,086,458.45	101	FLT	1-month LIBOR	Monthly	1	2.682%	2.537%	2.537%	12.750%	1.250%	0.360%	(21)	82,177.84	82,177.84	(20)	0.00	0.00	27,217,000.00	BU7186	September 2020
23	Line of Credit	43.0747805013%	1,291,222.78	37,422,836.48	45	FLT	1-month LIBOR	Monthly	1	2.530%	2.385%	2.385%	11.253%	0.852%	0.360%	(21)	(19)	(19)	(19)	(23)	12,082,855.79	70,759,924.00	BV0355	June 2020
23	Modified Term	43.0747805013%	51,234.28	1,007,292.76	66	FLT	1-month LIBOR	Monthly	1	2.563%	2.418%	2.418%	10.439%	1.011%	0.360%	(21)	6,838.98	6,838.98	47	(23)	302,335.00	2,056,000.00	BV0355	June 2020

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
23	Modified Tenure	43.0747805013%	$ 81,198.70	$ 1,361,828.11	81	FLT	1-month LIBOR	Monthly	1	2.631%	2.486%	2.486%	9.474%	1.250%	0.360%	(21)	$ 12,577.54	$ 12,577.54	(20)	(23)	$ 1,062,678.78	$ 3,569,000.00	BV0355	June 2020
23	Term	43.0747805013%	23,388.49	328,575.74	76	FLT	1-month LIBOR	Monthly	1	2.578%	2.433%	2.433%	7.587%	1.250%	0.360%	(21)	3,436.69	3,436.69	65	$ 0.00	0.00	576,500.00	BV0355	June 2020
23	Tenure	43.0747805013%	33,366.66	659,414.71	79	FLT	1-month LIBOR	Monthly	1	2.641%	2.496%	2.496%	9.686%	1.222%	0.360%	(21)	4,657.27	4,657.27	(20)	0.00	0.00	1,589,000.00	BV0355	June 2020
23	Line of Credit	33.6526402808%	1,458,558.81	423,173,000.68	80	FLT	1-month LIBOR	Monthly	1	2.698%	2.553%	2.553%	11.438%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	67,880,546.52	667,301,434.00	BV0411	October 2020
23	Modified Term	33.6526402808%	111,811.67	13,872,201.54	81	FLT	1-month LIBOR	Monthly	1	2.619%	2.474%	2.474%	11.830%	1.250%	0.360%	(21)	91,009.91	91,009.91	37	(23)	3,671,017.31	23,989,500.00	BV0411	October 2020
23	Modified Tenure	33.6526402808%	78,759.50	5,744,854.97	78	FLT	1-month LIBOR	Monthly	1	2.445%	2.300%	2.300%	9.496%	1.250%	0.360%	(21)	30,230.34	30,230.34	(20)	(23)	1,730,479.34	12,207,110.00	BV0411	October 2020
23	Term	33.6526402808%	47,379.01	4,732,196.18	80	FLT	1-month LIBOR	Monthly	1	2.777%	2.632%	2.632%	11.148%	1.250%	0.360%	(21)	36,744.18	36,744.18	71	0.00	0.00	8,424,400.00	BV0411	October 2020
23	Tenure	33.6526402808%	58,810.37	6,633,245.06	81	FLT	1-month LIBOR	Monthly	1	2.613%	2.468%	2.468%	11.471%	1.250%	0.360%	(21)	39,734.53	39,734.53	(20)	0.00	0.00	14,882,780.00	BV0411	October 2020
23	Line of Credit	63.1564043168%	880,652.29	28,444,255.74	56	FLT	1-month LIBOR	Monthly	1	2.663%	2.519%	2.519%	13.113%	1.189%	0.360%	$ 380.00	(19)	(19)	(19)	(23)	5,101,711.38	45,537,977.00	BV3080	January 2021
23	Modified Term	63.1564043168%	22,291.14	198,997.70	65	FLT	1-month LIBOR	Monthly	1	3.019%	2.875%	2.875%	13.075%	1.250%	0.360%	(21)	1,602.97	1,602.97	171	(23)	3,582.43	517,000.00	BV3080	January 2021
23	Modified Tenure	63.1564043168%	16,709.24	149,813.23	47	FLT	1-month LIBOR	Monthly	1	3.144%	3.000%	3.000%	13.834%	1.250%	0.360%	(21)	1,200.00	1,200.00	(20)	(23)	137,887.36	490,000.00	BV3080	January 2021
23	Tenure	63.1564043168%	45,352.60	839,823.38	48	FLT	1-month LIBOR	Monthly	1	3.088%	2.944%	2.944%	13.883%	1.250%	0.360%	(21)	2,423.97	2,423.97	(20)	0.00	0.00	1,827,300.00	BV3080	January 2021
23	Line of Credit	43.0747458889%	857,126.22	60,773,422.25	80	FLT	1-month LIBOR	Monthly	1	2.316%	2.171%	2.171%	13.695%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	7,877,486.72	85,641,722.00	BX5920	November 2020
23	Modified Term	43.0747458889%	46,683.83	1,029,800.69	79	FLT	1-month LIBOR	Monthly	1	2.271%	2.126%	2.126%	14.370%	1.250%	0.360%	(21)	6,031.13	6,031.13	67	(23)	206,220.48	1,548,000.00	BX5920	November 2020
23	Modified Tenure	43.0747458889%	83,500.93	2,101,376.29	77	FLT	1-month LIBOR	Monthly	1	2.301%	2.156%	2.156%	14.023%	1.250%	0.360%	(21)	10,423.92	10,423.92	(20)	(23)	439,748.85	3,589,000.00	BX5920	November 2020
23	Term	43.0747458889%	4,457.11	89,651.55	87	FLT	1-month LIBOR	Monthly	1	2.145%	2.000%	2.000%	12.169%	1.250%	0.360%	(21)	622.24	622.24	163	0.00	0.00	182,000.00	BX5920	November 2020
23	Tenure	43.0747458889%	79,098.03	1,755,663.80	85	FLT	1-month LIBOR	Monthly	1	2.246%	2.101%	2.101%	12.265%	1.250%	0.360%	(21)	11,535.75	11,535.75	(20)	0.00	0.00	3,476,000.00	BX5920	November 2020
23	Line of Credit	31.3419328844%	4,673,780.50	1,895,065,951.38	119	FLT	1-month LIBOR	Monthly	1	2.478%	2.333%	2.333%	12.583%	0.986%	0.360%	54,983.00	(19)	(19)	(19)	(23)	496,010,186.14	2,667,202,303.00	BX9640	December 2020
23	Modified Term	31.3419328844%	903,514.28	201,398,068.66	119	FLT	1-month LIBOR	Monthly	1	2.467%	2.322%	2.322%	12.569%	0.970%	0.360%	5,415.00	948,800.13	948,800.13	51	(23)	25,631,986.42	261,984,160.00	BX9640	December 2020
23	Modified Tenure	31.3419328844%	701,273.50	141,839,474.15	120	FLT	1-month LIBOR	Monthly	1	2.468%	2.323%	2.323%	12.577%	0.917%	0.360%	4,195.00	495,119.83	495,119.83	(20)	(23)	31,502,876.38	221,743,750.00	BX9640	December 2020
23	Term	31.3419328844%	83,590.92	17,943,455.16	123	FLT	1-month LIBOR	Monthly	1	2.440%	2.295%	2.295%	12.547%	0.784%	0.360%	515.00	86,309.92	86,309.92	92	0.00	0.00	22,472,400.00	BX9640	December 2020
23	Tenure	31.3419328844%	505,789.27	91,642,946.15	120	FLT	1-month LIBOR	Monthly	1	2.438%	2.293%	2.293%	12.544%	0.919%	0.360%	2,765.00	401,544.55	401,544.55	(20)	0.00	0.00	133,347,100.00	BX9640	December 2020
23	Line of Credit	63.1563927089%	1,143,621.68	38,900,377.90	75	FLT	1-month LIBOR	Monthly	1	2.566%	2.421%	2.421%	7.577%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	10,744,160.19	63,697,158.00	BZ2758	December 2020
23	Modified Term	63.1563927089%	183,245.72	3,831,582.20	76	FLT	1-month LIBOR	Monthly	1	2.533%	2.388%	2.388%	7.546%	1.250%	0.360%	(21)	17,734.56	17,734.56	51	(23)	606,837.44	6,470,000.00	BZ2758	December 2020
23	Modified Tenure	63.1563927089%	145,107.11	2,472,301.72	75	FLT	1-month LIBOR	Monthly	1	2.623%	2.478%	2.478%	7.635%	1.250%	0.360%	(21)	10,593.46	10,593.46	(20)	(23)	1,050,031.00	5,664,500.00	BZ2758	December 2020
23	Term	63.1563927089%	69,804.53	1,071,126.37	76	FLT	1-month LIBOR	Monthly	1	2.610%	2.465%	2.465%	7.622%	1.250%	0.360%	(21)	7,536.39	7,536.39	41	0.00	0.00	1,736,300.00	BZ2758	December 2020
23	Tenure	63.1563927089%	114,823.38	2,571,166.44	75	FLT	1-month LIBOR	Monthly	1	2.590%	2.445%	2.445%	7.606%	1.250%	0.360%	(21)	10,907.78	10,907.78	(20)	0.00	0.00	4,527,000.00	BZ2758	December 2020
23	Line of Credit	49.3889481780%	1,069,508.39	818,267,041.72	136	FLT	1-month LIBOR	Monthly	1	2.571%	2.429%	2.429%	12.848%	0.500%	0.360%	108,793.00	(19)	(19)	(19)	(23)	158,390,375.67	1,065,621,166.00	CA1453	December 2020
23	Modified Term	49.3889481780%	203,731.45	60,730,606.39	136	FLT	1-month LIBOR	Monthly	1	2.605%	2.462%	2.462%	12.810%	0.500%	0.360%	6,345.00	253,518.68	253,518.68	30	(23)	8,474,363.49	78,694,450.00	CA1453	December 2020
23	Modified Tenure	49.3889481780%	196,457.50	50,718,033.56	135	FLT	1-month LIBOR	Monthly	1	2.603%	2.461%	2.461%	12.815%	0.500%	0.360%	5,375.00	153,123.75	153,123.75	(20)	(23)	10,341,462.00	71,124,535.00	CA1453	December 2020
23	Term	49.3889481780%	67,012.53	17,506,486.22	135	FLT	1-month LIBOR	Monthly	1	2.562%	2.425%	2.425%	12.724%	0.500%	0.360%	1,700.00	69,725.27	69,725.27	78	0.00	0.00	21,082,500.00	CA1453	December 2020
23	Tenure	49.3889481780%	201,168.10	45,805,997.49	136	FLT	1-month LIBOR	Monthly	1	2.626%	2.482%	2.482%	12.833%	0.500%	0.360%	4,660.00	173,969.89	173,969.89	(20)	0.00	0.00	60,269,160.00	CA1453	December 2020
23	Line of Credit	49.4194319686%	646,030.99	126,536,027.46	121	FLT	1-month LIBOR	Monthly	1	2.307%	2.177%	2.177%	12.429%	0.859%	0.360%	4,515.00	(19)	(19)	(19)	(23)	35,211,605.93	176,590,092.00	CA1454	December 2020
23	Modified Term	49.4194319686%	124,035.62	9,429,563.81	121	FLT	1-month LIBOR	Monthly	1	2.351%	2.227%	2.227%	12.478%	1.087%	0.360%	240.00	50,504.11	50,504.11	68	(23)	1,543,303.05	12,848,000.00	CA1454	December 2020
23	Modified Tenure	49.4194319686%	91,043.97	9,969,447.95	122	FLT	1-month LIBOR	Monthly	1	2.346%	2.217%	2.217%	12.469%	0.938%	0.360%	160.00	32,458.40	32,458.40	(20)	(23)	1,407,465.77	13,728,000.00	CA1454	December 2020
23	Term	49.4194319686%	57,791.14	5,310,232.44	121	FLT	1-month LIBOR	Monthly	1	2.326%	2.198%	2.198%	12.449%	0.950%	0.360%	165.00	26,448.62	26,448.62	109	0.00	0.00	6,934,000.00	CA1454	December 2020
23	Tenure	49.4194319686%	99,154.68	8,761,700.72	122	FLT	1-month LIBOR	Monthly	1	2.349%	2.216%	2.216%	12.469%	0.733%	0.360%	195.00	38,102.88	38,102.88	(20)	0.00	0.00	12,590,400.00	CA1454	December 2020
23	Line of Credit	49.3902532678%	1,104,000.50	463,515,942.14	96	FLT	1-month LIBOR	Monthly	1	2.661%	2.515%	2.515%	12.721%	1.249%	0.360%	170.00	(19)	(19)	(19)	(23)	93,243,918.52	616,440,874.00	CA1456	December 2020
23	Modified Term	49.3902532678%	172,090.49	33,438,653.46	100	FLT	1-month LIBOR	Monthly	1	2.585%	2.440%	2.440%	12.655%	1.250%	0.360%	(21)	154,173.63	154,173.63	61	(23)	5,997,694.36	48,712,500.00	CA1456	December 2020
23	Modified Tenure	49.3902532678%	143,822.44	20,459,674.09	101	FLT	1-month LIBOR	Monthly	1	2.658%	2.512%	2.512%	12.727%	1.250%	0.360%	(21)	79,500.89	79,500.89	(20)	(23)	4,620,797.42	34,406,150.00	CA1456	December 2020
23	Term	49.3902532678%	48,241.96	7,069,907.15	99	FLT	1-month LIBOR	Monthly	1	2.642%	2.496%	2.496%	12.704%	1.250%	0.360%	(21)	44,566.58	44,566.58	73	0.00	0.00	9,572,500.00	CA1456	December 2020
23	Tenure	49.3902532678%	103,544.71	17,086,458.45	101	FLT	1-month LIBOR	Monthly	1	2.682%	2.536%	2.536%	12.750%	1.250%	0.360%	(21)	82,177.84	82,177.84	(20)	0.00	0.00	27,217,000.00	CA1456	December 2020
23	Line of Credit	47.3638383891%	853,750.42	127,296,185.18	81	FLT	1-month LIBOR	Monthly	1	2.473%	2.327%	2.327%	12.485%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	27,288,036.14	204,910,148.00	CA1457	December 2020
23	Modified Term	47.3638383891%	87,701.16	7,049,517.46	81	FLT	1-month LIBOR	Monthly	1	2.534%	2.388%	2.388%	12.545%	1.250%	0.360%	(21)	57,323.10	57,323.10	85	(23)	1,391,044.86	13,162,500.00	CA1457	December 2020
23	Modified Tenure	47.3638383891%	65,652.89	4,264,955.33	81	FLT	1-month LIBOR	Monthly	1	2.453%	2.308%	2.308%	12.464%	1.250%	0.360%	(21)	24,723.07	24,723.07	(20)	(23)	1,243,318.37	9,795,100.00	CA1457	December 2020
23	Term	47.3638383891%	27,694.32	1,505,443.29	83	FLT	1-month LIBOR	Monthly	1	2.476%	2.331%	2.331%	12.487%	1.250%	0.360%	(21)	12,058.22	12,058.22	60	0.00	0.00	2,535,000.00	CA1457	December 2020
23	Tenure	47.3638383891%	54,524.03	3,656,763.98	80	FLT	1-month LIBOR	Monthly	1	2.723%	2.578%	2.578%	12.733%	1.250%	0.360%	(21)	22,327.05	22,327.05	(20)	0.00	0.00	7,494,500.00	CA1457	December 2020
23	Line of Credit	63.1563902986%	1,345,230.25	374,776,938.32	82	FLT	1-month LIBOR	Monthly	1	2.808%	2.664%	2.664%	12.824%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	50,511,115.36	578,853,745.00	CA6806	December 2020
23	Modified Term	63.1563902986%	98,797.04	13,362,388.17	82	FLT	1-month LIBOR	Monthly	1	2.637%	2.493%	2.493%	12.649%	1.250%	0.360%	(21)	86,878.61	86,878.61	29	(23)	3,504,361.99	22,953,000.00	CA6806	December 2020
23	Modified Tenure	63.1563902986%	29,507.71	4,934,376.44	82	FLT	1-month LIBOR	Monthly	1	2.551%	2.406%	2.406%	12.562%	1.250%	0.360%	(21)	20,219.52	20,219.52	(20)	(23)	1,155,535.96	10,061,610.00	CA6806	December 2020
23	Term	63.1563902986%	30,753.46	4,403,620.44	82	FLT	1-month LIBOR	Monthly	1	2.882%	2.737%	2.737%	12.892%	1.250%	0.360%	(21)	33,307.49	33,307.49	76	0.00	0.00	7,847,900.00	CA6806	December 2020
23	Tenure	63.1563902986%	45,232.08	6,259,108.46	82	FLT	1-month LIBOR	Monthly	1	2.626%	2.481%	2.481%	12.658%	1.250%	0.360%	(21)	36,849.59	36,849.59	(20)	0.00	0.00	14,022,780.00	CA6806	December 2020
23	Line of Credit	63.1564198558%	3,370,775.14	1,173,486,149.26	67	FLT	1-month LIBOR	Monthly	1	2.872%	2.727%	2.727%	13.233%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	187,205,465.37	1,775,956,103.00	CA6822	January 2021
23	Modified Term	63.1564198558%	180,192.17	28,444,582.77	67	FLT	1-month LIBOR	Monthly	1	2.827%	2.681%	2.681%	13.088%	1.250%	0.360%	(21)	194,213.66	197,808.38	48	(23)	6,185,369.23	47,790,490.00	CA6822	January 2021

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted Average HECM Age (in months)(3)	HECM Interest Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate Reset Month(5)	Approximate Weighted Average Gross Interest Rate(6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Gross Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Lifetime Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Remaining Draw Term (in months)(15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
23	Modified Tenure	63.1564198558%	$ 95,439.63	$ 13,587,687.09	66	FLT	1-month LIBOR	Monthly	1	2.861%	2.716%	2.716%	13.128%	1.250%	0.360%	(21)	$ 67,863.36	$ 67,863.36	(20)	(23)	$ 5,538,231.57	$ 30,686,800.00	CA6822	January 2021
23	Term	63.1564198558%	82,301.35	10,475,380.79	68	FLT	1-month LIBOR	Monthly	1	2.839%	2.694%	2.694%	13.353%	1.250%	0.360%	(21)	79,535.08	79,604.11	70	$ 0.00	0.00	17,375,300.00	CA6822	January 2021
23	Tenure	63.1564198558%	112,243.66	12,962,721.88	67	FLT	1-month LIBOR	Monthly	1	2.834%	2.689%	2.689%	13.044%	1.250%	0.360%	(21)	94,888.18	94,888.18	(20)	0.00	0.00	30,546,000.00	CA6822	January 2021
23	Line of Credit	63.1563865235%	1,213,353.45	501,988,581.39	71	FLT	1-month LIBOR	Monthly	1	2.696%	2.551%	2.551%	12.735%	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	79,817,438.51	754,720,721.00	CB0434	December 2020
23	Modified Term	63.1563865235%	109,455.29	16,718,548.07	71	FLT	1-month LIBOR	Monthly	1	2.709%	2.564%	2.564%	12.761%	1.250%	0.360%	(21)	109,935.81	109,935.81	37	(23)	2,173,961.39	28,168,500.00	CB0434	December 2020
23	Modified Tenure	63.1563865235%	41,399.49	3,704,897.50	72	FLT	1-month LIBOR	Monthly	1	2.898%	2.753%	2.753%	12.923%	1.250%	0.360%	(21)	21,245.99	21,245.99	(20)	(23)	1,393,079.15	8,384,000.00	CB0434	December 2020
23	Term	63.1563865235%	35,599.41	4,223,921.87	71	FLT	1-month LIBOR	Monthly	1	2.713%	2.568%	2.568%	12.749%	1.250%	0.360%	(21)	38,746.89	38,746.89	61	0.00	0.00	6,957,800.00	CB0434	December 2020
23	Tenure	63.1563865235%	37,829.28	4,909,555.34	72	FLT	1-month LIBOR	Monthly	1	2.687%	2.542%	2.542%	12.724%	1.250%	0.360%	(21)	31,251.68	31,251.68	(20)	0.00	0.00	10,265,500.00	CB0434	December 2020
24	Line of Credit	1.6158345699%	113,973.92	25,307,087.61	122	FIX	N/A	N/A	N/A	5.123%	N/A	N/A	N/A	0.912%	0.360%	$ 300.00	(19)	(19)	(19)	(22)	(22)	31,578,500.00	710092	June 2012
24	Line of Credit	2.0582924117%	810,615.63	936,521.59	101	FIX	N/A	N/A	N/A	4.318%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	978,500.00	757356	October 2012
24	Line of Credit	0.3799722166%	78,089.92	107,448.80	108	FIX	N/A	N/A	N/A	4.750%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	112,000.00	765178	March 2012
24	Line of Credit	6.1300837516%	41,731.73	32,264,646.45	102	FIX	N/A	N/A	N/A	4.618%	N/A	N/A	N/A	1.203%	0.360%	85.00	(19)	(19)	(19)	(23)	3,191,222.86	46,295,312.00	767646	June 2013
24	Line of Credit	6.0669221377%	43,055.11	37,531,648.85	101	FIX	N/A	N/A	N/A	4.590%	N/A	N/A	N/A	1.204%	0.360%	85.00	(19)	(19)	(19)	(23)	3,374,683.20	52,165,812.00	767666	January 2014
24	Line of Credit	0.2414504148%	67,976.69	72,274.82	111	FIX	N/A	N/A	N/A	4.990%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	158,000.00	773430	January 2012
24	Line of Credit	3.3881515864%	2,202,926.82	2,508,199.83	92	FIX	N/A	N/A	N/A	4.756%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(22)	(22)	2,750,000.00	AA1720	July 2013
24	Line of Credit	9.0094471863%	669,546.29	25,003,186.94	82	FIX	N/A	N/A	N/A	5.018%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	(23)	2,651,327.06	32,134,900.00	AO7326	September 2015
24	Modified Term	9.0094471863%	19,246.40	568,312.74	82	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	(24)	(24)	(24)	(23)	77,947.12	743,000.00	AO7326	September 2015
24	Modified Tenure	9.0094471863%	1,700.73	269,031.71	82	FIX	N/A	N/A	N/A	5.060%	N/A	N/A	N/A	1.250%	0.360%	(21)	212.85	212.85	(20)	(23)	10,000.00	345,000.00	AO7326	September 2015
24	Lump Sum	1.5899519959%	6,146,186.19	6,569,422.54	47	FIX	N/A	N/A	N/A	4.857%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	9,331,023.00	AY4779	April 2017
24	Lump Sum	28.1923297546%	10,275,424.54	10,879,879.66	42	FIX	N/A	N/A	N/A	4.929%	N/A	N/A	N/A	1.250%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	14,690,218.00	BB0088	September 2017
24	Lump Sum	40.4285706628%	15,832,318.89	15,843,642.23	2	FIX	N/A	N/A	N/A	3.190%	N/A	N/A	N/A	0.500%	0.360%	(21)	(19)	(19)	(19)	0.00	0.00	29,073,922.00	BZ4335	January 2021
25	Line of Credit	100%	8,077,281.42	1,333,735,626.44	18	FLT	1-year LIBOR	Annually	8	2.651%	2.065%	2.065%	9.062%	0.500%	0.360%	(21)	(19)	(19)	(19)	(23)	342,652,740.95	2,917,652,673.00	BU5973	January 2021
25	Modified Term	100%	805,042.52	40,842,769.31	19	FLT	1-year LIBOR	Annually	7	2.822%	2.156%	2.156%	9.177%	0.500%	0.360%	(21)	562,925.18	575,266.78	86	(23)	15,636,464.88	134,712,275.00	BU5973	January 2021
25	Modified Tenure	100%	305,035.38	20,900,585.65	22	FLT	1-year LIBOR	Annually	6	2.712%	1.958%	1.958%	9.342%	0.500%	0.360%	(21)	166,918.65	166,918.65	(20)	(23)	12,590,742.02	85,315,375.00	BU5973	January 2021
25	Term	100%	111,148.03	7,455,589.95	19	FLT	1-year LIBOR	Annually	6	2.815%	2.080%	2.080%	8.913%	0.500%	0.360%	(21)	69,810.80	70,137.19	93	0.00	0.00	22,104,500.00	BU5973	January 2021
25	Tenure	100%	54,085.84	5,831,648.04	22	FLT	1-year LIBOR	Annually	7	2.652%	2.067%	2.067%	9.390%	0.500%	0.360%	(21)	47,883.20	47,883.20	(20)	0.00	0.00	20,835,825.00	BU5973	January 2021
25	Line of Credit	100%	9,743,894.90	9,806,622.76	2	FLT	1-year LIBOR	Annually	12	2.632%	2.297%	2.297%	7.632%	0.500%	0.360%	(21)	(19)	(19)	(19)	1,034,610.00	3,967,991.08	23,303,400.00	CA0268	January 2021
25	Modified Term	100%	86,580.16	86,641.57	3	FLT	1-year LIBOR	Annually	11	2.713%	2.375%	2.375%	7.712%	0.500%	0.360%	(21)	1,600.00	1,600.00	110	14,309.78	14,410.79	428,000.00	CA0268	January 2021
25	Line of Credit	100%	4,724,002.04	749,580,782.58	16	FLT	1-year LIBOR	Annually	7	2.585%	2.033%	2.033%	8.919%	0.500%	0.360%	20.00	(19)	(19)	(19)	(23)	420,579,288.76	2,041,584,107.00	CA0272	January 2021
25	Modified Term	100%	159,998.76	10,643,322.83	14	FLT	1-year LIBOR	Annually	6	2.515%	1.972%	1.972%	8.356%	0.500%	0.360%	(21)	113,664.99	113,664.99	97	(23)	9,744,626.57	46,725,825.00	CA0272	January 2021
25	Modified Tenure	100%	86,814.32	6,751,233.89	14	FLT	1-year LIBOR	Annually	7	2.740%	2.260%	2.260%	8.628%	0.500%	0.360%	(21)	65,312.82	65,312.82	(20)	(23)	7,557,565.63	37,654,075.00	CA0272	January 2021
25	Tenure	100%	389.82	22,892.50	27	FLT	1-year LIBOR	Annually	10	2.375%	2.250%	2.250%	10.302%	0.500%	0.360%	(21)	178.29	178.29	(20)	0.00	0.00	125,000.00	CA0272	January 2021
25	Line of Credit	100%	2,061,141.35	501,994,654.54	13	FLT	1-year LIBOR	Annually	8	2.360%	1.769%	1.769%	7.361%	0.500%	0.360%	(21)	(19)	(19)	(19)	(23)	124,377,050.53	1,070,777,164.00	CA3710	February 2021
25	Modified Term	100%	33,343.74	4,591,670.44	12	FLT	1-year LIBOR	Annually	6	2.834%	2.014%	2.014%	7.834%	0.500%	0.360%	(21)	26,333.17	26,333.17	123	170,616.25	1,082,386.39	12,349,450.00	CA3710	February 2021
25	Modified Tenure	100%	19,578.58	2,778,170.61	9	FLT	1-year LIBOR	Annually	7	2.870%	2.221%	2.221%	7.871%	0.500%	0.360%	(21)	16,920.72	16,920.72	(20)	815,646.76	1,691,824.47	10,452,475.00	CA3710	February 2021
25	Term	100%	30,274.72	2,564,478.14	14	FLT	1-year LIBOR	Annually	5	2.657%	1.720%	1.720%	7.658%	0.500%	0.360%	(21)	26,766.60	26,766.60	122	0.00	0.00	8,229,100.00	CA3710	February 2021
25	Tenure	100%	5,750.61	564,457.71	15	FLT	1-year LIBOR	Annually	10	2.483%	2.124%	2.124%	7.483%	0.500%	0.360%	(21)	5,339.12	5,339.12	(20)	0.00	0.00	1,895,000.00	CA3710	February 2021
25	Line of Credit	100%	10,003,808.80	681,558,687.14	15	FLT	1-year LIBOR	Annually	7	3.031%	2.490%	2.490%	9.270%	0.500%	0.360%	90.00	(19)	(19)	(19)	(23)	263,529,905.62	1,598,281,140.00	CA6816	January 2021
25	Modified Term	100%	715,379.80	22,471,761.50	13	FLT	1-year LIBOR	Annually	7	2.824%	2.484%	2.484%	8.915%	0.500%	0.360%	(21)	463,433.79	498,551.34	63	(23)	11,711,450.50	85,237,675.00	CA6816	January 2021
25	Modified Tenure	100%	283,140.46	8,684,681.15	19	FLT	1-year LIBOR	Annually	9	2.483%	2.267%	2.267%	9.446%	0.500%	0.360%	(21)	92,796.80	92,796.80	(20)	(23)	6,321,787.32	33,825,800.00	CA6816	January 2021
25	Term	100%	176,844.11	8,426,380.63	10	FLT	1-year LIBOR	Annually	7	2.783%	2.362%	2.362%	8.548%	0.500%	0.360%	(21)	153,214.52	153,214.52	64	0.00	0.00	25,823,700.00	CA6816	January 2021
25	Tenure	100%	80,982.69	3,720,148.54	12	FLT	1-year LIBOR	Annually	7	2.559%	2.121%	2.121%	8.494%	0.500%	0.360%	(21)	67,266.21	67,266.21	(20)	0.00	0.00	18,425,800.00	CA6816	January 2021
25	Line of Credit	100%	4,739,891.92	1,139,240,591.67	15	FLT	1-year LIBOR	Annually	9	2.660%	2.103%	2.103%	7.661%	0.500%	0.360%	(21)	(19)	(19)	(19)	(23)	108,010,190.48	2,201,912,869.00	CC1153	February 2021
25	Modified Term	100%	433,712.87	20,913,974.51	15	FLT	1-year LIBOR	Annually	8	2.904%	2.256%	2.256%	7.905%	0.500%	0.360%	(21)	389,724.50	389,724.50	78	(23)	9,421,857.11	83,200,175.00	CC1153	February 2021
25	Modified Tenure	100%	148,016.92	7,172,309.53	15	FLT	1-year LIBOR	Annually	8	2.947%	2.301%	2.301%	7.948%	0.500%	0.360%	(21)	104,158.94	104,158.94	(20)	(23)	5,908,555.35	35,815,800.00	CC1153	February 2021
25	Term	100%	135,607.59	7,722,698.20	16	FLT	1-year LIBOR	Annually	7	2.802%	2.068%	2.068%	7.803%	0.500%	0.360%	(21)	125,613.64	125,613.64	100	0.00	0.00	26,189,500.00	CC1153	February 2021
25	Tenure	100%	89,298.70	5,879,500.46	18	FLT	1-year LIBOR	Annually	9	2.795%	2.252%	2.252%	7.795%	0.500%	0.360%	(21)	81,316.44	81,316.44	(20)	0.00	0.00	25,832,025.00	CC1153	February 2021

(1) The information in this Exhibit A is provided by the Sponsor as of February 1, 2021. It is based on information regarding the HECM MBS, the related Participations and the HECMs related to the Participations underlying the HECM MBS Trust Assets. All weighted averages provided in this Exhibit A are weighted based on the outstanding principal amounts of the Participations underlying the related HECM MBS for such payment plan as of February 1, 2021. The information shown in this Exhibit A is for 100% of the relevant pool; however, the Trust Assets will include only the portion of each pool listed under the column heading "Percentage of Pool in Trust."

(2) The HECM MBS Principal Balance is the sum of the outstanding principal amounts of the Participations underlying the related HECM MBS for such payment plan as of February 1, 2021.

(3) The Approximate Weighted Average HECM Age (in months) is the weighted average age of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of February 1, 2021.

(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 March 2021.

(6) The Approximate Weighted Average Gross Interest Rate is the weighted average of the gross interest rates of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of February 1, 2021.

(7) The Approximate Weighted Average Gross Margin is the weighted average of the gross margins of the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of February 1, 2021.

(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 February 1, 2021.

(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 February 1, 2021.

(10) The Approximate Weighted Average MIP Fee is the weighted average of the MIP Fees of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of February 1, 2021. The MIP Fee is charged for FHA mortgage insurance. The MIP Fee is the monthly mortgage insurance premium ("MIP") that accrues on each HECM.

(11) The Approximate Weighted Average Servicing Fee Margin is the weighted average of the Servicing Fee Margins of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of February 1, 2021. The Servicing Fee Margin represents (together with the Monthly Servicing Fee, if any) the amount of the servicing compensation payable to the Issuer to cover the Issuer's servicing costs. The Servicing Fee Margin includes the Guaranty Fee charged by Ginnie Mae for the HECM MBS guaranty at the annual rate of 0.06% and a participation agent fee, if any. The Approximate Weighted Average Servicing Fee Margin is included in the rates shown in the columns for Approximate Weighted Average Gross Interest Rate, Approximate Weighted Average Gross Margin, Approximate Weighted Average Gross Lifetime Interest Rate Floor and Approximate Weighted Average Gross Lifetime Interest Rate Cap.

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

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

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

(15) The Approximate Weighted Average Remaining Draw Term (in months) is the weighted average of the remaining draw terms of the HECMs related to the Participations underlying the related HECM MBS for such payment plan. The remaining draw term represents the number of months over which a borrower with a term or modified term payment plan will receive Monthly Scheduled Draws as of February 1, 2021.

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

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

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

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

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

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

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

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

(24) The draw terms for these HECMs have expired

The actual HECM ages, gross interest rates, gross margins, gross lifetime interest rate floors, gross lifetime interest rate caps, MIP Fees, Servicing Fee Margins and remaining draw terms of many of the HECMs related to the Participations underlying the 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.*

Exhibit B

CPR Percentage in Effect by HECM Age

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

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

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

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

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

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

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

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

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

Exhibit C

Draw Curve in Effect by HECM Age

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

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

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