

**\$762,565,533**  
**Government National Mortgage Association**

**GINNIE MAE®**

**Guaranteed REMIC Pass-Through Securities  
and MX Securities  
Ginnie Mae REMIC Trust 2021-118**

**The Securities**

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

**The Ginnie Mae Guaranty**

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

**The Trust and its Assets**

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

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

**See “Risk Factors” beginning on page S-13 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 July 30, 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 “exempt 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)
<b>Security Group 1</b>						
CE	\$97,756,238	2.00%	PT	FIX	38382UZ20	July 2051
CI	32,585,412	3.00	NTL(PT)	FIX/IO	38382UZ38	July 2051
<b>Security Group 2</b>						
IO	56,213,959	5.00	NTL(SC/PT)	FIX/IO	38382UZ46	December 2047
<b>Security Group 3</b>						
EH(1)	39,750,000	2.50	PAC/AD	FIX	38382UZ53	June 2051
EL(1)	401,515	2.50	PAC/AD	FIX	38382UZ61	July 2051
EZ	10,603,294	2.50	SUP	FIX/Z	38382UZ79	July 2051
<b>Security Group 4</b>						
A	49,874,120	1.00	TAC/AD	FIX	38382UZ87	July 2051
AZ	427,564	1.00	SUP	FIX/Z	38382UZ95	July 2051
FC(1)	17,549,912	(5)	PT	FLT	38382U2A8	July 2051
FD(1)	32,751,773	(5)	PT	FLT	38382U2B6	July 2051
SC(1)	17,549,912	(5)	NTL(PT)	INV/IO	38382U2C4	July 2051
SD(1)	32,751,773	(5)	NTL(PT)	INV/IO	38382U2D2	July 2051
<b>Security Group 5</b>						
LA	2,901,000	1.75	SC/SEQ	FIX	38382U2E0	May 2051
LB	34,760,000	1.75	SC/SEQ	FIX	38382U2F7	May 2051
LC	122,532	1.75	SC/SEQ	FIX	38382U2G5	May 2051
<b>Security Group 6</b>						
DC	21,206,677	5.50	PT	FIX	38382U2H3	July 2051
DE	1,640,000	1.75	SUP/AD	FIX	38382U2J9	July 2051
DJ(1)	672,000	1.75	PAC I	FIX	38382U2K6	December 2032
DK(1)	18,891,000	1.75	PAC I	FIX	38382U2L4	July 2051
DL(1)	31,000	1.75	PAC I	FIX	38382U2M2	July 2051
DT	3,000,000	1.75	PAC II/AD	FIX	38382U2N0	July 2051
ZD	1,000	1.75	PAC II	FIX/Z	38382U2P5	July 2051
ZG	1,204	1.75	SUP	FIX/Z	38382U2Q3	July 2051
<b>Security Group 7</b>						
CP	5,038,000	3.00	SC/PAC/AD	FIX	38382U2R1	October 2050
CZ	896,957	3.00	SC/SUP	FIX/Z	38382U2S9	October 2050
<b>Security Group 8</b>						
K(1)	45,500,000	3.00	PAC/AD	FIX	38382U2T7	July 2051
TZ(1)	9,318,452	3.00	SUP	FIX/Z	38382U2U4	July 2051
ZK(1)	620,000	3.00	TAC/AD	FIX/Z	38382U2V2	July 2051
<b>Security Group 9</b>						
G	50,000,000	2.15	PT	FIX	38382U2W0	July 2051
GI	7,000,000	2.50	NTL(PT)	FIX/IO	38382U2X8	July 2051
<b>Security Group 10</b>						
J(1)	45,000,000	2.50	PAC/AD	FIX	38382U2Y6	July 2051
Z(1)	10,517,858	2.50	SUP	FIX/Z	38382U2Z3	July 2051
<b>Security Group 11</b>						
Q(1)	67,250,000	2.50	PAC/TAC/AD	FIX	38382U3A7	July 2051
QC	8,084,000	2.50	PAC/AD	FIX	38382U3B5	July 2051
QZ(1)	17,606,656	2.50	SUP	FIX/Z	38382U3C3	July 2051
<b>Security Group 12</b>						
B(1)	85,000,000	2.50	PAC/TAC/AD	FIX	38382U3D1	July 2051
BC	5,993,000	2.50	PAC/AD	FIX	38382U3E9	July 2051
BZ(1)	21,266,000	2.50	SUP	FIX/Z	38382U3F6	July 2051
<b>Security Group 13</b>						
MA(1)	25,434,000	1.50	PAC I	FIX	38382U3G4	February 2051
MI	12,310,514	2.50	NTL(PT)	FIX/IO	38382U3H2	July 2051
MQ	1,863,000	1.50	PAC II/AD	FIX	38382U3J8	July 2051
MU	2,712,287	1.50	SUP/AD	FIX	38382U3K5	July 2051
MY	765,000	1.50	PAC I	FIX	38382U3L3	July 2051
MZ	1,000	1.50	PAC II	FIX/Z	38382U3M1	July 2051
ZM	1,000	1.50	SUP	FIX/Z	38382U3N9	July 2051

(Cover continued on next page)

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
<b>Security Group 14</b>						
IN .....	\$13,678,747	3.00%	NTL(PT)	FIX/IO	38382U3P4	July 2051
NP .....	23,617,000	1.50	PAC I	FIX	38382U3Q2	May 2051
NY .....	380,000	1.50	PAC I	FIX	38382U3R0	July 2051
U .....	927,000	1.50	PAC II/AD	FIX	38382U3S8	July 2051
UA .....	2,431,494	1.50	SUP/AD	FIX	38382U3T6	July 2051
UZ .....	1,000	1.50	PAC II	FIX/Z	38382U3U3	July 2051
ZU .....	1,000	1.50	SUP	FIX/Z	38382U3V1	July 2051
<b>Residuals</b>						
R1 .....	0	0.00	NPR	NPR	38382U3W9	July 2051
R2 .....	0	0.00	NPR	NPR	38382U3X7	December 2047
R3 .....	0	0.00	NPR	NPR	38382U3Y5	July 2051
R4 .....	0	0.00	NPR	NPR	38382U3Z2	July 2051
R5 .....	0	0.00	NPR	NPR	38382U4A6	May 2051
R6 .....	0	0.00	NPR	NPR	38382U4B4	July 2051
R7 .....	0	0.00	NPR	NPR	38382U4C2	October 2050
R8 .....	0	0.00	NPR	NPR	38382U4D0	July 2051
R9 .....	0	0.00	NPR	NPR	38382U4E8	July 2051
R10 .....	0	0.00	NPR	NPR	38382U4F5	July 2051
R11 .....	0	0.00	NPR	NPR	38382U4G3	July 2051
R12 .....	0	0.00	NPR	NPR	38382U4H1	July 2051
R13 .....	0	0.00	NPR	NPR	38382U4I7	July 2051
R14 .....	0	0.00	NPR	NPR	38382U4K4	July 2051

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

## AVAILABLE INFORMATION

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

- this Offering Circular Supplement (this “Supplement”),
- the Base Offering Circular and
- in the case of the Group 2, 5 and 7 securities, each disclosure document relating to the Underlying Certificates (the “Underlying Certificate Disclosure Documents”).

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

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

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

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## TERMS SHEET

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

**Sponsor:** Goldman Sachs & Co. LLC

**Co-Sponsor:** Samuel A. Ramirez & Company, Inc.

**Trustee:** U.S. Bank National Association

**Tax Administrator:** The Trustee

**Closing Date:** July 30, 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 August 2021.

**Trust Assets:**

<u>Trust Asset Group or Subgroup<sup>(2)</sup></u>	<u>Trust Asset Type</u>	<u>Certificate Rate</u>	<u>Original Term To Maturity (in years)</u>
1	Ginnie Mae II	3.000%	30
2	Underlying Certificates	(1)	(1)
3	Ginnie Mae II	2.500%	30
4A	Ginnie Mae II	2.500%	30
4B	Ginnie Mae II	2.500%	30
5	Underlying Certificates	(1)	(1)
6	Ginnie Mae II	3.500%	30
7	Underlying Certificate	(1)	(1)
8	Ginnie Mae II	3.000%	30
9	Ginnie Mae II	2.500%	30
10	Ginnie Mae II	2.500%	30
11	Ginnie Mae II	2.500%	30
12	Ginnie Mae II	2.500%	30
13A	Ginnie Mae II	2.500%	30
13B	Ginnie Mae I	2.500%	30
14	Ginnie Mae II	3.000%	30

<sup>(1)</sup> Certain information regarding the Underlying Certificates is set forth in Exhibit A to this Supplement.

<sup>(2)</sup> The Group 4 and 13 Trust Assets consist of the enumerated subgroups (each, a “Subgroup”).

**Security Groups:** This series of Securities consists of multiple Security Groups (each, a “Group”), as shown on the front cover of this Supplement and on Schedule I to this Supplement. Except in the case of certain MX Classes in Groups 10, 11 and 12, payments on each Group will be based solely on payments on the Trust Asset Group with the same numerical designation.

**Assumed Characteristics of the Mortgage Loans Underlying the Group 1, 3, 4, 6 and 8 through 14 Trust Assets<sup>(1)</sup>:**

<u>Principal Balance</u>	<u>Weighted Average Remaining Term to Maturity (in months)</u>	<u>Weighted Average Loan Age (in months)</u>	<u>Weighted Average Mortgage Rate<sup>(2)</sup></u>
<b>Group 1 Trust Assets</b>			
\$97,756,238	356	3	3.350%
<b>Group 3 Trust Assets</b>			
\$50,754,809 <sup>(3)</sup>	358	1	2.860%
<b>Subgroup 4A Trust Assets</b>			
\$35,099,824	351	6	2.900%
<b>Subgroup 4B Trust Assets</b>			
\$65,503,545	351	6	2.900%
<b>Group 6 Trust Assets</b>			
\$22,511,130	359	1	3.871%
8,701,564	357	2	3.804%
3,112,641	359	1	3.929%
11,117,546	358	2	3.862%
\$45,442,881			
<b>Group 8 Trust Assets</b>			
\$55,438,452	344	13	3.444%
<b>Group 9 Trust Assets</b>			
\$50,000,000	358	1	2.926%
<b>Group 10 Trust Assets</b>			
\$55,517,858 <sup>(3)</sup>	360	0	2.862%
<b>Group 11 Trust Assets</b>			
\$92,940,656 <sup>(3)</sup>	360	0	2.860%
<b>Group 12 Trust Assets</b>			
\$112,259,000 <sup>(3)</sup>	360	0	2.860%
<b>Subgroup 13A Trust Assets</b>			
\$16,240,060	353	1	2.813%
<b>Subgroup 13B Trust Assets</b>			
\$14,536,227	351	4	3.000%
<b>Group 14 Trust Assets</b>			
\$ 3,238,060	332	3	3.335%
10,725,058	352	3	3.410%
3,106,187	345	3	3.408%
7,970,864	350	1	3.252%
2,317,325	359	1	3.269%
\$27,357,494			

(1) As of July 1, 2021.

- (2) The Mortgage Loans underlying the Group 1, 3, 4, 6, 8, 9, 10, 11, 12 and 14 and Subgroup 13A Trust Assets may bear interest at rates ranging from 0.25% to 1.50% per annum above the related Certificate Rate.
- (3) More than 10% of the Mortgage Loans underlying the Group 3, 10, 11 and 12 Trust Assets may be higher balance Mortgage Loans. See “Risk Factors” in this Supplement.

The actual remaining terms to maturity, loan ages and, in the case of the Group 1, 3, 4, 6, 8, 9, 10, 11, 12 and 14 and Subgroup 13A Trust Assets, Mortgage Rates of many of the Mortgage Loans underlying the Group 1, 3, 4, 6 and 8 through 14 Trust Assets will differ from the weighted averages shown above, perhaps significantly. See “The Trust Assets — The Mortgage Loans” in this Supplement.

**Characteristics of the Group 2, 5 and 7 Trust Assets:** See Exhibit A to this Supplement for certain information regarding the characteristics of the related Underlying Certificates.

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

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

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

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

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

<u>Class</u>	<u>Interest Rate Formula(1)</u>	<u>Initial Interest Rate(2)</u>	<u>Minimum Rate</u>	<u>Maximum Rate</u>	<u>Delay (in days)</u>	<u>LIBOR for Minimum Interest Rate</u>
<b>Security Group 4</b>						
FA .....	LIBOR + 0.25%	0.341%	0.25%	4.00%	0	0.00%
FC .....	LIBOR + 0.25%	0.341%	0.25%	4.00%	0	0.00%
FD .....	LIBOR + 0.25%	0.341%	0.25%	4.00%	0	0.00%
SA .....	3.75% – LIBOR	3.659%	0.00%	3.75%	0	3.75%
SC .....	3.75% – LIBOR	3.659%	0.00%	3.75%	0	3.75%
SD .....	3.75% – LIBOR	3.659%	0.00%	3.75%	0	3.75%

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

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

#### **SECURITY GROUP 1**

The Group 1 Principal Distribution Amount will be allocated to CE, until retired

#### **SECURITY GROUP 3**

The Group 3 Principal Distribution Amount and the EZ Accrual Amount will be allocated in the following order of priority:

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

#### **SECURITY GROUP 4**

The Subgroup 4A Principal Distribution Amount, the Subgroup 4B Principal Distribution Amount and the AZ Accrual Amount will be allocated as follows:

- 50% of the Subgroup 4A Principal Distribution Amount to FC, until retired
- 50.0000007633% of the Subgroup 4B Principal Distribution Amount to FD, until retired
- The remainder of the Subgroup 4A Principal Distribution Amount, the remainder of the Subgroup 4B Principal Distribution Amount and the AZ Accrual Amount in the following order of priority:
  1. To A, until reduced to its Scheduled Principal Balance for that Distribution Date
  2. To AZ, until retired
  3. To A, without regard to its Scheduled Principal Balance, until retired

#### **SECURITY GROUP 5**

The Group 5 Principal Distribution Amount will be allocated, sequentially, to LA, LB and LC, in that order, until retired

#### **SECURITY GROUP 6**

The Group 6 Principal Distribution Amount, the ZD Accrual Amount and the ZG Accrual Amount will be allocated as follows:

- The ZD Accrual Amount, sequentially, to DT and ZD, in that order, until retired
- The ZG Accrual Amount, sequentially, to DE and ZG, in that order, until retired
- 46.6666649062% of the Group 6 Principal Distribution Amount to DC, until retired

- 53.3333350938% of the Group 6 Principal Distribution Amount in the following order of priority:
  1. Sequentially, to DJ, DK and DL, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
  2. Sequentially, to DT and ZD, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
  3. Sequentially, to DE and ZG, in that order, until retired
  4. Sequentially, to DT and ZD, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
  5. Sequentially, to DJ, DK and DL, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

#### **SECURITY GROUP 7**

The Group 7 Principal Distribution Amount and the CZ Accrual Amount will be allocated in the following order of priority:

1. To CP, until reduced to its Scheduled Principal Balance for that Distribution Date
2. To CZ, until retired
3. To CP, without regard to its Scheduled Principal Balance, until retired

#### **SECURITY GROUP 8**

The Group 8 Principal Distribution Amount, the TZ Accrual Amount and the ZK Accrual Amount will be allocated as follows:

- The ZK Accrual Amount in the following order of priority:
  1. To K, until reduced to its Scheduled Principal Balance for that Distribution Date
  2. To ZK, until retired
- The Group 8 Principal Distribution Amount and the TZ Accrual Amount in the following order of priority:
  1. To K and ZK, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date in the following order of priority:
    - a. To K, until reduced to its Scheduled Principal Balance for that Distribution Date
    - b. To ZK, while outstanding
    - c. To K, without regard to its Scheduled Principal Balance, while outstanding
  2. To TZ, until retired
  3. To K and ZK, in the same manner and order of priority as described in step 1. above, but without regard to their Aggregate Scheduled Principal Balance, until retired

#### **SECURITY GROUP 9**

The Group 9 Principal Distribution Amount will be allocated to G, until retired



### **SECURITY GROUP 10**

The Group 10 Principal Distribution Amount and the Z Accrual Amount will be allocated in the following order of priority:

1. To J, until reduced to its Scheduled Principal Balance for that Distribution Date
2. To Z, until retired
3. To J, without regard to its Scheduled Principal Balance, until retired

### **SECURITY GROUP 11**

The Group 11 Principal Distribution Amount and the QZ Accrual Amount will be allocated in the following order of priority:

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

### **SECURITY GROUP 12**

The Group 12 Principal Distribution Amount and the BZ Accrual Amount will be allocated in the following order of priority:

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

### **SECURITY GROUP 13**

The Group 13 Principal Distribution Amount, the MZ Accrual Amount and the ZM Accrual Amount will be allocated as follows:

- The MZ Accrual Amount, sequentially, to MQ and MZ, in that order, until retired
- The ZM Accrual Amount, sequentially, to MU and ZM, in that order, until retired

- The Group 13 Principal Distribution Amount in the following order of priority:
  1. Sequentially, to MA and MY, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
  2. Sequentially, to MQ and MZ, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
  3. Sequentially, to MU and ZM, in that order, until retired
  4. Sequentially, to MQ and MZ, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
  5. Sequentially, to MA and MY, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

#### **SECURITY GROUP 14**

The Group 14 Principal Distribution Amount, the UZ Accrual Amount and the ZU Accrual Amount will be allocated as follows:

- The UZ Accrual Amount, sequentially, to U and UZ, in that order, until retired
- The ZU Accrual Amount, sequentially, to UA and ZU, in that order, until retired
- The Group 14 Principal Distribution Amount in the following order of priority:
  1. Sequentially, to NP and NY, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
  2. Sequentially, to U and UZ, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
  3. Sequentially, to UA and ZU, in that order, until retired
  4. Sequentially, to U and UZ, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
  5. Sequentially, to NP and NY, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

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

<u>Security Group</u>	<u>Structuring Ranges or Rates</u>
<b>PAC Classes</b>	
3 EH and EL (in the aggregate) . . . . .	150% PSA through 325% PSA
7 CP . . . . .	125% PSA through 225% PSA
8 K . . . . .	380% PSA through 440% PSA
10 J . . . . .	150% PSA through 305% PSA
<b>PAC I Classes</b>	
6 DJ, DK and DL (in the aggregate) . . . . .	200% PSA through 350% PSA
13 MA and MY (in the aggregate) . . . . .	155% PSA through 250% PSA
14 NP and NY (in the aggregate) . . . . .	170% PSA through 250% PSA
<b>PAC II Classes</b>	
6 DT and ZD (in the aggregate) . . . . .	290% PSA through 350% PSA
13 MQ and MZ (in the aggregate) . . . . .	190% PSA through 250% PSA
14 U and UZ (in the aggregate) . . . . .	190% PSA through 250% PSA
<b>TAC Classes</b>	
4 A . . . . .	117% PSA
11 Q . . . . .	511% PSA
12 B . . . . .	511% PSA
<b>PAC and TAC Classes</b>	
8 K and ZK (in the aggregate) . . . . .	380% PSA
11 Q and QC (in the aggregate) . . . . .	150% PSA through 305% PSA
12 B and BC (in the aggregate) . . . . .	150% PSA through 305% PSA

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

**Notional Classes:** The Notional Classes will not receive distributions of principal but have Class Notional Balances for convenience in describing their entitlements to interest. The Class Notional Balance of each Notional Class represents the percentage indicated below of, and reduces to that extent

with, the Class Principal Balances or the outstanding principal or notional balance of the related Trust Asset Group indicated:

<b>Class</b>	<b>Original Class Notional Balance</b>	<b>Represents Approximately</b>
<b>Security Group 1</b>		
CI .....	\$32,585,412	33.3333333333% of CE (PT Class)
<b>Security Group 2</b>		
IO .....	\$56,213,959	100% of the Group 2 Trust Assets
<b>Security Group 3</b>		
EI .....	\$24,090,909	60% of EH and EL (in the aggregate) (PAC/AD Classes)
IE .....	23,850,000	60% of EH (PAC/AD Class)
NI .....	240,909	60% of EL (PAC/AD Class)
<b>Security Group 3</b>		
SA .....	\$17,549,912	100% of FC (PT Class)
	<u>32,751,773</u>	100% of FD (PT Class)
	<u>\$50,301,685</u>	
SC .....	\$17,549,912	100% of FC (PT Class)
SD .....	32,751,773	100% of FD (PT Class)
<b>Security Group 8</b>		
KI .....	\$34,125,000	75% of K (PAC/AD Class)
<b>Security Group 9</b>		
GI .....	\$ 7,000,000	14% of G (PT Class)
<b>Security Group 10</b>		
JL .....	\$27,000,000	60% of J (PAC/AD Class)
<b>Security Group 11</b>		
QI .....	\$47,075,000	70% of Q (PAC/TAC/AD Class)
<b>Security Group 12</b>		
BI .....	\$59,500,000	70% of B (PAC/TAC/AD Class)
<b>Security Groups 10, 11 and 12</b>		
IQ .....	\$38,000,000	44.7058823529% of B (PAC/TAC/AD Class)
	16,500,000	36.6666666667% of J (PAC/AD Class)
	<u>32,350,000</u>	48.1040892193% of Q (PAC/TAC/AD Class)
	<u>\$86,850,000</u>	
<b>Security Group 13</b>		
IM .....	\$10,173,600	40% of MA (PAC I Class)
MI .....	12,310,514	40% of the Group 13 Trust Assets
<b>Security Group 14</b>		
IN .....	\$13,678,747	50% of the Group 14 Trust Assets

**Tax Status:** Single REMIC Series as to the Group 1 Trust Assets (the “Group 1 REMIC”), the Group 2 Trust Assets (the “Group 2 REMIC”), the Group 3 Trust Assets (the “Group 3 REMIC”), the Group 4 Trust Assets (the “Group 4 REMIC”), the Group 5 Trust Assets (the “Group 5 REMIC”), the Group 6 Trust Assets (the “Group 6 REMIC”), the Group 7 Trust Assets (the “Group 7 REMIC”), the Group 8 Trust Assets (the “Group 8 REMIC”), the Group 9 Trust Assets (the “Group 9 REMIC”), the Group 10 Trust Assets (the “Group 10 REMIC”), the Group 11 Trust Assets (the “Group 11 REMIC”), the Group 12 Trust Assets (the “Group 12 REMIC”), the Group 13 Trust Assets (the “Group 13 REMIC”) and the Group 14

Trust Assets (the “Group 14 REMIC”). See “*Certain United States Federal Income Tax Consequences*” in this Supplement and in the Base Offering Circular.

**Regular and Residual Classes:** Classes R1, R2, R3, R4, R5, R6, R7, R8, R9, R10, R11, R12, R13 and R14 are Residual Classes. Class R1 represents the Residual Interest of the Group 1 REMIC. Class R2 represents the Residual Interest of the Group 2 REMIC. Class R3 represents the Residual Interest of the Group 3 REMIC. Class R4 represents the Residual Interest of the Group 4 REMIC. Class R5 represents the Residual Interest of the Group 5 REMIC. Class R6 represents the Residual Interest of the Group 6 REMIC. Class R7 represents the Residual Interest of the Group 7 REMIC. Class R8 represents the Residual Interest of the Group 8 REMIC. Class R9 represents the Residual Interest of the Group 9 REMIC. Class R10 represents the Residual Interest of the Group 10 REMIC. Class R11 represents the Residual Interest of the Group 11 REMIC. Class R12 represents the Residual Interest of the Group 12 REMIC. Class R13 represents the Residual Interest of the Group 13 REMIC. Class R14 represents the Residual Interest of the Group 14 REMIC. All other Classes of REMIC Securities are Regular Classes.

## RISK FACTORS

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

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

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

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

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

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

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

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

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

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

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

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

the earlier a change, the greater the effect on your yield. It is doubtful that LIBOR will remain constant.

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

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

***The rate of payments on the underlying certificates will directly affect the rate of payments on the group 2, 5 and 7 securities.*** The underlying certificates will be sensitive in varying degrees to:

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

As described in the related underlying certificate disclosure documents, the principal entitlements

of the underlying certificates included in trust asset groups 5 and 7 on any payment date are calculated, directly or indirectly, on the basis of schedules; no assurance can be given that the underlying certificates will adhere to their schedules. Further, prepayments on the related mortgage loans may have occurred at rates faster or slower than those initially assumed.

The trust assets underlying certain of the underlying certificates included in trust asset group 2 are also previously issued certificates that represent beneficial ownership interests in separate trusts. The rate of payments on the previously issued certificates backing these underlying certificates will directly affect the timing and rate of payments on the group 2 securities. You should read the related underlying certificate disclosure documents, including the risk factors contained therein, to understand the payments on and related risks of the previously issued certificates backing these underlying certificates.

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

***Up to 10% of the mortgage loans underlying the group 1, 2, 4, 6, 8, 9, 13 and 14 trust assets and up to 100% of the mortgage loans underlying the group 3, 5, 7, 10, 11 and 12 trust assets may be higher balance mortgage loans.*** Subject to special pooling parameters set forth in the Ginnie Mae Mortgage-Backed Securities Guide, qualifying federally-insured or guaranteed mortgage loans that exceed certain balance thresholds established by Ginnie Mae (“higher balance mortgage loans”) may be included in Ginnie Mae guaranteed pools. There are no historical performance data regarding the prepayment rates for higher balance mortgage

loans. If the higher balance mortgage loans prepay faster or slower than expected, the weighted average lives and yields of the related securities are likely to be affected, perhaps significantly. Furthermore, higher balance mortgage loans tend to be concentrated in certain geographic areas, which may experience relatively higher rates of defaults in the event of adverse economic conditions. No assurances can be given about the prepayment experience or performance of the higher balance mortgage loans.

***Changes to, the elimination of, and uncertainty with respect to, LIBOR could adversely affect your investment.*** As discussed under “Description of the Securities — Interest Rate Indices — Determination of LIBOR — ICE LIBOR” in the base offering circular, all LIBOR tenors relevant to the securities will cease to be published or will no longer be representative after June 30, 2023. 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 when 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 not possible to predict the impact that 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”).

With respect to the LIBOR classes, on March 8, 2021 the ARRC confirmed that a “benchmark transition event” occurred on March 5, 2021,



when the U.K. Financial Conduct Authority and ICE Benchmark Administration announced that the LIBOR tenors relevant to the LIBOR classes will cease to be published or will no longer be representative after June 30, 2023. Consequently, effective June 30, 2023 (the related “benchmark replacement date”), 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 align with similar events in the market generally or in other parts of the financial markets, such as the derivatives market.

The ARRC Endorsed Terms provide for various alternative benchmarks based on availability: the first two alternatives involve the secured overnight financing rate (“SOFR”) published by the Federal Reserve Bank of New York, and the last two alternatives are not currently specified. SOFR is a secured, risk-free, overnight rate that is calculated based on different criteria than LIBOR, which is an unsecured rate reflecting counterparty risk. See *“Description of the Securities — Interest Rate Indices — Determination of SOFR — General”* in the base offering circular for more information about SOFR and the market for securities indexed to SOFR. Accordingly, SOFR and LIBOR may diverge, particularly in times of macroeconomic stress. The Federal Reserve Bank of New York began to publish SOFR in April 2018 and has published historical indicative SOFR and accompanying volumes from August 2014 to March 2018. The Federal Reserve Bank of New York also began to publish 30-, 90- and 180-day compounded averages of SOFR in March 2020. Investors should not rely on historical changes or trends in SOFR as indicative of future changes. Over the lives of LIBOR classes, SOFR may diverge from historical or indicative data.

Term SOFR, which is the first alternative benchmark specified in the ARRC Endorsed Terms, is a

prospective term rate based on SOFR that is under review by the ARRC, and there can be no assurance that its development will be completed at any time either before or after the benchmark replacement date. If term SOFR is unavailable as of the benchmark replacement date, the next alternative benchmark is compounded SOFR. As a benchmark replacement for LIBOR, compounded SOFR is a compounded average for which there are multiple methodologies that may also diverge from LIBOR.

If a benchmark replacement other than term SOFR is chosen because term SOFR is not initially available, term SOFR will become the benchmark replacement if it later becomes available, which could lead to further volatility in the interest rates on LIBOR classes. Moreover, a benchmark replacement adjustment will be applied to compensate for the foregoing effects of any benchmark replacement. However, no assurance can be provided that any benchmark replacement adjustment will be sufficient to produce the economic equivalent of the then-current benchmark, either at the benchmark replacement date or over the lives of LIBOR classes. Additionally, Ginnie Mae cannot anticipate how long it will take to develop the systems and processes necessary to adopt a specific benchmark replacement, which may delay and contribute to uncertainty and volatility surrounding any benchmark transition for LIBOR classes.

Ginnie Mae will have sole discretion with respect to certain elements of the benchmark replacement process, including determining 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.

***The securities may not be a suitable investment for you.*** The securities, especially the group 2, 5 and 7 securities and, in particular, the support, interest only, accrual and residual classes, are not suitable investments for all investors.

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

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

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

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

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

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

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

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

## THE TRUST ASSETS

### General

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

### The Trust MBS (Groups 1, 3, 4, 6 and 8 through 14)

The Subgroup 13B Trust Assets are either:

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

Each Mortgage Loan underlying a Ginnie Mae I MBS Certificate bears interest at a Mortgage Rate 0.50% per annum greater than the related Certificate Rate. The difference between the Mortgage Rate and the Certificate Rate is used to pay the related servicers of the Mortgage Loans a monthly servicing fee and Ginnie Mae a fee for its guaranty of the Ginnie Mae I MBS Certificate of 0.44% per annum and 0.06% per annum, respectively, of the outstanding principal balance of the Mortgage Loan.

The Group 1, 3, 4, 6, 8, 9, 10, 11, 12 and 14 and Subgroup 13A Trust Assets are either:

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

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

### The Underlying Certificates (Groups 2, 5 and 7)

The Group 2, 5 and 7 Trust Assets are Underlying Certificates that represent beneficial ownership interests in one or more separate trusts, the assets of which evidence direct or indirect beneficial ownership interests in certain Ginnie Mae Certificates. Each Underlying Certificate constitutes all or a portion of a class of a separate Series of certificates described in the related Underlying Certificate Disclosure Document. Each Underlying Certificate Disclosure Document may be obtained from the Information Agent as described under “Available Information” in this Supplement or on [ginniemae.gov](http://ginniemae.gov). Investors are cautioned that material changes in facts and circumstances may have occurred since the date of each Underlying Certificate Disclosure Document, including changes in prepayment rates, prevailing interest rates and other economic factors, which may limit the usefulness of, and be directly contrary to the assumptions used in preparing the information included in, the offering document. See “*Underlying Certificates*” in the *Base Offering Circular*.

Each Underlying Certificate provides for monthly distributions and is further described in the table contained in Exhibit A to this Supplement.

### **The Mortgage Loans**

The Mortgage Loans underlying the Group 1, 3, 4, 6 and 8 through 14 Trust Assets are expected to have, on a weighted average basis, the characteristics set forth in the Terms Sheet under “Assumed Characteristics of the Mortgage Loans Underlying the Group 1, 3, 4, 6 and 8 through 14 Trust Assets” and the general characteristics described in the Base Offering Circular. The Mortgage Loans will consist of first lien, single-family, fixed rate, residential mortgage loans that are insured or guaranteed by the Federal Housing Administration, the United States Department of Veterans Affairs, Rural Development (formerly the Rural Housing Service) or the United States Department of Housing and Urban Development (“HUD”). See *“The Ginnie Mae Certificates — General” in the Base Offering Circular.*

Specific information regarding the characteristics of the Mortgage Loans underlying the Trust MBS is not available. For purposes of this Supplement, certain assumptions have been made regarding the remaining terms to maturity, loan ages and, in the case of the Group 1, 3, 4, 6, 8, 9, 10, 11, 12 and 14 and Subgroup 13A Trust Assets, Mortgage Rates of the Mortgage Loans underlying the Trust MBS. However, the actual remaining terms to maturity, loan ages and, in the case of the Group 1, 3, 4, 6, 8, 9, 10, 11, 12 and 14 and Subgroup 13A Trust Assets, Mortgage Rates of many of the Mortgage Loans will differ from the characteristics assumed, perhaps significantly. This will be the case even if the weighted average characteristics of the Mortgage Loans are the same as the assumed characteristics. Small differences in the characteristics of the Mortgage Loans can have a significant effect on the Weighted Average Lives and yields of the Securities. See *“Risk Factors” and “Yield, Maturity and Prepayment Considerations” in this Supplement.*

### **The Trustee Fee**

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

## **GINNIE MAE GUARANTY**

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

## **DESCRIPTION OF THE SECURITIES**

### **General**

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

### **Form of Securities**

Each Class of Securities other than the Residual Securities initially will be issued and maintained, and may be transferred only on the Fedwire Book-Entry System. Beneficial Owners of Book-Entry Secu-

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

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

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

### **Distributions**

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

### **Interest Distributions**

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

- Interest will be calculated on the basis of a 360-day year consisting of twelve 30-day months.
- Interest distributable (or accrued in the case of an Accrual Class) on any Class for any Distribution Date will consist of 30 days’ interest on its Class Principal Balance (or Class Notional Balance) as of the related Record Date.
- Investors can calculate the amount of interest to be distributed (or accrued in the case of an Accrual Class) on each Class of Securities for any Distribution Date by using the Class Factors published in the preceding month. See *“— Class Factors” below*.

### *Categories of Classes*

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

### *Accrual Periods*

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

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

### *Fixed Rate Classes*

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

### *Floating Rate and Inverse Floating Rate Classes*

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

We can provide no assurance that LIBOR for a Distribution Date accurately represents the offered rate at which one-month U.S. dollar deposits are being quoted to prime banks in the London interbank market, nor that the procedures for calculating LIBOR on the basis of the ICE LIBOR method for one-month U.S. dollar deposits will not change. Any change in LIBOR values resulting from any change in reporting or in the determination of LIBOR may cause LIBOR to fluctuate disproportionately to changes in other market lending rates. When LIBOR ceases to be published or becomes 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 Trustee’s determination of LIBOR and its calculation of the Interest Rates will be final except in the case of clear error. Investors can obtain LIBOR levels and Interest Rates for the current and preceding Accrual Periods on [ginniemae.gov](http://ginniemae.gov) or by calling the Information Agent at (800) 234-GNMA.

### *Accrual Classes*

Each of Classes AZ, BZ, CZ, EZ, MZ, QZ, TZ, UZ, Z, ZD, ZG, ZK, ZM and ZU is an Accrual Class. Interest will accrue on the Accrual Classes and be distributed as described under “Terms Sheet — Accrual Classes” in this Supplement.

### **Principal Distributions**

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

### *Categories of Classes*

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

### *Notional Classes*

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

### **Residual Securities**

The Class R1 Securities, Class R2 Securities, Class R3 Securities, Class R4 Securities, Class R5 Securities, Class R6 Securities, Class R7 Securities, Class R8 Securities, Class R9 Securities, Class R10 Securities, Class R11 Securities, Class R12 Securities, Class R13 Securities and Class R14 Securities will represent the beneficial ownership of the Residual Interest in the Group 1 REMIC, the Group 2 REMIC, the Group 3 REMIC, the Group 4 REMIC, the Group 5 REMIC, the Group 6 REMIC, the Group 7 REMIC, the Group 8 REMIC, the Group 9 REMIC, the Group 10 REMIC, the Group 11 REMIC, the Group 12 REMIC, the Group 13 REMIC and the Group 14 REMIC, respectively, as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular. The Class R1, R2, R3, R4, R5, R6, R7, R8, R9, R10, R11, R12, R13 and R14 Securities have no Class Principal Balance and do not accrue interest. The Class R1, R2, R3, R4, R5, R6, R7, R8, R9, R10, R11, R12, R13 and R14 Securities will be entitled to receive the proceeds of the disposition of any assets remaining in the related Trust REMIC after the Class Principal Balance or Class Notional Balance of each Class of Regular Securities in the related Security Group has been reduced to zero. However, any remaining proceeds are not likely to be significant. The Residual Securities may not be transferred to a Plan Investor, a Non-U.S. Person or a Disqualified Organization.

### **Class Factors**

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

- The Class Factor for any Class of Securities for each month following the issuance of the Securities will reflect its remaining Class Principal Balance (or Class Notional Balance) after giving effect to any principal distribution (or addition to principal) to be made or any reduction of Class Notional Balance on the Distribution Date occurring in that month.
- The Class Factor for each Class for the month of issuance is 1.00000000.
- The Class Factors for the MX Classes and the Classes of REMIC Securities that are exchangeable for the MX Classes will be calculated assuming that the maximum possible amount of each Class is outstanding at all times, regardless of any exchanges that may occur.
- Based on the Class Factors published in the preceding and current months (and Interest Rates), investors in any Class (other than an Accrual Class) can calculate the amount of principal and interest to be distributed to that Class and investors in an Accrual Class can calculate the total amount of principal to be distributed to (or interest to be added to the Class Principal Balance of) that Class on the Distribution Date in the current month.
- Investors may obtain current Class Factors on [ginniemae.gov](http://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 retire the related Securities. For these purposes, the Trust REMICs and the Securities with corresponding numerical designations are related as follows:

<u>Trust REMICs</u>	<u>Related Securities</u>
Group 1 REMIC	Group 1 Securities
Group 2 REMIC	Group 2 Securities
Group 3 REMIC	Group 3 Securities
Group 4 REMIC	Group 4 Securities
Group 5 REMIC	Group 5 Securities
Group 6 REMIC	Group 6 Securities
Group 7 REMIC	Group 7 Securities
Group 8 REMIC	Group 8 Securities
Group 9 REMIC	Group 9 Securities
Group 10 REMIC	Group 10 Securities
Group 11 REMIC	Group 11 Securities
Group 12 REMIC	Group 12 Securities
Group 13 REMIC	Group 13 Securities
Group 14 REMIC	Group 14 Securities

Upon any termination of the Trust (or one or more Trust REMICs), the Holder of any related outstanding Security (other than a Residual or Notional Class Security) will be entitled to receive that Holder's allocable share of the Class Principal Balance of that Class plus any accrued and unpaid interest thereon at the applicable Interest Rate, and any Holder of any related outstanding Notional Class Security will be entitled to receive that Holder's allocable share of any accrued and unpaid interest thereon at the applicable Interest Rate. The Residual Holders will be entitled to their pro rata share of any assets remaining in the related Trust REMIC 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, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13 and 14, a Holder of all of the outstanding Regular Securities of any such Security Group and the related Class of Residual Securities will have the right to purchase the related Trust Assets upon three Business Days' notice (the "Notice Period"). The purchase will be for cash in an amount equal to (A)(i) the aggregate remaining principal balance of the assets of such Security Group, but in no event less than the aggregate outstanding principal amount of the Securities of such Security Group, plus (ii) accrued interest on the Securities of such Security Group, less (B) amounts on deposit in the related Trust REMIC for distribution on the Securities of such Security Group, plus (C) a \$5,000 termination fee payable to the Trustee in connection with each Security Group to be terminated. After the Notice Period, and upon such purchase, the Trustee will terminate the related Trust REMIC. Upon such termination, the Trustee will distribute the cash proceeds of the sale of the related Trust Assets to the Holder of the related Securities (which distribution may be offset against amounts due on the sale of such assets), will cancel the Securities of the related Security Group and cause the removal from the Book-Entry Depository Account of all Classes of the related Security Group, will cancel the related Class of Residual Securities, and will credit the remaining Trust Assets in the related Security Group to the account of the surrendering



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

### **Modification and Exchange**

All or a portion of the Classes of REMIC Securities specified on the front cover may be exchanged for a proportionate interest in the related MX Class or Classes shown on Schedule I to this Supplement. Similarly, all or a portion of the related MX Class or Classes may be exchanged for proportionate interests in the related Class or Classes of REMIC Securities and, in the case of Combinations 1, 2, 3, 4, 5, 9, 11, 12, 13, 14 and 16, other related MX Classes. This process may occur repeatedly.

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

In the case of Combinations 1, 2, 9, 11, 12, 13 and 16, the related REMIC Securities may be exchanged for proportionate interests in various subcombinations of MX Classes. Similarly, all or a portion of these MX Classes may be exchanged for proportionate interests in the related REMIC Securities or in other subcombinations of the related MX Classes. Each subcombination may be effected only in proportions that result in the principal and interest entitlements of the Securities received being equal to the entitlements of the Securities surrendered. *See the example under “Description of the Securities — Modification and Exchange” in the Base Offering Circular.*

A Beneficial Owner proposing to effect an exchange must notify the Trustee through the Beneficial Owner’s Book-Entry Depository participant. This notice must be received by the Trustee not later than two Business Days before the proposed exchange date. The exchange date can be any Business Day other than the last Business Day of the month. The notice must contain the outstanding principal or notional balances of the Securities to be included in the exchange and the proposed exchange date. The notice is required to be delivered to the Trustee by email to USBGNMATEam@USBank.com or in writing at its Corporate Trust Office at U.S. Bank National Association, One Federal Street, 3rd Floor, Boston, MA 02110, Attention: Ginnie Mae REMIC Program Agency Group 2021-118. 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  $\frac{1}{32}$  of 1% of the outstanding principal balance (or notional balance) of the Securities surrendered for exchange (but not less than \$2,000 or more than \$25,000); provided, however, that no fee will be payable in respect of an interest only security unless all securities involved in the exchange are interest only securities. The fee must be paid concurrently with the exchange.

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

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

## **YIELD, MATURITY AND PREPAYMENT CONSIDERATIONS**

### **General**

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

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

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

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

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

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

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

Investors in the Group 2, 5 and 7 Securities are urged to review the discussion under *“Risk Factors — The rate of payments on the underlying certificates will directly affect the rate of payments on the group 2, 5 and 7 securities” in this Supplement*.

### **Accretion Directed Classes**

Classes A, B, BC, CP, DE, DT, EH, EL, J, K, MQ, MU, Q, QC, U, UA and ZK are Accretion Directed Classes. The related Accrual Amounts will be applied to making principal distributions on those Classes as described in this Supplement.

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

through any constant prepayment rate significantly higher than 0% PSA, except within any applicable Effective Ranges.

### Securities that Receive Principal on the Basis of Schedules

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

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

<u>Security Group</u>	<u>Initial Effective Ranges or Rates</u>
<b>PAC Classes</b>	
3 EH and EL (in the aggregate) . . . . .	150% PSA through 325% PSA
7 CP . . . . .	125% PSA through 225% PSA
8 K . . . . .	380% PSA through 440% PSA
10 J . . . . .	150% PSA through 305% PSA
<b>PAC I Classes</b>	
6 DJ, DK and DL (in the aggregate) . . . . .	200% PSA through 350% PSA
13 MA and MY (in the aggregate) . . . . .	155% PSA through 250% PSA
14 NP and NY (in the aggregate) . . . . .	170% PSA through 250% PSA
<b>PAC II Classes</b>	
6 DT and ZD (in the aggregate) . . . . .	290% PSA through 350% PSA
13 MQ and MZ (in the aggregate) . . . . .	190% PSA through 250% PSA
14 U and UZ (in the aggregate) . . . . .	190% PSA through 250% PSA
<b>TAC Classes</b>	
4 A . . . . .	117% PSA
11 Q . . . . .	511% PSA
12 B . . . . .	511% PSA
<b>PAC and TAC Classes</b>	
8 K and ZK (in the aggregate) . . . . .	380% PSA
11 Q and QC (in the aggregate) . . . . .	150% PSA through 305% PSA
12 B and BC (in the aggregate) . . . . .	150% PSA through 305% PSA

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

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

There is no assurance that the related Mortgage Loans will have the characteristics assumed in the Modeling Assumptions, which were used to determine the initial Effective Ranges or Rates. If the initial Effective Ranges or Rates were calculated using the actual characteristics of the related Mortgage Loans, the initial Effective Ranges or Rates could differ from those shown in the above table, or an initial Effective Rate might not exist. Therefore, even if the Mortgage Loans were to prepay at a constant rate within the initial Effective Range or at the initial Effective Rate shown for any Class in the above table, that Class could fail to receive Scheduled Payments.

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

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

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

### **Assumability**

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

### **Final Distribution Date**

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

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

### **Modeling Assumptions**

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

1. The Mortgage Loans underlying the Group 1, 3, 4, 6 and 8 through 14 Trust Assets have the assumed characteristics shown under “Assumed Characteristics of the Mortgage Loans Underlying the

Group 1, 3, 4, 6 and 8 through 14 Trust Assets” in the Terms Sheet, except in the case of information set forth under the 0% PSA Prepayment Assumption Rate, for which each Mortgage Loan underlying a Group 1, 3, 4, 6, 8, 9, 10, 11, 12, 13 or 14 Trust Asset is assumed to have an original and a remaining term to maturity of 360 months and each Mortgage Loan underlying a Group 1, 3, 4, 6, 8, 9, 10, 11, 12 or 14 or Subgroup 13A Trust Asset is assumed to have a Mortgage Rate of 1.50% per annum higher than the related Certificate Rate.

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

3. Distributions on the Securities are always received on the 20th day of the month, whether or not a Business Day, commencing in August 2021.

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

5. The Closing Date for the Securities is July 30, 2021.

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

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

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

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

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

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

## **Decrement Tables**

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

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

The decrement tables set forth below illustrate the percentage of the Original Class Principal Balance (or, in the case of a Notional Class, the original Class Notional Balance) that would remain

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

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

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

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

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

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

Security Group 1 PSA Prepayment Assumption Rates					
Classes CE & CI					
Distribution Date	0%	100%	300%	450%	600%
Initial Percent	100	100	100	100	100
July 2022	98	96	92	90	87
July 2023	97	90	79	71	63
July 2024	95	83	63	51	40
July 2025	93	76	51	36	25
July 2026	91	70	40	26	15
July 2027	89	64	32	18	10
July 2028	87	58	26	13	6
July 2029	85	53	20	9	4
July 2030	83	48	16	6	2
July 2031	80	44	13	5	1
July 2032	78	40	10	3	1
July 2033	75	36	8	2	1
July 2034	72	32	6	2	0
July 2035	69	29	5	1	0
July 2036	66	26	4	1	0
July 2037	63	23	3	1	0
July 2038	60	20	2	0	0
July 2039	56	18	2	0	0
July 2040	53	16	1	0	0
July 2041	49	14	1	0	0
July 2042	45	12	1	0	0
July 2043	41	10	1	0	0
July 2044	36	8	0	0	0
July 2045	32	7	0	0	0
July 2046	27	5	0	0	0
July 2047	22	4	0	0	0
July 2048	17	3	0	0	0
July 2049	12	2	0	0	0
July 2050	6	1	0	0	0
July 2051	0	0	0	0	0
Weighted Average Life (years)	18.3	10.4	5.3	3.9	3.1

Security Group 2 PSA Prepayment Assumption Rates					
Class IO					
Distribution Date	0%	100%	250%	400%	500%
Initial Percent	100	100	100	100	100
July 2022	96	90	82	73	67
July 2023	93	82	66	53	45
July 2024	89	73	54	38	30
July 2025	84	66	43	27	20
July 2026	80	58	35	20	13
July 2027	75	52	28	14	8
July 2028	70	45	22	10	5
July 2029	65	39	17	7	3
July 2030	60	34	13	5	2
July 2031	54	29	10	3	1
July 2032	48	24	8	2	1
July 2033	42	19	6	1	1
July 2034	35	15	4	1	0
July 2035	28	12	3	1	0
July 2036	21	8	2	0	0
July 2037	14	5	1	0	0
July 2038	6	2	0	0	0
July 2039	2	1	0	0	0
July 2040	0	0	0	0	0
July 2041	0	0	0	0	0
July 2042	0	0	0	0	0
July 2043	0	0	0	0	0
July 2044	0	0	0	0	0
July 2045	0	0	0	0	0
July 2046	0	0	0	0	0
July 2047	0	0	0	0	0
July 2048	0	0	0	0	0
Weighted Average Life (years)	10.1	7.0	4.4	3.0	2.4

**Security Group 3  
PSA Prepayment Assumption Rates**

Distribution Date	Classes BE, EL, NA, NB, ND, NE, NG and NI					Classes E, ED and EI					Classes EA, EB, EC, EH, EM, EN, EP and IE					Class EZ				
	0%	150%	290%	325%	600%	0%	150%	290%	325%	600%	0%	150%	290%	325%	600%	0%	150%	290%	325%	600%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	100	100	100	100	100	97	94	94	94	94	97	94	94	94	94	103	103	93	90	70
July 2023	100	100	100	100	100	94	83	83	83	83	94	83	83	83	83	105	105	72	64	2
July 2024	100	100	100	100	100	91	71	71	71	53	91	70	70	70	53	108	108	47	33	0
July 2025	100	100	100	100	100	88	59	59	59	33	88	58	58	58	33	111	111	31	14	0
July 2026	100	100	100	100	100	84	48	48	48	21	84	47	47	47	20	113	113	22	3	0
July 2027	100	100	100	100	100	81	38	38	38	13	81	38	38	38	12	116	116	19	0	0
July 2028	100	100	100	100	100	77	30	30	30	8	77	29	29	29	7	119	117	18	0	0
July 2029	100	100	100	100	100	74	23	23	23	5	73	22	22	22	4	122	115	17	0	0
July 2030	100	100	100	100	100	70	18	18	18	3	69	17	17	17	2	125	110	15	0	0
July 2031	100	100	100	100	100	66	14	14	14	2	65	13	13	13	1	128	103	14	0	0
July 2032	100	100	100	100	100	62	11	11	11	1	61	10	10	10	0	132	96	12	0	0
July 2033	100	100	100	100	72	57	8	8	8	1	57	7	7	7	0	135	88	10	0	0
July 2034	100	100	100	100	44	53	6	6	6	0	52	6	6	6	0	138	80	9	0	0
July 2035	100	100	100	100	27	48	5	5	5	0	47	4	4	4	0	142	72	7	0	0
July 2036	100	100	100	100	16	43	4	4	4	0	43	3	3	3	0	145	64	6	0	0
July 2037	100	100	100	100	10	38	3	3	3	0	38	2	2	2	0	149	56	5	0	0
July 2038	100	100	100	100	6	33	2	2	2	0	32	1	1	1	0	153	49	4	0	0
July 2039	100	100	100	100	4	28	2	2	2	0	27	1	1	1	0	157	43	3	0	0
July 2040	100	100	100	100	2	22	1	1	1	0	21	0	0	0	0	161	37	3	0	0
July 2041	100	91	91	91	1	16	1	1	1	0	15	0	0	0	0	165	31	2	0	0
July 2042	100	67	67	67	1	10	1	1	1	0	9	0	0	0	0	169	26	2	0	0
July 2043	100	48	48	48	0	4	0	0	0	0	3	0	0	0	0	173	22	1	0	0
July 2044	34	34	34	34	0	0	0	0	0	0	0	0	0	0	0	166	18	1	0	0
July 2045	24	24	24	24	0	0	0	0	0	0	0	0	0	0	0	145	14	1	0	0
July 2046	16	16	16	16	0	0	0	0	0	0	0	0	0	0	0	123	11	1	0	0
July 2047	10	10	10	10	0	0	0	0	0	0	0	0	0	0	0	101	8	0	0	0
July 2048	6	6	6	6	0	0	0	0	0	0	0	0	0	0	0	77	5	0	0	0
July 2049	3	3	3	3	0	0	0	0	0	0	0	0	0	0	0	52	3	0	0	0
July 2050	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	27	1	0	0	0
July 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.5	22.5	22.5	22.5	13.4	12.9	5.7	5.7	5.7	3.7	12.8	5.6	5.6	5.6	3.6	26.5	16.5	4.7	2.6	1.3

**Security Group 4  
PSA Prepayment Assumption Rates**

Distribution Date	Class A					Class AZ					Classes FA and SA				
	0%	100%	250%	400%	500%	0%	100%	250%	400%	500%	0%	100%	250%	400%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	98	95	92	89	86	101	101	0	0	0	98	95	92	88	86
July 2023	96	88	79	70	64	102	102	0	0	0	96	89	79	69	63
July 2024	94	81	66	52	43	103	103	0	0	0	94	81	65	51	43
July 2025	92	74	54	38	30	104	104	0	0	0	93	74	54	38	29
July 2026	90	68	45	28	20	105	105	0	0	0	90	68	45	28	20
July 2027	88	62	37	21	14	106	106	0	0	0	88	62	37	21	14
July 2028	86	56	31	15	9	107	107	0	0	0	86	57	30	15	9
July 2029	84	51	25	11	6	108	108	0	0	0	84	51	25	11	6
July 2030	81	46	21	8	4	109	109	0	0	0	81	47	20	8	4
July 2031	79	42	17	6	3	111	111	0	0	0	79	42	17	6	3
July 2032	76	38	14	4	2	112	112	0	0	0	76	38	14	4	2
July 2033	73	34	11	3	1	113	113	0	0	0	73	34	11	3	1
July 2034	70	30	9	2	1	114	114	0	0	0	71	31	9	2	1
July 2035	67	27	7	2	1	115	115	0	0	0	68	28	7	2	1
July 2036	64	24	6	1	0	116	116	0	0	0	65	25	6	1	0
July 2037	61	21	5	1	0	117	117	0	0	0	61	22	5	1	0
July 2038	57	18	4	1	0	119	119	0	0	0	58	19	4	1	0
July 2039	54	16	3	0	0	120	120	0	0	0	55	17	3	0	0
July 2040	50	14	2	0	0	121	121	0	0	0	51	15	2	0	0
July 2041	47	12	2	0	0	122	122	0	0	0	47	13	2	0	0
July 2042	43	10	1	0	0	123	123	0	0	0	43	11	1	0	0
July 2043	38	8	1	0	0	125	125	0	0	0	39	9	1	0	0
July 2044	34	6	1	0	0	126	126	0	0	0	35	7	1	0	0
July 2045	30	5	1	0	0	127	127	0	0	0	31	6	1	0	0
July 2046	25	3	0	0	0	128	128	0	0	0	26	5	0	0	0
July 2047	20	2	0	0	0	130	130	0	0	0	21	3	0	0	0
July 2048	15	1	0	0	0	131	131	0	0	0	16	2	0	0	0
July 2049	10	0	0	0	0	132	132	0	0	0	11	1	0	0	0
July 2050	5	0	0	0	0	134	26	0	0	0	6	0	0	0	0
July 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	17.8	9.8	5.9	4.1	3.4	29.9	28.6	0.2	0.1	0.1	17.9	10.0	5.8	4.0	3.3



**Security Group 4  
PSA Prepayment Assumption Rates**

Distribution Date	Classes FC and SC					Classes FD and SD				
	0%	100%	250%	400%	500%	0%	100%	250%	400%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100
July 2022	98	95	92	88	86	98	95	92	88	86
July 2023	96	89	79	69	63	96	89	79	69	63
July 2024	94	81	65	51	43	94	81	65	51	43
July 2025	93	74	54	38	29	93	74	54	38	29
July 2026	90	68	45	28	20	90	68	45	28	20
July 2027	88	62	37	21	14	88	62	37	21	14
July 2028	86	57	30	15	9	86	57	30	15	9
July 2029	84	51	25	11	6	84	51	25	11	6
July 2030	81	47	20	8	4	81	47	20	8	4
July 2031	79	42	17	6	3	79	42	17	6	3
July 2032	76	38	14	4	2	76	38	14	4	2
July 2033	73	34	11	3	1	73	34	11	3	1
July 2034	71	31	9	2	1	71	31	9	2	1
July 2035	68	28	7	2	1	68	28	7	2	1
July 2036	65	25	6	1	0	65	25	6	1	0
July 2037	61	22	5	1	0	61	22	5	1	0
July 2038	58	19	4	1	0	58	19	4	1	0
July 2039	55	17	3	0	0	55	17	3	0	0
July 2040	51	15	2	0	0	51	15	2	0	0
July 2041	47	13	2	0	0	47	13	2	0	0
July 2042	43	11	1	0	0	43	11	1	0	0
July 2043	39	9	1	0	0	39	9	1	0	0
July 2044	35	7	1	0	0	35	7	1	0	0
July 2045	31	6	1	0	0	31	6	1	0	0
July 2046	26	5	0	0	0	26	5	0	0	0
July 2047	21	3	0	0	0	21	3	0	0	0
July 2048	16	2	0	0	0	16	2	0	0	0
July 2049	11	1	0	0	0	11	1	0	0	0
July 2050	6	0	0	0	0	6	0	0	0	0
July 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	17.9	10.0	5.8	4.0	3.3	17.9	10.0	5.8	4.0	3.3

**Security Group 5  
PSA Prepayment Assumption Rates**

Distribution Date	Class LA					Class LB					Class LC				
	0%	100%	400%	600%	800%	0%	100%	400%	600%	800%	0%	100%	400%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	71	39	0	0	0	100	100	99	99	99	100	100	100	100	100
July 2023	40	0	0	0	0	100	95	84	81	68	100	100	100	100	100
July 2024	9	0	0	0	0	100	86	66	51	35	100	100	100	100	100
July 2025	0	0	0	0	0	98	77	51	32	17	100	100	100	100	100
July 2026	0	0	0	0	0	95	69	39	20	9	100	100	100	100	100
July 2027	0	0	0	0	0	92	61	29	12	4	100	100	100	100	100
July 2028	0	0	0	0	0	89	54	21	7	2	100	100	100	100	100
July 2029	0	0	0	0	0	86	47	15	4	1	100	100	100	100	100
July 2030	0	0	0	0	0	83	41	11	3	0	100	100	100	100	100
July 2031	0	0	0	0	0	79	35	8	1	0	100	100	100	100	60
July 2032	0	0	0	0	0	76	30	6	1	0	100	100	100	100	30
July 2033	0	0	0	0	0	72	24	4	0	0	100	100	100	100	15
July 2034	0	0	0	0	0	68	20	3	0	0	100	100	100	89	7
July 2035	0	0	0	0	0	64	15	2	0	0	100	100	100	54	4
July 2036	0	0	0	0	0	60	11	1	0	0	100	100	100	33	2
July 2037	0	0	0	0	0	55	7	1	0	0	100	100	100	20	1
July 2038	0	0	0	0	0	51	4	0	0	0	100	100	100	12	0
July 2039	0	0	0	0	0	46	1	0	0	0	100	100	100	7	0
July 2040	0	0	0	0	0	41	0	0	0	0	100	93	93	4	0
July 2041	0	0	0	0	0	36	0	0	0	0	100	65	65	3	0
July 2042	0	0	0	0	0	31	0	0	0	0	100	45	45	1	0
July 2043	0	0	0	0	0	26	0	0	0	0	100	31	31	1	0
July 2044	0	0	0	0	0	20	0	0	0	0	100	20	20	0	0
July 2045	0	0	0	0	0	14	0	0	0	0	100	13	13	0	0
July 2046	0	0	0	0	0	8	0	0	0	0	100	8	8	0	0
July 2047	0	0	0	0	0	2	0	0	0	0	100	5	5	0	0
July 2048	0	0	0	0	0	0	0	0	0	0	2	2	2	0	0
July 2049	0	0	0	0	0	0	0	0	0	0	1	1	1	0	0
July 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	1.7	0.8	0.5	0.5	0.5	16.4	8.3	4.9	3.6	2.9	26.6	21.4	21.4	14.8	10.7

**Security Group 6  
PSA Prepayment Assumption Rates**

Distribution Date	Class DA					Class DC					Class DE				
	0%	200%	320%	350%	700%	0%	200%	320%	350%	700%	0%	200%	320%	350%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	98	94	94	94	94	99	95	93	93	87	100	100	93	86	4
July 2023	96	82	82	82	76	97	86	80	78	61	100	100	78	56	0
July 2024	94	68	68	68	44	95	74	63	61	35	100	100	62	24	0
July 2025	92	55	55	55	25	94	64	50	47	20	100	100	52	7	0
July 2026	90	44	44	44	14	92	55	40	36	11	100	100	49	0	0
July 2027	88	35	35	35	8	90	47	31	28	6	100	100	47	0	0
July 2028	85	27	27	27	5	88	40	25	22	4	100	100	44	0	0
July 2029	83	20	20	20	3	86	35	19	17	2	100	100	40	0	0
July 2030	80	16	16	16	1	84	30	15	13	1	100	100	36	0	0
July 2031	77	12	12	12	1	81	25	12	10	1	100	100	31	0	0
July 2032	74	9	9	9	0	79	21	9	7	0	100	100	27	0	0
July 2033	71	7	7	7	0	76	18	7	6	0	100	100	23	0	0
July 2034	67	5	5	5	0	74	15	6	4	0	100	100	19	0	0
July 2035	64	4	4	4	0	71	13	4	3	0	100	100	16	0	0
July 2036	60	3	3	3	0	68	11	3	2	0	100	100	13	0	0
July 2037	56	2	2	2	0	65	9	3	2	0	100	100	11	0	0
July 2038	52	2	2	2	0	61	8	2	1	0	100	91	9	0	0
July 2039	48	1	1	1	0	58	6	1	1	0	100	77	7	0	0
July 2040	44	1	1	1	0	54	5	1	1	0	100	64	5	0	0
July 2041	39	1	1	1	0	51	4	1	1	0	100	53	4	0	0
July 2042	34	0	0	0	0	47	3	1	0	0	100	43	3	0	0
July 2043	29	0	0	0	0	42	3	0	0	0	100	35	2	0	0
July 2044	23	0	0	0	0	38	2	0	0	0	100	28	2	0	0
July 2045	18	0	0	0	0	33	2	0	0	0	100	21	1	0	0
July 2046	11	0	0	0	0	28	1	0	0	0	100	16	1	0	0
July 2047	5	0	0	0	0	23	1	0	0	0	100	11	1	0	0
July 2048	0	0	0	0	0	18	1	0	0	0	100	8	0	0	0
July 2049	0	0	0	0	0	12	0	0	0	0	100	4	0	0	0
July 2050	0	0	0	0	0	6	0	0	0	0	92	2	0	0	0
July 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	16.3	5.4	5.4	5.4	3.2	18.6	7.2	5.2	4.8	2.8	29.5	21.1	7.3	2.2	0.7

**PSA Prepayment Assumption Rates**

Distribution Date	Class DJ					Class DK					Class DL				
	0%	200%	320%	350%	700%	0%	200%	320%	350%	700%	0%	200%	320%	350%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	47	0	0	0	0	100	97	97	97	97	100	100	100	100	100
July 2023	0	0	0	0	0	100	85	85	85	79	100	100	100	100	100
July 2024	0	0	0	0	0	98	70	70	70	45	100	100	100	100	100
July 2025	0	0	0	0	0	95	57	57	57	26	100	100	100	100	100
July 2026	0	0	0	0	0	93	46	46	46	14	100	100	100	100	100
July 2027	0	0	0	0	0	91	36	36	36	8	100	100	100	100	100
July 2028	0	0	0	0	0	88	27	27	27	5	100	100	100	100	100
July 2029	0	0	0	0	0	85	21	21	21	2	100	100	100	100	100
July 2030	0	0	0	0	0	83	16	16	16	1	100	100	100	100	100
July 2031	0	0	0	0	0	80	12	12	12	1	100	100	100	100	100
July 2032	0	0	0	0	0	77	9	9	9	0	100	100	100	100	100
July 2033	0	0	0	0	0	73	7	7	7	0	100	100	100	100	100
July 2034	0	0	0	0	0	70	5	5	5	0	100	100	100	100	89
July 2035	0	0	0	0	0	66	4	4	4	0	100	100	100	100	49
July 2036	0	0	0	0	0	62	3	3	3	0	100	100	100	100	27
July 2037	0	0	0	0	0	58	2	2	2	0	100	100	100	100	15
July 2038	0	0	0	0	0	54	2	2	2	0	100	100	100	100	8
July 2039	0	0	0	0	0	50	1	1	1	0	100	100	100	100	4
July 2040	0	0	0	0	0	45	1	1	1	0	100	100	100	100	2
July 2041	0	0	0	0	0	40	1	1	1	0	100	100	100	100	1
July 2042	0	0	0	0	0	35	0	0	0	0	100	100	100	100	1
July 2043	0	0	0	0	0	30	0	0	0	0	100	100	100	100	0
July 2044	0	0	0	0	0	24	0	0	0	0	100	100	100	100	0
July 2045	0	0	0	0	0	18	0	0	0	0	100	100	100	100	0
July 2046	0	0	0	0	0	12	0	0	0	0	100	69	69	69	0
July 2047	0	0	0	0	0	5	0	0	0	0	100	44	44	44	0
July 2048	0	0	0	0	0	0	0	0	0	0	26	26	26	26	0
July 2049	0	0	0	0	0	0	0	0	0	0	13	13	13	13	0
July 2050	0	0	0	0	0	0	0	0	0	0	4	4	4	4	0
July 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	0.9	0.4	0.4	0.4	0.4	16.8	5.6	5.6	5.6	3.3	27.1	26.1	26.1	26.1	14.5

**Security Group 6  
PSA Prepayment Assumption Rates**

Distribution Date	Class DT					Class ZD					Class ZG				
	0%	200%	320%	350%	700%	0%	200%	320%	350%	700%	0%	200%	320%	350%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	100	100	89	89	89	102	102	102	102	102	102	102	102	102	102
July 2023	100	100	63	63	0	104	104	104	104	0	104	104	104	104	0
July 2024	100	100	34	34	0	105	105	105	105	0	105	105	105	105	0
July 2025	100	100	15	15	0	107	107	107	107	0	107	107	107	107	0
July 2026	100	100	4	4	0	109	109	109	109	0	109	109	109	109	0
July 2027	100	100	0	0	0	111	111	63	63	0	111	111	111	62	0
July 2028	100	98	0	0	0	113	113	0	0	0	113	113	113	33	0
July 2029	100	91	0	0	0	115	115	0	0	0	115	115	115	33	0
July 2030	100	81	0	0	0	117	117	0	0	0	117	117	117	33	0
July 2031	100	70	0	0	0	119	119	0	0	0	119	119	119	33	0
July 2032	100	58	0	0	0	121	121	0	0	0	121	121	121	33	0
July 2033	100	46	0	0	0	123	123	0	0	0	123	123	123	33	0
July 2034	100	34	0	0	0	126	126	0	0	0	126	126	126	33	0
July 2035	100	23	0	0	0	128	128	0	0	0	128	128	128	33	0
July 2036	100	13	0	0	0	130	130	0	0	0	130	130	130	33	0
July 2037	100	4	0	0	0	132	132	0	0	0	132	132	132	33	0
July 2038	100	0	0	0	0	135	0	0	0	0	135	135	135	33	0
July 2039	100	0	0	0	0	137	0	0	0	0	137	137	137	33	0
July 2040	100	0	0	0	0	139	0	0	0	0	139	139	139	33	0
July 2041	100	0	0	0	0	142	0	0	0	0	142	142	142	33	0
July 2042	100	0	0	0	0	144	0	0	0	0	144	144	144	33	0
July 2043	100	0	0	0	0	147	0	0	0	0	147	147	147	33	0
July 2044	100	0	0	0	0	150	0	0	0	0	150	150	150	33	0
July 2045	100	0	0	0	0	152	0	0	0	0	152	152	152	33	0
July 2046	100	0	0	0	0	155	0	0	0	0	155	155	155	33	0
July 2047	100	0	0	0	0	158	0	0	0	0	158	158	158	33	0
July 2048	90	0	0	0	0	160	0	0	0	0	160	160	160	33	0
July 2049	44	0	0	0	0	163	0	0	0	0	163	163	163	33	0
July 2050	0	0	0	0	0	0	0	0	0	0	166	166	151	33	0
July 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	27.9	11.7	2.6	2.6	1.3	28.9	16.4	6.0	6.0	1.7	30.0	29.9	29.5	12.8	1.1

**Security Group 7  
PSA Prepayment Assumption Rates**

Distribution Date	Class CP					Class CZ				
	0%	125%	190%	225%	400%	0%	125%	190%	225%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
July 2022	97	94	94	94	94	103	103	94	88	82
July 2023	94	84	84	84	84	106	106	78	64	12
July 2024	90	72	72	72	63	109	109	62	37	0
July 2025	87	62	62	62	45	113	113	50	19	0
July 2026	83	52	52	52	33	116	116	43	7	0
July 2027	79	44	44	44	23	120	120	39	1	0
July 2028	75	35	35	35	16	123	123	38	0	0
July 2029	71	28	28	28	10	127	125	38	0	0
July 2030	67	22	22	22	7	131	124	37	0	0
July 2031	63	17	17	17	4	135	120	35	0	0
July 2032	58	12	12	12	1	139	116	33	0	0
July 2033	54	9	9	9	0	143	110	30	0	0
July 2034	49	5	5	5	0	148	103	28	0	0
July 2035	44	3	3	3	0	152	95	25	0	0
July 2036	39	0	0	0	0	157	88	22	0	0
July 2037	34	0	0	0	0	162	71	11	0	0
July 2038	28	0	0	0	0	166	53	0	0	0
July 2039	23	0	0	0	0	171	38	0	0	0
July 2040	17	0	0	0	0	177	23	0	0	0
July 2041	11	0	0	0	0	182	10	0	0	0
July 2042	5	0	0	0	0	188	0	0	0	0
July 2043	0	0	0	0	0	185	0	0	0	0
July 2044	0	0	0	0	0	154	0	0	0	0
July 2045	0	0	0	0	0	122	0	0	0	0
July 2046	0	0	0	0	0	88	0	0	0	0
July 2047	0	0	0	0	0	54	0	0	0	0
July 2048	0	0	0	0	0	18	0	0	0	0
July 2049	0	0	0	0	0	0	0	0	0	0
July 2050	0	0	0	0	0	0	0	0	0	0
July 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.2	5.9	5.9	5.9	4.3	24.7	16.1	7.1	2.7	1.4

**Security Group 8  
PSA Prepayment Assumption Rates**

Distribution Date	Classes K, KC, KD, KE, KG, KH, KI and KJ						Class KZ						Class TZ						Class ZK					
	0%	100%	380%	410%	440%	900%	0%	100%	380%	410%	440%	900%	0%	100%	380%	410%	440%	900%	0%	100%	380%	410%	440%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	97	92	79	79	79	77	103	103	103	97	90	0	103	103	103	96	89	0	103	103	103	103	103	0
July 2023	95	82	54	54	54	36	106	106	106	93	81	0	106	106	106	93	79	0	106	106	106	106	106	0
July 2024	92	73	34	34	34	16	109	109	109	94	79	0	109	109	109	93	77	0	109	109	109	109	109	0
July 2025	89	64	19	19	19	7	113	113	112	96	81	0	113	113	113	95	79	0	113	113	104	107	113	0
July 2026	86	56	8	8	8	3	116	116	113	97	83	0	116	116	116	98	81	0	116	116	62	86	116	0
July 2027	82	48	0	0	0	1	120	120	112	98	86	0	120	120	120	101	84	0	120	120	0	55	120	0
July 2028	79	41	0	0	0	1	123	123	85	73	62	0	123	123	91	78	66	0	123	123	0	0	0	0
July 2029	76	34	0	0	0	0	127	127	63	53	44	0	127	127	68	57	47	0	127	127	0	0	0	0
July 2030	72	27	0	0	0	0	131	131	47	39	31	0	131	131	51	41	34	0	131	131	0	0	0	0
July 2031	68	21	0	0	0	0	135	135	35	28	22	0	135	135	38	30	24	0	135	135	0	0	0	0
July 2032	64	16	0	0	0	0	139	139	26	20	16	0	139	139	28	22	17	0	139	139	0	0	0	0
July 2033	60	10	0	0	0	0	143	143	19	15	11	0	143	143	21	16	12	0	143	143	0	0	0	0
July 2034	56	5	0	0	0	0	148	148	14	11	8	0	148	148	15	11	8	0	148	148	0	0	0	0
July 2035	51	0	0	0	0	0	152	152	10	8	5	0	152	152	11	8	6	0	152	147	0	0	0	0
July 2036	46	0	0	0	0	0	157	135	8	5	4	0	157	144	8	6	4	0	157	0	0	0	0	0
July 2037	42	0	0	0	0	0	162	120	6	4	3	0	162	128	6	4	3	0	162	0	0	0	0	0
July 2038	36	0	0	0	0	0	166	105	4	3	2	0	166	112	4	3	2	0	166	0	0	0	0	0
July 2039	31	0	0	0	0	0	171	92	3	2	1	0	171	98	3	2	1	0	171	0	0	0	0	0
July 2040	26	0	0	0	0	0	177	80	2	1	1	0	177	85	2	1	1	0	177	0	0	0	0	0
July 2041	20	0	0	0	0	0	182	68	1	1	1	0	182	73	2	1	1	0	182	0	0	0	0	0
July 2042	14	0	0	0	0	0	188	58	1	1	0	0	188	61	1	1	0	0	188	0	0	0	0	0
July 2043	7	0	0	0	0	0	193	48	1	0	0	0	193	51	1	0	0	0	193	0	0	0	0	0
July 2044	1	0	0	0	0	0	199	39	0	0	0	0	199	41	0	0	0	0	199	0	0	0	0	0
July 2045	0	0	0	0	0	0	178	31	0	0	0	0	190	33	0	0	0	0	0	0	0	0	0	0
July 2046	0	0	0	0	0	0	152	23	0	0	0	0	162	25	0	0	0	0	0	0	0	0	0	0
July 2047	0	0	0	0	0	0	124	16	0	0	0	0	132	17	0	0	0	0	0	0	0	0	0	0
July 2048	0	0	0	0	0	0	95	10	0	0	0	0	101	10	0	0	0	0	0	0	0	0	0	0
July 2049	0	0	0	0	0	0	65	4	0	0	0	0	69	4	0	0	0	0	0	0	0	0	0	0
July 2050	0	0	0	0	0	0	33	0	0	0	0	0	35	0	0	0	0	0	0	0	0	0	0	0
July 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	13.4	6.2	2.5	2.5	2.5	1.9	26.8	19.9	9.4	8.6	7.4	0.5	26.9	20.2	9.4	8.7	7.5	0.5	23.4	14.2	5.1	5.6	6.2	0.9

**Security Group 9  
PSA Prepayment Assumption Rates**

Distribution Date	Classes G and GI				
	0%	100%	250%	400%	500%
Initial Percent	100	100	100	100	100
July 2022	98	96	94	92	90
July 2023	96	91	83	76	71
July 2024	94	83	69	57	49
July 2025	93	76	57	42	34
July 2026	90	70	48	31	23
July 2027	88	64	39	23	16
July 2028	86	58	32	17	11
July 2029	84	53	27	12	7
July 2030	81	48	22	9	5
July 2031	79	44	18	7	3
July 2032	76	40	15	5	2
July 2033	73	36	12	4	1
July 2034	71	32	10	3	1
July 2035	68	29	8	2	1
July 2036	65	26	6	1	0
July 2037	61	23	5	1	0
July 2038	58	20	4	1	0
July 2039	55	18	3	0	0
July 2040	51	15	3	0	0
July 2041	47	13	2	0	0
July 2042	43	11	2	0	0
July 2043	39	10	1	0	0
July 2044	35	8	1	0	0
July 2045	31	7	1	0	0
July 2046	26	5	0	0	0
July 2047	21	4	0	0	0
July 2048	16	3	0	0	0
July 2049	11	2	0	0	0
July 2050	6	1	0	0	0
July 2051	0	0	0	0	0
Weighted Average Life (years)	17.9	10.4	6.1	4.3	3.7

**Security Group 10  
PSA Prepayment Assumption Rates**

Distribution Date	Classes J, JA, JB, JC, JD, JE and JI					Class Z				
	0%	150%	270%	305%	600%	0%	150%	270%	305%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
July 2022	97	94	94	94	94	103	103	94	92	72
July 2023	94	85	85	85	84	105	105	76	68	0
July 2024	91	72	72	72	54	108	108	52	37	0
July 2025	88	61	61	61	34	111	111	36	16	0
July 2026	85	50	50	50	21	113	113	26	5	0
July 2027	82	41	41	41	13	116	116	22	0	0
July 2028	78	32	32	32	8	119	118	22	0	0
July 2029	75	26	26	26	5	122	117	20	0	0
July 2030	71	20	20	20	3	125	112	19	0	0
July 2031	67	16	16	16	2	128	106	17	0	0
July 2032	63	13	13	13	1	132	99	15	0	0
July 2033	59	10	10	10	1	135	92	13	0	0
July 2034	55	8	8	8	0	138	83	11	0	0
July 2035	50	6	6	6	0	142	75	10	0	0
July 2036	46	5	5	5	0	145	67	8	0	0
July 2037	41	4	4	4	0	149	60	7	0	0
July 2038	36	3	3	3	0	153	52	6	0	0
July 2039	31	2	2	2	0	157	46	5	0	0
July 2040	25	2	2	2	0	161	39	4	0	0
July 2041	20	1	1	1	0	165	34	3	0	0
July 2042	14	1	1	1	0	169	28	2	0	0
July 2043	8	1	1	1	0	173	24	2	0	0
July 2044	2	0	0	0	0	178	19	2	0	0
July 2045	0	0	0	0	0	160	15	1	0	0
July 2046	0	0	0	0	0	136	12	1	0	0
July 2047	0	0	0	0	0	111	9	1	0	0
July 2048	0	0	0	0	0	85	6	0	0	0
July 2049	0	0	0	0	0	58	4	0	0	0
July 2050	0	0	0	0	0	30	2	0	0	0
July 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	13.3	6.0	6.0	6.0	3.7	26.8	16.9	5.3	2.7	1.3

**Security Group 11  
PSA Prepayment Assumption Rates**

Distribution Date	Classes Q, QB, QD, QE, QG, QH, QI and QJ					Class QC					Class QZ				
	0%	150%	270%	305%	600%	0%	150%	270%	305%	600%	0%	150%	270%	305%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	97	94	94	94	94	100	100	100	100	100	103	103	94	92	72
July 2023	94	83	83	83	83	100	100	100	100	98	105	105	76	68	0
July 2024	90	69	69	69	57	100	100	100	100	30	108	108	52	37	0
July 2025	87	56	56	56	35	100	100	100	100	26	111	111	36	16	0
July 2026	83	44	44	44	20	100	100	100	100	26	113	113	26	5	0
July 2027	80	34	34	34	12	100	100	100	100	26	116	116	22	0	0
July 2028	76	24	24	24	6	100	100	100	100	26	119	118	22	0	0
July 2029	72	17	17	17	3	100	100	100	100	26	122	117	20	0	0
July 2030	68	11	11	11	0	100	100	100	100	26	125	112	19	0	0
July 2031	63	6	6	6	0	100	100	100	100	18	128	106	17	0	0
July 2032	59	2	2	2	0	100	100	100	100	11	132	99	15	0	0
July 2033	54	0	0	0	0	100	91	91	91	7	135	92	13	0	0
July 2034	49	0	0	0	0	100	71	71	71	4	138	83	11	0	0
July 2035	44	0	0	0	0	100	56	56	56	3	142	75	10	0	0
July 2036	39	0	0	0	0	100	43	43	43	2	145	67	8	0	0
July 2037	34	0	0	0	0	100	33	33	33	1	149	60	7	0	0
July 2038	28	0	0	0	0	100	26	26	26	1	153	52	6	0	0
July 2039	22	0	0	0	0	100	20	20	20	0	157	46	5	0	0
July 2040	16	0	0	0	0	100	15	15	15	0	161	39	4	0	0
July 2041	10	0	0	0	0	100	11	11	11	0	165	34	3	0	0
July 2042	4	0	0	0	0	100	8	8	8	0	169	28	2	0	0
July 2043	0	0	0	0	0	73	6	6	6	0	173	24	2	0	0
July 2044	0	0	0	0	0	15	4	4	4	0	178	19	2	0	0
July 2045	0	0	0	0	0	3	3	3	3	0	160	15	1	0	0
July 2046	0	0	0	0	0	2	2	2	2	0	136	12	1	0	0
July 2047	0	0	0	0	0	1	1	1	1	0	111	9	1	0	0
July 2048	0	0	0	0	0	1	1	1	1	0	85	6	0	0	0
July 2049	0	0	0	0	0	0	0	0	0	0	58	4	0	0	0
July 2050	0	0	0	0	0	0	0	0	0	0	30	2	0	0	0
July 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.2	4.9	4.9	4.9	3.6	22.5	15.5	15.5	15.5	4.6	26.8	16.9	5.3	2.7	1.3

**Security Group 12  
PSA Prepayment Assumption Rates**

Distribution Date	Classes B, BA, BD, BG, BH, BI, BJ and BK					Class BC					Class BZ				
	0%	150%	270%	305%	600%	0%	150%	270%	305%	600%	0%	150%	270%	305%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	97	94	94	94	94	100	100	100	100	100	103	103	94	92	72
July 2023	94	84	84	84	84	100	100	100	100	96	105	105	76	68	0
July 2024	91	70	70	70	58	100	100	100	100	0	108	108	52	37	0
July 2025	87	58	58	58	36	100	100	100	100	0	111	111	36	16	0
July 2026	84	47	47	47	22	100	100	100	100	0	113	113	26	5	0
July 2027	80	36	36	36	14	100	100	100	100	0	116	116	22	0	0
July 2028	77	28	28	28	9	100	100	100	100	0	119	118	22	0	0
July 2029	73	20	20	20	5	100	100	100	100	0	122	117	20	0	0
July 2030	69	15	15	15	3	100	100	100	100	0	125	112	19	0	0
July 2031	65	10	10	10	2	100	100	100	100	0	128	106	17	0	0
July 2032	61	6	6	6	1	100	100	100	100	0	132	99	15	0	0
July 2033	56	3	3	3	1	100	100	100	100	0	135	92	13	0	0
July 2034	52	1	1	1	0	100	100	100	100	0	138	83	11	0	0
July 2035	47	0	0	0	0	100	91	91	91	0	142	75	10	0	0
July 2036	42	0	0	0	0	100	70	70	70	0	145	67	8	0	0
July 2037	37	0	0	0	0	100	54	54	54	0	149	60	7	0	0
July 2038	31	0	0	0	0	100	42	42	42	0	153	52	6	0	0
July 2039	26	0	0	0	0	100	32	32	32	0	157	46	5	0	0
July 2040	20	0	0	0	0	100	24	24	24	0	161	39	4	0	0
July 2041	14	0	0	0	0	100	18	18	18	0	165	34	3	0	0
July 2042	8	0	0	0	0	100	14	14	14	0	169	28	2	0	0
July 2043	1	0	0	0	0	100	10	10	10	0	173	24	2	0	0
July 2044	0	0	0	0	0	24	7	7	7	0	178	19	2	0	0
July 2045	0	0	0	0	0	5	5	5	5	0	160	15	1	0	0
July 2046	0	0	0	0	0	4	4	4	4	0	136	12	1	0	0
July 2047	0	0	0	0	0	2	2	2	2	0	111	9	1	0	0
July 2048	0	0	0	0	0	1	1	1	1	0	85	6	0	0	0
July 2049	0	0	0	0	0	1	1	1	1	0	58	4	0	0	0
July 2050	0	0	0	0	0	0	0	0	0	0	30	2	0	0	0
July 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.6	5.2	5.2	5.2	3.8	22.9	17.3	17.3	17.3	2.2	26.8	16.9	5.3	2.7	1.3

**Security Groups 10, 11 and 12  
PSA Prepayment Assumption Rates**

Distribution Date	Class IQ					Class JZ				
	0%	150%	270%	305%	600%	0%	150%	270%	305%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
July 2022	97	94	94	94	94	103	103	94	92	72
July 2023	94	84	84	84	84	105	105	76	68	0
July 2024	91	70	70	70	57	108	108	52	37	0
July 2025	87	58	58	58	35	111	111	36	16	0
July 2026	84	46	46	46	21	113	113	26	5	0
July 2027	80	36	36	36	13	116	116	22	0	0
July 2028	77	27	27	27	8	119	118	22	0	0
July 2029	73	20	20	20	4	122	117	20	0	0
July 2030	69	14	14	14	2	125	112	19	0	0
July 2031	65	10	10	10	1	128	106	17	0	0
July 2032	60	6	6	6	1	132	99	15	0	0
July 2033	56	3	3	3	0	135	92	13	0	0
July 2034	51	2	2	2	0	138	83	11	0	0
July 2035	47	1	1	1	0	142	75	10	0	0
July 2036	42	1	1	1	0	145	67	8	0	0
July 2037	36	1	1	1	0	149	60	7	0	0
July 2038	31	1	1	1	0	153	52	6	0	0
July 2039	25	0	0	0	0	157	46	5	0	0
July 2040	20	0	0	0	0	161	39	4	0	0
July 2041	14	0	0	0	0	165	34	3	0	0
July 2042	7	0	0	0	0	169	28	2	0	0
July 2043	2	0	0	0	0	173	24	2	0	0
July 2044	0	0	0	0	0	178	19	2	0	0
July 2045	0	0	0	0	0	160	15	1	0	0
July 2046	0	0	0	0	0	136	12	1	0	0
July 2047	0	0	0	0	0	111	9	1	0	0
July 2048	0	0	0	0	0	85	6	0	0	0
July 2049	0	0	0	0	0	58	4	0	0	0
July 2050	0	0	0	0	0	30	2	0	0	0
July 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.6	5.3	5.3	5.3	3.7	26.8	16.9	5.3	2.7	1.3

**Security Group 13  
PSA Prepayment Assumption Rates**

Distribution Date	Classes IM, MA, MB, MC, MD and ME					Class MI					Class MQ					Class MU				
	0%	155%	220%	250%	500%	0%	155%	220%	250%	500%	0%	155%	220%	250%	500%	0%	155%	220%	250%	500%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	98	94	94	94	94	98	95	94	93	89	100	100	90	90	90	100	100	94	88	38
July 2023	95	84	84	84	80	96	87	83	82	69	100	100	68	68	0	100	100	82	63	0
July 2024	93	72	72	72	54	94	77	71	68	47	100	100	44	44	0	100	100	68	36	0
July 2025	90	61	61	61	36	92	68	60	56	32	100	100	25	25	0	100	100	58	18	0
July 2026	88	52	52	52	24	90	60	51	47	22	100	100	13	13	0	100	100	52	7	0
July 2027	85	43	43	43	15	87	53	43	38	15	100	100	5	5	0	100	100	49	1	0
July 2028	82	35	35	35	9	85	47	36	32	10	100	100	0	0	0	100	100	47	0	0
July 2029	79	29	29	29	5	83	41	30	26	7	100	99	0	0	0	100	100	46	0	0
July 2030	76	23	23	23	3	80	36	25	21	5	100	92	0	0	0	100	100	44	0	0
July 2031	73	18	18	18	1	77	31	21	18	3	100	81	0	0	0	100	100	41	0	0
July 2032	69	14	14	14	0	75	27	18	14	2	100	68	0	0	0	100	100	37	0	0
July 2033	66	11	11	11	0	72	24	15	12	1	100	53	0	0	0	100	100	34	0	0
July 2034	63	8	8	8	0	69	20	12	9	1	100	37	0	0	0	100	100	30	0	0
July 2035	59	6	6	6	0	66	18	10	8	1	100	20	0	0	0	100	100	27	0	0
July 2036	55	4	4	4	0	63	15	8	6	0	100	4	0	0	0	100	100	24	0	0
July 2037	51	3	3	3	0	60	13	7	5	0	100	0	0	0	0	100	91	20	0	0
July 2038	47	2	2	2	0	56	11	5	4	0	100	0	0	0	0	100	81	18	0	0
July 2039	43	1	1	1	0	53	9	4	3	0	100	0	0	0	0	100	71	15	0	0
July 2040	39	0	0	0	0	49	8	4	2	0	100	0	0	0	0	100	61	13	0	0
July 2041	34	0	0	0	0	46	7	3	2	0	100	0	0	0	0	100	52	10	0	0
July 2042	29	0	0	0	0	42	5	2	1	0	100	0	0	0	0	100	44	9	0	0
July 2043	25	0	0	0	0	38	4	2	1	0	100	0	0	0	0	100	36	7	0	0
July 2044	20	0	0	0	0	34	3	1	1	0	100	0	0	0	0	100	30	5	0	0
July 2045	14	0	0	0	0	29	3	1	1	0	100	0	0	0	0	100	23	4	0	0
July 2046	9	0	0	0	0	25	2	1	0	0	100	0	0	0	0	100	18	3	0	0
July 2047	3	0	0	0	0	20	1	0	0	0	100	0	0	0	0	100	13	2	0	0
July 2048	0	0	0	0	0	15	1	0	0	0	100	0	0	0	0	100	8	1	0	0
July 2049	0	0	0	0	0	10	0	0	0	0	25	0	0	0	0	100	4	1	0	0
July 2050	0	0	0	0	0	5	0	0	0	0	0	0	0	0	0	60	1	0	0	0
July 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.3	6.1	6.1	6.1	3.7	17.6	8.2	6.6	6.0	3.6	27.7	12.0	3.0	3.0	1.4	29.2	20.8	8.9	2.6	0.8

**PSA Prepayment Assumption Rates**

Distribution Date	Class MY					Class MZ					Class ZM				
	0%	155%	220%	250%	500%	0%	155%	220%	250%	500%	0%	155%	220%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	100	100	100	100	100	102	102	102	102	102	102	102	102	102	102
July 2023	100	100	100	100	100	103	103	103	103	0	103	103	103	103	0
July 2024	100	100	100	100	100	105	105	105	105	0	105	105	105	105	0
July 2025	100	100	100	100	100	106	106	106	106	0	106	106	106	106	0
July 2026	100	100	100	100	100	108	108	108	108	0	108	108	108	108	0
July 2027	100	100	100	100	100	109	109	109	109	0	109	109	109	109	0
July 2028	100	100	100	100	100	111	111	111	111	0	111	111	111	11	0
July 2029	100	100	100	100	100	113	113	57	57	0	113	113	113	11	0
July 2030	100	100	100	100	100	114	114	57	57	0	114	114	114	11	0
July 2031	100	100	100	100	100	116	116	57	57	0	116	116	116	11	0
July 2032	100	100	100	100	85	118	118	57	57	0	118	118	118	11	0
July 2033	100	100	100	100	57	120	120	57	57	0	120	120	120	11	0
July 2034	100	100	100	100	38	122	122	57	57	0	122	122	122	11	0
July 2035	100	100	100	100	25	123	123	57	57	0	123	123	123	11	0
July 2036	100	100	100	100	17	125	125	57	57	0	125	125	125	11	0
July 2037	100	100	100	100	11	127	57	57	57	0	127	127	127	11	0
July 2038	100	100	100	100	7	129	57	57	57	0	129	129	129	11	0
July 2039	100	100	100	100	5	131	57	57	57	0	131	131	131	11	0
July 2040	100	98	98	98	3	133	57	57	57	0	133	133	133	11	0
July 2041	100	77	77	77	2	135	57	57	57	0	135	135	135	11	0
July 2042	100	59	59	59	1	137	57	57	57	0	137	137	137	11	0
July 2043	100	45	45	45	1	139	57	57	57	0	139	139	139	11	0
July 2044	100	33	33	33	0	141	57	57	57	0	141	141	141	11	0
July 2045	100	24	24	24	0	143	57	57	57	0	143	143	143	11	0
July 2046	100	17	17	17	0	145	57	57	57	0	145	145	145	11	0
July 2047	100	11	11	11	0	148	57	57	57	0	148	148	148	11	0
July 2048	20	7	7	7	0	150	57	57	57	0	150	150	150	11	0
July 2049	3	3	3	3	0	152	57	57	57	0	152	152	152	11	0
July 2050	1	1	1	1	0	57	57	57	57	0	154	154	154	11	0
July 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	26.9	22.2	22.2	22.2	13.1	28.7	21.7	18.6	18.6	1.8	30.0	29.4	29.3	9.0	1.4

**Security Group 14  
PSA Prepayment Assumption Rates**

Distribution Date	Class IN					Class NP					Class NY					Class U				
	0%	170%	220%	250%	500%	0%	170%	220%	250%	500%	0%	170%	220%	250%	500%	0%	170%	220%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	98	95	94	94	89	98	94	94	94	94	100	100	100	100	100	100	100	100	90	90
July 2023	97	86	84	82	69	96	84	84	84	79	100	100	100	100	100	100	100	68	68	0
July 2024	95	76	71	68	48	94	72	72	72	54	100	100	100	100	100	100	100	43	43	0
July 2025	93	66	60	57	33	92	61	61	61	36	100	100	100	100	100	100	100	24	24	0
July 2026	91	58	51	47	22	90	52	52	52	24	100	100	100	100	100	100	100	12	12	0
July 2027	89	51	43	39	15	87	43	43	43	16	100	100	100	100	100	100	100	4	4	0
July 2028	87	44	36	32	10	85	35	35	35	10	100	100	100	100	100	100	100	0	0	0
July 2029	85	39	30	26	7	82	29	29	29	6	100	100	100	100	100	100	100	97	0	0
July 2030	83	33	26	22	5	80	23	23	23	4	100	100	100	100	100	100	85	0	0	0
July 2031	80	29	21	18	3	77	19	19	19	2	100	100	100	100	100	100	68	0	0	0
July 2032	78	25	18	15	2	74	15	15	15	1	100	100	100	100	100	100	47	0	0	0
July 2033	75	22	15	12	1	71	12	12	12	0	100	100	100	100	100	100	24	0	0	0
July 2034	72	18	12	10	1	68	10	10	10	0	100	100	100	100	69	100	0	0	0	0
July 2035	69	16	10	8	1	64	7	7	7	0	100	100	100	100	46	100	0	0	0	0
July 2036	66	13	8	6	0	61	6	6	6	0	100	100	100	100	31	100	0	0	0	0
July 2037	63	11	7	5	0	57	4	4	4	0	100	100	100	100	20	100	0	0	0	0
July 2038	60	10	6	4	0	53	3	3	3	0	100	100	100	100	13	100	0	0	0	0
July 2039	56	8	5	3	0	49	2	2	2	0	100	100	100	100	9	100	0	0	0	0
July 2040	53	7	4	2	0	45	1	1	1	0	100	100	100	100	6	100	0	0	0	0
July 2041	49	5	3	2	0	41	1	1	1	0	100	100	100	100	4	100	0	0	0	0
July 2042	45	4	2	1	0	36	0	0	0	0	100	100	100	100	2	100	0	0	0	0
July 2043	41	4	2	1	0	31	0	0	0	0	100	81	81	81	1	100	0	0	0	0
July 2044	36	3	1	1	0	26	0	0	0	0	100	60	60	60	1	100	0	0	0	0
July 2045	32	2	1	1	0	21	0	0	0	0	100	43	43	43	1	100	0	0	0	0
July 2046	27	2	1	0	0	16	0	0	0	0	100	30	30	30	0	100	0	0	0	0
July 2047	22	1	0	0	0	10	0	0	0	0	100	19	19	19	0	100	0	0	0	0
July 2048	17	1	0	0	0	4	0	0	0	0	100	11	11	11	0	100	0	0	0	0
July 2049	12	0	0	0	0	0	0	0	0	0	5	5	5	5	0	78	0	0	0	0
July 2050	6	0	0	0	0	0	0	0	0	0	1	1	1	1	0	0	0	0	0	0
July 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.3	7.8	6.6	6.1	3.6	16.6	6.3	6.3	6.3	3.8	27.8	24.0	24.0	24.0	14.5	28.2	10.8	2.9	2.9	1.4

**PSA Prepayment Assumption Rates**

Distribution Date	Class UA					Class UZ					Class ZU				
	0%	170%	220%	250%	500%	0%	170%	220%	250%	500%	0%	170%	220%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	100	100	94	88	40	102	102	102	102	102	102	102	102	102	102
July 2023	100	100	82	64	0	103	103	103	103	0	103	103	103	103	0
July 2024	100	100	68	37	0	105	105	105	105	0	105	105	105	105	0
July 2025	100	100	58	18	0	106	106	106	106	0	106	106	106	106	0
July 2026	100	100	52	7	0	108	108	108	108	0	108	108	108	108	0
July 2027	100	100	49	1	0	109	109	109	109	0	109	109	109	109	0
July 2028	100	100	47	0	0	111	111	97	97	0	111	111	111	97	0
July 2029	100	100	46	0	0	113	113	0	0	0	113	113	113	58	0
July 2030	100	100	44	0	0	114	114	0	0	0	114	114	114	58	0
July 2031	100	100	41	0	0	116	116	0	0	0	116	116	116	58	0
July 2032	100	100	38	0	0	118	118	0	0	0	118	118	118	58	0
July 2033	100	100	34	0	0	120	120	0	0	0	120	120	120	58	0
July 2034	100	100	31	0	0	122	0	0	0	0	122	122	122	58	0
July 2035	100	90	27	0	0	123	0	0	0	0	123	123	123	58	0
July 2036	100	81	24	0	0	125	0	0	0	0	125	125	125	58	0
July 2037	100	72	21	0	0	127	0	0	0	0	127	127	127	58	0
July 2038	100	63	18	0	0	129	0	0	0	0	129	129	129	58	0
July 2039	100	55	15	0	0	131	0	0	0	0	131	131	131	58	0
July 2040	100	47	13	0	0	133	0	0	0	0	133	133	133	58	0
July 2041	100	40	11	0	0	135	0	0	0	0	135	135	135	58	0
July 2042	100	33	9	0	0	137	0	0	0	0	137	137	137	58	0
July 2043	100	27	7	0	0	139	0	0	0	0	139	139	139	58	0
July 2044	100	22	5	0	0	141	0	0	0	0	141	141	141	58	0
July 2045	100	17	4	0	0	143	0	0	0	0	143	143	143	58	0
July 2046	100	13	3	0	0	145	0	0	0	0	145	145	145	58	0
July 2047	100	9	2	0	0	148	0	0	0	0	148	148	148	58	0
July 2048	100	6	1	0	0	150	0	0	0	0	150	150	150	58	0
July 2049	100	3	1	0	0	152	0	0	0	0	152	152	152	58	0
July 2050	67	1	0	0	0	0	0	0	0	0	154	154	154	58	0
July 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	29.3	19.3	8.9	2.7	0.9	28.5	13.0	7.0	7.0	1.6	30.0	29.8	29.6	19.0	1.4



## Yield Considerations

An investor seeking to maximize yield should make a decision whether to invest in any Regular or MX Class based on:

- the anticipated yield of that Class resulting from its purchase price,
- the investor's own projection of Mortgage Loan prepayment rates under a variety of scenarios,
- in the case of the Group 2, 5 and 7 Securities, the investor's own projection of payment rates on the Underlying Certificates under a variety of scenarios and
- in the case of a Floating Rate or an Inverse Floating Rate Class, the investor's own projection of levels of LIBOR under a variety of scenarios.

**No representation is made regarding Mortgage Loan prepayment rates, Underlying Certificate payment rates, LIBOR levels or the yield of any Class.**

### *Prepayments: Effect on Yields*

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

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

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

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

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

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

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

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

anticipated by the investor during the period immediately following the Closing Date is not likely to be offset by a later equivalent reduction (or increase) in the rate of principal prepayments.

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

Low levels of LIBOR can reduce the yield of the Floating Rate Classes. High levels of LIBOR can reduce the yield of the Inverse Floating Rate Classes. In addition, the Floating Rate Classes will not necessarily benefit from a higher yield at high levels of LIBOR because the rate on such Classes is capped at a maximum rate described under “Terms Sheet — Interest Rates.”

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

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

## **Yield Tables**

The following tables show the pre-tax yields to maturity on a corporate bond equivalent basis of specified Classes at various constant percentages of PSA and, in the case of the Inverse Floating Rate Classes, at various constant levels of LIBOR.

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

The yields were calculated by

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

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

The information set forth in the following tables was prepared on the basis of the Modeling Assumptions and the assumptions that (1) the Interest Rate applicable to each Inverse Floating Rate Class for each Accrual Period following the first Accrual Period will be based on the indicated level of LIBOR and (2) the purchase price of each Class (expressed as a percentage of 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 CI to Prepayments  
Assumed Price 12.75%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>100%</u>	<u>300%</u>	<u>391%</u>	<u>450%</u>	<u>600%</u>
16.2%	5.2%	0.0%	(3.4)%	(12.2)%

**SECURITY GROUP 2**

**Sensitivity of Class IO to Prepayments  
Assumed Price 17.625%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>100%</u>	<u>250%</u>	<u>331%</u>	<u>400%</u>	<u>500%</u>
16.8%	6.1%	0.0%	(5.2)%	(13.1)%

**SECURITY GROUP 3**

**Sensitivity of Class EI to Prepayments  
Assumed Price 8.625%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>150%</u>	<u>290%</u>	<u>325%</u>	<u>600%</u>	<u>639%</u>
14.1%	14.1%	14.1%	2.0%	0.0%

**Sensitivity of Class IE to Prepayments  
Assumed Price 8.625%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>150%</u>	<u>290%</u>	<u>325%</u>	<u>600%</u>	<u>617%</u>
13.7%	13.7%	13.7%	0.9%	0.0%

**Sensitivity of Class NI to Prepayments  
Assumed Price 8.625%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>150%</u>	<u>290%</u>	<u>325%</u>	<u>600%</u>	<u>1,600%</u>
30.2%	30.2%	30.2%	29.4%	0.0%

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

**SECURITY GROUP 4**

**Sensitivity of Class SA to Prepayments  
Assumed Price 13.0%\***

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>100%</u>	<u>250%</u>	<u>400%</u>	<u>500%</u>
0.0500% .....	21.6%	13.1%	4.2%	(1.9)%
0.0910% .....	21.3%	12.7%	3.9%	(2.2)%
1.9205% .....	5.2%	(3.6)%	(12.7)%	(19.1)%
3.7500% and above .....	**	**	**	**

**Sensitivity of Class SC to Prepayments  
Assumed Price 13.0%\***

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>100%</u>	<u>250%</u>	<u>400%</u>	<u>500%</u>
0.0500% .....	21.6%	13.1%	4.2%	(1.9)%
0.0910% .....	21.3%	12.7%	3.9%	(2.2)%
1.9205% .....	5.2%	(3.6)%	(12.7)%	(19.1)%
3.7500% and above .....	**	**	**	**

**Sensitivity of Class SD to Prepayments  
Assumed Price 13.0%\***

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>100%</u>	<u>250%</u>	<u>400%</u>	<u>500%</u>
0.0500% .....	21.6%	13.1%	4.2%	(1.9)%
0.0910% .....	21.3%	12.7%	3.9%	(2.2)%
1.9205% .....	5.2%	(3.6)%	(12.7)%	(19.1)%
3.7500% and above .....	**	**	**	**

**SECURITY GROUP 8**

**Sensitivity of Class KI to Prepayments  
Assumed Price 8.625%\***

<u>PSA Prepayment Assumption Rates</u>					
<u>100%</u>	<u>304%</u>	<u>380%</u>	<u>410%</u>	<u>440%</u>	<u>900%</u>
23.1%	0.1%	(9.2)%	(9.2)%	(9.2)%	(23.6)%

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

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

**SECURITY GROUP 9**

**Sensitivity of Class GI to Prepayments  
Assumed Price 8.35938%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>100%</u>	<u>250%</u>	<u>400%</u>	<u>500%</u>	<u>551%</u>
23.4%	15.8%	8.0%	2.8%	0.0%

**SECURITY GROUP 10**

**Sensitivity of Class JI to Prepayments  
Assumed Price 9.03125%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>150%</u>	<u>270%</u>	<u>305%</u>	<u>600%</u>	<u>610%</u>
13.5%	13.5%	13.5%	0.5%	0.0%

**SECURITY GROUP 11**

**Sensitivity of Class QI to Prepayments  
Assumed Price 9.03125%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>150%</u>	<u>270%</u>	<u>305%</u>	<u>477%</u>	<u>600%</u>
9.7%	9.7%	9.7%	0.0%	(0.8)%

**SECURITY GROUP 12**

**Sensitivity of Class BI to Prepayments  
Assumed Price 9.03125%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>150%</u>	<u>270%</u>	<u>305%</u>	<u>600%</u>	<u>634%</u>
11.2%	11.2%	11.2%	1.6%	0.0%

**SECURITY GROUPS 10, 11 AND 12**

**Sensitivity of Class IQ to Prepayments  
Assumed Price 9.03125%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>150%</u>	<u>270%</u>	<u>305%</u>	<u>600%</u>	<u>633%</u>
11.2%	11.2%	11.2%	0.6%	0.0%

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

### SECURITY GROUP 13

#### Sensitivity of Class IM to Prepayments Assumed Price 20.5%\*

PSA Prepayment Assumption Rates				
<u>83%</u>	<u>155%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
0.1%	(5.9)%	(5.9)%	(5.9)%	(24.1)%

#### Sensitivity of Class MI to Prepayments Assumed Price 20.0%\*

PSA Prepayment Assumption Rates				
<u>155%</u>	<u>159%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
0.2%	0.0%	(3.4)%	(5.1)%	(20.0)%

### SECURITY GROUP 14

#### Sensitivity of Class IN to Prepayments Assumed Price 23.0%\*

PSA Prepayment Assumption Rates				
<u>170%</u>	<u>173%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
0.2%	0.0%	(2.6)%	(4.3)%	(19.1)%

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

### 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 Single REMIC Series as to the Group 1 Trust Assets, the Group 2 Trust Assets, the Group 3 Trust Assets, the Group 4 Trust Assets, the Group 5 Trust Assets, the Group 6 Trust Assets, the Group 7 Trust Assets, the Group 8 Trust Assets, the Group 9 Trust Assets, the Group 10 Trust Assets, the Group 11 Trust Assets, the Group 12 Trust Assets, the Group 13 Trust Assets and the Group 14 Trust Assets, each for United States federal income tax purposes. Separate REMIC elections will be made for the Group 1 REMIC, the Group 2 REMIC, the Group 3 REMIC, the Group 4 REMIC, the Group 5 REMIC, the Group 6 REMIC, the Group 7 REMIC, the Group 8 REMIC, the Group 9 REMIC, the Group 10 REMIC, the Group 11 REMIC, the Group 12 REMIC, the Group 13 REMIC and the Group 14 REMIC.

#### Regular Securities

The Regular Securities will be treated as debt instruments issued by the Group 1 REMIC, the Group 2 REMIC, the Group 3 REMIC, the Group 4 REMIC, the Group 5 REMIC, the Group 6 REMIC, the

Group 7 REMIC, the Group 8 REMIC, the Group 9 REMIC, the Group 10 REMIC, the Group 11 REMIC, the Group 12 REMIC, the Group 13 REMIC or the Group 14 REMIC, as applicable, for United States federal income tax purposes. Income on the Regular Securities must be reported under an accrual method of accounting.

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

The prepayment assumption that should be used in determining the rates of accrual of OID, if any, on the Regular Securities (as described in “Yield, Maturity and Prepayment Considerations” in this Supplement) is as follows:

<u>Group(s)</u>	<u>PSA</u>
1	300%
2, 4 and 9	250%
3	290%
5	400%
6	320%
7	190%
8	410%
10, 11 and 12	270%
13 and 14	220%

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 Mortgage Loans underlying any Group of Trust Assets actually will occur or the level of LIBOR at any time after the date of this Supplement. See *“Certain United States Federal Income Tax Consequences” in the Base Offering Circular.*

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

### **Residual Securities**

The Class R1 Securities will represent the beneficial ownership of the Residual Interest in the Group 1 REMIC. The Class R2 Securities will represent the beneficial ownership of the Residual Interest in the Group 2 REMIC. The Class R3 Securities will represent the beneficial ownership of the Residual Interest in the Group 3 REMIC. The Class R4 Securities will represent the beneficial ownership of the Residual Interest in the Group 4 REMIC. The Class R5 Securities will represent the beneficial ownership of the Residual Interest in the Group 5 REMIC. The Class R6 Securities will represent the beneficial ownership of the Residual Interest in the Group 6 REMIC. The Class R7 Securities will represent the beneficial ownership of the Residual Interest in the Group 7 REMIC. The Class R8 Securities will repre-

sent the beneficial ownership of the Residual Interest in the Group 8 REMIC. The Class R9 Securities will represent the beneficial ownership of the Residual Interest in the Group 9 REMIC. The Class R10 Securities will represent the beneficial ownership of the Residual Interest in the Group 10 REMIC. The Class R11 Securities will represent the beneficial ownership of the Residual Interest in the Group 11 REMIC. The Class R12 Securities will represent the beneficial ownership of the Residual Interest in the Group 12 REMIC. The Class R13 Securities will represent the beneficial ownership of the Residual Interest in the Group 13 REMIC. The Class R14 Securities will represent the beneficial ownership of the Residual Interest in the Group 14 REMIC. The Residual Securities, i.e., the Class R1, R2, R3, R4, R5, R6, R7, R8, R9, R10, R11, R12, R13 and R14 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 REMIC and these requirements will continue until there are no outstanding regular interests in the respective Trust REMIC. 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 REMIC may have substantial taxable income in certain periods, and offsetting tax losses may not occur until much later periods. Accordingly, the Holders of the Residual Securities may experience substantial adverse tax timing consequences. Prospective investors are urged to consult their own tax advisors and consider the after-tax effect of ownership of the Residual Securities and the suitability of the Residual Securities to their investment objectives.

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

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

### **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) July 1, 2021 on the Fixed Rate Classes and (2) July 20, 2021 on the Floating Rate and Inverse 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 Supple-

ment, except that (1) the Original Class Principal Balance (or original Class Notional Balance) and (2) the Scheduled Principal Balances or Aggregate Scheduled Principal Balances of each Class receiving principal distributions or interest distributions based upon a notional balance from the same Trust Asset Group will increase by the same proportion. The Trust Agreement, the Final Data Statement, the Final Schedules and the Supplemental Statement, if any, will reflect any increase in the size of the transaction.

#### **LEGAL MATTERS**

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

Available Combinations(1)

Class	REMIC Securities		MX Securities					
	Original Class Principal Balance or Class Notional Balance	Maximum Principal Balance or Class Notional Balance(2)	Related MX Class	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
<b>Security Group 3</b>								
Combination 1(5)								
EH	\$39,750,000	\$39,750,000	EA	PAC/AD	1.50%	FIX	38382U4L2	June 2051
			EB	PAC/AD	1.25	FIX	38382U4M0	June 2051
			EC	PAC/AD	1.00	FIX	38382U4N8	June 2051
			EM	PAC/AD	1.75	FIX	38382U4P3	June 2051
			EN	PAC/AD	2.00	FIX	38382U4Q1	June 2051
			EP	PAC/AD	2.25	FIX	38382U4R9	June 2051
			IE	NTL(PAC/AD)	2.50	FIX/IO	38382U4S7	June 2051
Combination 2(5)								
EL	\$ 401,515	\$ 401,515	BE	PAC/AD	1.50%	FIX	38382U4T5	July 2051
			NA	PAC/AD	1.00	FIX	38382U4U2	July 2051
			NB	PAC/AD	1.25	FIX	38382U4V0	July 2051
			ND	PAC/AD	1.75	FIX	38382U4W8	July 2051
			NE	PAC/AD	2.00	FIX	38382U4X6	July 2051
			NG	PAC/AD	2.25	FIX	38382U4Y4	July 2051
			NI	NTL(PAC/AD)	2.50	FIX/IO	38382U4Z1	July 2051
Combination 3								
EA(6)	\$39,750,000	\$40,151,515	E	PAC/AD	1.50%	FIX	38382U5A5	July 2051
BE(6)	401,515							
Combination 4								
EB(6)	\$39,750,000	\$40,151,515	ED	PAC/AD	1.25%	FIX	38382U5B3	July 2051
NB(6)	401,515							
Combination 5								
IE(6)	\$23,850,000	\$24,090,909	EI	NTL(PAC/AD)	2.50%	FIX/IO	38382U5C1	July 2051
NI(6)	240,909							

REMIC Securities

MX Securities

Class	Original Class Principal Balance or Class Notional Balance		Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)		Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
	Principal Balance	Notional Balance		Principal Balance	Notional Balance					
<b>Security Group 4</b>										
Combination 6										
FC	\$17,549,912		FA	\$50,301,685		PT	(7)	FLT	38382U5D9	July 2051
FD	32,751,773									
Combination 7										
SC	\$17,549,912		SA	\$50,301,685		NTL(PT)	(7)	INV/IO	38382U5E7	July 2051
SD	32,751,773									
<b>Security Group 6</b>										
Combination 8										
DJ	\$ 672,000		DA	\$19,594,000		PAC I	1.75%	FIX	38382U5F4	July 2051
DK	18,891,000									
DL	31,000									
<b>Security Group 8</b>										
Combination 9(5)										
K	\$45,500,000		KC	\$45,500,000		PAC/AD	0.75%	FIX	38382U5G2	July 2051
			KD	45,500,000		PAC/AD	1.00	FIX	38382U5H0	July 2051
			KE	45,500,000		PAC/AD	1.25	FIX	38382U5J6	July 2051
			KG	45,500,000		PAC/AD	1.50	FIX	38382U5K3	July 2051
			KH	45,500,000		PAC/AD	1.75	FIX	38382U5L1	July 2051
			KI	34,125,000		NTL(PAC/AD)	3.00	FIX/IO	38382U5M9	July 2051
			KJ	45,500,000		PAC/AD	2.00	FIX	38382U5N7	July 2051
Combination 10										
TZ	\$ 9,318,452		KZ	\$ 9,938,452		SUP	3.00%	FIX/Z	38382U5P2	July 2051
ZK	620,000									

REMIC Securities

MX Securities

Class	REMIC Securities		MX Securities					
	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
<b>Security Group 10</b> Combination 11(5) J	\$45,000,000	JA	\$45,000,000	PAC/AD	1.00%	FIX	38382U5Q0	July 2051
		JB	45,000,000	PAC/AD	1.25	FIX	38382U5R8	July 2051
		JC	45,000,000	PAC/AD	1.50	FIX	38382U5S6	July 2051
		JD	45,000,000	PAC/AD	1.75	FIX	38382U5T4	July 2051
		JE	45,000,000	PAC/AD	2.00	FIX	38382U5U1	July 2051
		JI	27,000,000	NTL(PAC/AD)	2.50	FIX/IO	38382U5V9	July 2051
<b>Security Group 11</b> Combination 12(5) Q	\$67,250,000	QB	\$67,250,000	PAC/TAC/AD	0.75%	FIX	38382U5W7	July 2051
		QD	67,250,000	PAC/TAC/AD	1.00	FIX	38382U5X5	July 2051
		QE	67,250,000	PAC/TAC/AD	1.25	FIX	38382U5Y3	July 2051
		QG	67,250,000	PAC/TAC/AD	1.50	FIX	38382U5Z0	July 2051
		QH	67,250,000	PAC/TAC/AD	1.75	FIX	38382U6A4	July 2051
		QI	47,075,000	NTL(PAC/TAC/AD)	2.50	FIX/IO	38382U6B2	July 2051
		QJ	67,250,000	PAC/TAC/AD	2.00	FIX	38382U6C0	July 2051
		<b>Security Group 12</b> Combination 13(5) B	\$85,000,000	BA	\$85,000,000	PAC/TAC/AD	0.75%	FIX
BD	85,000,000			PAC/TAC/AD	1.00	FIX	38382U6E6	July 2051
BG	85,000,000			PAC/TAC/AD	1.25	FIX	38382U6F3	July 2051
BH	85,000,000			PAC/TAC/AD	1.50	FIX	38382U6G1	July 2051
BI	59,500,000			NTL(PAC/TAC/AD)	2.50	FIX/IO	38382U6H9	July 2051
BJ	85,000,000			PAC/TAC/AD	1.75	FIX	38382U6J5	July 2051
BK	85,000,000	PAC/TAC/AD	2.00	FIX	38382U6K2	July 2051		

REMIC Securities			MX Securities					
Class	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
<b>Security Groups 10, 11 and 12</b>								
Combination 14(8)								
BI(6)	\$38,000,000	IQ	\$86,850,000	NTL(PAC/TAC/AD)	2.50%	FIX/IO	38382U6R7	July 2051
Jl(6)	16,500,000							
Ql(6)	32,350,000							
Combination 15(8)								
BZ	\$21,266,000	JZ	\$49,390,514	SUP	2.50%	FIX/Z	38382U6S5	July 2051
QZ	17,606,656							
Z	10,517,858							
<b>Security Group 13</b>								
Combination 16(5)								
MA	\$25,434,000	IM	\$10,173,600	NTL(PAC I)	2.50%	FIX/IO	38382U6L0	February 2051
		MB	25,434,000	PAC I	0.50	FIX	38382U6M8	February 2051
		MC	25,434,000	PAC I	0.75	FIX	38382U6N6	February 2051
		MD	25,434,000	PAC I	1.00	FIX	38382U6P1	February 2051
		ME	25,434,000	PAC I	1.25	FIX	38382U6Q9	February 2051

(1) All exchanges must comply with minimum denomination restrictions.

(2) The amount shown for each MX Class represents the maximum Original Class Principal Balance (or original Class Notional Balance) of that Class, assuming it were to be issued on the Closing Date.

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

(4) See "Yield, Maturity and Prepayment Considerations — Final Distribution Date" in this Supplement.

(5) In the case of Combinations 1, 2, 9, 11, 12, 13 and 16, various subcombinations are permitted. See "Description of the Securities — Modifications and Exchange" in the Base Offering Circular for a discussion of subcombinations.

(6) MX Class

(7) The Interest Rate will be calculated as described under "Terms Sheet — Interest Rates" in this Supplement.

(8) Derived from REMIC classes relating to separate Groups.

## SCHEDULED PRINCIPAL BALANCES

<u>Distribution Date</u>	<u>Class A</u>	<u>Classes DJ, DK and DL (in the aggregate)</u>	<u>Classes DT and ZD (in the aggregate)</u>	<u>Classes EH and EL (in the aggregate)</u>
Initial Balance . . . . .	\$49,874,120.00	\$19,594,000.00	\$3,001,000.00	\$40,151,515.00
August 2021 . . . . .	49,713,523.21	19,538,180.70	2,992,054.76	40,014,074.63
September 2021 . . . . .	49,543,132.51	19,474,185.52	2,979,440.05	39,863,752.13
October 2021 . . . . .	49,363,025.17	19,402,046.09	2,963,166.98	39,700,605.60
November 2021 . . . . .	49,173,284.37	19,321,802.41	2,943,255.72	39,524,702.99
December 2021 . . . . .	48,973,999.07	19,233,502.82	2,919,735.63	39,336,122.11
January 2022 . . . . .	48,765,264.04	19,137,203.96	2,892,645.23	39,134,950.56
February 2022 . . . . .	48,547,179.69	19,032,970.78	2,862,032.13	38,921,285.64
March 2022 . . . . .	48,319,852.09	18,920,876.43	2,827,953.08	38,695,234.34
April 2022 . . . . .	48,083,392.81	18,801,002.23	2,790,473.79	38,456,913.20
May 2022 . . . . .	47,837,918.88	18,673,437.57	2,749,668.90	38,206,448.24
June 2022 . . . . .	47,583,552.66	18,538,279.84	2,705,621.77	37,943,974.81
July 2022 . . . . .	47,320,421.79	18,395,634.27	2,658,424.38	37,669,637.53
August 2022 . . . . .	47,048,659.02	18,245,613.87	2,608,177.10	37,383,590.10
September 2022 . . . . .	46,768,402.18	18,088,339.22	2,554,988.47	37,085,995.17
October 2022 . . . . .	46,479,793.97	17,923,938.39	2,498,974.95	36,777,024.19
November 2022 . . . . .	46,182,981.94	17,752,546.72	2,440,260.65	36,456,857.21
December 2022 . . . . .	45,878,118.28	17,574,306.67	2,378,977.01	36,125,682.74
January 2023 . . . . .	45,565,359.74	17,389,367.65	2,315,262.45	35,783,697.52
February 2023 . . . . .	45,244,867.48	17,197,885.74	2,249,262.09	35,431,106.31
March 2023 . . . . .	44,916,806.93	17,000,023.56	2,181,127.28	35,068,121.72
April 2023 . . . . .	44,581,347.67	16,795,950.01	2,111,015.25	34,694,963.95
May 2023 . . . . .	44,238,663.22	16,585,840.01	2,039,088.67	34,311,860.52
June 2023 . . . . .	43,888,930.98	16,369,874.28	1,965,515.21	33,919,046.12
July 2023 . . . . .	43,532,331.99	16,148,239.09	1,890,467.05	33,516,762.25
August 2023 . . . . .	43,178,208.38	15,921,125.94	1,814,120.45	33,105,257.03
September 2023 . . . . .	42,826,544.03	15,688,731.34	1,736,655.21	32,684,784.88
October 2023 . . . . .	42,477,322.87	15,451,256.49	1,658,254.19	32,255,606.27
November 2023 . . . . .	42,130,528.99	15,208,906.99	1,579,102.77	31,817,987.43
December 2023 . . . . .	41,786,146.52	14,965,119.02	1,500,756.99	31,372,200.03
January 2024 . . . . .	41,444,159.75	14,724,162.21	1,425,061.28	30,930,136.40
February 2024 . . . . .	41,104,553.02	14,486,004.73	1,351,955.92	30,491,764.36
March 2024 . . . . .	40,767,310.80	14,250,615.08	1,281,382.35	30,057,051.99
April 2024 . . . . .	40,432,417.64	14,017,962.13	1,213,283.15	29,625,967.66
May 2024 . . . . .	40,099,858.20	13,788,015.08	1,147,602.02	29,198,479.95
June 2024 . . . . .	39,769,617.22	13,560,743.47	1,084,283.74	28,774,557.73
July 2024 . . . . .	39,441,679.57	13,336,117.18	1,023,274.18	28,354,170.14
August 2024 . . . . .	39,116,030.18	13,114,106.43	964,520.26	27,937,286.53
September 2024 . . . . .	38,792,654.08	12,894,681.76	907,969.95	27,523,876.55
October 2024 . . . . .	38,471,536.42	12,677,814.02	853,572.24	27,113,910.07
November 2024 . . . . .	38,152,662.42	12,463,474.42	801,277.10	26,707,357.21
December 2024 . . . . .	37,836,017.41	12,251,634.44	751,035.51	26,304,188.35
January 2025 . . . . .	37,521,586.79	12,042,265.92	702,799.40	25,904,374.10
February 2025 . . . . .	37,209,356.07	11,835,340.98	656,521.66	25,507,885.33

<u>Distribution Date</u>	<u>Class A</u>	<u>Classes DJ, DK and DL (in the aggregate)</u>	<u>Classes DT and ZD (in the aggregate)</u>	<u>Classes EH and EL (in the aggregate)</u>
March 2025	\$36,899,310.84	\$11,630,832.06	\$ 612,156.10	\$25,114,693.13
April 2025	36,591,436.81	11,428,711.91	569,657.43	24,724,768.84
May 2025	36,285,719.74	11,228,953.57	528,981.29	24,338,084.02
June 2025	35,982,145.51	11,031,530.37	490,084.20	23,954,610.50
July 2025	35,680,700.07	10,836,415.97	452,923.49	23,574,320.31
August 2025	35,381,369.48	10,643,584.28	417,457.42	23,197,185.71
September 2025	35,084,139.86	10,453,009.52	383,645.01	22,823,179.21
October 2025	34,788,997.44	10,264,666.19	351,446.16	22,452,273.54
November 2025	34,495,928.53	10,078,529.08	320,821.53	22,084,441.64
December 2025	34,204,919.53	9,894,573.25	291,732.58	21,719,656.69
January 2026	33,915,956.92	9,712,774.03	264,141.57	21,357,892.08
February 2026	33,629,027.28	9,533,107.04	238,011.47	20,999,121.43
March 2026	33,344,117.24	9,355,548.15	213,306.04	20,643,318.56
April 2026	33,061,213.57	9,180,073.52	189,989.76	20,290,457.54
May 2026	32,780,303.06	9,006,659.55	168,027.83	19,940,512.62
June 2026	32,501,372.64	8,835,282.91	147,386.14	19,593,458.27
July 2026	32,224,409.29	8,665,920.55	128,031.29	19,249,269.18
August 2026	31,949,400.09	8,498,549.64	109,930.56	18,907,920.25
September 2026	31,676,332.17	8,333,147.62	93,051.90	18,569,386.58
October 2026	31,405,192.79	8,169,692.18	77,363.89	18,233,643.46
November 2026	31,135,969.26	8,008,161.26	62,835.78	17,900,666.43
December 2026	30,868,648.97	7,848,533.03	49,437.46	17,570,431.18
January 2027	30,603,219.40	7,690,785.92	37,626.90	17,242,913.63
February 2027	30,339,668.10	7,534,898.59	27,514.13	16,918,089.90
March 2027	30,077,982.71	7,380,849.94	19,046.80	16,595,936.30
April 2027	29,818,150.94	7,228,619.10	12,173.86	16,276,429.33
May 2027	29,560,160.59	7,078,185.43	6,845.49	15,959,545.69
June 2027	29,303,999.51	6,929,528.52	3,013.07	15,645,262.27
July 2027	29,049,655.67	6,782,628.20	629.14	15,333,556.16
August 2027	28,797,117.07	6,637,464.49	0.00	15,024,404.64
September 2027	28,546,371.81	6,494,393.07	0.00	14,719,037.77
October 2027	28,297,408.08	6,354,332.05	0.00	14,419,705.27
November 2027	28,050,214.11	6,217,219.18	0.00	14,126,290.26
December 2027	27,804,778.24	6,082,993.45	0.00	13,838,678.09
January 2028	27,561,088.85	5,951,595.12	0.00	13,556,756.28
February 2028	27,319,134.42	5,822,965.66	0.00	13,280,414.53
March 2028	27,078,903.49	5,697,047.76	0.00	13,009,544.63
April 2028	26,840,384.69	5,573,785.23	0.00	12,744,040.43
May 2028	26,603,566.69	5,453,123.09	0.00	12,483,797.81
June 2028	26,368,438.27	5,335,007.43	0.00	12,228,714.66
July 2028	26,134,988.25	5,219,385.48	0.00	11,978,690.79
August 2028	25,903,205.53	5,106,205.54	0.00	11,733,627.96
September 2028	25,673,079.10	4,995,416.95	0.00	11,493,429.77
October 2028	25,444,597.99	4,886,970.11	0.00	11,258,001.70
November 2028	25,217,751.32	4,780,816.43	0.00	11,027,251.02
December 2028	24,992,528.27	4,676,908.29	0.00	10,801,086.77
January 2029	24,768,918.09	4,575,199.09	0.00	10,579,419.74



<u>Distribution Date</u>	<u>Class A</u>	<u>Classes DJ, DK and DL (in the aggregate)</u>	<u>Classes DT and ZD (in the aggregate)</u>	<u>Classes EH and EL (in the aggregate)</u>
February 2029	\$24,546,910.12	\$ 4,475,643.15	\$ 0.00	\$10,362,162.43
March 2029	24,326,493.72	4,378,195.73	0.00	10,149,229.01
April 2029	24,107,658.36	4,282,813.02	0.00	9,940,535.29
May 2029	23,890,393.56	4,189,452.10	0.00	9,735,998.71
June 2029	23,674,688.92	4,098,070.92	0.00	9,535,538.27
July 2029	23,460,534.08	4,008,628.32	0.00	9,339,074.54
August 2029	23,247,918.77	3,921,083.95	0.00	9,146,529.60
September 2029	23,036,832.77	3,835,398.32	0.00	8,957,827.03
October 2029	22,827,265.95	3,751,532.72	0.00	8,772,891.89
November 2029	22,619,208.20	3,669,449.25	0.00	8,591,650.64
December 2029	22,412,649.53	3,589,110.80	0.00	8,414,031.20
January 2030	22,207,579.96	3,510,481.00	0.00	8,239,962.83
February 2030	22,003,989.61	3,433,524.23	0.00	8,069,376.17
March 2030	21,801,868.65	3,358,205.61	0.00	7,902,203.19
April 2030	21,601,207.32	3,284,490.98	0.00	7,738,377.17
May 2030	21,401,995.91	3,212,346.87	0.00	7,577,832.67
June 2030	21,204,224.78	3,141,740.51	0.00	7,420,505.49
July 2030	21,007,884.34	3,072,639.78	0.00	7,266,332.70
August 2030	20,812,965.08	3,005,013.26	0.00	7,115,252.55
September 2030	20,619,457.55	2,938,830.15	0.00	6,967,204.48
October 2030	20,427,352.33	2,874,060.27	0.00	6,822,129.11
November 2030	20,236,640.10	2,810,674.10	0.00	6,679,968.20
December 2030	20,047,311.58	2,748,642.69	0.00	6,540,664.61
January 2031	19,859,357.54	2,687,937.72	0.00	6,404,162.33
February 2031	19,672,768.83	2,628,531.42	0.00	6,270,406.42
March 2031	19,487,536.34	2,570,396.61	0.00	6,139,342.98
April 2031	19,303,651.03	2,513,506.67	0.00	6,010,919.16
May 2031	19,121,103.91	2,457,835.54	0.00	5,885,083.15
June 2031	18,939,886.05	2,403,357.66	0.00	5,761,784.09
July 2031	18,759,988.59	2,350,048.03	0.00	5,640,972.16
August 2031	18,581,402.70	2,297,882.17	0.00	5,522,598.45
September 2031	18,404,119.63	2,246,836.07	0.00	5,406,615.03
October 2031	18,228,130.68	2,196,886.25	0.00	5,292,974.87
November 2031	18,053,427.20	2,148,009.69	0.00	5,181,631.86
December 2031	17,880,000.59	2,100,183.87	0.00	5,072,540.78
January 2032	17,707,842.32	2,053,386.71	0.00	4,965,657.27
February 2032	17,536,943.90	2,007,596.61	0.00	4,860,937.86
March 2032	17,367,296.92	1,962,792.39	0.00	4,758,339.88
April 2032	17,198,892.98	1,918,953.33	0.00	4,657,821.52
May 2032	17,031,723.79	1,876,059.12	0.00	4,559,341.75
June 2032	16,865,781.05	1,834,089.90	0.00	4,462,860.35
July 2032	16,701,056.57	1,793,026.18	0.00	4,368,337.87
August 2032	16,537,542.18	1,752,848.90	0.00	4,275,735.64
September 2032	16,375,229.76	1,713,539.39	0.00	4,185,015.71
October 2032	16,214,111.27	1,675,079.37	0.00	4,096,140.89
November 2032	16,054,178.69	1,637,450.92	0.00	4,009,074.71
December 2032	15,895,424.08	1,600,636.52	0.00	3,923,781.38

<u>Distribution Date</u>	<u>Class A</u>	<u>Classes DJ, DK and DL (in the aggregate)</u>	<u>Classes DT and ZD (in the aggregate)</u>	<u>Classes EH and EL (in the aggregate)</u>
January 2033	\$15,737,839.52	\$ 1,564,618.98	\$ 0.00	\$ 3,840,225.83
February 2033	15,581,417.16	1,529,381.50	0.00	3,758,373.66
March 2033	15,426,149.20	1,494,907.60	0.00	3,678,191.15
April 2033	15,272,027.89	1,461,181.16	0.00	3,599,645.20
May 2033	15,119,045.52	1,428,186.38	0.00	3,522,703.40
June 2033	14,967,194.44	1,395,907.80	0.00	3,447,333.93
July 2033	14,816,467.04	1,364,330.28	0.00	3,373,505.61
August 2033	14,666,855.77	1,333,438.99	0.00	3,301,187.85
September 2033	14,518,353.13	1,303,219.40	0.00	3,230,350.66
October 2033	14,370,951.64	1,273,657.29	0.00	3,160,964.65
November 2033	14,224,643.90	1,244,738.75	0.00	3,093,000.98
December 2033	14,079,422.55	1,216,450.13	0.00	3,026,431.37
January 2034	13,935,280.26	1,188,778.09	0.00	2,961,228.10
February 2034	13,792,209.78	1,161,709.54	0.00	2,897,363.99
March 2034	13,650,203.86	1,135,231.69	0.00	2,834,812.38
April 2034	13,509,255.35	1,109,332.01	0.00	2,773,547.14
May 2034	13,369,357.10	1,083,998.21	0.00	2,713,542.65
June 2034	13,230,502.03	1,059,218.27	0.00	2,654,773.77
July 2034	13,092,683.11	1,034,980.44	0.00	2,597,215.87
August 2034	12,955,893.33	1,011,273.18	0.00	2,540,844.79
September 2034	12,820,125.75	988,085.20	0.00	2,485,636.84
October 2034	12,685,373.47	965,405.47	0.00	2,431,568.81
November 2034	12,551,629.62	943,223.16	0.00	2,378,617.92
December 2034	12,418,887.39	921,527.69	0.00	2,326,761.85
January 2035	12,287,140.00	900,308.67	0.00	2,275,978.70
February 2035	12,156,380.73	879,555.95	0.00	2,226,247.01
March 2035	12,026,602.89	859,259.59	0.00	2,177,545.75
April 2035	11,897,799.83	839,409.86	0.00	2,129,854.27
May 2035	11,769,964.97	819,997.22	0.00	2,083,152.35
June 2035	11,643,091.73	801,012.33	0.00	2,037,420.16
July 2035	11,517,173.61	782,446.07	0.00	1,992,638.25
August 2035	11,392,204.14	764,289.49	0.00	1,948,787.56
September 2035	11,268,176.87	746,533.81	0.00	1,905,849.40
October 2035	11,145,085.43	729,170.48	0.00	1,863,805.44
November 2035	11,022,923.46	712,191.08	0.00	1,822,637.72
December 2035	10,901,684.65	695,587.41	0.00	1,782,328.63
January 2036	10,781,362.74	679,351.40	0.00	1,742,860.89
February 2036	10,661,951.49	663,475.19	0.00	1,704,217.58
March 2036	10,543,444.73	647,951.05	0.00	1,666,382.10
April 2036	10,425,836.31	632,771.43	0.00	1,629,338.18
May 2036	10,309,120.11	617,928.94	0.00	1,593,069.87
June 2036	10,193,290.07	603,416.33	0.00	1,557,561.53
July 2036	10,078,340.17	589,226.52	0.00	1,522,797.82
August 2036	9,964,264.40	575,352.58	0.00	1,488,763.72
September 2036	9,851,056.83	561,787.70	0.00	1,455,444.50
October 2036	9,738,711.53	548,525.23	0.00	1,422,825.71
November 2036	9,627,222.63	535,558.67	0.00	1,390,893.19

<u>Distribution Date</u>	<u>Class A</u>	<u>Classes DJ, DK and DL (in the aggregate)</u>	<u>Classes DT and ZD (in the aggregate)</u>	<u>Classes EH and EL (in the aggregate)</u>
December 2036	\$ 9,516,584.30	\$ 522,881.64	\$ 0.00	\$ 1,359,633.05
January 2037	9,406,790.73	510,487.90	0.00	1,329,031.70
February 2037	9,297,836.17	498,371.34	0.00	1,299,075.79
March 2037	9,189,714.89	486,525.99	0.00	1,269,752.24
April 2037	9,082,421.20	474,945.98	0.00	1,241,048.24
May 2037	8,975,949.46	463,625.59	0.00	1,212,951.21
June 2037	8,870,294.04	452,559.21	0.00	1,185,448.85
July 2037	8,765,449.37	441,741.34	0.00	1,158,529.07
August 2037	8,661,409.90	431,166.61	0.00	1,132,180.05
September 2037	8,558,170.14	420,829.75	0.00	1,106,390.16
October 2037	8,455,724.61	410,725.63	0.00	1,081,148.06
November 2037	8,354,067.87	400,849.18	0.00	1,056,442.57
December 2037	8,253,194.53	391,195.48	0.00	1,032,262.79
January 2038	8,153,099.23	381,759.69	0.00	1,008,597.99
February 2038	8,053,776.62	372,537.09	0.00	985,437.67
March 2038	7,955,221.41	363,523.04	0.00	962,771.55
April 2038	7,857,428.35	354,713.01	0.00	940,589.53
May 2038	7,760,392.21	346,102.57	0.00	918,881.73
June 2038	7,664,107.78	337,687.37	0.00	897,638.46
July 2038	7,568,569.92	329,463.17	0.00	876,850.21
August 2038	7,473,773.50	321,425.80	0.00	856,507.68
September 2038	7,379,713.41	313,571.19	0.00	836,601.73
October 2038	7,286,384.61	305,895.36	0.00	817,123.43
November 2038	7,193,782.07	298,394.40	0.00	798,064.01
December 2038	7,101,900.78	291,064.49	0.00	779,414.87
January 2039	7,010,735.79	283,901.91	0.00	761,167.59
February 2039	6,920,282.17	276,902.99	0.00	743,313.92
March 2039	6,830,535.02	270,064.15	0.00	725,845.77
April 2039	6,741,489.47	263,381.89	0.00	708,755.21
May 2039	6,653,140.69	256,852.77	0.00	692,034.46
June 2039	6,565,483.87	250,473.44	0.00	675,675.91
July 2039	6,478,514.24	244,240.63	0.00	659,672.10
August 2039	6,392,227.06	238,151.10	0.00	644,015.71
September 2039	6,306,617.62	232,201.71	0.00	628,699.57
October 2039	6,221,681.24	226,389.39	0.00	613,716.65
November 2039	6,137,413.28	220,711.13	0.00	599,060.08
December 2039	6,053,809.10	215,163.96	0.00	584,723.10
January 2040	5,970,864.12	209,745.00	0.00	570,699.09
February 2040	5,888,573.79	204,451.44	0.00	556,981.58
March 2040	5,806,933.57	199,280.50	0.00	543,564.22
April 2040	5,725,938.95	194,229.48	0.00	530,440.78
May 2040	5,645,585.48	189,295.73	0.00	517,605.16
June 2040	5,565,868.71	184,476.66	0.00	505,051.39
July 2040	5,486,784.23	179,769.74	0.00	492,773.60
August 2040	5,408,327.64	175,172.48	0.00	480,766.06
September 2040	5,330,494.60	170,682.45	0.00	469,023.15
October 2040	5,253,280.78	166,297.28	0.00	457,539.34

<u>Distribution Date</u>	<u>Class A</u>	<u>Classes DJ, DK and DL (in the aggregate)</u>	<u>Classes DT and ZD (in the aggregate)</u>	<u>Classes EH and EL (in the aggregate)</u>
November 2040	\$ 5,176,681.88	\$ 162,014.65	\$ 0.00	\$ 446,309.25
December 2040	5,100,693.62	157,832.27	0.00	435,327.57
January 2041	5,025,311.77	153,747.93	0.00	424,589.13
February 2041	4,950,532.11	149,759.44	0.00	414,088.84
March 2041	4,876,350.44	145,864.67	0.00	403,821.72
April 2041	4,802,762.62	142,061.53	0.00	393,782.89
May 2041	4,729,764.50	138,347.99	0.00	383,967.58
June 2041	4,657,351.98	134,722.05	0.00	374,371.09
July 2041	4,585,520.98	131,181.74	0.00	364,988.85
August 2041	4,514,267.44	127,725.17	0.00	355,816.34
September 2041	4,443,587.34	124,350.46	0.00	346,849.17
October 2041	4,373,476.68	121,055.77	0.00	338,083.02
November 2041	4,303,931.48	117,839.33	0.00	329,513.65
December 2041	4,234,947.79	114,699.36	0.00	321,136.93
January 2042	4,166,521.70	111,634.17	0.00	312,948.80
February 2042	4,098,649.29	108,642.07	0.00	304,945.27
March 2042	4,031,326.72	105,721.42	0.00	297,122.45
April 2042	3,964,550.11	102,870.62	0.00	289,476.51
May 2042	3,898,315.66	100,088.09	0.00	282,003.73
June 2042	3,832,619.57	97,372.30	0.00	274,700.42
July 2042	3,767,458.07	94,721.75	0.00	267,563.01
August 2042	3,702,827.41	92,134.95	0.00	260,587.98
September 2042	3,638,723.86	89,610.48	0.00	253,771.87
October 2042	3,575,143.74	87,146.93	0.00	247,111.32
November 2042	3,512,083.36	84,742.91	0.00	240,603.01
December 2042	3,449,539.08	82,397.09	0.00	234,243.70
January 2043	3,387,507.27	80,108.13	0.00	228,030.22
February 2043	3,325,984.32	77,874.76	0.00	221,959.47
March 2043	3,264,966.67	75,695.71	0.00	216,028.39
April 2043	3,204,450.76	73,569.75	0.00	210,234.00
May 2043	3,144,433.05	71,495.67	0.00	204,573.38
June 2043	3,084,910.03	69,472.29	0.00	199,043.67
July 2043	3,025,878.23	67,498.45	0.00	193,642.06
August 2043	2,967,334.17	65,573.03	0.00	188,365.80
September 2043	2,909,274.42	63,694.92	0.00	183,212.21
October 2043	2,851,695.56	61,863.04	0.00	178,178.64
November 2043	2,794,594.20	60,076.33	0.00	173,262.52
December 2043	2,737,966.96	58,333.76	0.00	168,461.32
January 2044	2,681,810.50	56,634.32	0.00	163,772.56
February 2044	2,626,121.48	54,977.01	0.00	159,193.81
March 2044	2,570,896.60	53,360.87	0.00	154,722.70
April 2044	2,516,132.57	51,784.95	0.00	150,356.90
May 2044	2,461,826.13	50,248.33	0.00	146,094.14
June 2044	2,407,974.04	48,750.10	0.00	141,932.17
July 2044	2,354,573.08	47,289.38	0.00	137,868.82
August 2044	2,301,620.05	45,865.31	0.00	133,901.95
September 2044	2,249,111.77	44,477.02	0.00	130,029.44

<b>Distribution Date</b>	<b>Class A</b>	<b>Classes DJ, DK and DL (in the aggregate)</b>	<b>Classes DT and ZD (in the aggregate)</b>	<b>Classes EH and EL (in the aggregate)</b>
October 2044	\$ 2,197,045.08	\$ 43,123.70	\$ 0.00	\$ 126,249.26
November 2044	2,145,416.85	41,804.54	0.00	122,559.39
December 2044	2,094,223.96	40,518.74	0.00	118,957.87
January 2045	2,043,463.32	39,265.53	0.00	115,442.75
February 2045	1,993,131.85	38,044.15	0.00	112,012.16
March 2045	1,943,226.50	36,853.86	0.00	108,664.24
April 2045	1,893,744.22	35,693.94	0.00	105,397.18
May 2045	1,844,682.02	34,563.68	0.00	102,209.21
June 2045	1,796,036.89	33,462.38	0.00	99,098.59
July 2045	1,747,805.86	32,389.38	0.00	96,063.62
August 2045	1,699,985.97	31,344.00	0.00	93,102.64
September 2045	1,652,574.29	30,325.60	0.00	90,214.01
October 2045	1,605,567.90	29,333.54	0.00	87,396.14
November 2045	1,558,963.90	28,367.22	0.00	84,647.46
December 2045	1,512,759.42	27,426.01	0.00	81,966.45
January 2046	1,466,951.60	26,509.34	0.00	79,351.59
February 2046	1,421,537.59	25,616.61	0.00	76,801.44
March 2046	1,376,514.58	24,747.28	0.00	74,314.54
April 2046	1,331,879.76	23,900.77	0.00	71,889.49
May 2046	1,287,630.35	23,076.56	0.00	69,524.92
June 2046	1,243,763.59	22,274.11	0.00	67,219.48
July 2046	1,200,276.72	21,492.91	0.00	64,971.84
August 2046	1,157,167.02	20,732.45	0.00	62,780.71
September 2046	1,114,431.78	19,992.24	0.00	60,644.83
October 2046	1,072,068.29	19,271.79	0.00	58,562.96
November 2046	1,030,073.90	18,570.64	0.00	56,533.89
December 2046	988,445.93	17,888.32	0.00	54,556.42
January 2047	947,181.76	17,224.38	0.00	52,629.40
February 2047	906,278.75	16,578.38	0.00	50,751.69
March 2047	865,734.30	15,949.89	0.00	48,922.18
April 2047	825,545.83	15,338.48	0.00	47,139.77
May 2047	785,710.76	14,743.76	0.00	45,403.40
June 2047	746,226.55	14,165.30	0.00	43,712.02
July 2047	707,090.64	13,602.73	0.00	42,064.62
August 2047	668,300.53	13,055.66	0.00	40,460.19
September 2047	629,853.71	12,523.70	0.00	38,897.74
October 2047	591,747.70	12,006.50	0.00	37,376.33
November 2047	553,980.02	11,503.70	0.00	35,895.02
December 2047	516,548.21	11,014.93	0.00	34,452.88
January 2048	479,449.86	10,539.88	0.00	33,049.02
February 2048	442,682.52	10,078.18	0.00	31,682.56
March 2048	406,243.80	9,629.53	0.00	30,352.64
April 2048	370,131.32	9,193.59	0.00	29,058.41
May 2048	334,342.68	8,770.07	0.00	27,799.05
June 2048	298,875.55	8,358.64	0.00	26,573.76
July 2048	263,727.57	7,959.02	0.00	25,381.75
August 2048	228,896.42	7,570.91	0.00	24,222.23

<u>Distribution Date</u>	<u>Class A</u>	<u>Classes DJ, DK and DL (in the aggregate)</u>	<u>Classes DT and ZD (in the aggregate)</u>	<u>Classes EH and EL (in the aggregate)</u>
September 2048 .....	\$ 194,379.80	\$ 7,194.03	\$ 0.00	\$ 23,094.46
October 2048 .....	160,175.39	6,828.10	0.00	21,997.70
November 2048 .....	126,280.94	6,472.84	0.00	20,931.23
December 2048 .....	92,694.17	6,127.99	0.00	19,894.32
January 2049 .....	59,412.82	5,793.30	0.00	18,886.30
February 2049 .....	26,434.68	5,468.50	0.00	17,906.49
March 2049 .....	0.00	5,153.36	0.00	16,954.21
April 2049 .....	0.00	4,847.62	0.00	16,028.83
May 2049 .....	0.00	4,551.05	0.00	15,129.71
June 2049 .....	0.00	4,263.43	0.00	14,256.22
July 2049 .....	0.00	3,984.52	0.00	13,407.76
August 2049 .....	0.00	3,714.10	0.00	12,583.74
September 2049 .....	0.00	3,451.97	0.00	11,783.56
October 2049 .....	0.00	3,197.90	0.00	11,006.68
November 2049 .....	0.00	2,951.70	0.00	10,252.51
December 2049 .....	0.00	2,713.16	0.00	9,520.54
January 2050 .....	0.00	2,482.09	0.00	8,810.21
February 2050 .....	0.00	2,258.29	0.00	8,121.01
March 2050 .....	0.00	2,041.59	0.00	7,452.43
April 2050 .....	0.00	1,831.79	0.00	6,803.98
May 2050 .....	0.00	1,628.72	0.00	6,175.16
June 2050 .....	0.00	1,432.20	0.00	5,565.49
July 2050 .....	0.00	1,242.07	0.00	4,974.52
August 2050 .....	0.00	1,058.16	0.00	4,401.79
September 2050 .....	0.00	880.30	0.00	3,846.84
October 2050 .....	0.00	708.34	0.00	3,309.25
November 2050 .....	0.00	542.13	0.00	2,788.59
December 2050 .....	0.00	381.51	0.00	2,284.44
January 2051 .....	0.00	226.33	0.00	1,796.40
February 2051 .....	0.00	76.46	0.00	1,324.05
March 2051 .....	0.00	0.00	0.00	867.03
April 2051 .....	0.00	0.00	0.00	424.93
May 2051 and thereafter .....	0.00	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Class CP</u>	<u>Class J</u>	<u>Class K</u>	<u>Classes K and ZK (in the aggregate)</u>
Initial Balance . . . . .	\$5,038,000.00	\$45,000,000.00	\$45,500,000.00	\$46,120,000.00
August 2021 . . . . .	5,018,176.70	44,866,670.72	44,864,045.75	45,485,595.05
September 2021 . . . . .	4,997,018.20	44,719,231.10	44,195,759.75	44,818,862.23
October 2021 . . . . .	4,974,532.81	44,557,733.44	43,496,110.00	44,120,769.54
November 2021 . . . . .	4,950,729.70	44,382,240.83	42,766,126.93	43,392,347.42
December 2021 . . . . .	4,925,618.86	44,192,827.13	42,006,901.03	42,634,686.38
January 2022 . . . . .	4,899,211.14	43,989,576.95	41,219,580.14	41,848,934.26
February 2022 . . . . .	4,871,518.24	43,772,585.59	40,405,366.54	41,036,293.34
March 2022 . . . . .	4,842,552.67	43,541,958.95	39,565,513.82	40,198,017.25
April 2022 . . . . .	4,812,327.74	43,297,813.50	38,701,323.73	39,335,407.72
May 2022 . . . . .	4,780,857.61	43,040,276.13	37,814,142.58	38,449,811.08
June 2022 . . . . .	4,748,157.18	42,769,484.07	36,905,357.68	37,542,614.66
July 2022 . . . . .	4,714,242.18	42,485,584.79	35,976,393.60	36,615,243.02
August 2022 . . . . .	4,679,129.08	42,188,735.81	35,028,708.16	35,669,154.01
September 2022 . . . . .	4,642,835.12	41,879,104.62	34,063,788.51	34,705,834.78
October 2022 . . . . .	4,605,378.26	41,556,868.46	33,083,146.91	33,726,797.60
November 2022 . . . . .	4,566,777.20	41,222,214.16	32,088,316.51	32,733,575.63
December 2022 . . . . .	4,527,051.35	40,875,338.00	31,080,847.05	31,727,718.62
January 2023 . . . . .	4,486,220.80	40,516,445.43	30,095,669.30	30,744,157.35
February 2023 . . . . .	4,444,306.32	40,145,750.93	29,132,279.92	29,782,388.50
March 2023 . . . . .	4,401,329.32	39,763,477.75	28,190,186.84	28,841,919.99
April 2023 . . . . .	4,357,311.85	39,369,857.69	27,268,908.92	27,922,270.71
May 2023 . . . . .	4,312,276.59	38,965,130.82	26,367,975.77	27,022,970.27
June 2023 . . . . .	4,266,246.78	38,549,545.28	25,486,927.48	26,143,558.77
July 2023 . . . . .	4,219,246.26	38,123,356.97	24,625,314.41	25,283,586.58
August 2023 . . . . .	4,171,299.40	37,686,829.27	23,782,696.94	24,442,614.09
September 2023 . . . . .	4,122,431.12	37,240,232.78	22,958,645.25	23,620,211.50
October 2023 . . . . .	4,073,891.73	36,783,844.99	22,152,739.13	22,815,958.60
November 2023 . . . . .	4,025,678.92	36,317,950.01	21,364,567.75	22,029,444.57
December 2023 . . . . .	3,977,790.37	35,842,838.23	20,593,729.43	21,260,267.75
January 2024 . . . . .	3,930,223.77	35,358,805.98	19,839,831.48	20,508,035.45
February 2024 . . . . .	3,882,976.83	34,878,838.62	19,102,489.97	19,772,363.75
March 2024 . . . . .	3,836,047.29	34,402,901.06	18,381,329.54	19,052,877.31
April 2024 . . . . .	3,789,432.88	33,930,958.53	17,675,983.22	18,349,209.16
May 2024 . . . . .	3,743,131.37	33,462,976.53	16,986,092.23	17,661,000.54
June 2024 . . . . .	3,697,140.53	32,998,920.86	16,311,305.82	16,987,900.71
July 2024 . . . . .	3,651,458.15	32,538,757.60	15,651,281.08	16,329,566.76
August 2024 . . . . .	3,606,082.02	32,082,453.08	15,005,682.75	15,685,663.45
September 2024 . . . . .	3,561,009.97	31,629,973.94	14,374,183.08	15,055,863.03
October 2024 . . . . .	3,516,239.82	31,181,287.09	13,756,461.63	14,439,845.08
November 2024 . . . . .	3,471,769.43	30,736,359.70	13,152,205.13	13,837,296.35
December 2024 . . . . .	3,427,596.65	30,295,159.22	12,561,107.36	13,247,910.61
January 2025 . . . . .	3,383,719.36	29,857,653.36	11,984,099.33	12,671,388.44
February 2025 . . . . .	3,340,135.45	29,423,810.10	11,422,024.34	12,107,437.16
March 2025 . . . . .	3,296,842.81	28,993,597.69	10,874,483.62	11,555,770.63
April 2025 . . . . .	3,253,839.37	28,566,984.64	10,341,088.89	11,016,109.10
May 2025 . . . . .	3,211,123.05	28,143,939.71	9,821,462.13	10,488,179.10
June 2025 . . . . .	3,168,691.80	27,724,431.93	9,315,235.30	9,971,713.27

<u>Distribution Date</u>	<u>Class CP</u>	<u>Class J</u>	<u>Class K</u>	<u>Classes K and ZK (in the aggregate)</u>
July 2025 . . . . .	\$3,126,543.58	\$27,308,430.57	\$ 8,822,050.07	\$ 9,466,450.24
August 2025 . . . . .	3,084,676.36	26,895,905.17	8,341,557.56	8,972,134.52
September 2025 . . . . .	3,043,088.11	26,486,825.51	7,873,418.12	8,488,516.30
October 2025 . . . . .	3,001,776.85	26,081,161.62	7,417,301.05	8,015,351.40
November 2025 . . . . .	2,960,740.57	25,678,883.79	6,972,884.40	7,552,401.09
December 2025 . . . . .	2,919,977.31	25,279,962.54	6,539,854.72	7,099,432.02
January 2026 . . . . .	2,879,485.10	24,884,368.63	6,117,906.84	6,656,216.05
February 2026 . . . . .	2,839,262.00	24,492,073.08	5,706,743.66	6,222,530.15
March 2026 . . . . .	2,799,306.06	24,103,047.14	5,306,075.93	5,798,156.31
April 2026 . . . . .	2,759,615.36	23,717,262.29	4,915,622.04	5,382,881.40
May 2026 . . . . .	2,720,188.00	23,334,690.25	4,535,107.84	4,976,497.07
June 2026 . . . . .	2,681,022.06	22,955,302.98	4,164,266.43	4,578,799.65
July 2026 . . . . .	2,642,115.67	22,579,072.66	3,802,837.95	4,189,590.04
August 2026 . . . . .	2,603,466.96	22,205,971.71	3,450,569.43	3,808,673.60
September 2026 . . . . .	2,565,074.05	21,835,972.78	3,107,214.60	3,435,860.08
October 2026 . . . . .	2,526,935.12	21,469,048.73	2,772,533.68	3,070,963.49
November 2026 . . . . .	2,489,048.30	21,105,172.66	2,446,293.28	2,713,802.00
December 2026 . . . . .	2,451,411.79	20,744,317.88	2,128,266.15	2,364,197.90
January 2027 . . . . .	2,414,023.78	20,386,457.93	1,818,231.07	2,021,977.44
February 2027 . . . . .	2,376,882.45	20,031,566.56	1,515,972.69	1,686,970.80
March 2027 . . . . .	2,339,986.02	19,679,617.75	1,221,281.35	1,359,011.95
April 2027 . . . . .	2,303,332.72	19,330,585.69	933,952.95	1,037,938.62
May 2027 . . . . .	2,266,920.79	18,984,444.76	653,788.80	723,592.17
June 2027 . . . . .	2,230,748.46	18,641,169.60	380,595.47	415,817.54
July 2027 . . . . .	2,194,814.00	18,300,735.00	114,184.67	114,463.14
August 2027 . . . . .	2,159,115.67	17,963,116.02	0.00	0.00
September 2027 . . . . .	2,123,651.77	17,628,287.88	0.00	0.00
October 2027 . . . . .	2,088,420.58	17,296,226.02	0.00	0.00
November 2027 . . . . .	2,053,420.41	16,966,906.09	0.00	0.00
December 2027 . . . . .	2,018,649.57	16,642,371.87	0.00	0.00
January 2028 . . . . .	1,984,106.38	16,323,848.74	0.00	0.00
February 2028 . . . . .	1,949,789.20	16,011,227.83	0.00	0.00
March 2028 . . . . .	1,915,696.36	15,704,402.21	0.00	0.00
April 2028 . . . . .	1,881,826.23	15,403,266.83	0.00	0.00
May 2028 . . . . .	1,848,177.18	15,107,718.55	0.00	0.00
June 2028 . . . . .	1,814,781.78	14,817,656.04	0.00	0.00
July 2028 . . . . .	1,781,831.60	14,532,979.78	0.00	0.00
August 2028 . . . . .	1,749,320.79	14,253,592.05	0.00	0.00
September 2028 . . . . .	1,717,243.58	13,979,396.85	0.00	0.00
October 2028 . . . . .	1,685,594.28	13,710,299.89	0.00	0.00
November 2028 . . . . .	1,654,367.26	13,446,208.59	0.00	0.00
December 2028 . . . . .	1,623,556.98	13,187,031.99	0.00	0.00
January 2029 . . . . .	1,593,157.96	12,932,680.78	0.00	0.00
February 2029 . . . . .	1,563,164.78	12,683,067.23	0.00	0.00
March 2029 . . . . .	1,533,572.11	12,438,105.20	0.00	0.00
April 2029 . . . . .	1,504,374.68	12,197,710.06	0.00	0.00
May 2029 . . . . .	1,475,567.27	11,961,798.70	0.00	0.00
June 2029 . . . . .	1,447,144.76	11,730,289.52	0.00	0.00



<u>Distribution Date</u>	<u>Class CP</u>	<u>Class J</u>	<u>Class K</u>	<u>Classes K and ZK (in the aggregate)</u>
July 2029 . . . . .	\$1,419,102.07	\$11,503,102.35	\$ 0.00	\$ 0.00
August 2029 . . . . .	1,391,434.18	11,280,158.48	0.00	0.00
September 2029 . . . . .	1,364,136.17	11,061,380.58	0.00	0.00
October 2029 . . . . .	1,337,203.15	10,846,692.72	0.00	0.00
November 2029 . . . . .	1,310,630.29	10,636,020.34	0.00	0.00
December 2029 . . . . .	1,284,412.85	10,429,290.19	0.00	0.00
January 2030 . . . . .	1,258,546.13	10,226,430.36	0.00	0.00
February 2030 . . . . .	1,233,025.50	10,027,370.21	0.00	0.00
March 2030 . . . . .	1,207,846.37	9,832,040.35	0.00	0.00
April 2030 . . . . .	1,183,004.23	9,640,372.68	0.00	0.00
May 2030 . . . . .	1,158,494.62	9,452,300.29	0.00	0.00
June 2030 . . . . .	1,134,313.14	9,267,757.46	0.00	0.00
July 2030 . . . . .	1,110,455.45	9,086,679.67	0.00	0.00
August 2030 . . . . .	1,086,917.24	8,909,003.56	0.00	0.00
September 2030 . . . . .	1,063,694.30	8,734,666.89	0.00	0.00
October 2030 . . . . .	1,040,782.43	8,563,608.54	0.00	0.00
November 2030 . . . . .	1,018,177.51	8,395,768.51	0.00	0.00
December 2030 . . . . .	995,875.47	8,231,087.84	0.00	0.00
January 2031 . . . . .	973,872.28	8,069,508.67	0.00	0.00
February 2031 . . . . .	952,163.98	7,910,974.14	0.00	0.00
March 2031 . . . . .	930,746.63	7,755,428.45	0.00	0.00
April 2031 . . . . .	909,616.39	7,602,816.77	0.00	0.00
May 2031 . . . . .	888,769.42	7,453,085.28	0.00	0.00
June 2031 . . . . .	868,201.95	7,306,181.12	0.00	0.00
July 2031 . . . . .	847,910.27	7,162,052.38	0.00	0.00
August 2031 . . . . .	827,890.70	7,020,648.07	0.00	0.00
September 2031 . . . . .	808,139.61	6,881,918.15	0.00	0.00
October 2031 . . . . .	788,653.42	6,745,813.46	0.00	0.00
November 2031 . . . . .	769,428.60	6,612,285.72	0.00	0.00
December 2031 . . . . .	750,461.66	6,481,287.54	0.00	0.00
January 2032 . . . . .	731,749.16	6,352,772.37	0.00	0.00
February 2032 . . . . .	713,287.70	6,226,694.50	0.00	0.00
March 2032 . . . . .	695,073.92	6,103,009.05	0.00	0.00
April 2032 . . . . .	677,104.50	5,981,671.95	0.00	0.00
May 2032 . . . . .	659,376.19	5,862,639.91	0.00	0.00
June 2032 . . . . .	641,885.74	5,745,870.44	0.00	0.00
July 2032 . . . . .	624,629.98	5,631,321.80	0.00	0.00
August 2032 . . . . .	607,605.77	5,518,953.03	0.00	0.00
September 2032 . . . . .	590,809.99	5,408,723.89	0.00	0.00
October 2032 . . . . .	574,239.58	5,300,594.86	0.00	0.00
November 2032 . . . . .	557,891.51	5,194,527.14	0.00	0.00
December 2032 . . . . .	541,762.81	5,090,482.66	0.00	0.00
January 2033 . . . . .	525,850.52	4,988,424.00	0.00	0.00
February 2033 . . . . .	510,151.74	4,888,314.42	0.00	0.00
March 2033 . . . . .	494,663.59	4,790,117.88	0.00	0.00
April 2033 . . . . .	479,383.24	4,693,798.95	0.00	0.00
May 2033 . . . . .	464,307.88	4,599,322.87	0.00	0.00
June 2033 . . . . .	449,434.77	4,506,655.50	0.00	0.00

<u>Distribution Date</u>	<u>Class CP</u>	<u>Class J</u>	<u>Class K</u>	<u>Classes K and ZK (in the aggregate)</u>
July 2033	\$ 434,761.16	\$ 4,415,763.30	\$ 0.00	\$ 0.00
August 2033	420,284.38	4,326,613.38	0.00	0.00
September 2033	406,001.76	4,239,173.41	0.00	0.00
October 2033	391,910.69	4,153,411.66	0.00	0.00
November 2033	378,008.57	4,069,296.97	0.00	0.00
December 2033	364,292.85	3,986,798.75	0.00	0.00
January 2034	350,761.01	3,905,886.97	0.00	0.00
February 2034	337,410.56	3,826,532.13	0.00	0.00
March 2034	324,239.04	3,748,705.28	0.00	0.00
April 2034	311,244.04	3,672,377.99	0.00	0.00
May 2034	298,423.15	3,597,522.35	0.00	0.00
June 2034	285,774.01	3,524,110.95	0.00	0.00
July 2034	273,294.30	3,452,116.89	0.00	0.00
August 2034	260,981.70	3,381,513.75	0.00	0.00
September 2034	248,833.96	3,312,275.58	0.00	0.00
October 2034	236,848.82	3,244,376.93	0.00	0.00
November 2034	225,024.08	3,177,792.80	0.00	0.00
December 2034	213,357.54	3,112,498.63	0.00	0.00
January 2035	201,847.06	3,048,470.34	0.00	0.00
February 2035	190,490.51	2,985,684.25	0.00	0.00
March 2035	179,285.78	2,924,117.15	0.00	0.00
April 2035	168,230.81	2,863,746.22	0.00	0.00
May 2035	157,323.54	2,804,549.08	0.00	0.00
June 2035	146,561.95	2,746,503.75	0.00	0.00
July 2035	135,944.06	2,689,588.65	0.00	0.00
August 2035	125,467.90	2,633,782.59	0.00	0.00
September 2035	115,131.52	2,579,064.78	0.00	0.00
October 2035	104,933.01	2,525,414.80	0.00	0.00
November 2035	94,870.48	2,472,812.60	0.00	0.00
December 2035	84,942.06	2,421,238.50	0.00	0.00
January 2036	75,145.90	2,370,673.19	0.00	0.00
February 2036	65,480.19	2,321,097.70	0.00	0.00
March 2036	55,943.14	2,272,493.41	0.00	0.00
April 2036	46,532.97	2,224,842.05	0.00	0.00
May 2036	37,247.93	2,178,125.68	0.00	0.00
June 2036	28,086.30	2,132,326.68	0.00	0.00
July 2036	19,046.37	2,087,427.76	0.00	0.00
August 2036	10,126.47	2,043,411.94	0.00	0.00
September 2036	1,324.94	2,000,262.57	0.00	0.00
October 2036	0.00	1,957,963.30	0.00	0.00
November 2036	0.00	1,916,498.05	0.00	0.00
December 2036	0.00	1,875,851.08	0.00	0.00
January 2037	0.00	1,836,006.90	0.00	0.00
February 2037	0.00	1,796,950.34	0.00	0.00
March 2037	0.00	1,758,666.48	0.00	0.00
April 2037	0.00	1,721,140.70	0.00	0.00
May 2037	0.00	1,684,358.62	0.00	0.00
June 2037	0.00	1,648,306.15	0.00	0.00

<u>Distribution Date</u>	<u>Class CP</u>	<u>Class J</u>	<u>Class K</u>	<u>Classes K and ZK (in the aggregate)</u>
July 2037	\$ 0.00	\$ 1,612,969.44	\$ 0.00	\$ 0.00
August 2037	0.00	1,578,334.90	0.00	0.00
September 2037	0.00	1,544,389.22	0.00	0.00
October 2037	0.00	1,511,119.28	0.00	0.00
November 2037	0.00	1,478,512.26	0.00	0.00
December 2037	0.00	1,446,555.52	0.00	0.00
January 2038	0.00	1,415,236.70	0.00	0.00
February 2038	0.00	1,384,543.65	0.00	0.00
March 2038	0.00	1,354,464.43	0.00	0.00
April 2038	0.00	1,324,987.35	0.00	0.00
May 2038	0.00	1,296,100.92	0.00	0.00
June 2038	0.00	1,267,793.85	0.00	0.00
July 2038	0.00	1,240,055.09	0.00	0.00
August 2038	0.00	1,212,873.76	0.00	0.00
September 2038	0.00	1,186,239.21	0.00	0.00
October 2038	0.00	1,160,140.97	0.00	0.00
November 2038	0.00	1,134,568.77	0.00	0.00
December 2038	0.00	1,109,512.53	0.00	0.00
January 2039	0.00	1,084,962.36	0.00	0.00
February 2039	0.00	1,060,908.55	0.00	0.00
March 2039	0.00	1,037,341.57	0.00	0.00
April 2039	0.00	1,014,252.06	0.00	0.00
May 2039	0.00	991,630.85	0.00	0.00
June 2039	0.00	969,468.92	0.00	0.00
July 2039	0.00	947,757.45	0.00	0.00
August 2039	0.00	926,487.75	0.00	0.00
September 2039	0.00	905,651.30	0.00	0.00
October 2039	0.00	885,239.76	0.00	0.00
November 2039	0.00	865,244.92	0.00	0.00
December 2039	0.00	845,658.73	0.00	0.00
January 2040	0.00	826,473.29	0.00	0.00
February 2040	0.00	807,680.86	0.00	0.00
March 2040	0.00	789,273.83	0.00	0.00
April 2040	0.00	771,244.73	0.00	0.00
May 2040	0.00	753,586.24	0.00	0.00
June 2040	0.00	736,291.18	0.00	0.00
July 2040	0.00	719,352.48	0.00	0.00
August 2040	0.00	702,763.24	0.00	0.00
September 2040	0.00	686,516.65	0.00	0.00
October 2040	0.00	670,606.05	0.00	0.00
November 2040	0.00	655,024.90	0.00	0.00
December 2040	0.00	639,766.79	0.00	0.00
January 2041	0.00	624,825.42	0.00	0.00
February 2041	0.00	610,194.61	0.00	0.00
March 2041	0.00	595,868.29	0.00	0.00
April 2041	0.00	581,840.52	0.00	0.00
May 2041	0.00	568,105.46	0.00	0.00
June 2041	0.00	554,657.38	0.00	0.00

<u>Distribution Date</u>	<u>Class CP</u>	<u>Class J</u>	<u>Class K</u>	<u>Classes K and ZK (in the aggregate)</u>
July 2041	\$ 0.00	\$ 541,490.67	\$ 0.00	\$ 0.00
August 2041	0.00	528,599.80	0.00	0.00
September 2041	0.00	515,979.38	0.00	0.00
October 2041	0.00	503,624.08	0.00	0.00
November 2041	0.00	491,528.71	0.00	0.00
December 2041	0.00	479,688.14	0.00	0.00
January 2042	0.00	468,097.37	0.00	0.00
February 2042	0.00	456,751.49	0.00	0.00
March 2042	0.00	445,645.65	0.00	0.00
April 2042	0.00	434,775.13	0.00	0.00
May 2042	0.00	424,135.28	0.00	0.00
June 2042	0.00	413,721.55	0.00	0.00
July 2042	0.00	403,529.46	0.00	0.00
August 2042	0.00	393,554.62	0.00	0.00
September 2042	0.00	383,792.73	0.00	0.00
October 2042	0.00	374,239.58	0.00	0.00
November 2042	0.00	364,891.01	0.00	0.00
December 2042	0.00	355,742.96	0.00	0.00
January 2043	0.00	346,791.45	0.00	0.00
February 2043	0.00	338,032.57	0.00	0.00
March 2043	0.00	329,462.48	0.00	0.00
April 2043	0.00	321,077.41	0.00	0.00
May 2043	0.00	312,873.68	0.00	0.00
June 2043	0.00	304,847.67	0.00	0.00
July 2043	0.00	296,995.81	0.00	0.00
August 2043	0.00	289,314.64	0.00	0.00
September 2043	0.00	281,800.72	0.00	0.00
October 2043	0.00	274,450.70	0.00	0.00
November 2043	0.00	267,261.31	0.00	0.00
December 2043	0.00	260,229.30	0.00	0.00
January 2044	0.00	253,351.52	0.00	0.00
February 2044	0.00	246,624.86	0.00	0.00
March 2044	0.00	240,046.28	0.00	0.00
April 2044	0.00	233,612.79	0.00	0.00
May 2044	0.00	227,321.47	0.00	0.00
June 2044	0.00	221,169.43	0.00	0.00
July 2044	0.00	215,153.87	0.00	0.00
August 2044	0.00	209,272.01	0.00	0.00
September 2044	0.00	203,521.15	0.00	0.00
October 2044	0.00	197,898.64	0.00	0.00
November 2044	0.00	192,401.85	0.00	0.00
December 2044	0.00	187,028.25	0.00	0.00
January 2045	0.00	181,775.31	0.00	0.00
February 2045	0.00	176,640.58	0.00	0.00
March 2045	0.00	171,621.64	0.00	0.00
April 2045	0.00	166,716.14	0.00	0.00
May 2045	0.00	161,921.76	0.00	0.00
June 2045	0.00	157,236.21	0.00	0.00

<u>Distribution Date</u>	<u>Class CP</u>	<u>Class J</u>	<u>Class K</u>	<u>Classes K and ZK (in the aggregate)</u>
July 2045	\$ 0.00	\$ 152,657.26	\$ 0.00	\$ 0.00
August 2045	0.00	148,182.74	0.00	0.00
September 2045	0.00	143,810.49	0.00	0.00
October 2045	0.00	139,538.41	0.00	0.00
November 2045	0.00	135,364.44	0.00	0.00
December 2045	0.00	131,286.55	0.00	0.00
January 2046	0.00	127,302.77	0.00	0.00
February 2046	0.00	123,411.14	0.00	0.00
March 2046	0.00	119,609.77	0.00	0.00
April 2046	0.00	115,896.77	0.00	0.00
May 2046	0.00	112,270.32	0.00	0.00
June 2046	0.00	108,728.62	0.00	0.00
July 2046	0.00	105,269.90	0.00	0.00
August 2046	0.00	101,892.44	0.00	0.00
September 2046	0.00	98,594.55	0.00	0.00
October 2046	0.00	95,374.56	0.00	0.00
November 2046	0.00	92,230.84	0.00	0.00
December 2046	0.00	89,161.80	0.00	0.00
January 2047	0.00	86,165.87	0.00	0.00
February 2047	0.00	83,241.52	0.00	0.00
March 2047	0.00	80,387.24	0.00	0.00
April 2047	0.00	77,601.55	0.00	0.00
May 2047	0.00	74,883.02	0.00	0.00
June 2047	0.00	72,230.21	0.00	0.00
July 2047	0.00	69,641.76	0.00	0.00
August 2047	0.00	67,116.28	0.00	0.00
September 2047	0.00	64,652.44	0.00	0.00
October 2047	0.00	62,248.95	0.00	0.00
November 2047	0.00	59,904.51	0.00	0.00
December 2047	0.00	57,617.86	0.00	0.00
January 2048	0.00	55,387.77	0.00	0.00
February 2048	0.00	53,213.04	0.00	0.00
March 2048	0.00	51,092.48	0.00	0.00
April 2048	0.00	49,024.93	0.00	0.00
May 2048	0.00	47,009.24	0.00	0.00
June 2048	0.00	45,044.32	0.00	0.00
July 2048	0.00	43,129.05	0.00	0.00
August 2048	0.00	41,262.38	0.00	0.00
September 2048	0.00	39,443.24	0.00	0.00
October 2048	0.00	37,670.62	0.00	0.00
November 2048	0.00	35,943.51	0.00	0.00
December 2048	0.00	34,260.90	0.00	0.00
January 2049	0.00	32,621.85	0.00	0.00
February 2049	0.00	31,025.39	0.00	0.00
March 2049	0.00	29,470.61	0.00	0.00
April 2049	0.00	27,956.57	0.00	0.00
May 2049	0.00	26,482.41	0.00	0.00
June 2049	0.00	25,047.23	0.00	0.00

<u>Distribution Date</u>	<u>Class CP</u>	<u>Class J</u>	<u>Class K</u>	<u>Classes K and ZK (in the aggregate)</u>
July 2049 . . . . .	\$ 0.00	\$ 23,650.18	\$ 0.00	\$ 0.00
August 2049 . . . . .	0.00	22,290.42	0.00	0.00
September 2049 . . . . .	0.00	20,967.13	0.00	0.00
October 2049 . . . . .	0.00	19,679.50	0.00	0.00
November 2049 . . . . .	0.00	18,426.74	0.00	0.00
December 2049 . . . . .	0.00	17,208.08	0.00	0.00
January 2050 . . . . .	0.00	16,022.76	0.00	0.00
February 2050 . . . . .	0.00	14,870.03	0.00	0.00
March 2050 . . . . .	0.00	13,749.17	0.00	0.00
April 2050 . . . . .	0.00	12,659.46	0.00	0.00
May 2050 . . . . .	0.00	11,600.20	0.00	0.00
June 2050 . . . . .	0.00	10,570.72	0.00	0.00
July 2050 . . . . .	0.00	9,570.33	0.00	0.00
August 2050 . . . . .	0.00	8,598.39	0.00	0.00
September 2050 . . . . .	0.00	7,654.25	0.00	0.00
October 2050 . . . . .	0.00	6,737.27	0.00	0.00
November 2050 . . . . .	0.00	5,846.85	0.00	0.00
December 2050 . . . . .	0.00	4,982.37	0.00	0.00
January 2051 . . . . .	0.00	4,143.24	0.00	0.00
February 2051 . . . . .	0.00	3,328.89	0.00	0.00
March 2051 . . . . .	0.00	2,538.75	0.00	0.00
April 2051 . . . . .	0.00	1,772.25	0.00	0.00
May 2051 . . . . .	0.00	1,028.86	0.00	0.00
June 2051 . . . . .	0.00	308.04	0.00	0.00
July 2051 and thereafter . . . . .	0.00	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Class B</u>	<u>Classes B and BC (in the aggregate)</u>	<u>Class Q</u>	<u>Classes Q and QC (in the aggregate)</u>
Initial Balance . . . . .	\$85,000,000.00	\$90,993,000.00	\$67,250,000.00	\$75,334,000.00
August 2021 . . . . .	84,730,338.55	90,723,338.55	67,026,743.85	75,110,743.85
September 2021 . . . . .	84,432,145.77	90,425,145.77	66,779,866.25	74,863,866.25
October 2021 . . . . .	84,105,527.44	90,098,527.44	66,509,454.77	74,593,454.77
November 2021 . . . . .	83,750,611.18	89,743,611.18	66,215,615.08	74,299,615.08
December 2021 . . . . .	83,367,546.39	89,360,546.39	65,898,470.87	73,982,470.87
January 2022 . . . . .	82,956,504.23	88,949,504.23	65,558,163.82	73,642,163.82
February 2022 . . . . .	82,517,677.41	88,510,677.41	65,194,853.51	73,278,853.51
March 2022 . . . . .	82,051,280.16	88,044,280.16	64,808,717.28	72,892,717.28
April 2022 . . . . .	81,557,547.99	87,550,547.99	64,399,950.13	72,483,950.13
May 2022 . . . . .	81,036,737.54	87,029,737.54	63,968,764.53	72,052,764.53
June 2022 . . . . .	80,489,126.36	86,482,126.36	63,515,390.26	71,599,390.26
July 2022 . . . . .	79,915,012.66	85,908,012.66	63,040,074.21	71,124,074.21
August 2022 . . . . .	79,314,715.04	85,307,715.04	62,543,080.16	70,627,080.16
September 2022 . . . . .	78,688,572.15	84,681,572.15	62,024,688.50	70,108,688.50
October 2022 . . . . .	78,036,942.46	84,029,942.46	61,485,195.97	69,569,195.97
November 2022 . . . . .	77,360,203.81	83,353,203.81	60,924,915.42	69,008,915.42
December 2022 . . . . .	76,658,753.08	82,651,753.08	60,344,175.43	68,428,175.43
January 2023 . . . . .	75,933,005.78	81,926,005.78	59,743,319.99	67,827,319.99
February 2023 . . . . .	75,183,395.62	81,176,395.62	59,122,708.19	67,206,708.19
March 2023 . . . . .	74,410,374.05	80,403,374.05	58,482,713.79	66,566,713.79
April 2023 . . . . .	73,614,409.81	79,607,409.81	57,823,724.86	65,907,724.86
May 2023 . . . . .	72,795,988.40	78,788,988.40	57,146,143.35	65,230,143.35
June 2023 . . . . .	71,955,611.58	77,948,611.58	56,450,384.68	64,534,384.68
July 2023 . . . . .	71,093,796.82	77,086,796.82	55,736,877.26	63,820,877.26
August 2023 . . . . .	70,211,076.72	76,204,076.72	55,006,062.04	63,090,062.04
September 2023 . . . . .	69,307,998.48	75,300,998.48	54,258,392.06	62,342,392.06
October 2023 . . . . .	68,385,123.22	74,378,123.22	53,494,331.89	61,578,331.89
November 2023 . . . . .	66,489,349.98	73,436,025.46	51,925,060.79	60,798,357.14
December 2023 . . . . .	64,257,591.31	72,475,292.37	50,077,359.36	60,002,953.98
January 2024 . . . . .	62,010,992.31	71,496,523.20	48,217,371.44	59,192,618.52
February 2024 . . . . .	59,835,664.74	70,525,974.30	46,416,390.03	58,389,088.73
March 2024 . . . . .	57,729,362.52	69,563,574.74	44,672,555.60	57,592,305.87
April 2024 . . . . .	55,689,910.01	68,609,254.18	42,984,066.88	56,802,211.72
May 2024 . . . . .	53,715,199.72	67,662,942.85	41,349,179.09	56,018,748.52
June 2024 . . . . .	51,803,190.27	66,724,571.59	39,766,202.10	55,241,859.00
July 2024 . . . . .	49,951,904.23	65,794,071.78	38,233,498.81	54,471,486.35
August 2024 . . . . .	48,159,426.23	64,871,375.35	36,749,483.44	53,707,574.23
September 2024 . . . . .	46,423,900.94	63,956,414.84	35,312,619.95	52,950,066.77
October 2024 . . . . .	44,743,531.25	63,049,123.30	33,921,420.48	52,198,908.54
November 2024 . . . . .	43,116,576.41	62,149,434.35	32,574,443.84	51,454,044.60
December 2024 . . . . .	41,541,350.29	61,257,282.16	31,270,294.08	50,715,420.44
January 2025 . . . . .	40,016,219.71	60,372,601.43	30,007,619.04	49,982,982.00
February 2025 . . . . .	38,539,602.71	59,495,327.42	28,785,109.02	49,256,675.67
March 2025 . . . . .	37,109,967.01	58,625,395.89	27,601,495.42	48,536,448.28
April 2025 . . . . .	35,725,828.45	57,762,743.17	26,455,549.47	47,822,247.10
May 2025 . . . . .	34,385,749.47	56,907,306.08	25,346,081.01	47,114,019.84
June 2025 . . . . .	33,088,337.64	56,059,021.98	24,271,937.23	46,411,714.62

<u>Distribution Date</u>	<u>Class B</u>	<u>Classes B and BC (in the aggregate)</u>	<u>Class Q</u>	<u>Classes Q and QC (in the aggregate)</u>
July 2025	\$31,832,244.30	\$55,217,828.73	\$23,232,001.56	\$45,715,280.02
August 2025	30,616,163.16	54,383,664.73	22,225,192.49	45,024,665.02
September 2025	29,438,828.96	53,556,468.86	21,250,462.51	44,339,819.02
October 2025	28,299,016.22	52,736,180.52	20,306,797.02	43,660,691.86
November 2025	27,195,537.97	51,922,739.60	19,393,213.33	42,987,233.76
December 2025	26,127,244.58	51,116,086.50	18,508,759.62	42,319,395.38
January 2026	25,093,022.55	50,316,162.10	17,652,514.03	41,657,127.78
February 2026	24,091,793.40	49,522,907.77	16,823,583.66	41,000,382.41
March 2026	23,122,512.59	48,736,265.36	16,021,103.73	40,349,111.14
April 2026	22,184,168.42	47,956,177.20	15,244,236.64	39,703,266.23
May 2026	21,275,781.04	47,182,586.12	14,492,171.16	39,062,800.31
June 2026	20,396,401.43	46,415,435.39	13,764,121.58	38,427,666.45
July 2026	19,545,110.45	45,654,668.75	13,059,326.93	37,797,818.06
August 2026	18,721,017.88	44,900,230.44	12,377,050.20	37,173,208.97
September 2026	17,923,261.56	44,152,065.11	11,716,577.58	36,553,793.37
October 2026	17,151,006.46	43,410,117.92	11,077,217.75	35,939,525.84
November 2026	16,403,443.86	42,674,334.43	10,458,301.15	35,330,361.31
December 2026	15,679,790.51	41,944,660.69	9,859,179.32	34,726,255.13
January 2027	14,979,287.86	41,221,043.17	9,279,224.25	34,127,162.97
February 2027	14,301,201.24	40,503,428.81	8,717,827.70	33,533,040.90
March 2027	13,644,819.16	39,791,764.95	8,174,400.62	32,943,845.33
April 2027	13,009,452.56	39,085,999.41	7,648,372.52	32,359,533.05
May 2027	12,394,434.10	38,386,080.41	7,139,190.90	31,780,061.19
June 2027	11,799,117.49	37,691,956.59	6,646,320.70	31,205,387.24
July 2027	11,222,876.82	37,003,577.06	6,169,243.71	30,635,469.06
August 2027	10,665,105.95	36,320,891.30	5,707,458.10	30,070,264.82
September 2027	10,125,217.84	35,643,849.23	5,260,477.85	29,509,733.07
October 2027	9,602,643.99	34,972,401.20	4,827,832.31	28,953,832.69
November 2027	9,096,833.87	34,306,497.93	4,409,065.67	28,402,522.89
December 2027	8,607,254.29	33,650,287.97	4,003,736.50	27,859,238.30
January 2028	8,133,388.93	33,006,232.88	3,611,417.33	27,326,016.90
February 2028	7,674,737.77	32,374,112.52	3,231,694.19	26,802,676.40
March 2028	7,230,816.59	31,753,710.63	2,864,166.19	26,289,037.77
April 2028	6,801,156.45	31,144,814.82	2,508,445.09	25,784,925.17
May 2028	6,385,303.27	30,547,216.49	2,164,154.95	25,290,165.91
June 2028	5,982,817.29	29,960,710.76	1,830,931.67	24,804,590.34
July 2028	5,593,272.66	29,385,096.41	1,508,422.72	24,328,031.89
August 2028	5,216,257.02	28,820,175.78	1,196,286.67	23,860,326.91
September 2028	4,851,371.03	28,265,754.78	894,192.91	23,401,314.70
October 2028	4,498,227.99	27,721,642.76	601,821.29	22,950,837.42
November 2028	4,156,453.44	27,187,652.46	318,861.78	22,508,740.05
December 2028	3,825,684.76	26,663,600.00	45,014.18	22,074,870.35
January 2029	3,505,570.82	26,149,304.76	0.00	21,649,078.76
February 2029	3,195,771.61	25,644,589.35	0.00	21,231,218.44
March 2029	2,895,957.87	25,149,279.55	0.00	20,821,145.15
April 2029	2,605,810.80	24,663,204.25	0.00	20,418,717.23
May 2029	2,325,021.67	24,186,195.42	0.00	20,023,795.54
June 2029	2,053,291.55	23,718,088.02	0.00	19,636,243.45



<u>Distribution Date</u>	<u>Class B</u>	<u>Classes B and BC (in the aggregate)</u>	<u>Class Q</u>	<u>Classes Q and QC (in the aggregate)</u>
July 2029	\$ 1,790,330.98	\$23,258,719.94	\$ 0.00	\$19,255,926.78
August 2029	1,535,859.68	22,807,932.02	0.00	18,882,713.71
September 2029	1,289,606.24	22,365,567.90	0.00	18,516,474.82
October 2029	1,051,307.89	21,931,474.04	0.00	18,157,082.99
November 2029	820,710.16	21,505,499.65	0.00	17,804,413.37
December 2029	597,566.69	21,087,496.65	0.00	17,458,343.35
January 2030	381,638.91	20,677,319.58	0.00	17,118,752.54
February 2030	172,695.83	20,274,825.62	0.00	16,785,522.66
March 2030	0.00	19,879,874.50	0.00	16,458,537.59
April 2030	0.00	19,492,328.44	0.00	16,137,683.28
May 2030	0.00	19,112,052.17	0.00	15,822,847.71
June 2030	0.00	18,738,912.82	0.00	15,513,920.88
July 2030	0.00	18,372,779.90	0.00	15,210,794.78
August 2030	0.00	18,013,525.29	0.00	14,913,363.31
September 2030	0.00	17,661,023.14	0.00	14,621,522.29
October 2030	0.00	17,315,149.87	0.00	14,335,169.41
November 2030	0.00	16,975,784.12	0.00	14,054,204.18
December 2030	0.00	16,642,806.71	0.00	13,778,527.94
January 2031	0.00	16,316,100.61	0.00	13,508,043.80
February 2031	0.00	15,995,550.86	0.00	13,242,656.58
March 2031	0.00	15,681,044.61	0.00	12,982,272.85
April 2031	0.00	15,372,471.02	0.00	12,726,800.84
May 2031	0.00	15,069,721.23	0.00	12,476,150.43
June 2031	0.00	14,772,688.35	0.00	12,230,233.13
July 2031	0.00	14,481,267.42	0.00	11,988,962.03
August 2031	0.00	14,195,355.37	0.00	11,752,251.80
September 2031	0.00	13,914,850.97	0.00	11,520,018.63
October 2031	0.00	13,639,654.82	0.00	11,292,180.24
November 2031	0.00	13,369,669.32	0.00	11,068,655.80
December 2031	0.00	13,104,798.61	0.00	10,849,365.97
January 2032	0.00	12,844,948.58	0.00	10,634,232.82
February 2032	0.00	12,590,026.81	0.00	10,423,179.84
March 2032	0.00	12,339,942.53	0.00	10,216,131.87
April 2032	0.00	12,094,606.62	0.00	10,013,015.15
May 2032	0.00	11,853,931.57	0.00	9,813,757.21
June 2032	0.00	11,617,831.45	0.00	9,618,286.91
July 2032	0.00	11,386,221.87	0.00	9,426,534.39
August 2032	0.00	11,159,019.98	0.00	9,238,431.06
September 2032	0.00	10,936,144.42	0.00	9,053,909.54
October 2032	0.00	10,717,515.29	0.00	8,872,903.70
November 2032	0.00	10,503,054.15	0.00	8,695,348.59
December 2032	0.00	10,292,683.97	0.00	8,521,180.44
January 2033	0.00	10,086,329.11	0.00	8,350,336.62
February 2033	0.00	9,883,915.31	0.00	8,182,755.66
March 2033	0.00	9,685,369.64	0.00	8,018,377.17
April 2033	0.00	9,490,620.49	0.00	7,857,141.87
May 2033	0.00	9,299,597.56	0.00	7,698,991.55
June 2033	0.00	9,112,231.82	0.00	7,543,869.07

<u>Distribution Date</u>	<u>Class B</u>	<u>Classes B and BC (in the aggregate)</u>	<u>Class Q</u>	<u>Classes Q and QC (in the aggregate)</u>
July 2033	\$ 0.00	\$ 8,928,455.48	\$ 0.00	\$ 7,391,718.30
August 2033	0.00	8,748,201.99	0.00	7,242,484.13
September 2033	0.00	8,571,405.99	0.00	7,096,112.48
October 2033	0.00	8,398,003.33	0.00	6,952,550.20
November 2033	0.00	8,227,931.00	0.00	6,811,745.16
December 2033	0.00	8,061,127.15	0.00	6,673,646.12
January 2034	0.00	7,897,531.04	0.00	6,538,202.82
February 2034	0.00	7,737,083.03	0.00	6,405,365.87
March 2034	0.00	7,579,724.59	0.00	6,275,086.81
April 2034	0.00	7,425,398.23	0.00	6,147,318.05
May 2034	0.00	7,274,047.50	0.00	6,022,012.85
June 2034	0.00	7,125,616.99	0.00	5,899,125.34
July 2034	0.00	6,980,052.29	0.00	5,778,610.47
August 2034	0.00	6,837,299.99	0.00	5,660,424.03
September 2034	0.00	6,697,307.64	0.00	5,544,522.57
October 2034	0.00	6,560,023.74	0.00	5,430,863.49
November 2034	0.00	6,425,397.75	0.00	5,319,404.92
December 2034	0.00	6,293,380.04	0.00	5,210,105.77
January 2035	0.00	6,163,921.86	0.00	5,102,925.70
February 2035	0.00	6,036,975.39	0.00	4,997,825.10
March 2035	0.00	5,912,493.65	0.00	4,894,765.08
April 2035	0.00	5,790,430.54	0.00	4,793,707.48
May 2035	0.00	5,670,740.78	0.00	4,694,614.80
June 2035	0.00	5,553,379.92	0.00	4,597,450.25
July 2035	0.00	5,438,304.33	0.00	4,502,177.70
August 2035	0.00	5,325,471.18	0.00	4,408,761.70
September 2035	0.00	5,214,838.41	0.00	4,317,167.42
October 2035	0.00	5,106,364.74	0.00	4,227,360.69
November 2035	0.00	5,000,009.64	0.00	4,139,307.94
December 2035	0.00	4,895,733.30	0.00	4,052,976.24
January 2036	0.00	4,793,496.68	0.00	3,968,333.24
February 2036	0.00	4,693,261.43	0.00	3,885,347.20
March 2036	0.00	4,594,989.90	0.00	3,803,986.94
April 2036	0.00	4,498,645.13	0.00	3,724,221.88
May 2036	0.00	4,404,190.84	0.00	3,646,021.97
June 2036	0.00	4,311,591.43	0.00	3,569,357.74
July 2036	0.00	4,220,811.92	0.00	3,494,200.23
August 2036	0.00	4,131,818.01	0.00	3,420,521.03
September 2036	0.00	4,044,575.99	0.00	3,348,292.25
October 2036	0.00	3,959,052.79	0.00	3,277,486.51
November 2036	0.00	3,875,215.96	0.00	3,208,076.93
December 2036	0.00	3,793,033.61	0.00	3,140,037.12
January 2037	0.00	3,712,474.47	0.00	3,073,341.18
February 2037	0.00	3,633,507.83	0.00	3,007,963.69
March 2037	0.00	3,556,103.54	0.00	2,943,879.69
April 2037	0.00	3,480,232.01	0.00	2,881,064.69
May 2037	0.00	3,405,864.20	0.00	2,819,494.63
June 2037	0.00	3,332,971.60	0.00	2,759,145.92

<u>Distribution Date</u>	<u>Class B</u>	<u>Classes B and BC (in the aggregate)</u>	<u>Class Q</u>	<u>Classes Q and QC (in the aggregate)</u>
July 2037	\$ 0.00	\$ 3,261,526.22	\$ 0.00	\$ 2,699,995.37
August 2037	0.00	3,191,500.58	0.00	2,642,020.26
September 2037	0.00	3,122,867.73	0.00	2,585,198.25
October 2037	0.00	3,055,601.20	0.00	2,529,507.43
November 2037	0.00	2,989,675.01	0.00	2,474,926.30
December 2037	0.00	2,925,063.66	0.00	2,421,433.74
January 2038	0.00	2,861,742.11	0.00	2,369,009.02
February 2038	0.00	2,799,685.81	0.00	2,317,631.82
March 2038	0.00	2,738,870.64	0.00	2,267,282.16
April 2038	0.00	2,679,272.93	0.00	2,217,940.46
May 2038	0.00	2,620,869.44	0.00	2,169,587.47
June 2038	0.00	2,563,637.39	0.00	2,122,204.32
July 2038	0.00	2,507,554.39	0.00	2,075,772.49
August 2038	0.00	2,452,598.47	0.00	2,030,273.79
September 2038	0.00	2,398,748.07	0.00	1,985,690.36
October 2038	0.00	2,345,982.05	0.00	1,942,004.70
November 2038	0.00	2,294,279.63	0.00	1,899,199.60
December 2038	0.00	2,243,620.42	0.00	1,857,258.20
January 2039	0.00	2,193,984.44	0.00	1,816,163.94
February 2039	0.00	2,145,352.03	0.00	1,775,900.55
March 2039	0.00	2,097,703.94	0.00	1,736,452.09
April 2039	0.00	2,051,021.25	0.00	1,697,802.90
May 2039	0.00	2,005,285.41	0.00	1,659,937.61
June 2039	0.00	1,960,478.20	0.00	1,622,841.15
July 2039	0.00	1,916,581.75	0.00	1,586,498.72
August 2039	0.00	1,873,578.50	0.00	1,550,895.78
September 2039	0.00	1,831,451.26	0.00	1,516,018.10
October 2039	0.00	1,790,183.11	0.00	1,481,851.67
November 2039	0.00	1,749,757.48	0.00	1,448,382.78
December 2039	0.00	1,710,158.09	0.00	1,415,597.94
January 2040	0.00	1,671,368.99	0.00	1,383,483.95
February 2040	0.00	1,633,374.49	0.00	1,352,027.82
March 2040	0.00	1,596,159.21	0.00	1,321,216.82
April 2040	0.00	1,559,708.07	0.00	1,291,038.46
May 2040	0.00	1,524,006.26	0.00	1,261,480.47
June 2040	0.00	1,489,039.25	0.00	1,232,530.84
July 2040	0.00	1,454,792.76	0.00	1,204,177.73
August 2040	0.00	1,421,252.81	0.00	1,176,409.58
September 2040	0.00	1,388,405.67	0.00	1,149,215.02
October 2040	0.00	1,356,237.86	0.00	1,122,582.88
November 2040	0.00	1,324,736.16	0.00	1,096,502.21
December 2040	0.00	1,293,887.58	0.00	1,070,962.29
January 2041	0.00	1,263,679.41	0.00	1,045,952.55
February 2041	0.00	1,234,099.14	0.00	1,021,462.67
March 2041	0.00	1,205,134.52	0.00	997,482.50
April 2041	0.00	1,176,773.52	0.00	974,002.06
May 2041	0.00	1,149,004.34	0.00	951,011.60
June 2041	0.00	1,121,815.39	0.00	928,501.52

<u>Distribution Date</u>	<u>Class B</u>	<u>Classes B and BC (in the aggregate)</u>	<u>Class Q</u>	<u>Classes Q and QC (in the aggregate)</u>
July 2041	\$ 0.00	\$ 1,095,195.31	\$ 0.00	\$ 906,462.43
August 2041	0.00	1,069,132.96	0.00	884,885.07
September 2041	0.00	1,043,617.40	0.00	863,760.41
October 2041	0.00	1,018,637.88	0.00	843,079.55
November 2041	0.00	994,183.89	0.00	822,833.78
December 2041	0.00	970,245.08	0.00	803,014.54
January 2042	0.00	946,811.33	0.00	783,613.43
February 2042	0.00	923,872.67	0.00	764,622.23
March 2042	0.00	901,419.37	0.00	746,032.85
April 2042	0.00	879,441.83	0.00	727,837.37
May 2042	0.00	857,930.68	0.00	710,028.01
June 2042	0.00	836,876.69	0.00	692,597.15
July 2042	0.00	816,270.82	0.00	675,537.29
August 2042	0.00	796,104.20	0.00	658,841.09
September 2042	0.00	776,368.14	0.00	642,501.35
October 2042	0.00	757,054.09	0.00	626,511.00
November 2042	0.00	738,153.68	0.00	610,863.11
December 2042	0.00	719,658.69	0.00	595,550.87
January 2043	0.00	701,561.06	0.00	580,567.61
February 2043	0.00	683,852.89	0.00	565,906.79
March 2043	0.00	666,526.42	0.00	551,561.99
April 2043	0.00	649,574.04	0.00	537,526.90
May 2043	0.00	632,988.29	0.00	523,795.34
June 2043	0.00	616,761.84	0.00	510,361.26
July 2043	0.00	600,887.51	0.00	497,218.70
August 2043	0.00	585,358.26	0.00	484,361.83
September 2043	0.00	570,167.17	0.00	471,784.94
October 2043	0.00	555,307.46	0.00	459,482.40
November 2043	0.00	540,772.50	0.00	447,448.71
December 2043	0.00	526,555.74	0.00	435,678.48
January 2044	0.00	512,650.80	0.00	424,166.40
February 2044	0.00	499,051.40	0.00	412,907.28
March 2044	0.00	485,751.38	0.00	401,896.03
April 2044	0.00	472,744.70	0.00	391,127.64
May 2044	0.00	460,025.45	0.00	380,597.21
June 2044	0.00	447,587.81	0.00	370,299.93
July 2044	0.00	435,426.10	0.00	360,231.09
August 2044	0.00	423,534.71	0.00	350,386.06
September 2044	0.00	411,908.17	0.00	340,760.30
October 2044	0.00	400,541.11	0.00	331,349.37
November 2044	0.00	389,428.26	0.00	322,148.89
December 2044	0.00	378,564.44	0.00	313,154.60
January 2045	0.00	367,944.58	0.00	304,362.28
February 2045	0.00	357,563.72	0.00	295,767.84
March 2045	0.00	347,416.98	0.00	287,367.22
April 2045	0.00	337,499.56	0.00	279,156.46
May 2045	0.00	327,806.80	0.00	271,131.70
June 2045	0.00	318,334.07	0.00	263,289.11

<u>Distribution Date</u>	<u>Class B</u>	<u>Classes B and BC (in the aggregate)</u>	<u>Class Q</u>	<u>Classes Q and QC (in the aggregate)</u>
July 2045	\$ 0.00	\$ 309,076.89	\$ 0.00	\$ 255,624.97
August 2045	0.00	300,030.81	0.00	248,135.61
September 2045	0.00	291,191.51	0.00	240,817.44
October 2045	0.00	282,554.73	0.00	233,666.94
November 2045	0.00	274,116.30	0.00	226,680.65
December 2045	0.00	265,872.13	0.00	219,855.20
January 2046	0.00	257,818.22	0.00	213,187.26
February 2046	0.00	249,950.62	0.00	206,673.58
March 2046	0.00	242,265.49	0.00	200,310.96
April 2046	0.00	234,759.03	0.00	194,096.27
May 2046	0.00	227,427.56	0.00	188,026.45
June 2046	0.00	220,267.42	0.00	182,098.48
July 2046	0.00	213,275.07	0.00	176,309.42
August 2046	0.00	206,446.99	0.00	170,656.37
September 2046	0.00	199,779.77	0.00	165,136.50
October 2046	0.00	193,270.05	0.00	159,747.02
November 2046	0.00	186,914.54	0.00	154,485.21
December 2046	0.00	180,710.00	0.00	149,348.39
January 2047	0.00	174,653.28	0.00	144,333.95
February 2047	0.00	168,741.26	0.00	139,439.32
March 2047	0.00	162,970.91	0.00	134,661.97
April 2047	0.00	157,339.25	0.00	129,999.44
May 2047	0.00	151,843.34	0.00	125,449.31
June 2047	0.00	146,480.33	0.00	121,009.20
July 2047	0.00	141,247.40	0.00	116,676.79
August 2047	0.00	136,141.80	0.00	112,449.80
September 2047	0.00	131,160.83	0.00	108,326.00
October 2047	0.00	126,301.84	0.00	104,303.18
November 2047	0.00	121,562.24	0.00	100,379.21
December 2047	0.00	116,939.49	0.00	96,551.97
January 2048	0.00	112,431.09	0.00	92,819.41
February 2048	0.00	108,034.60	0.00	89,179.50
March 2048	0.00	103,747.63	0.00	85,630.26
April 2048	0.00	99,567.82	0.00	82,169.75
May 2048	0.00	95,492.89	0.00	78,796.05
June 2048	0.00	91,520.56	0.00	75,507.31
July 2048	0.00	87,648.63	0.00	72,301.70
August 2048	0.00	83,874.95	0.00	69,177.41
September 2048	0.00	80,197.37	0.00	66,132.70
October 2048	0.00	76,613.83	0.00	63,165.84
November 2048	0.00	73,122.29	0.00	60,275.15
December 2048	0.00	69,720.74	0.00	57,458.96
January 2049	0.00	66,407.23	0.00	54,715.67
February 2049	0.00	63,179.84	0.00	52,043.67
March 2049	0.00	60,036.69	0.00	49,441.41
April 2049	0.00	56,975.93	0.00	46,907.38
May 2049	0.00	53,995.77	0.00	44,440.06
June 2049	0.00	51,094.43	0.00	42,038.01

<u>Distribution Date</u>	<u>Class B</u>	<u>Classes B and BC (in the aggregate)</u>	<u>Class Q</u>	<u>Classes Q and QC (in the aggregate)</u>
July 2049 . . . . .	\$ 0.00	\$ 48,270.18	\$ 0.00	\$ 39,699.77
August 2049 . . . . .	0.00	45,521.32	0.00	37,423.95
September 2049 . . . . .	0.00	42,846.18	0.00	35,209.18
October 2049 . . . . .	0.00	40,243.14	0.00	33,054.08
November 2049 . . . . .	0.00	37,710.60	0.00	30,957.36
December 2049 . . . . .	0.00	35,246.99	0.00	28,917.70
January 2050 . . . . .	0.00	32,850.77	0.00	26,933.85
February 2050 . . . . .	0.00	30,520.45	0.00	25,004.55
March 2050 . . . . .	0.00	28,254.56	0.00	23,128.59
April 2050 . . . . .	0.00	26,051.65	0.00	21,304.77
May 2050 . . . . .	0.00	23,910.30	0.00	19,531.92
June 2050 . . . . .	0.00	21,829.14	0.00	17,808.90
July 2050 . . . . .	0.00	19,806.81	0.00	16,134.59
August 2050 . . . . .	0.00	17,841.98	0.00	14,507.88
September 2050 . . . . .	0.00	15,933.35	0.00	12,927.70
October 2050 . . . . .	0.00	14,079.64	0.00	11,392.99
November 2050 . . . . .	0.00	12,279.61	0.00	9,902.72
December 2050 . . . . .	0.00	10,532.03	0.00	8,455.88
January 2051 . . . . .	0.00	8,835.71	0.00	7,051.48
February 2051 . . . . .	0.00	7,189.48	0.00	5,688.54
March 2051 . . . . .	0.00	5,592.18	0.00	4,366.11
April 2051 . . . . .	0.00	4,042.69	0.00	3,083.27
May 2051 . . . . .	0.00	2,539.90	0.00	1,839.09
June 2051 . . . . .	0.00	1,082.75	0.00	632.70
July 2051 and thereafter . . . . .	0.00	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Classes MA and MY (in the aggregate)</u>	<u>Classes MQ and MZ (in the aggregate)</u>	<u>Classes NP and NY (in the aggregate)</u>	<u>Classes U and UZ (in the aggregate)</u>
Initial Balance . . . . .	\$26,199,000.00	\$1,864,000.00	\$23,997,000.00	\$928,000.00
August 2021 . . . . .	26,116,190.05	1,857,796.51	23,925,199.16	925,008.29
September 2021 . . . . .	26,025,369.03	1,849,799.53	23,845,571.45	921,103.24
October 2021 . . . . .	25,926,582.97	1,840,020.21	23,758,158.37	916,289.97
November 2021 . . . . .	25,819,884.22	1,828,472.92	23,663,008.27	910,575.31
December 2021 . . . . .	25,705,331.52	1,815,175.12	23,560,176.29	903,967.73
January 2022 . . . . .	25,582,989.87	1,800,147.48	23,449,724.32	896,477.40
February 2022 . . . . .	25,452,930.53	1,783,413.71	23,331,720.98	888,116.14
March 2022 . . . . .	25,315,230.93	1,765,000.67	23,206,241.52	878,897.42
April 2022 . . . . .	25,169,974.62	1,744,938.21	23,073,367.78	868,836.31
May 2022 . . . . .	25,017,251.18	1,723,259.21	22,933,188.08	857,949.54
June 2022 . . . . .	24,857,156.15	1,699,999.49	22,785,797.18	846,255.34
July 2022 . . . . .	24,689,790.92	1,675,197.73	22,631,296.13	833,773.55
August 2022 . . . . .	24,515,262.64	1,648,895.45	22,469,792.18	820,525.49
September 2022 . . . . .	24,333,684.10	1,621,136.93	22,301,398.69	806,533.95
October 2022 . . . . .	24,145,173.62	1,591,969.10	22,126,234.95	791,823.16
November 2022 . . . . .	23,949,854.93	1,561,441.47	21,944,426.09	776,418.73
December 2022 . . . . .	23,747,857.04	1,529,606.05	21,756,102.91	760,347.62
January 2023 . . . . .	23,539,314.07	1,496,517.23	21,561,401.75	743,638.04
February 2023 . . . . .	23,324,365.13	1,462,231.73	21,360,464.28	726,319.49
March 2023 . . . . .	23,103,154.20	1,426,808.38	21,153,437.40	708,422.56
April 2023 . . . . .	22,875,829.88	1,390,308.16	20,940,473.00	689,979.02
May 2023 . . . . .	22,642,545.30	1,352,793.94	20,721,727.81	671,021.66
June 2023 . . . . .	22,403,457.95	1,314,330.42	20,497,363.20	651,584.23
July 2023 . . . . .	22,158,729.43	1,274,984.03	20,267,544.96	631,701.43
August 2023 . . . . .	21,908,525.35	1,234,822.73	20,032,443.13	611,408.76
September 2023 . . . . .	21,653,015.07	1,193,915.93	19,792,231.77	590,742.50
October 2023 . . . . .	21,395,832.95	1,153,087.47	19,547,088.74	569,739.61
November 2023 . . . . .	21,137,059.39	1,112,366.60	19,301,636.58	548,940.50
December 2023 . . . . .	20,876,776.66	1,071,783.37	19,055,928.15	528,353.73
January 2024 . . . . .	20,618,899.01	1,032,199.34	18,812,680.59	508,289.15
February 2024 . . . . .	20,363,405.27	993,598.57	18,571,870.28	488,738.18
March 2024 . . . . .	20,110,274.44	955,965.35	18,333,473.83	469,692.36
April 2024 . . . . .	19,859,485.69	919,284.18	18,097,468.06	451,143.34
May 2024 . . . . .	19,611,018.41	883,539.74	17,863,830.01	433,082.90
June 2024 . . . . .	19,364,852.12	848,716.96	17,632,536.94	415,502.90
July 2024 . . . . .	19,120,966.54	814,800.95	17,403,566.32	398,395.35
August 2024 . . . . .	18,879,341.56	781,777.02	17,176,895.83	381,752.35
September 2024 . . . . .	18,639,957.25	749,630.67	16,952,503.35	365,566.14
October 2024 . . . . .	18,402,793.82	718,347.63	16,730,366.99	349,829.01
November 2024 . . . . .	18,167,831.69	687,913.78	16,510,465.05	334,533.41
December 2024 . . . . .	17,935,051.43	658,315.21	16,292,776.02	319,671.88
January 2025 . . . . .	17,704,433.76	629,538.23	16,077,278.62	305,237.07
February 2025 . . . . .	17,475,959.59	601,569.28	15,863,951.75	291,221.71
March 2025 . . . . .	17,249,609.99	574,395.01	15,652,774.52	277,618.65
April 2025 . . . . .	17,025,366.18	548,002.26	15,443,726.22	264,420.85
May 2025 . . . . .	16,803,209.55	522,378.06	15,236,786.35	251,621.35
June 2025 . . . . .	16,583,121.64	497,509.58	15,031,934.59	239,213.30

<u>Distribution Date</u>	<u>Classes MA and MY (in the aggregate)</u>	<u>Classes MQ and MZ (in the aggregate)</u>	<u>Classes NP and NY (in the aggregate)</u>	<u>Classes U and UZ (in the aggregate)</u>
July 2025 . . . . .	\$16,365,084.17	\$ 473,384.19	\$14,829,150.82	\$227,189.94
August 2025 . . . . .	16,149,079.00	449,989.43	14,628,415.10	215,544.62
September 2025 . . . . .	15,935,088.13	427,313.03	14,429,707.69	204,270.75
October 2025 . . . . .	15,723,093.76	405,342.84	14,233,009.02	193,361.87
November 2025 . . . . .	15,513,078.20	384,066.92	14,038,299.72	182,811.59
December 2025 . . . . .	15,305,023.93	363,473.47	13,845,560.59	172,613.62
January 2026 . . . . .	15,098,913.57	343,550.89	13,654,772.60	162,761.77
February 2026 . . . . .	14,894,729.91	324,287.69	13,465,916.93	153,249.91
March 2026 . . . . .	14,692,455.88	305,672.57	13,278,974.91	144,072.02
April 2026 . . . . .	14,492,074.53	287,694.38	13,093,928.06	135,222.15
May 2026 . . . . .	14,293,569.10	270,342.12	12,910,758.05	126,694.47
June 2026 . . . . .	14,096,922.94	253,604.95	12,729,446.76	118,483.19
July 2026 . . . . .	13,902,119.55	237,472.19	12,549,976.21	110,582.62
August 2026 . . . . .	13,709,142.59	221,933.28	12,372,328.60	102,987.16
September 2026 . . . . .	13,517,975.84	206,977.83	12,196,486.30	95,691.29
October 2026 . . . . .	13,328,603.22	192,595.59	12,022,431.84	88,689.55
November 2026 . . . . .	13,141,008.80	178,776.47	11,850,147.91	81,976.58
December 2026 . . . . .	12,955,176.79	165,510.47	11,679,617.38	75,547.09
January 2027 . . . . .	12,771,091.52	152,787.79	11,510,823.26	69,395.88
February 2027 . . . . .	12,588,737.46	140,598.73	11,343,748.74	63,517.79
March 2027 . . . . .	12,408,099.22	128,933.76	11,178,377.15	57,907.77
April 2027 . . . . .	12,229,161.53	117,783.45	11,014,691.99	52,560.83
May 2027 . . . . .	12,051,909.28	107,138.50	10,852,676.91	47,472.06
June 2027 . . . . .	11,876,327.45	96,989.80	10,692,315.71	42,636.61
July 2027 . . . . .	11,702,401.18	87,328.29	10,533,592.35	38,049.70
August 2027 . . . . .	11,530,115.73	78,145.10	10,376,490.95	33,706.64
September 2027 . . . . .	11,359,456.48	69,431.45	10,220,995.75	29,602.79
October 2027 . . . . .	11,190,408.94	61,178.70	10,067,091.16	25,733.58
November 2027 . . . . .	11,022,958.74	53,378.35	9,914,761.73	22,094.53
December 2027 . . . . .	10,857,091.66	46,021.96	9,763,992.18	18,681.18
January 2028 . . . . .	10,692,793.56	39,101.30	9,614,767.32	15,489.20
February 2028 . . . . .	10,530,050.45	32,608.19	9,467,072.17	12,514.24
March 2028 . . . . .	10,368,848.46	26,534.59	9,320,891.83	9,752.11
April 2028 . . . . .	10,209,173.83	20,872.57	9,176,211.58	7,198.61
May 2028 . . . . .	10,051,012.92	15,614.34	9,033,016.82	4,849.63
June 2028 . . . . .	9,894,352.22	10,752.17	8,891,293.10	2,701.13
July 2028 . . . . .	9,739,178.32	6,856.79	8,751,026.10	971.61
August 2028 . . . . .	9,585,477.93	3,913.54	8,612,201.63	0.00
September 2028 . . . . .	9,433,237.89	1,899.77	8,474,805.65	0.00
October 2028 . . . . .	9,282,445.14	793.28	8,339,163.05	0.00
November 2028 . . . . .	9,133,086.72	572.25	8,205,576.66	0.00
December 2028 . . . . .	8,985,792.80	572.25	8,074,016.36	0.00
January 2029 . . . . .	8,840,750.64	572.25	7,944,452.43	0.00
February 2029 . . . . .	8,697,926.96	572.25	7,816,855.60	0.00
March 2029 . . . . .	8,557,288.95	572.25	7,691,197.00	0.00
April 2029 . . . . .	8,418,804.28	572.25	7,567,448.18	0.00
May 2029 . . . . .	8,282,441.10	572.25	7,445,581.11	0.00
June 2029 . . . . .	8,148,168.00	572.25	7,325,568.15	0.00



<u>Distribution Date</u>	<u>Classes MA and MY (in the aggregate)</u>	<u>Classes MQ and MZ (in the aggregate)</u>	<u>Classes NP and NY (in the aggregate)</u>	<u>Classes U and UZ (in the aggregate)</u>
July 2029 . . . . .	\$ 8,015,954.03	\$ 572.25	\$ 7,207,382.06	\$ 0.00
August 2029 . . . . .	7,885,768.71	572.25	7,090,995.99	0.00
September 2029 . . . . .	7,757,581.96	572.25	6,976,383.47	0.00
October 2029 . . . . .	7,631,364.17	572.25	6,863,518.43	0.00
November 2029 . . . . .	7,507,086.15	572.25	6,752,375.14	0.00
December 2029 . . . . .	7,384,719.12	572.25	6,642,928.28	0.00
January 2030 . . . . .	7,264,234.72	572.25	6,535,152.87	0.00
February 2030 . . . . .	7,145,605.03	572.25	6,429,024.29	0.00
March 2030 . . . . .	7,028,802.48	572.25	6,324,518.28	0.00
April 2030 . . . . .	6,913,799.96	572.25	6,221,610.92	0.00
May 2030 . . . . .	6,800,570.70	572.25	6,120,278.65	0.00
June 2030 . . . . .	6,689,088.36	572.25	6,020,498.24	0.00
July 2030 . . . . .	6,579,326.95	572.25	5,922,246.78	0.00
August 2030 . . . . .	6,471,260.88	572.25	5,825,501.72	0.00
September 2030 . . . . .	6,364,864.92	572.25	5,730,240.81	0.00
October 2030 . . . . .	6,260,114.20	572.25	5,636,442.14	0.00
November 2030 . . . . .	6,156,984.23	572.25	5,544,084.08	0.00
December 2030 . . . . .	6,055,450.87	572.25	5,453,145.36	0.00
January 2031 . . . . .	5,955,490.31	572.25	5,363,604.99	0.00
February 2031 . . . . .	5,857,079.10	572.25	5,275,442.28	0.00
March 2031 . . . . .	5,760,194.15	572.25	5,188,636.84	0.00
April 2031 . . . . .	5,664,812.68	572.25	5,103,168.59	0.00
May 2031 . . . . .	5,570,912.25	572.25	5,019,017.71	0.00
June 2031 . . . . .	5,478,470.75	572.25	4,936,164.71	0.00
July 2031 . . . . .	5,387,466.37	572.25	4,854,590.33	0.00
August 2031 . . . . .	5,297,877.65	572.25	4,774,275.62	0.00
September 2031 . . . . .	5,209,683.43	572.25	4,695,201.91	0.00
October 2031 . . . . .	5,122,862.85	572.25	4,617,350.78	0.00
November 2031 . . . . .	5,037,395.35	572.25	4,540,704.07	0.00
December 2031 . . . . .	4,953,260.70	572.25	4,465,243.92	0.00
January 2032 . . . . .	4,870,438.92	572.25	4,390,952.68	0.00
February 2032 . . . . .	4,788,910.36	572.25	4,317,813.00	0.00
March 2032 . . . . .	4,708,655.64	572.25	4,245,807.74	0.00
April 2032 . . . . .	4,629,655.66	572.25	4,174,920.04	0.00
May 2032 . . . . .	4,551,891.60	572.25	4,105,133.27	0.00
June 2032 . . . . .	4,475,344.92	572.25	4,036,431.05	0.00
July 2032 . . . . .	4,399,997.36	572.25	3,968,797.22	0.00
August 2032 . . . . .	4,325,830.89	572.25	3,902,215.86	0.00
September 2032 . . . . .	4,252,827.78	572.25	3,836,671.30	0.00
October 2032 . . . . .	4,180,970.56	572.25	3,772,148.07	0.00
November 2032 . . . . .	4,110,241.98	572.25	3,708,630.95	0.00
December 2032 . . . . .	4,040,625.07	572.25	3,646,104.91	0.00
January 2033 . . . . .	3,972,103.11	572.25	3,584,555.16	0.00
February 2033 . . . . .	3,904,659.61	572.25	3,523,967.13	0.00
March 2033 . . . . .	3,838,278.34	572.25	3,464,326.45	0.00
April 2033 . . . . .	3,772,943.27	572.25	3,405,618.94	0.00
May 2033 . . . . .	3,708,638.66	572.25	3,347,830.67	0.00
June 2033 . . . . .	3,645,348.95	572.25	3,290,947.87	0.00

<u>Distribution Date</u>	<u>Classes MA and MY (in the aggregate)</u>	<u>Classes MQ and MZ (in the aggregate)</u>	<u>Classes NP and NY (in the aggregate)</u>	<u>Classes U and UZ (in the aggregate)</u>
July 2033 . . . . .	\$ 3,583,058.84	\$ 572.25	\$ 3,234,957.01	\$ 0.00
August 2033 . . . . .	3,521,753.23	572.25	3,179,844.71	0.00
September 2033 . . . . .	3,461,417.27	572.25	3,125,597.82	0.00
October 2033 . . . . .	3,402,036.31	572.25	3,072,203.38	0.00
November 2033 . . . . .	3,343,595.90	572.25	3,019,648.59	0.00
December 2033 . . . . .	3,286,081.83	572.25	2,967,920.87	0.00
January 2034 . . . . .	3,229,480.09	572.25	2,917,007.81	0.00
February 2034 . . . . .	3,173,776.87	572.25	2,866,897.17	0.00
March 2034 . . . . .	3,118,958.56	572.25	2,817,576.90	0.00
April 2034 . . . . .	3,065,011.76	572.25	2,769,035.13	0.00
May 2034 . . . . .	3,011,923.27	572.25	2,721,260.15	0.00
June 2034 . . . . .	2,959,680.06	572.25	2,674,240.42	0.00
July 2034 . . . . .	2,908,269.32	572.25	2,627,964.59	0.00
August 2034 . . . . .	2,857,678.41	572.25	2,582,421.46	0.00
September 2034 . . . . .	2,807,894.89	572.25	2,537,599.98	0.00
October 2034 . . . . .	2,758,906.48	572.25	2,493,489.28	0.00
November 2034 . . . . .	2,710,701.11	572.25	2,450,078.65	0.00
December 2034 . . . . .	2,663,266.87	572.25	2,407,357.53	0.00
January 2035 . . . . .	2,616,592.03	572.25	2,365,315.52	0.00
February 2035 . . . . .	2,570,665.03	572.25	2,323,942.35	0.00
March 2035 . . . . .	2,525,474.48	572.25	2,283,227.93	0.00
April 2035 . . . . .	2,481,009.16	572.25	2,243,162.30	0.00
May 2035 . . . . .	2,437,258.02	572.25	2,203,735.66	0.00
June 2035 . . . . .	2,394,210.16	572.25	2,164,938.32	0.00
July 2035 . . . . .	2,351,854.86	572.25	2,126,760.78	0.00
August 2035 . . . . .	2,310,181.55	572.25	2,089,193.65	0.00
September 2035 . . . . .	2,269,179.80	572.25	2,052,227.67	0.00
October 2035 . . . . .	2,228,839.35	572.25	2,015,853.74	0.00
November 2035 . . . . .	2,189,150.10	572.25	1,980,062.87	0.00
December 2035 . . . . .	2,150,102.08	572.25	1,944,846.22	0.00
January 2036 . . . . .	2,111,685.49	572.25	1,910,195.08	0.00
February 2036 . . . . .	2,073,890.64	572.25	1,876,100.85	0.00
March 2036 . . . . .	2,036,708.01	572.25	1,842,555.06	0.00
April 2036 . . . . .	2,000,128.23	572.25	1,809,549.39	0.00
May 2036 . . . . .	1,964,142.04	572.25	1,777,075.61	0.00
June 2036 . . . . .	1,928,740.34	572.25	1,745,125.63	0.00
July 2036 . . . . .	1,893,914.15	572.25	1,713,691.46	0.00
August 2036 . . . . .	1,859,654.63	572.25	1,682,765.26	0.00
September 2036 . . . . .	1,825,953.07	572.25	1,652,339.28	0.00
October 2036 . . . . .	1,792,800.89	572.25	1,622,405.88	0.00
November 2036 . . . . .	1,760,189.65	572.25	1,592,957.55	0.00
December 2036 . . . . .	1,728,111.00	572.25	1,563,986.88	0.00
January 2037 . . . . .	1,696,556.75	572.25	1,535,486.57	0.00
February 2037 . . . . .	1,665,518.81	572.25	1,507,449.43	0.00
March 2037 . . . . .	1,634,989.22	572.25	1,479,868.39	0.00
April 2037 . . . . .	1,604,960.14	572.25	1,452,736.45	0.00
May 2037 . . . . .	1,575,423.85	572.25	1,426,046.74	0.00
June 2037 . . . . .	1,546,372.72	572.25	1,399,792.48	0.00

<u>Distribution Date</u>	<u>Classes MA and MY (in the aggregate)</u>	<u>Classes MQ and MZ (in the aggregate)</u>	<u>Classes NP and NY (in the aggregate)</u>	<u>Classes U and UZ (in the aggregate)</u>
July 2037 . . . . .	\$ 1,517,799.26	\$ 572.25	\$ 1,373,967.01	\$ 0.00
August 2037 . . . . .	1,489,696.09	572.25	1,348,563.73	0.00
September 2037 . . . . .	1,462,055.92	572.25	1,323,576.18	0.00
October 2037 . . . . .	1,434,871.60	572.25	1,298,997.96	0.00
November 2037 . . . . .	1,408,136.04	572.25	1,274,822.79	0.00
December 2037 . . . . .	1,381,842.31	572.25	1,251,044.47	0.00
January 2038 . . . . .	1,355,983.54	572.25	1,227,656.89	0.00
February 2038 . . . . .	1,330,552.98	572.25	1,204,654.04	0.00
March 2038 . . . . .	1,305,544.00	572.25	1,182,030.00	0.00
April 2038 . . . . .	1,280,950.02	572.25	1,159,778.92	0.00
May 2038 . . . . .	1,256,764.61	572.25	1,137,895.06	0.00
June 2038 . . . . .	1,232,981.41	572.25	1,116,372.74	0.00
July 2038 . . . . .	1,209,594.15	572.25	1,095,206.39	0.00
August 2038 . . . . .	1,186,596.67	572.25	1,074,390.50	0.00
September 2038 . . . . .	1,163,982.89	572.25	1,053,919.65	0.00
October 2038 . . . . .	1,141,746.82	572.25	1,033,788.52	0.00
November 2038 . . . . .	1,119,882.58	572.25	1,013,991.84	0.00
December 2038 . . . . .	1,098,384.36	572.25	994,524.43	0.00
January 2039 . . . . .	1,077,246.43	572.25	975,381.18	0.00
February 2039 . . . . .	1,056,463.17	572.25	956,557.07	0.00
March 2039 . . . . .	1,036,029.02	572.25	938,047.15	0.00
April 2039 . . . . .	1,015,938.52	572.25	919,846.54	0.00
May 2039 . . . . .	996,186.29	572.25	901,950.43	0.00
June 2039 . . . . .	976,767.01	572.25	884,354.09	0.00
July 2039 . . . . .	957,675.47	572.25	867,052.84	0.00
August 2039 . . . . .	938,906.53	572.25	850,042.11	0.00
September 2039 . . . . .	920,455.11	572.25	833,317.35	0.00
October 2039 . . . . .	902,316.23	572.25	816,874.12	0.00
November 2039 . . . . .	884,484.96	572.25	800,708.02	0.00
December 2039 . . . . .	866,956.47	572.25	784,814.72	0.00
January 2040 . . . . .	849,725.99	572.25	769,189.96	0.00
February 2040 . . . . .	832,788.81	572.25	753,829.54	0.00
March 2040 . . . . .	816,140.32	572.25	738,729.34	0.00
April 2040 . . . . .	799,775.95	572.25	723,885.26	0.00
May 2040 . . . . .	783,691.22	572.25	709,293.30	0.00
June 2040 . . . . .	767,881.71	572.25	694,949.52	0.00
July 2040 . . . . .	752,343.07	572.25	680,850.00	0.00
August 2040 . . . . .	737,071.00	572.25	666,990.92	0.00
September 2040 . . . . .	722,061.28	572.25	653,368.51	0.00
October 2040 . . . . .	707,309.76	572.25	639,979.03	0.00
November 2040 . . . . .	692,812.33	572.25	626,818.83	0.00
December 2040 . . . . .	678,564.97	572.25	613,884.29	0.00
January 2041 . . . . .	664,563.70	572.25	601,171.86	0.00
February 2041 . . . . .	650,804.61	572.25	588,678.03	0.00
March 2041 . . . . .	637,283.84	572.25	576,399.36	0.00
April 2041 . . . . .	623,997.60	572.25	564,332.44	0.00
May 2041 . . . . .	610,942.15	572.25	552,473.94	0.00
June 2041 . . . . .	598,113.82	572.25	540,820.54	0.00

<u>Distribution Date</u>	<u>Classes MA and MY (in the aggregate)</u>	<u>Classes MQ and MZ (in the aggregate)</u>	<u>Classes NP and NY (in the aggregate)</u>	<u>Classes U and UZ (in the aggregate)</u>
July 2041 . . . . .	\$ 585,508.97	\$ 572.25	\$ 529,369.01	\$ 0.00
August 2041 . . . . .	573,124.03	572.25	518,116.14	0.00
September 2041 . . . . .	560,955.50	572.25	507,058.80	0.00
October 2041 . . . . .	548,999.90	572.25	496,193.86	0.00
November 2041 . . . . .	537,253.83	572.25	485,518.29	0.00
December 2041 . . . . .	525,713.93	572.25	475,029.06	0.00
January 2042 . . . . .	514,376.90	572.25	464,723.22	0.00
February 2042 . . . . .	503,239.47	572.25	454,597.84	0.00
March 2042 . . . . .	492,298.45	572.25	444,650.05	0.00
April 2042 . . . . .	481,550.67	572.25	434,877.01	0.00
May 2042 . . . . .	470,993.03	572.25	425,275.95	0.00
June 2042 . . . . .	460,622.46	572.25	415,844.11	0.00
July 2042 . . . . .	450,435.94	572.25	406,578.78	0.00
August 2042 . . . . .	440,430.52	572.25	397,477.30	0.00
September 2042 . . . . .	430,603.26	572.25	388,537.06	0.00
October 2042 . . . . .	420,951.29	572.25	379,755.45	0.00
November 2042 . . . . .	411,471.76	572.25	371,129.95	0.00
December 2042 . . . . .	402,161.90	572.25	362,658.04	0.00
January 2043 . . . . .	393,018.95	572.25	354,337.25	0.00
February 2043 . . . . .	384,040.20	572.25	346,165.16	0.00
March 2043 . . . . .	375,223.00	572.25	338,139.36	0.00
April 2043 . . . . .	366,564.71	572.25	330,257.51	0.00
May 2043 . . . . .	358,062.75	572.25	322,517.28	0.00
June 2043 . . . . .	349,714.58	572.25	314,916.39	0.00
July 2043 . . . . .	341,517.69	572.25	307,452.58	0.00
August 2043 . . . . .	333,469.61	572.25	300,123.63	0.00
September 2043 . . . . .	325,567.93	572.25	292,927.37	0.00
October 2043 . . . . .	317,810.24	572.25	285,861.65	0.00
November 2043 . . . . .	310,194.19	572.25	278,924.34	0.00
December 2043 . . . . .	302,717.46	572.25	272,113.36	0.00
January 2044 . . . . .	295,377.78	572.25	265,426.66	0.00
February 2044 . . . . .	288,172.89	572.25	258,862.22	0.00
March 2044 . . . . .	281,100.59	572.25	252,418.05	0.00
April 2044 . . . . .	274,158.69	572.25	246,092.19	0.00
May 2044 . . . . .	267,345.04	572.25	239,882.70	0.00
June 2044 . . . . .	260,657.55	572.25	233,787.69	0.00
July 2044 . . . . .	254,094.13	572.25	227,805.29	0.00
August 2044 . . . . .	247,652.72	572.25	221,933.65	0.00
September 2044 . . . . .	241,331.33	572.25	216,170.96	0.00
October 2044 . . . . .	235,127.96	572.25	210,515.43	0.00
November 2044 . . . . .	229,040.66	572.25	204,965.31	0.00
December 2044 . . . . .	223,067.52	572.25	199,518.86	0.00
January 2045 . . . . .	217,206.62	572.25	194,174.38	0.00
February 2045 . . . . .	211,456.13	572.25	188,930.18	0.00
March 2045 . . . . .	205,814.19	572.25	183,784.62	0.00
April 2045 . . . . .	200,279.00	572.25	178,736.07	0.00
May 2045 . . . . .	194,848.79	572.25	173,782.93	0.00
June 2045 . . . . .	189,521.81	572.25	168,923.61	0.00

<u>Distribution Date</u>	<u>Classes MA and MY (in the aggregate)</u>	<u>Classes MQ and MZ (in the aggregate)</u>	<u>Classes NP and NY (in the aggregate)</u>	<u>Classes U and UZ (in the aggregate)</u>
July 2045 . . . . .	\$ 184,296.33	\$ 572.25	\$ 164,156.57	\$ 0.00
August 2045 . . . . .	179,170.66	572.25	159,480.27	0.00
September 2045 . . . . .	174,143.12	572.25	154,893.21	0.00
October 2045 . . . . .	169,212.09	572.25	150,393.91	0.00
November 2045 . . . . .	164,375.93	572.25	145,980.90	0.00
December 2045 . . . . .	159,633.05	572.25	141,652.76	0.00
January 2046 . . . . .	154,981.89	572.25	137,408.06	0.00
February 2046 . . . . .	150,420.91	572.25	133,245.42	0.00
March 2046 . . . . .	145,948.59	572.25	129,163.46	0.00
April 2046 . . . . .	141,563.43	572.25	125,160.83	0.00
May 2046 . . . . .	137,263.95	572.25	121,236.21	0.00
June 2046 . . . . .	133,048.73	572.25	117,388.29	0.00
July 2046 . . . . .	128,916.31	572.25	113,615.77	0.00
August 2046 . . . . .	124,865.32	572.25	109,917.40	0.00
September 2046 . . . . .	120,894.35	572.25	106,291.92	0.00
October 2046 . . . . .	117,002.06	572.25	102,738.11	0.00
November 2046 . . . . .	113,187.10	572.25	99,254.75	0.00
December 2046 . . . . .	109,448.17	572.25	95,840.66	0.00
January 2047 . . . . .	105,783.95	572.25	92,494.67	0.00
February 2047 . . . . .	102,193.19	572.25	89,215.61	0.00
March 2047 . . . . .	98,674.61	572.25	86,002.36	0.00
April 2047 . . . . .	95,226.99	572.25	82,853.80	0.00
May 2047 . . . . .	91,849.12	572.25	79,768.83	0.00
June 2047 . . . . .	88,539.79	572.25	76,746.37	0.00
July 2047 . . . . .	85,297.82	572.25	73,785.35	0.00
August 2047 . . . . .	82,122.06	572.25	70,884.71	0.00
September 2047 . . . . .	79,011.37	572.25	68,043.44	0.00
October 2047 . . . . .	75,964.62	572.25	65,260.51	0.00
November 2047 . . . . .	72,980.71	572.25	62,534.92	0.00
December 2047 . . . . .	70,058.55	572.25	59,865.69	0.00
January 2048 . . . . .	67,197.07	572.25	57,251.85	0.00
February 2048 . . . . .	64,395.23	572.25	54,692.45	0.00
March 2048 . . . . .	61,651.97	572.25	52,186.54	0.00
April 2048 . . . . .	58,966.29	572.25	49,733.20	0.00
May 2048 . . . . .	56,337.18	572.25	47,331.53	0.00
June 2048 . . . . .	53,763.65	572.25	44,980.63	0.00
July 2048 . . . . .	51,244.74	572.25	42,679.62	0.00
August 2048 . . . . .	48,779.48	572.25	40,427.63	0.00
September 2048 . . . . .	46,366.93	572.25	38,223.81	0.00
October 2048 . . . . .	44,006.18	572.25	36,067.31	0.00
November 2048 . . . . .	41,696.30	572.25	33,957.33	0.00
December 2048 . . . . .	39,436.41	572.25	31,893.03	0.00
January 2049 . . . . .	37,225.62	572.25	29,873.62	0.00
February 2049 . . . . .	35,063.06	572.25	27,898.32	0.00
March 2049 . . . . .	32,947.88	572.25	25,966.35	0.00
April 2049 . . . . .	30,879.24	572.25	24,270.62	0.00
May 2049 . . . . .	28,856.32	572.25	22,612.03	0.00
June 2049 . . . . .	26,878.29	572.25	20,989.92	0.00

<u>Distribution Date</u>	<u>Classes MA and MY (in the aggregate)</u>	<u>Classes MQ and MZ (in the aggregate)</u>	<u>Classes NP and NY (in the aggregate)</u>	<u>Classes U and UZ (in the aggregate)</u>
July 2049 . . . . .	\$ 24,944.37	\$ 572.25	\$ 19,403.65	\$ 0.00
August 2049 . . . . .	23,053.77	572.25	17,852.59	0.00
September 2049 . . . . .	21,205.70	572.25	16,336.12	0.00
October 2049 . . . . .	19,399.41	572.25	14,853.63	0.00
November 2049 . . . . .	17,634.16	572.25	13,404.51	0.00
December 2049 . . . . .	15,909.19	572.25	11,988.17	0.00
January 2050 . . . . .	14,223.79	572.25	10,604.03	0.00
February 2050 . . . . .	12,577.25	572.25	9,251.51	0.00
March 2050 . . . . .	10,968.86	572.25	7,930.05	0.00
April 2050 . . . . .	9,397.93	572.25	6,639.10	0.00
May 2050 . . . . .	7,863.78	572.25	5,531.68	0.00
June 2050 . . . . .	6,365.75	572.25	4,449.97	0.00
July 2050 . . . . .	4,903.18	572.25	3,393.53	0.00
August 2050 . . . . .	3,475.42	572.25	2,361.88	0.00
September 2050 . . . . .	2,081.83	572.25	1,354.59	0.00
October 2050 . . . . .	721.79	572.25	738.56	0.00
November 2050 . . . . .	10.97	572.25	137.10	0.00
December 2050 . . . . .	0.00	0.00	26.75	0.00
January 2051 and thereafter . . . .	0.00	0.00	0.00	0.00

Underlying Certificates

Trust Asset Group	Issuer	Series	Class	Issue Date	CUSIP Number	Interest Rate	Interest Type(I)	Final Distribution Date	Principal Type(D)	Original Principal or Notional Balance of Class	Underlying Certificate Factor(2)	Principal or Notional Balance in Trust	Percentage of Class in Trust	Ginnie Mae For II
2	Ginnie Mae	2010-009	UI(3)	January 29, 2010	38575AXZ5	5.00%	FIX/IO	January 2040	NTL(PT)	\$4,437,889,895	0.06568387	\$ 205,853	0.0706271045%	II
2	Ginnie Mae	2014-076	IO	May 30, 2014	38579BAF3	5.00	FIX/IO	May 2044	NTL(PT)	85,000,000	0.15696982	272,814	2.0447058824	II
2	Ginnie Mae	2014-113	NI(3)	July 30, 2014	38579CX84	5.00	FIX/IO	July 2044	NTL(PT)	64,619,173	0.111407101	5,429,780	75.6623478608	II
2	Ginnie Mae	2015-069	IO(5)	May 29, 2015	38579PLB1	5.00	FIX/IO	May 2045	NTL(SC/PT)	90,000,000	0.19670716	1,143,655	6.460000000	II
2	Ginnie Mae	2015-167	MI(6)	November 30, 2015	38579PFD6	5.00	FIX/IO	June 2045	NTL(SC/PT)	125,400,676	0.23615645	4,022,217	13.5820639436	II
2	Ginnie Mae	2017-040	IC	March 30, 2017	38570AXB8	5.00	FIX/IO	March 2047	NTL(PT)	10,687,318	0.39215731	4,191,110	100.000000000	II
2	Ginnie Mae	2018-089	CI(7)	June 29, 2018	38380XKX8	5.00	FIX/IO	December 2047	NTL(SC/PT)	29,773,736	0.47136168	14,034,198	100.000000000	I/II
2	Ginnie Mae	2019-153	II(8)	December 30, 2019	38382RSG9	5.00	FIX/IO	June 2047	NTL(SC/PT)	33,332,149	0.56878615	11,375,723	60.0021318757	II
2	Ginnie Mae	2020-065	IA(9)	May 29, 2020	38382EFT9	5.00	FIX/IO	October 2044	NTL(SC/PT)	15,338,609	0.65635286	15,338,609	100.000000000	I/II
5	Ginnie Mae	2021-064	AT(4)	April 30, 2021	38382QJF8	1.75	FIX	April 2051	PAC	8,046,000	0.99389451	8,348,090	75.1429281631	II
5	Ginnie Mae	2021-064	BT(4)	April 30, 2021	38382QJN3	1.75	FIX	April 2051	PAC	10,895,000	0.99441219	8,348,090	77.056943552	II
5	Ginnie Mae	2021-083	IP(4)	May 28, 2021	38382QRC6	1.75	FIX	May 2051	PAC/AD	13,098,000	0.99630557	13,049,610	100.000000000	II
5	Ginnie Mae	2021-105	CA(3)(4)	June 30, 2021	38382TZX5	1.75	FIX	May 2051	PAC/AD	10,400,000	0.99776402	10,376,746	100.000000000	II
7	Ginnie Mae	2021-069	MA(3)(4)	April 30, 2021	38382RXY1	3.00	FIX	October 2050	PAC/AD	13,750,000	0.98915966	5,934,957	43.6563636364	II

- (1) As defined under “Class Types” in Appendix I to the Base Offering Circular.
- (2) Underlying Certificate Factors are as of July 2021.
- (3) MX Class.
- (4) More than 10% of the Mortgage Loans underlying this Underlying Certificate may be higher balance Mortgage Loans. See “Risk Factors” in this Supplement.
- (5) Class IO is backed by a previously issued Ginnie Mae REMIC certificate, as outlined below:
  - REMIC Class DA from 2014-152.
- (6) Class MI is backed by previously issued Ginnie Mae REMIC certificates, as outlined below:
  - REMIC Class PI from 2014-046
  - REMIC Class NI from 2014-133
  - REMIC Class OI from 2015-069
  - REMIC Class KI from 2015-090
  - REMIC Class IO from 2014-154.

- (7) Class CI is backed by previously issued Ginnie Mae REMIC certificates, which are further backed by a previously issued Ginnie Mae REMIC certificate, as outlined below:
  - REMIC Class IB from 2016-154, further backed by:
    - REMIC Class Z from 2009-112
  - REMIC Class NI from 2017-141
  - REMIC Class IC from 2017-179.

(8) Class J is backed by previously issued Ginnie Mae REMIC and MX certificates, which are further backed by previously issued Ginnie Mae REMIC and MX certificates, as outlined below:

- REMIC Class ID from 2018-127, further backed by:
  - REMIC Class CI from 2013-006
  - REMIC Class IB from 2013-016, further backed by:
    - REMIC Class PI from 2011-071
    - REMIC Class IB from 2011-116, further backed by:
      - REMIC Class IO from 2011-081, further backed by:
        - REMIC Classes FA and SA from 2011-025
        - MX Class MA from 2011-025
- REMIC Class IB from 2013-130, further backed by:
  - REMIC Class IQ from 2011-059, further backed by:
    - MX Class QK from 2011-043, further backed by:
      - REMIC Class Q from 2011-028
- REMIC Class PI from 2014-004
- MX Class MI from 2014-025
- MX Class IG from 2014-069
- MX Class PI from 2014-069, further backed by:
  - MX Class GT from 2014-056
  - MX Class KI from 2015-187, further backed by:
    - REMIC Class GI from 2014-076, further backed by:
      - REMIC Class PC from 2013-152
    - REMIC Class LI from 2014-094, further backed by:
      - REMIC Class HD from 2013-129
- REMIC Class AI from 2016-168, further backed by:
  - REMIC Class PI from 2015-144



- REMIC Class NI from 2016-149, further backed by:
    - REMIC Class KT from 2011-068, further backed by:
      - MX Class PH from 2011-004
    - MX Class KG from 2013-020
    - REMIC Class PA from 2014-190, further backed by:
      - MX Class AP from 2014-113
  - REMIC Class IB from 2019-022, further backed by:
    - REMIC Class AI from 2015-065
    - REMIC Class BI from 2015-094
    - MX Class JI from 2017-085, further backed by:
      - REMIC Class CI from 2014-122.
- (9) Class IA is backed by previously issued Ginnie Mae REMIC and MX certificates, which are further backed by previously issued Ginnie Mae REMIC and MX certificates, as outlined below:
- MX Class UI from 2010-035
  - MX Class IH from 2012-056, further backed by:
    - REMIC Class KA from 2010-047
    - MX Class GP from 2011-150, further backed by:
      - REMIC Class QG from 2010-050
      - REMIC Class YP from 2010-079
  - MX Class PI from 2012-146
  - REMIC Class AI from 2014-107
  - MX Class ID from 2014-158.



**\$762,565,533**

**Government National  
Mortgage Association**

**GINNIE MAE<sup>®</sup>**

**Guaranteed REMIC  
Pass-Through Securities  
and MX Securities  
Ginnie Mae REMIC Trust 2021-118**

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***OFFERING CIRCULAR SUPPLEMENT***  
**July 26, 2021**

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**Goldman Sachs & Co. LLC  
Ramirez & Co., Inc.**