



\$645,983,271
Government National Mortgage Association
GINNIE MAE[®]
Guaranteed HECM MBS REMIC Pass-Through Securities
and MX Securities
Ginnie Mae REMIC Trust 2021-H11

The Securities

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

The Ginnie Mae Guaranty

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

The Trust and its Assets

The Trust will own Ginnie Mae HECM MBS.

The securities may not be suitable investments for you. You should consider carefully the risks of investing in them. See “Risk Factors” beginning on page S-28 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 “exempted securities” under the Securities Exchange Act of 1934.

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 1						
AI	\$25,000,000	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q5R9	December 2070
FA	25,000,000	(5)	HPT	FLT/HWAC/HZ	38380Q5S7	December 2070
Security Group 2						
AF(1)	10,976,268	(5)	HPT	FLT/HWAC/HZ	38380Q5T5	May 2071
IA(1)	10,976,268	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q5U2	May 2071
Security Group 3						
BI(1)	12,017,393	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q5V0	July 2071
FB(1)	12,017,393	(5)	HPT	FLT/HWAC/HZ	38380Q5W8	July 2071
Security Group 4						
BF(1)	20,032,499	(5)	HPT	FLT/HWAC/HZ	38380Q5X6	July 2071
IB(1)	20,032,499	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q5Y4	July 2071
Security Group 5						
CI(1)	20,048,692	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q5Z1	July 2071
FC(1)	20,048,692	(5)	HPT	FLT/HWAC/HZ	38380Q6A5	July 2071
Security Group 6						
CF(1)	21,811,534	(5)	HPT	FLT/HWAC/HZ	38380Q6B3	June 2071
IC(1)	21,811,534	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q6C1	June 2071
Security Group 7						
DI(1)	29,569,036	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q6D9	July 2071
FD(1)	29,569,036	(5)	HPT	FLT/HWAC/HZ	38380Q6E7	July 2071
Security Group 8						
DF(1)	19,533,520	(5)	HPT	FLT/HWAC/HZ	38380Q6F4	July 2071
ID(1)	19,533,520	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q6G2	July 2071
Security Group 9						
EI(1)	10,013,438	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q6H0	July 2071
FE(1)	10,013,438	(5)	HPT	FLT/HWAC/HZ	38380Q6J6	July 2071
Security Group 10						
EF	27,418,257	(5)	HPT	FLT/HWAC/HZ	38380Q6K3	July 2071
IE(1)	27,418,257	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q6L1	July 2071
Security Group 11						
FG	39,212,887	(5)	HPT	FLT/HWAC/HZ	38380Q6M9	June 2071
GI(1)	39,212,887	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q6N7	June 2071
Security Group 12						
GF	49,129,366	(5)	HPT	FLT/HWAC/HZ	38380Q6P2	July 2071
IG(1)	49,129,366	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q6Q0	July 2071
Security Group 13						
FH	39,670,636	(5)	HPT	FLT/HWAC/HZ	38380Q6R8	July 2071
HI(1)	39,670,636	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q6S6	July 2071

(cover continued on next page)

Citigroup

Roberts & Ryan Investments

The date of this Offering Circular Supplement is July 27, 2021.

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 14						
HF	\$41,311,907	(5)	HPT	FLT/HWAC/HZ	38380Q6T4	July 2071
IH(1)	41,311,907	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q6U1	July 2071
Security Group 15						
FJ	25,444,415	(5)	HPT	FLT/HWAC/HZ	38380Q6V9	July 2071
JL(1)	25,444,415	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q6W7	July 2071
Security Group 16						
FL	32,500,000	(5)	HPT	FLT/HWAC/HZ	38380Q6X5	July 2071
LF	3,800,000	(5)	HPT	FLT/HWAC/HZ	38380Q6Y3	July 2071
LI(1)	36,300,000	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q6Z0	July 2071
Security Group 17						
FM	38,320,246	(5)	HPT	FLT/HWAC/HZ	38380Q7A4	July 2071
MI(1)	38,320,246	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q7B2	July 2071
Security Group 18						
IM(1)	39,556,824	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q7C0	June 2071
MF	39,556,824	(5)	HPT	FLT/HWAC/HZ	38380Q7D8	June 2071
Security Group 19						
IJ(1)	60,510,129	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q7E6	July 2071
JF(1)	60,510,129	(5)	HPT	FLT/HWAC/HZ	38380Q7F3	July 2071
Security Group 20						
FK(1)	80,106,224	(5)	HPT	FLT/HWAC/HZ	38380Q7G1	July 2071
KI	80,106,224	(5)	NTL(HPT)	HWAC/IO/DLY	38380Q7H9	July 2071
Residuals						
RR	0	0.00%	NPR	NPR	38380Q7J5	July 2071
RR1	0	0.00	NPR	NPR	38380Q7K2	December 2070
RR19	0	0.00	NPR	NPR	38380Q7L0	July 2071
RR20	0	0.00	NPR	NPR	38380Q7M8	July 2071

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

AVAILABLE INFORMATION

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

- this Offering Circular Supplement (this “Supplement”),
- the Base Offering Circular,
- the HECM MBS Base Prospectus dated June 1, 2014 (the “HECM MBS Base Prospectus”) and
- each HECM MBS Prospectus Supplement relating to the HECM MBS (the “HECM MBS Prospectus Supplements,” together with the HECM MBS Base Prospectus, the “HECM MBS Disclosure Documents”).

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

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

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

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TERMS SHEET

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

Sponsor: Citigroup Global Markets Inc.

Co-Sponsor: Roberts & Ryan Investments, 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:

Trust Asset Group	Trust Asset Type ⁽¹⁾	HECM MBS Principal Balance	HECM MBS Rate ⁽²⁾	Original Term to Maturity (in years)	Approximate Weighted Average Margins of Participations ⁽³⁾
1	Ginnie Mae II	\$25,000,000	(4)	50	1.499% to 3.015%
2	Ginnie Mae II	10,976,268	(5)	50	1.686%
3	Ginnie Mae II	12,017,393	(5)	50	1.390% to 1.890%
4	Ginnie Mae II	20,032,499	(5)	50	1.765% to 2.140%
5	Ginnie Mae II	20,048,692	(5)	50	1.760% to 2.390%
6	Ginnie Mae II	21,811,534	(5)	50	1.680% to 2.015%
7	Ginnie Mae II	29,569,036	(5)	50	1.811% to 2.325%
8	Ginnie Mae II	19,533,520	(5)	50	1.585% to 2.390%
9	Ginnie Mae II	10,013,438	(5)	50	1.265% to 1.778%
10	Ginnie Mae II	27,418,257	(5)	50	1.640% to 2.515%
11	Ginnie Mae II	39,212,887	(5)	50	1.609% to 1.835%
12	Ginnie Mae II	49,129,366	(5)	50	1.015% to 2.890%
13	Ginnie Mae II	39,670,636	(5)	50	1.200% to 2.300%
14	Ginnie Mae II	41,311,907	(5)	50	1.533% to 1.767%
15	Ginnie Mae II	25,444,415	(5)	50	1.072% to 2.265%
16	Ginnie Mae II	36,300,000	(5)	50	1.441% to 1.996%
17	Ginnie Mae II	38,320,246	(5)	50	1.373% to 2.300%
18	Ginnie Mae II	39,556,824	(5)	50	1.265% to 1.947%
19	Ginnie Mae II	60,510,129	(5)	50	1.273% to 2.140%
20	Ginnie Mae II	80,106,224	(4)	50	0.640% to 2.569%

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

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

⁽³⁾ Reflects the range of approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the related HECM MBS pools.

- (4) The applicable index for each of the Group 1 and 20 Trust Assets is one-year LIBOR (“One-Year LIBOR”). The actual HECM lifetime and annual caps on interest rate adjustments may limit whether the HECM MBS Rate for a particular Group 1 or 20 Trust Asset remains at One-Year LIBOR (as determined pursuant to the HECM loan documents) plus the applicable margin. See “*The Trust Assets — The Trust MBS*” and “*Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustment, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the securities*” in this Supplement.
- (5) The applicable index for each of the Group 2 through 19 Trust Assets is one-year CMT (“One-Year CMT”). The actual HECM lifetime and, with respect to Pools CG2456 and CE9307 in the Group 19 Trust Assets, annual caps on interest rate adjustments may limit whether the HECM MBS Rate for a particular Group 2 through 19 Trust Asset remains at One-Year CMT (as determined pursuant to the HECM loan documents) plus the applicable margin. See “*The Trust Assets — The Trust MBS*” and “*Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustment, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the securities*” in this Supplement.

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

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

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

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

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

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

Class	Interest Rate Formula(1)	Initial Interest Rate(2)	Minimum Rate(3)	Maximum Rate(4)	Delay (in days)	Compounded SOFR for Minimum Interest Rate
Security Group 1						
FA	Compounded SOFR + 1.50%	1.51000%	1.50000%	(4)	0	0.00000%
Security Group 2						
AF	Compounded SOFR + 1.45%	1.55000%	1.45000%	(4)	0	0.00000%
Security Group 3						
FB	Compounded SOFR + 1.45%	1.55000%	1.45000%	(4)	0	0.00000%
Security Groups 2 and 3						
FQ	Compounded SOFR + 1.45%	1.55000%	1.45000%	(5)	0	0.00000%

Class	Interest Rate Formula(1)	Initial Interest Rate(2)	Minimum Rate(3)	Maximum Rate(4)	Delay (in days)	Compounded SOFR for Minimum Interest Rate
Security Group 4						
BF	Compounded SOFR + 1.50%	1.60000%	1.50000%	(4)	0	0.00000%
Security Group 5						
FC	Compounded SOFR + 1.50%	1.60000%	1.50000%	(4)	0	0.00000%
Security Groups 4 and 5						
QF	Compounded SOFR + 1.50%	1.60000%	1.50000%	(5)	0	0.00000%
Security Group 6						
CF	Compounded SOFR + 1.50%	1.60000%	1.50000%	(4)	0	0.00000%
Security Group 7						
FD	Compounded SOFR + 1.50%	1.60000%	1.50000%	(4)	0	0.00000%
Security Groups 6 and 7						
FN	Compounded SOFR + 1.50%	1.60000%	1.50000%	(5)	0	0.00000%
Security Group 8						
DF	Compounded SOFR + 1.50%	1.60000%	1.50000%	(4)	0	0.00000%
Security Group 9						
FE	Compounded SOFR + 1.50%	1.60000%	1.50000%	(4)	0	0.00000%
Security Groups 8 and 9						
NF	Compounded SOFR + 1.50%	1.60000%	1.50000%	(5)	0	0.00000%
Security Group 10						
EF	Compounded SOFR + 1.45%	1.55000%	1.45000%	(4)	0	0.00000%
Security Group 11						
FG	Compounded SOFR + 1.40%	1.50000%	1.40000%	(4)	0	0.00000%
Security Group 12						
GF	Compounded SOFR + 1.40%	1.50000%	1.40000%	(4)	0	0.00000%
Security Group 13						
FH	Compounded SOFR + 1.40%	1.50000%	1.40000%	(4)	0	0.00000%
Security Group 14						
HF	Compounded SOFR + 1.35%	1.45000%	1.35000%	(4)	0	0.00000%
Security Group 15						
FJ	Compounded SOFR + 1.50%	1.60000%	1.50000%	(4)	0	0.00000%
Security Group 16						
FL	Compounded SOFR + 0.94%	0.99000%	0.94000%	(4)	0	0.00000%
LF	Compounded SOFR + 1.20%	1.25000%	1.20000%	(4)	0	0.00000%
Security Group 17						
FM	Compounded SOFR + 1.50%	1.55000%	1.50000%	(4)	0	0.00000%
Security Group 18						
MF	Compounded SOFR + 0.93%	0.98000%	0.93000%	(4)	0	0.00000%
Security Group 19						
JF	Compounded SOFR + 1.50%	1.55000%	1.50000%	(4)	0	0.00000%
Security Group 20						
FK	Compounded SOFR + 1.50%	1.55000%	1.50000%	(4)	0	0.00000%
Security Groups 19 and 20						
FT	Compounded SOFR + 1.50%	1.55000%	1.50000%	(5)	0	0.00000%

- (1) Compounded SOFR will be established as described under “Description of the Securities — Interest Distributions — Floating Rate Classes” in this Supplement.
- (2) The initial Interest Rate will be in effect during the first Accrual Period; the Interest Rate for each Floating Rate Class will adjust monthly thereafter.
- (3) The minimum rate for any Accrual Period will be the lesser of (i) the rate indicated in this table under the heading “Minimum Rate” and (ii) the WACR for the related Trust Asset Group or Groups.
- (4) The maximum rate for any Accrual Period will be WACR for the related Trust Asset Group. *See “Risk Factors — The maximum rate on each floating rate class could limit the amount of interest that accrues on such class” in this Supplement.*
- (5) The maximum rate for each of Classes FN, FQ, FT, NF and QF will be limited by the aggregate interest accrued on the related REMIC Classes for that Accrual Period.

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

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

Class	Approximate Initial Interest Rate⁽¹⁾
Security Group 1	
AI	0.92806%
Security Group 2	
IA	0.17600%
Security Group 3	
BI	0.18033%
Security Group 4	
IB	0.34101%
Security Group 5	
CI	0.20188%
Security Group 6	
IC	0.20120%
Security Group 7	
DI	0.26361%
Security Groups 3, 5 and 7	
QI ⁽²⁾	0.22729%
Security Group 8	
ID	0.13249%
Security Group 9	
EI	0.16456%
Security Group 10	
IE	0.14419%
Security Group 11	
GI	0.17040%
Security Group 12	
IG	0.15049%
Security Group 13	
HI	0.20435%
Security Group 14	
IH	0.21019%
Security Groups 8, 10, 11, 12, 13 and 14	
IN ⁽²⁾	0.17296%
Security Groups 8, 11, 12, 13 and 14	
NI ⁽²⁾	0.17714%
Security Group 15	
JI	0.22714%
Security Groups 2, 3, 4, 5, 6, 7, 9 and 15	
IO ⁽²⁾	0.23072%
Security Groups 2, 4, 6, 9 and 15	
IQ ⁽²⁾	0.23311%
Security Group 16	
LI	0.64637%
Security Group 17	
MI	0.08911%
Security Groups 16 and 17	
IY ⁽²⁾	0.36020%
Security Group 18	
IM	0.88130%
Security Group 19	
IJ	0.11212%
Security Groups 18 and 19	
YT ⁽²⁾	0.41618%
Security Group 20	
KI	0.77668%

- (1) The approximate initial Interest Rates for the Interest Only Classes were calculated using the assumed characteristics of the Assets set forth in Exhibit A, which are provided by the Sponsor as of July 1, 2021. The assumed characteristics include rounded weighted average gross interest rates on the HECMs related to the Participations backing the Trust Assets. The actual initial Interest Rates for such Classes will be calculated based on the interest that accrues on each HECM, aggregated and then rounded to a different level of precision. Therefore the actual initial Interest Rates for such

Classes may differ from the approximate initial Interest Rates set forth herein. On or about the first Distribution Date, investors can obtain the actual initial Interest Rates for such Classes for the related Accrual Period from the Trustee's website, www.usbank.com/abs.

(2) MX Class.

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

Security Group 1

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

Security Group 2

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

Security Group 3

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

Security Group 4

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

Security Group 5

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

Security Group 6

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

Security Group 7

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

Security Group 8

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

Security Group 9

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

Security Group 10

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

Security Group 11

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

Security Group 12

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

Security Group 13

Class HI Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 13 Trust Assets over (II) the Class FH Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 13 Trust Assets as of the related Record Date for Class HI.

Security Group 14

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

immediately preceding such Distribution Date on the Group 14 Trust Assets over (II) the Class HF Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 14 Trust Assets as of the related Record Date for Class IH.

Security Group 15

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

Security Group 16

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

Security Group 17

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

Security Group 18

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

Security Group 19

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

Security Group 20

Class KI Interest Rate: For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the Group 20 Trust Assets over (II) the Class FK Interest Accrual Amount for such Distribution Date, divided by (b) the outstanding principal balance of the Group 20 Trust Assets as of the related Record Date for Class KI.

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

SECURITY GROUP 1

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

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

SECURITY GROUP 2

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

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

SECURITY GROUP 3

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

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

SECURITY GROUP 4

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

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

SECURITY GROUP 5

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

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

SECURITY GROUP 6

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

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

SECURITY GROUP 7

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

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

SECURITY GROUP 8

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

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

SECURITY GROUP 9

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

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

SECURITY GROUP 10

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

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

SECURITY GROUP 11

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

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

SECURITY GROUP 12

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

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

SECURITY GROUP 13

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

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

SECURITY GROUP 14

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

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

SECURITY GROUP 15

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

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

SECURITY GROUP 16

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

1. Concurrently, to FL, LF and LI, pro rata based on their respective Interest Accrual Amounts, up to the Class FL Interest Accrual Amount, the Class LF Interest Accrual Amount and the Class LI Interest Accrual Amount for such Distribution Date
2. Concurrently, to FL and LF, pro rata based on their respective Class Principal Balances, in reduction of their Class Principal Balance, up to the amount of the Group 16 Principal Distribution Amount for such Distribution Date, until retired
3. To LI, until the Class LI Deferred Interest Amount is reduced to zero

SECURITY GROUP 17

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

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

SECURITY GROUP 18

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

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

SECURITY GROUP 19

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

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

SECURITY GROUP 20

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

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

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

Security Group 1

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

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

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

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

Security Group 2

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

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

Class IA Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class IA Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class IA on all prior Distribution Dates plus (b) the amount distributed in respect of Class IA on such Distribution Date pursuant to step 1. under Security Group 2 in “Terms Sheet — Distributions” in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class IA Deferred Interest Amount can be calculated by subtracting the

Class AF Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 2 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

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

Security Group 3

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

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

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

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

Security Group 4

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

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

Class IB Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class IB Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class IB on all prior Distribution Dates plus (b) the amount distributed in respect of Class IB on such Distribution Date pursuant to step 1. under Security Group 4 in “Terms Sheet — Distributions” in this Supplement. After the occurrence of any Distribution

Date in any month, the remaining Class IB Deferred Interest Amount can be calculated by subtracting the Class BF Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 4 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

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

Security Group 5

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

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

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

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

Security Group 6

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

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

Class IC Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class IC Interest Accrual Amounts for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of Class IC on all prior Distribution Dates plus

(b) the amount distributed in respect of Class IC on such Distribution Date pursuant to step 1. under Security Group 6 in “Terms Sheet — Distributions” in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class IC Deferred Interest Amount can be calculated by subtracting the Class CF Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 6 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

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

Security Group 7

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

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

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

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

Security Groups 3, 5 and 7

Class QI Deferred Interest Amount: With respect to any Distribution Date, the sum of the Class BI Deferred Interest Amount, the Class CI Deferred Interest Amount and the Class DI Deferred Interest Amount.

Security Group 8

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

Class DF Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 8 Available Distribution Amount for such Distribution Date over (b) the sum of the Class DF Interest Accrual Amount and the Class ID Interest Accrual Amount for such Distribution Date,

and (ii) the quotient of (a) the Class DF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 8 Trust Assets as of the related Record Date for Class DF.

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

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

Security Group 9

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

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

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

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

Security Group 10

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

Class EF Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 10 Available Distribution Amount for such Distribution Date over (b) the sum of the Class EF Interest Accrual Amount and the Class IE Interest Accrual Amount for such Distribution Date, and

(ii) the quotient of (a) the Class EF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 10 Trust Assets as of the related Record Date for Class EF.

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

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

Security Group 11

Class FG Interest Accrual Amount: For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Interest Rate on the Class Principal Balance of Class FG as of the related Record Date. If, on any Distribution Date, the Class FG Interest Accrual Amount for such Distribution Date exceeds the amount distributed in respect of Class FG pursuant to step 1. under Security Group 11 in “Terms Sheet — Distributions” in this Supplement, such excess will be added to the Class Principal Balance of Class FG (the “Class FG Principal Balance”).

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

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

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

Security Group 12

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

Class GF Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 12 Available Distribution Amount for such Distribution Date over (b) the sum of the Class GF Interest Accrual Amount and the Class IG Interest Accrual Amount for such Distribution Date,

and (ii) the quotient of (a) the Class GF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 12 Trust Assets as of the related Record Date for Class GF.

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

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

Security Group 13

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

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

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

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

Security Group 14

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

Class HF Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 14 Available Distribution Amount for such Distribution Date over (b) the sum of the Class HF Interest Accrual Amount and the Class IH Interest Accrual Amount for such Distribution Date,

and (ii) the quotient of (a) the Class HF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 14 Trust Assets as of the related Record Date for Class HF.

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

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

Security Groups 8, 10, 11, 12, 13 and 14

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

Security Groups 8, 11, 12, 13 and 14

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

Security Group 15

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

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

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

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

Security Groups 2, 3, 4, 5, 6, 7, 9 and 15

Class IO Deferred Interest Amount: With respect to any Distribution Date, the sum of the Class BI Deferred Interest Amount, the Class CI Deferred Interest Amount, the Class DI Deferred Interest Amount, the Class EI Deferred Interest Amount, the Class IA Deferred Interest Amount, the Class IB Deferred Interest Amount, the Class IC Deferred Interest Amount and the Class JI Deferred Interest Amount.

Security Groups 2, 4, 6, 9 and 15

Class IQ Deferred Interest Amount: With respect to any Distribution Date, the sum of the Class EI Deferred Interest Amount, the Class IA Deferred Interest Amount, the Class IB Deferred Interest Amount, the Class IC Deferred Interest Amount and the Class JI Deferred Interest Amount.

Security Group 16

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

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

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

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

Group 16 Principal Distribution Amount: For any Distribution Date, the product of (i) the excess, if any, of (a) the Group 16 Available Distribution Amount for such Distribution Date over (b) the sum of the Class FL Interest Accrual Amount, the Class LF Interest Accrual Amount and the Class LI Interest Accrual Amount for such Distribution Date and (ii) the quotient of (a) the sum of the Class FL Principal Balance and the Class LF Principal Balance as of the related Record Date divided by (b) the outstanding principal balance of the Group 16 Trust Assets as of the related Record Date for Classes FL and LF.

Security Group 17

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

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

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

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

Security Groups 16 and 17

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

Security Group 18

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

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

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

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

Security Group 19

Class IJ Deferred Interest Amount: With respect to any Distribution Date, the excess, if any, of (i) the sum of all Class IJ Interest Accrual Amounts for each Accrual Period ending before such Distribution Date

over (ii) the sum of (a) all amounts distributed in respect of Class IJ on all prior Distribution Dates plus (b) the amount distributed in respect of Class IJ on such Distribution Date pursuant to step 1. under Security Group 19 in “Terms Sheet — Distributions” in this Supplement. After the occurrence of any Distribution Date in any month, the remaining Class IJ Deferred Interest Amount can be calculated by subtracting the Class JF Principal Balance after giving effect to any principal distribution (or any addition) made with respect to such Class as of such Distribution Date from the outstanding principal balance of the Group 19 Trust Assets after giving effect to any payments or accruals on the related HECM MBS as of such Distribution Date.

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

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

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

Security Groups 18 and 19

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

Security Group 20

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

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

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

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

Deferred Interest Amount: Any of the Class AI Deferred Interest Amount, the Class BI Deferred Interest Amount, the Class CI Deferred Interest Amount, the Class DI Deferred Interest Amount, the Class EI Deferred Interest Amount, the Class GI Deferred Interest Amount, the Class HI Deferred Interest Amount, the Class IA Deferred Interest Amount, the Class IB Deferred Interest Amount, the Class IC Deferred Interest Amount, the Class ID Deferred Interest Amount, the Class IE Deferred Interest Amount, the Class IG Deferred Interest Amount, the Class IH Deferred Interest Amount, the Class IJ Deferred Interest Amount, the Class IM Deferred Interest Amount, the Class IN Deferred Interest Amount, the Class IO Deferred Interest Amount, the Class IQ Deferred Interest Amount, the Class IY Deferred Interest Amount, the Class JI Deferred Interest Amount, the Class KI Deferred Interest Amount, the Class LI Deferred Interest Amount, the Class MI Deferred Interest Amount, the Class NI Deferred Interest Amount, the Class QI Deferred Interest Amount or the Class YI Deferred Interest Amount, as applicable. On or about each Distribution Date, the Deferred Interest Amount is available on reports published by the Trustee on its website, www.usbank.com/abs.

Interest Accrual Amount: Any of the Class AF Interest Accrual Amount, the Class AI Interest Accrual Amount, the Class BF Interest Accrual Amount, the Class BI Interest Accrual Amount, the Class CF Interest Accrual Amount, the Class CI Interest Accrual Amount, the Class DF Interest Accrual Amount, the Class DI Interest Accrual Amount, the Class EF Interest Accrual Amount, the Class EI Interest Accrual Amount, the Class FA Interest Accrual Amount, the Class FB Interest Accrual Amount, the Class FC Interest Accrual Amount, the Class FD Interest Accrual Amount, the Class FE Interest Accrual Amount, the Class FG Interest Accrual Amount, the Class FH Interest Accrual Amount, the Class FJ Interest Accrual Amount, the Class FK Interest Accrual Amount, the Class FL Interest Accrual Amount, the Class FM Interest Accrual Amount, the Class GF Interest Accrual Amount, the Class GI Interest Accrual Amount, the Class HF Interest Accrual Amount, the Class HI Interest Accrual Amount, the Class IA Interest Accrual Amount, the Class IB Interest Accrual Amount, the Class IC Interest Accrual Amount, the Class ID Interest Accrual Amount, the Class IE Interest Accrual Amount, the Class IG Interest Accrual Amount, the Class IH Interest Accrual Amount, the Class IJ Interest Accrual Amount, the Class IM Interest Accrual Amount, the Class JF Interest Accrual Amount, the Class JI Interest Accrual Amount, the Class KI Interest Accrual Amount, the Class LF Interest Accrual Amount, the Class LI Interest Accrual Amount, the Class MF Interest Accrual Amount or the Class MI Interest Accrual Amount, as applicable.

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

Class	Original Class Notional Balance	Represents
Security Group 1		
AI	\$25,000,000	100% of the Group 1 Trust Assets
Security Group 2		
IA	10,976,268	100% of the Group 2 Trust Assets
Security Group 3		
BI	12,017,393	100% of the Group 3 Trust Assets
Security Group 4		
IB	20,032,499	100% of the Group 4 Trust Assets
Security Group 5		
CI	20,048,692	100% of the Group 5 Trust Assets
Security Group 6		
IC	21,811,534	100% of the Group 6 Trust Assets
Security Group 7		
DI	29,569,036	100% of the Group 7 Trust Assets

Class	Original Class Notional Balance	Represents
Security Groups 3, 5 and 7		
QI	\$ 61,635,121	100% of the Group 3 Trust Assets, the Group 5 Trust Assets and the Group 7 Trust Assets (in the aggregate)
Security Group 8		
ID	19,533,520	100% of the Group 8 Trust Assets
Security Group 9		
EI	10,013,438	100% of the Group 9 Trust Assets
Security Group 10		
IE	27,418,257	100% of the Group 10 Trust Assets
Security Group 11		
GI	39,212,887	100% of the Group 11 Trust Assets
Security Group 12		
IG	49,129,366	100% of the Group 12 Trust Assets
Security Group 13		
HI	39,670,636	100% of the Group 13 Trust Assets
Security Group 14		
IH	41,311,907	100% of the Group 14 Trust Assets
Security Groups 8, 10, 11, 12, 13 and 14		
IN	216,276,573	100% of the Group 8 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 (in the aggregate)
Security Groups 8, 11, 12, 13 and 14		
NI	188,858,316	100% of the Group 8 Trust Assets, the Group 11 Trust Assets, the Group 12 Trust Assets, the Group 13 Trust Assets and the Group 14 Trust Assets (in the aggregate)
Security Group 15		
JI	25,444,415	100% of the Group 15 Trust Assets
Security Groups 2, 3, 4, 5, 6, 7, 9 and 15		
IO	149,913,275	100% of 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 9 Trust Assets and the Group 15 Trust Assets (in the aggregate)
Security Groups 2, 4, 6, 9 and 15		
IQ	88,278,154	100% of the Group 2 Trust Assets, the Group 4 Trust Assets, the Group 6 Trust Assets, the Group 9 Trust Assets and the Group 15 Trust Assets (in the aggregate)
Security Group 16		
LI	36,300,000	100% of the Group 16 Trust Assets
Security Group 17		
MI	38,320,246	100% of the Group 17 Trust Assets

Class	Original Class Notional Balance	Represents
Security Groups 16 and 17		
IY	\$ 74,620,246	100% of the Group 16 Trust Assets and the Group 17 Trust Assets (in the aggregate)
Security Group 18		
IM	39,556,824	100% of the Group 18 Trust Assets
Security Group 19		
IJ	60,510,129	100% of the Group 19 Trust Assets
Security Groups 18 and 19		
YI	100,066,953	100% of the Group 18 Trust Assets and the Group 19 Trust Assets (in the aggregate)
Security Group 20		
KI	80,106,224	100% of the Group 20 Trust Assets

Tax Status: Double REMIC Series as to the Group 1 Trust Assets, Double REMIC Series as to the Group 2 through 18 Trust Assets, Double REMIC Series as to the Group 19 Trust Assets and Double REMIC Series as to the Group 20 Trust Assets. Separate REMIC elections will be made as to the Pooling and the Issuing REMIC with respect to the Group 1 Trust Assets, the Group 2 through 18 Trust Assets, the Group 19 Trust Assets and the Group 20 Trust Assets (the “Group 1 Pooling REMIC,” the “Group 1 Issuing REMIC,” the “Group 2 through 18 Pooling REMIC,” the “Group 2 through 18 Issuing REMIC,” the “Group 19 Pooling REMIC,” the “Group 19 Issuing REMIC,” the “Group 20 Pooling REMIC” and the “Group 20 Issuing REMIC,” respectively). See “*Certain United States Federal Income Tax Consequences*” in this Supplement and in the Base Offering Circular.

Regular and Residual Classes: Classes RR, RR1, RR19 and RR20 are Residual Classes. Class RR represents the Residual Interest of the Group 2 through 18 Issuing and Pooling REMICs. Each of Classes RR1, RR19 and RR20 represents the Residual Interest of the Issuing and Pooling REMICs for the Group of Trust Assets with the same numerical designation. All other Classes of REMIC Securities are Regular Classes. See “*Certain United States Federal Income Tax Consequences*” in this Supplement and in the Base Offering Circular.

RISK FACTORS

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

The rate of principal payments on the HECMs related to the participations underlying the trust assets will affect the rate of principal payments on your securities.

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

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

A catastrophic weather event, pandemic or other natural disaster may affect the rate of principal payments, including prepayments, on the related HECMs. Any such event may damage the related mortgaged properties that secure the HECMs or may lead to a general economic downturn in the affected regions, including job losses and declines in real estate values. A general economic downturn may increase the rate of defaults on the HECMs in such areas resulting in prepayments on the HECMs related to the participations underlying the trust assets due to governmental mortgage insurance claim payments, loss mitigation arrangements, repurchases or liquidations of defaulted HECMs. Insurance payments on damaged or destroyed homes may also lead to prepayments

on the related HECMs. Further, in connection with presidentially declared major disasters, Ginnie Mae may authorize optional special assistance to issuers, including expanded buyout authority which allows issuers, upon receiving written approval from Ginnie Mae, to repurchase eligible HECMs from the related pool underlying a Ginnie Mae MBS certificate, even if such HECMs do not otherwise meet the standard conditions for removal or repurchase.

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

It is uncertain when payments will be made in respect of securities backed by HECM MBS.

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

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

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

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

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

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

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

HECM borrowers may choose from various payment plans, each of which has different prepayment characteristics that may affect the weighted average lives and yields of the securities. For example, line of credit payment plans may experience higher prepayment rates than other payment plans. To the extent that the HECMs include a large concentration of line of credit HECMs, such HECMs may experience higher prepayment rates. Higher prepayment rates will reduce, perhaps significantly, the weighted

average lives of the securities. Reductions in the weighted average lives of the securities will affect the yields on the securities. HECM borrowers may have the ability to change to another available payment plan at any time as long as the change complies with the FHA requirements in effect. See *“The Trust Assets — The Participations and the HECMs”* in this supplement.

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

The levels of one-year LIBOR, Compounded SOFR and one-year CMT, as applicable, will affect payments and yields on the securities. If one-year LIBOR, Compounded SOFR or one-year CMT, as applicable, performs differently from what you expect, the yield on your securities may be lower than you expect. Lower levels of one-year LIBOR, Compounded SOFR or one-year CMT, as applicable, may reduce the yield on floating rate securities. You should bear in mind that the timing of changes in one-year LIBOR, Compounded SOFR or one-year CMT, as applicable, may also affect your yield: generally the earlier a change in one-year LIBOR, Compounded SOFR or one-year CMT, as applicable,

occurs, the greater the effect such change will have on your yield. It is doubtful that one-year LIBOR, Compounded SOFR or one-year CMT will remain constant.

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

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

The maximum rate on each floating rate class could limit the amount of interest that accrues on such class. The maximum rate on each of Classes FN, FQ, FT, NF and QF is limited by the interest accrued on its related REMIC Classes. If Compounded SOFR exceeds certain levels, the interest rate on each of Classes FN, FQ, FT, NF and QF will be capped to the extent that interest on its related REMIC Classes is capped. Each Floating Rate Class (other than Classes FN, FQ, FT, NF and QF) is subject to a maximum rate that is equal to the WACR for the related trust asset group.

The mortgage rate indices for the HECMs related to the participations underlying the trust assets are different than the interest rate index for the securities, which may impact, perhaps significantly, the amount of

interest distributable to the securities after the initial fixed rate period of the related HECMs. One-year LIBOR is the mortgage rate index for the HECMs related to the participations underlying the group 1 and 20 trust assets and Compounded SOFR is the interest rate index for the group 1 and 20 securities. One-year CMT is the mortgage rate index for the HECMs related to the participations underlying the group 2 through 19 trust assets and Compounded SOFR is the interest rate index for the group 2 through 19 securities. Because the mortgage rate indices are determined in a different manner and at different times, and because the interest rates on the securities will adjust monthly based on Compounded SOFR (which monthly adjustment in the case of Compounded SOFR will be based on a compounded average of daily rates as described under “Description of the Securities — Interest Rate Indices — Determination of SOFR” in the base offering circular) whereas the interest rates on the group 1 and 20 trust assets will adjust annually based on one-year LIBOR after the initial fixed rate period and the interest rates on the group 2 through 19 trust assets will adjust monthly (or annually in the case of pools CG2456 and CE9307 in the group 19 trust assets) based on one-year CMT, there may be a mismatch between the interest rates on the trust assets and the interest rates on the securities. In addition, the annual adjustable rate HECMs related to the participations underlying each group 1 and 20 trust asset (and pools CG2456 and CE9307 in the group 19 trust assets) and the monthly adjustable rate HECMs related to the participations underlying the group 2 through 19 trust assets (other than pools CG2456 and CE9307 in the group 19 trust assets) may have different interest rate adjustment dates, which may affect the WACR of the related HECM MBS and may magnify the difference between the WACR of the related trust assets and the interest rates on the related securities.

If one-year LIBOR for the group 1 and 20 trust assets, or one-year CMT for the group 2 through 19 trust assets, is lower than Compounded SOFR for the securities for any accrual period, interest accruals with respect to the related notional class will be reduced because such notional class is entitled to receive the excess of interest accrued in respect of the related trust assets over the interest distributable to the related floating rate class or classes. In addition, if one-year LIBOR for the group 1 and 20 trust assets, or one-year CMT for the group 2 through 19 trust assets, is significantly lower than Compounded SOFR for the securities

for any accrual period, interest accruing on the related floating rate class or classes may be reduced because the interest rate on such floating rate class or classes is capped at a rate equal to the WACR of the related trust assets. In the event that one-year LIBOR for the group 1 and 20 trust assets, or one-year CMT for the group 2 through 19 trust assets, is higher than Compounded SOFR for the securities, interest accruing on the related floating rate class or classes will not be affected but interest accruals with respect to the related notional class will be increased.

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

Changes to, the elimination of, and uncertainty with respect to, LIBOR could adversely affect your investment in the group 1 and 20 securities. As discussed under “Description of the Securities — Interest Rate Indices — Determination of LIBOR — ICE LIBOR” in the base offering circular, all LIBOR tenors related 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 on the group 1 and 20 securities, for which the related trust assets have or are ultimately backed by participations related to HECMs for which the mortgage rate index is LIBOR.

With respect to the group 1 and 20 securities, the terms of the HECMs related to the participations underlying the related trust assets may or may not provide for the designation of an alternative reference rate or method for the determination of interest rates in the event LIBOR ceases to be available or is no longer representative. There can be no assurance that any alternative rate permitted or implemented will yield the same or similar economic results as LIBOR over the lives of such participations. In addition, although the designation of any alternative rate or method will take into account various factors, including then-prevailing industry practices, there can be no assurance that broadly accepted industry practices will develop, and it is uncertain what effect any divergent industry practices will have on the value of and return on the related securities. Furthermore, there can be no prediction of the impact on borrowers or the outcome of any judicial challenge by borrowers of the designation of an alternative rate for the determination of interest rates on such participations or the impact of any adverse outcome on the yields for the related securities. In addition, it is possible that, instead of selecting an alternative rate, borrowers may be solicited or elect to refinance these HECMs, which will result in prepayment of the group 1 and 20 securities. These developments could have a material adverse impact on the liquidity or market value of securities backed by such participations.

An investment in the securities entails risks not associated with an investment in conventional fixed rate securities or securities linked to established market indices. The Federal Reserve Bank of New York began to publish SOFR in April 2018 and compounded averages of SOFR in March 2020. Although the Federal Reserve Bank of New York has also published historical indicative SOFR from August 2014 to March 2018, such pre-publication data necessarily involves assumptions, estimates and

approximations. You should not rely on any historical changes or trends in SOFR as an indicator of future changes in SOFR. Daily shifts in SOFR have been, and may in the future be, greater than those in comparable market indices. Because the interest rate applicable to any accrual period for securities with an interest rate based on SOFR will be calculated by reference to the daily rates of SOFR during an approximate 30-day period commencing and ending before the related accrual period as described under “Description of the Securities — Interest Distributions — Floating Rate Classes” in this supplement, the return on and value of the securities may fluctuate more than debt securities linked to less volatile indices.

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

The interest rates of the floating rate securities will be based on Compounded SOFR unless and until Ginnie Mae determines, in its sole discretion, that term SOFR has become operationally, administratively and technically feasible. If Ginnie Mae makes that determination, Ginnie Mae will convert the interest rates of the floating rate securities from Compounded SOFR to term SOFR, a prospective term rate based on SOFR under review by the ARRC. In connection with that conversion, Ginnie Mae may, in its sole discretion and without the consent of any security holders, change the calculation methodology or spread, add or subtract a rate adjustment and make other conforming changes with respect to the securities, as described under “Description of the Securities — Interest Rate Indices — Replacement Rate Conforming Changes” in the base offering circular. There can be no assurance that the interest rates of the floating rate securities will eventually be based on term SOFR or, if based on term SOFR in the future, that the resulting interest rates will yield the same or similar economic results over the lives of the affected securities relative to the results that would have occurred had the interest rates remained based on Compounded SOFR or that the market value will not decrease due to the move from Compounded SOFR to term SOFR.

All aspects of the conversion will be at the sole discretion of Ginnie Mae, which could lead to volatility in the interests rates of or adversely affect the return on the securities, the trading market for such securities and the value of such securities. In addition, implementation of term SOFR is dependent upon review and recommendation of the ARRC, which is subject to a number of conditions published by the ARRC and which recommendation may not be given by the ARRC for use in securitizations or at all.

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

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

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

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

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

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

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

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

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

understand and are able to bear the prepayment, yield, liquidity and market risks associated with that class.

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

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

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

THE TRUST ASSETS

General

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

The Trust MBS

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

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

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

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

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

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

The Participations and the HECMs

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

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

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

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

The Trustee Fee

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

GINNIE MAE GUARANTY

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

DESCRIPTION OF THE SECURITIES

General

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

Form of Securities

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

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

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

Distributions

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

Interest Distributions

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

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

Categories of Classes

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

Accrual Period

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

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

Floating Rate Classes

The Floating Rate Classes will bear interest as shown under “Terms Sheet — Interest Rates” in this Supplement.

The Interest Rate for the Floating Rate Classes will be based initially on Compounded SOFR with a Corresponding Tenor of 30 days. The Trustee or its agent will determine Compounded SOFR as described under “Description of the Securities — Interest Rate Indices — Determination of SOFR” in the Base Offering Circular.

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

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

HECM MBS Weighted Average Coupon Classes

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

The interest that will be distributed or accrued, as applicable, on each HECM MBS Weighted Average Coupon Class will be limited by the interest that is distributed or accrued in respect of the related Trust Assets. With respect to the Participations underlying the Trust Assets, *see “Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the securities”* in this Supplement and *“Risk Factors — The mortgage rate indices for the HECMs related to the participations underlying the trust assets is different than the interest rate index for the securities, which may impact, perhaps significantly, the amount of interest distributable to the securities after the initial fixed rate period of the related HECMs”* in this Supplement.

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

HECM MBS Accrual Classes

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

Deferred Interest Amounts

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

Principal Distributions

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

Categories of Classes

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

Notional Classes

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

Residual Securities

The Class RR, RR1, RR19 and RR20 will represent the beneficial ownership of the Residual Interest in the related Issuing REMIC and the beneficial ownership of the Residual Interest in the related Pooling REMIC, as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular. The Class RR, RR1, RR19 and RR20 Securities have no Class Principal Balance and do not accrue interest. The Class RR, RR1, RR19 and RR20 Securities will be entitled to receive the proceeds of the disposition of any assets remaining in the related Trust REMICs after the Class Principal Balance or Class Notional Balance of each Class of Regular Securities in the related Security Group or Groups has been reduced to zero. However, any remaining proceeds are not likely to be significant. The Residual Securities may not be transferred to a Plan Investor, a Non-U.S. Person or a Disqualified Organization.

Class Factors

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

- The Class Factor for any Class of Securities for each month following the issuance of the Securities will reflect its remaining Class Principal Balance (or Class Notional Balance) after giving effect to any principal distribution (or addition to principal) to be made or any addition to or reduction of Class Notional Balance on the Distribution Date occurring in that month.
- The Class Factor for each Class for the month of issuance is 1.00000000.

- The Class Factors for the MX Classes and the Classes of REMIC Securities that are exchangeable for the MX Classes will be calculated assuming that the maximum possible amount of each Class is outstanding at all times, regardless of any exchanges that may occur.
- Investors may obtain current Class Factors on ginniemae.gov.

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

Termination

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

Trust REMICs	Related Securities
Group 1 Issuing and Pooling REMICs	Group 1 Securities
Group 2 through 18 Issuing and Pooling REMICs	Group 2 through 18 Securities
Group 19 Issuing and Pooling REMICs	Group 19 Securities
Group 20 Issuing and Pooling REMICs	Group 20 Securities

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

With respect to each of Security Groups 1, 19 and 20, a Holder of all of the outstanding Regular Securities of such Security Group and the related Class of Residual Securities will have the right to purchase the related Trust Assets upon three Business Days’ notice (the “Notice Period”). The purchase will be for cash in an amount equal to (A)(i) the aggregate remaining principal balance of the Trust Assets of such Security Group, but in no event less than the aggregate outstanding principal amount, if any, plus Deferred Interest Amount, if any, of the Securities of such Security Group, plus (ii) accrued interest on the Securities of such Security Group, less (B) amounts on deposit in the related Trust REMIC or Trust REMICs, for distribution on the Securities of such Security Group, plus (C) a \$5,000 termination fee payable to the Trustee in connection with each Security Group to be terminated. After the Notice Period, and upon such purchase, the Trustee will terminate the related Trust REMIC or Trust REMICs. Upon such termination, the Trustee will distribute the cash proceeds of the sale of the related Trust Assets to the Holder of the related Securities (which distribution may be offset against amounts due on the sale of such assets), will cancel the Securities of the related Security Group and cause the removal from the Book-Entry Depository Account of all Classes of the related Security Group, will cancel the related Class of Residual Securities, and will credit the remaining Trust Assets in the related Security Group to the account of the surrendering Holder.

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

Modification and Exchange

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

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

A Beneficial Owner proposing to effect an exchange must notify the Trustee through the Beneficial Owner's Book-Entry Depository participant. This notice must be received by the Trustee not later than two Business Days before the proposed exchange date. The exchange date can be any Business Day other than the last Business Day of the month. The notice must contain the outstanding principal or notional balances of the Securities to be included in the exchange and the proposed exchange date. The notice is required to be delivered to the Trustee by email to USBGNMATEam@USBank.com or in writing at its Corporate Trust Office at One Federal Street, 3rd Floor, Boston, MA 02110, Attention: Ginnie Mae REMIC Program Agency Group 2021-H11. The Trustee may be contacted by telephone at (617) 603-6451 and by fax at (617) 603-6644.

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

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

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

YIELD, MATURITY AND PREPAYMENT CONSIDERATIONS

General

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

- The rate of principal payments (including prepayments or partial payments) of the HECMs relating to the Participations underlying the Securities depends on a variety of economic, geographic, social and other factors, including prevailing market interest rates, home values, HECM borrower mortality, qualifying non-borrowing spouse mortality, divorce rates, changes in the value of the mortgaged property, the HECM borrower's ability to draw down additional funds without refinancing, FHA guidelines regarding HECMs, servicing decisions and court imposed limits on the rights and remedies available to a Ginnie Mae Issuer under the HECMs, and will affect the Weighted Average Lives and yields realized by investors in the related Securities. HECMs may respond differently than traditional forward mortgage loans to the factors that influence prepayment.

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

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

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

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

A Ginnie Mae Issuer is obligated to purchase all Participations related to a HECM when the outstanding principal amount of the related HECM is equal to or greater than 98% of the "Maximum Claim Amount," and a Ginnie Mae Issuer has the option to purchase all Participations related to a HECM to the extent that any borrower's request for an additional advance in respect of any HECM, if funded, together with the outstanding principal amount of the related HECM is equal to or greater than 98% of the "Maximum Claim Amount" or when a HECM becomes, and continues to be, due and payable in accordance with its terms, as applicable (any such purchase referred to herein as a "Ginnie Mae Issuer Purchase Event"). In connection with such repurchase, the Ginnie Mae Issuer will pay an amount (the "Release

Price”) equal to the outstanding principal amount of all of the Participations related to such HECMs, and Ginnie Mae will relinquish all right, title and interest it has in the HECMs and the related Participations. With respect to each Participation, the “outstanding principal amount” of such Participation is the original principal amount of such Participation as of the related Issue Date of the related HECM MBS, increased by the Accrued Interest with respect to such Participation and decreased by any payments made in respect of such Participation. For purposes of determining the Release Price, the “Accrued Interest” with respect to any Participation is the aggregate interest accrued, compounded on a monthly basis, allocable to the Participation at the related Participation Interest Rate for each month (in each case, after taking into account any payments made in reduction of such Participation) from and including the Issue Date through the last day of the reporting month (as such term is defined in the Ginnie Mae guaranty agreement for the related HECM MBS) in which the Participation is to be purchased. The Participations relating to the HECM must be purchased by the Ginnie Mae Issuer at the end of the reporting month in which the outstanding principal balance of the HECM equals or exceeds 98% of the Maximum Claim Amount for such HECM. The Release Price will be passed through to the related securityholders on the Distribution Date following the month in which such Ginnie Mae Issuer Purchase Event occurs.

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

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

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

Final Distribution Date

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

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

Modeling Assumptions

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

1. The HECMs and related Participations underlying the Trust Assets have the assumed characteristics shown in Exhibit A.
2. The HECMs prepay at the constant percentages of the prepayment curve (described below and in Exhibit B) shown in the related table.
3. Draw activity occurs on the first day of the month and payments on the HECMs occur on the last day of the month, whether or not a Business Day, commencing in July 2021.

4. Distributions, if any, on the Securities are always received on the 20th day of the month, whether or not a Business Day, commencing in August 2021.
5. A termination of the Trust or any Trust REMIC does not occur.
6. The Closing Date for the Securities is July 30, 2021.
7. No expenses or fees are paid by the Trust other than the Trustee Fee, which is paid as described under “The Trust Assets — The Trustee Fee” in this Supplement.
8. HECM borrowers who have the ability to do so draw at the annualized draw rate determined in accordance with the constant percentages of the draw curve shown in Exhibit C (the “Draw Rate”). The Draw Rate (converted to an equivalent monthly factor) is applied to the Maximum Claim Amount.
9. If a mandatory Ginnie Mae Issuer Purchase Event occurs with respect to a HECM, the purchase of the related Participation timely occurs. No optional Ginnie Mae Issuer Purchase Events occur.
10. The initial Interest Rates on the Group 2 through 19 Securities will be based on the initial rates as shown under “Terms Sheet — Interest Rates” in this Supplement; however, the interest rate on the Group 2 through 19 adjustable rate HECMs for each period preceding the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A is based on the information set forth in Exhibit A. For purposes of the Group 2 through 19 decrement tables, in all periods on or subsequent to the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A, the constant value of One-Year CMT shown with respect to any such decrement table is used to calculate the interest rate with respect to the Group 2 through 19 HECMs, while on all Distribution Dates occurring after the first Distribution Date, the constant value of Compounded SOFR shown with respect to any such decrement table is used to calculate the interest rate with respect to the applicable Class.
11. The initial Interest Rates on the Group 1 and 20 Securities will be based on the initial rates as shown under “Terms Sheet — Interest Rates” in this Supplement; however, the interest rate on the Group 1 and 20 adjustable rate HECMs for each period preceding the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A is based on the information set forth in Exhibit A. For purposes of the Group 1 and 20 decrement tables, in all periods on or subsequent to the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A, the constant value of One-Year LIBOR shown with respect to any such decrement table is used to calculate the interest rate with respect to the Group 1 and 20 HECMs, while on all Distribution Dates occurring after the first Distribution Date, the constant value of Compounded SOFR shown with respect to any such decrement table is used to calculate the interest rate with respect to the applicable Class.
12. The initial Interest Rate on Class FT will be based on the initial rate as shown under “Terms Sheet — Interest Rates” in this Supplement; however, the interest rate on the Group 19 and 20 adjustable rate HECMs for each period preceding the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A is based on the information set forth in Exhibit A. For purposes of the Class FT decrement tables, in all periods on or subsequent to the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A, the constant values of One-Year CMT and One-Year LIBOR shown with respect to any such decrement table are used to calculate the interest rate with respect to the Group 19 and 20 HECMs, while on all Distribution Dates occurring after the first Distribution Date, the constant value of Compounded SOFR shown with respect to any such decrement table is used to calculate the interest rate with respect to Class FT.
13. The HECMs and the Participations underlying the Group 1 and 20 Trust Assets and, in the case of Pools CG2456 and CE 9307, Group 19 Trust Assets each have annual interest rate adjustment caps of 2%. There are no periodic interest rate adjustment caps on the HECMs and the Participations underlying the Group 2 through 19 Trust Assets (other than Pools CG2456 and CE9307 included in Trust Asset Group 19).
14. The original term of the HECMs is 50 years. If a HECM remains outstanding after its original term of 50 years, a mandatory Ginnie Mae Issuer Purchase Event occurs with respect to such HECM.
15. No borrower changes payment plans.

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

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

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

- For example, most of the HECMs will not have the characteristics assumed, many Distribution Dates will occur on a Business Day after the 20th of the month, draw activity and prepayments, if any, will occur throughout the month, draws will occur in respect of set asides for property charges and repairs, the Trustee may cause a termination of the Trust as described under “Description of the Securities — Termination” in this Supplement and Compounded SOFR on the Securities may differ from One-Year LIBOR or One-Year CMT, as applicable, on the related adjustable rate HECMs.
- In addition, distributions on the Securities are based on Certificate Factors and Calculated Certificate Factors, as applicable, which may not reflect actual receipts on the Trust Assets.

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

Decrement Tables

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

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

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

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

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

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

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

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

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

**Security Group 1
PPC Prepayment Assumption Rates**

Distribution Date	Class AI* 0.01000% Compounded SOFR 0.24000% One-Year LIBOR					Class AI* 0.01000% Compounded SOFR 4.30850% One-Year LIBOR					Class AI* 0.01000% Compounded SOFR 8.37700% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	97	95	93	91	104	98	96	95	93	104	98	96	95	93
July 2023	105	92	87	83	79	110	96	92	87	83	110	96	92	87	83
July 2024	107	85	79	72	66	117	93	86	79	72	118	94	86	80	73
July 2025	110	78	69	61	54	125	89	79	69	61	127	90	80	71	62
July 2026	112	71	60	50	42	132	83	71	60	50	137	86	73	61	51
July 2027	115	63	51	41	32	141	78	63	50	40	137	75	61	49	39
July 2028	117	55	42	32	24	140	66	51	38	29	140	66	50	38	28
July 2029	119	48	35	24	17	141	57	41	29	20	71	28	20	14	10
July 2030	122	41	28	18	12	71	24	16	11	7	2	1	0	0	0
July 2031	125	35	22	13	8	1	0	0	0	0	1	0	0	0	0
July 2032	128	29	17	10	5	1	0	0	0	0	1	0	0	0	0
July 2033	130	24	13	7	3	1	0	0	0	0	0	0	0	0	0
July 2034	133	20	10	4	2	0	0	0	0	0	0	0	0	0	0
July 2035	128	15	7	3	1	0	0	0	0	0	0	0	0	0	0
July 2036	130	12	5	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	126	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	129	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	112	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	73	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	33	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.7	8.4	6.8	5.7	4.9	8.7	7.3	6.4	5.6	5.0	7.8	6.9	6.1	5.5	4.9

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

**Security Group 1
PPC Prepayment Assumption Rates**

Distribution Date	Class AI* 4.39200% Compounded SOFR 0.24000% One-Year LIBOR					Class AI* 4.39200% Compounded SOFR 4.30850% One-Year LIBOR					Class AI* 4.39200% Compounded SOFR 8.37700% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	97	95	93	91	104	98	96	95	93	104	98	96	95	93
July 2023	105	92	87	83	79	110	96	92	87	83	110	96	92	87	83
July 2024	107	85	79	72	66	117	93	86	79	72	118	94	86	80	73
July 2025	110	78	69	61	54	125	89	79	69	61	127	90	80	71	62
July 2026	112	71	60	50	42	132	83	71	60	50	137	86	73	61	51
July 2027	115	63	51	41	32	141	78	63	50	40	137	75	61	49	39
July 2028	117	55	42	32	24	140	66	51	38	29	140	66	50	38	28
July 2029	119	48	35	24	17	141	57	41	29	20	71	28	20	14	10
July 2030	122	41	28	18	12	71	24	16	11	7	2	1	0	0	0
July 2031	125	35	22	13	8	1	0	0	0	0	1	0	0	0	0
July 2032	128	29	17	10	5	1	0	0	0	0	1	0	0	0	0
July 2033	130	24	13	7	3	1	0	0	0	0	0	0	0	0	0
July 2034	133	20	10	4	2	0	0	0	0	0	0	0	0	0	0
July 2035	128	15	7	3	1	0	0	0	0	0	0	0	0	0	0
July 2036	130	12	5	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	126	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	129	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	112	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	73	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	33	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.7	8.4	6.8	5.7	4.9	8.7	7.3	6.4	5.6	5.0	7.8	6.9	6.1	5.5	4.9

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

**Security Group 1
PPC Prepayment Assumption Rates**

Distribution Date	Class AI* 8.77400% Compounded SOFR 0.24000% One-Year LIBOR					Class AI* 8.77400% Compounded SOFR 4.30850% One-Year LIBOR					Class AI* 8.77400% Compounded SOFR 8.37700% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	97	95	93	91	104	98	96	95	93	104	98	96	95	93
July 2023	105	92	87	83	79	110	96	92	87	83	110	96	92	87	83
July 2024	107	85	79	72	66	117	93	86	79	72	118	94	86	80	73
July 2025	110	78	69	61	54	125	89	79	69	61	127	90	80	71	62
July 2026	112	71	60	50	42	132	83	71	60	50	137	86	73	61	51
July 2027	115	63	51	41	32	141	78	63	50	40	137	75	61	49	39
July 2028	117	55	42	32	24	140	66	51	38	29	140	66	50	38	28
July 2029	119	48	35	24	17	141	57	41	29	20	71	28	20	14	10
July 2030	122	41	28	18	12	71	24	16	11	7	2	1	0	0	0
July 2031	125	35	22	13	8	1	0	0	0	0	1	0	0	0	0
July 2032	128	29	17	10	5	1	0	0	0	0	1	0	0	0	0
July 2033	130	24	13	7	3	1	0	0	0	0	0	0	0	0	0
July 2034	133	20	10	4	2	0	0	0	0	0	0	0	0	0	0
July 2035	128	15	7	3	1	0	0	0	0	0	0	0	0	0	0
July 2036	130	12	5	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	126	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	129	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	112	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	73	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	33	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.7	8.4	6.8	5.7	4.9	8.7	7.3	6.4	5.6	5.0	7.8	6.9	6.1	5.5	4.9

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

**Security Group 1
PPC Prepayment Assumption Rates**

Distribution Date	Class FA 0.01000% Compounded SOFR 0.24000% One-Year LIBOR					Class FA 0.01000% Compounded SOFR 4.30850% One-Year LIBOR					Class FA 0.01000% Compounded SOFR 8.37700% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	97	95	93	91	102	98	96	95	93	102	98	96	95	93
July 2023	103	92	87	83	79	103	96	92	87	83	103	96	92	87	83
July 2024	105	85	79	72	66	105	93	86	79	72	105	94	86	80	73
July 2025	106	78	69	61	54	106	89	79	69	61	106	90	80	71	62
July 2026	108	71	60	50	42	108	83	71	60	50	108	86	73	61	51
July 2027	109	63	51	41	32	109	78	63	50	40	103	75	61	49	39
July 2028	111	55	42	32	24	104	66	51	38	29	99	66	50	38	28
July 2029	112	48	35	24	17	101	57	41	29	20	48	28	20	14	10
July 2030	114	41	28	18	12	49	24	16	11	7	1	1	0	0	0
July 2031	116	35	22	13	8	1	0	0	0	0	1	0	0	0	0
July 2032	117	29	17	10	5	1	0	0	0	0	0	0	0	0	0
July 2033	119	24	13	7	3	0	0	0	0	0	0	0	0	0	0
July 2034	121	20	10	4	2	0	0	0	0	0	0	0	0	0	0
July 2035	115	15	7	3	1	0	0	0	0	0	0	0	0	0	0
July 2036	117	12	5	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	112	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	114	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	98	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	64	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	28	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.6	8.4	6.8	5.7	4.9	8.7	7.3	6.4	5.6	5.0	7.8	6.9	6.1	5.5	4.9

**Security Group 1
PPC Prepayment Assumption Rates**

Distribution Date	Class FA 4.39200% Compounded SOFR 0.24000% One-Year LIBOR					Class FA 4.39200% Compounded SOFR 4.30850% One-Year LIBOR					Class FA 4.39200% Compounded SOFR 8.37700% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	97	95	93	91	104	98	96	95	93	104	98	96	95	93
July 2023	105	92	87	83	79	109	96	92	87	83	109	96	92	87	83
July 2024	107	85	79	72	66	116	93	86	79	72	116	94	86	80	73
July 2025	109	78	69	61	54	123	89	79	69	61	123	90	80	71	62
July 2026	112	71	60	50	42	130	83	71	60	50	130	86	73	61	51
July 2027	115	63	51	41	32	138	78	63	50	40	129	75	61	49	39
July 2028	117	55	42	32	24	137	66	51	38	29	130	66	50	38	28
July 2029	119	48	35	24	17	137	57	41	29	20	65	28	20	14	10
July 2030	122	41	28	18	12	68	24	16	11	7	1	1	0	0	0
July 2031	125	35	22	13	8	1	0	0	0	0	1	0	0	0	0
July 2032	127	29	17	10	5	1	0	0	0	0	1	0	0	0	0
July 2033	130	24	13	7	3	1	0	0	0	0	0	0	0	0	0
July 2034	133	20	10	4	2	0	0	0	0	0	0	0	0	0	0
July 2035	128	15	7	3	1	0	0	0	0	0	0	0	0	0	0
July 2036	130	12	5	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	126	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	129	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	112	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	73	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	32	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.7	8.4	6.8	5.7	4.9	8.7	7.3	6.4	5.6	5.0	7.8	6.9	6.1	5.5	4.9

**Security Group 1
PPC Prepayment Assumption Rates**

Distribution Date	Class FA 8.77400% Compounded SOFR 0.24000% One-Year LIBOR					Class FA 8.77400% Compounded SOFR 4.30850% One-Year LIBOR					Class FA 8.77400% Compounded SOFR 8.37700% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	97	95	93	91	104	98	96	95	93	104	98	96	95	93
July 2023	105	92	87	83	79	110	96	92	87	83	110	96	92	87	83
July 2024	107	85	79	72	66	117	93	86	79	72	118	94	86	80	73
July 2025	109	78	69	61	54	124	89	79	69	61	127	90	80	71	62
July 2026	112	71	60	50	42	132	83	71	60	50	136	86	73	61	51
July 2027	115	63	51	41	32	141	78	63	50	40	137	75	61	49	39
July 2028	117	55	42	32	24	140	66	51	38	29	140	66	50	38	28
July 2029	119	48	35	24	17	141	57	41	29	20	71	28	20	14	10
July 2030	122	41	28	18	12	71	24	16	11	7	2	1	0	0	0
July 2031	125	35	22	13	8	1	0	0	0	0	1	0	0	0	0
July 2032	127	29	17	10	5	1	0	0	0	0	1	0	0	0	0
July 2033	130	24	13	7	3	1	0	0	0	0	0	0	0	0	0
July 2034	133	20	10	4	2	0	0	0	0	0	0	0	0	0	0
July 2035	128	15	7	3	1	0	0	0	0	0	0	0	0	0	0
July 2036	130	12	5	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	126	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	129	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	112	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	73	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	32	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.7	8.4	6.8	5.7	4.9	8.7	7.3	6.4	5.6	5.0	7.8	6.9	6.1	5.5	4.9

**Security Group 2
PPC Prepayment Assumption Rates**

Distribution Date	Class AF 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class AF 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class AF 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	101	99	98	97	96	101	101	101	100	99	101	101	101	101	101
July 2023	103	94	91	88	85	103	101	98	96	93	103	102	101	100	99
July 2024	104	88	82	77	72	104	99	94	88	83	104	102	101	98	93
July 2025	106	81	73	66	59	106	95	87	79	72	106	102	99	92	84
July 2026	108	73	64	55	47	108	91	80	69	60	0	0	0	0	0
July 2027	109	66	54	45	36	109	86	72	59	49	0	0	0	0	0
July 2028	111	58	46	36	27	111	80	63	50	38	0	0	0	0	0
July 2029	112	51	38	28	20	0	0	0	0	0	0	0	0	0	0
July 2030	114	44	30	21	14	0	0	0	0	0	0	0	0	0	0
July 2031	116	37	24	15	10	0	0	0	0	0	0	0	0	0	0
July 2032	117	31	19	11	6	0	0	0	0	0	0	0	0	0	0
July 2033	119	26	14	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	121	21	11	5	3	0	0	0	0	0	0	0	0	0	0
July 2035	123	17	8	4	1	0	0	0	0	0	0	0	0	0	0
July 2036	124	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	126	11	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	128	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	130	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	132	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	134	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	20.9	8.8	7.2	6.1	5.3	7.2	6.8	6.3	5.8	5.3	4.4	4.4	4.4	4.3	4.1

PPC Prepayment Assumption Rates

Distribution Date	Class AF 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class AF 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class AF 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	96	107	103	102	101	100	107	105	104	103	103
July 2023	104	94	91	88	85	114	103	100	97	93	114	108	106	104	101
July 2024	105	88	82	77	72	122	102	95	89	84	123	110	106	101	95
July 2025	107	81	73	66	59	130	98	89	80	72	132	111	104	95	86
July 2026	109	73	64	55	47	139	94	81	70	60	0	0	0	0	0
July 2027	111	66	54	45	36	149	88	73	60	49	0	0	0	0	0
July 2028	113	58	46	36	27	160	82	64	50	39	0	0	0	0	0
July 2029	115	51	38	28	20	0	0	0	0	0	0	0	0	0	0
July 2030	117	44	30	21	14	0	0	0	0	0	0	0	0	0	0
July 2031	119	37	24	15	10	0	0	0	0	0	0	0	0	0	0
July 2032	121	31	19	11	6	0	0	0	0	0	0	0	0	0	0
July 2033	123	26	14	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	21	11	5	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	17	8	4	1	0	0	0	0	0	0	0	0	0	0
July 2036	130	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	135	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	137	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	142	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	20.9	8.8	7.2	6.1	5.3	7.2	6.8	6.3	5.8	5.3	4.4	4.4	4.4	4.3	4.1

**Security Group 2
PPC Prepayment Assumption Rates**

Distribution Date	Class AF 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class AF 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class AF 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	96	107	103	102	101	100	111	108	107	106	105
July 2023	104	94	91	88	85	114	103	100	97	93	125	114	110	106	103
July 2024	105	88	82	77	72	122	102	95	89	84	141	117	110	103	97
July 2025	107	81	73	66	59	130	98	89	80	72	158	119	108	97	88
July 2026	109	73	64	55	47	139	94	81	70	60	0	0	0	0	0
July 2027	111	66	54	45	36	149	88	73	60	49	0	0	0	0	0
July 2028	113	58	46	36	27	160	82	64	50	39	0	0	0	0	0
July 2029	115	51	38	28	20	0	0	0	0	0	0	0	0	0	0
July 2030	117	44	30	21	14	0	0	0	0	0	0	0	0	0	0
July 2031	119	37	24	15	10	0	0	0	0	0	0	0	0	0	0
July 2032	121	31	19	11	6	0	0	0	0	0	0	0	0	0	0
July 2033	123	26	14	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	21	11	5	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	17	8	4	1	0	0	0	0	0	0	0	0	0	0
July 2036	130	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	135	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	137	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	142	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	20.9	8.8	7.2	6.1	5.3	7.2	6.8	6.3	5.8	5.3	4.4	4.4	4.4	4.3	4.1

**Security Group 2
PPC Prepayment Assumption Rates**

Distribution Date	Class IA* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class IA* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class IA* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	96	107	103	102	101	100	111	108	107	106	105
July 2023	104	94	91	88	85	114	103	100	97	93	125	114	110	106	103
July 2024	105	88	82	77	72	122	102	95	89	84	141	117	110	103	97
July 2025	107	81	73	66	59	130	98	89	80	72	158	119	108	97	88
July 2026	109	73	64	55	47	139	94	81	70	60	0	0	0	0	0
July 2027	111	66	54	45	36	149	88	73	60	49	0	0	0	0	0
July 2028	113	58	46	36	27	160	82	64	50	39	0	0	0	0	0
July 2029	115	51	38	28	20	0	0	0	0	0	0	0	0	0	0
July 2030	117	44	30	21	14	0	0	0	0	0	0	0	0	0	0
July 2031	119	37	24	15	10	0	0	0	0	0	0	0	0	0	0
July 2032	121	31	19	11	6	0	0	0	0	0	0	0	0	0	0
July 2033	123	26	14	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	21	11	5	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	17	8	4	1	0	0	0	0	0	0	0	0	0	0
July 2036	130	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	135	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	137	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	142	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.9	8.8	7.2	6.1	5.3	7.2	6.8	6.3	5.8	5.3	4.4	4.4	4.4	4.3	4.1

PPC Prepayment Assumption Rates

Distribution Date	Class IA* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class IA* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class IA* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	96	107	103	102	101	100	111	108	107	106	105
July 2023	104	94	91	88	85	114	103	100	97	93	125	114	110	106	103
July 2024	105	88	82	77	72	122	102	95	89	84	141	117	110	103	97
July 2025	107	81	73	66	59	130	98	89	80	72	158	119	108	97	88
July 2026	109	73	64	55	47	139	94	81	70	60	0	0	0	0	0
July 2027	111	66	54	45	36	149	88	73	60	49	0	0	0	0	0
July 2028	113	58	46	36	27	160	82	64	50	39	0	0	0	0	0
July 2029	115	51	38	28	20	0	0	0	0	0	0	0	0	0	0
July 2030	117	44	30	21	14	0	0	0	0	0	0	0	0	0	0
July 2031	119	37	24	15	10	0	0	0	0	0	0	0	0	0	0
July 2032	121	31	19	11	6	0	0	0	0	0	0	0	0	0	0
July 2033	123	26	14	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	21	11	5	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	17	8	4	1	0	0	0	0	0	0	0	0	0	0
July 2036	130	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	135	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	137	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	142	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.9	8.8	7.2	6.1	5.3	7.2	6.8	6.3	5.8	5.3	4.4	4.4	4.4	4.3	4.1

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

**Security Group 2
PPC Prepayment Assumption Rates**

Distribution Date	Class IA* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class IA* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class IA* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	96	107	103	102	101	100	111	108	107	106	105
July 2023	104	94	91	88	85	114	103	100	97	93	125	114	110	106	103
July 2024	105	88	82	77	72	122	102	95	89	84	141	117	110	103	97
July 2025	107	81	73	66	59	130	98	89	80	72	158	119	108	97	88
July 2026	109	73	64	55	47	139	94	81	70	60	0	0	0	0	0
July 2027	111	66	54	45	36	149	88	73	60	49	0	0	0	0	0
July 2028	113	58	46	36	27	160	82	64	50	39	0	0	0	0	0
July 2029	115	51	38	28	20	0	0	0	0	0	0	0	0	0	0
July 2030	117	44	30	21	14	0	0	0	0	0	0	0	0	0	0
July 2031	119	37	24	15	10	0	0	0	0	0	0	0	0	0	0
July 2032	121	31	19	11	6	0	0	0	0	0	0	0	0	0	0
July 2033	123	26	14	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	21	11	5	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	17	8	4	1	0	0	0	0	0	0	0	0	0	0
July 2036	130	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	135	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	137	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	142	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	20.9	8.8	7.2	6.1	5.3	7.2	6.8	6.3	5.8	5.3	4.4	4.4	4.4	4.3	4.1

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

**Security Group 3
PPC Prepayment Assumption Rates**

Distribution Date	Class BI* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class BI* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class BI* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	102	107	104	103	102	102
July 2023	104	95	93	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	75	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	62	130	100	91	83	75	130	100	91	83	75
July 2026	109	75	65	57	49	139	95	83	73	63	139	95	83	73	63
July 2027	111	67	56	46	38	149	90	75	62	51	149	90	75	62	51
July 2028	113	59	47	37	29	159	84	66	52	41	159	84	66	52	41
July 2029	115	52	39	29	21	167	76	57	42	31	167	76	57	42	31
July 2030	117	45	32	22	15	179	69	48	34	23	179	69	48	34	23
July 2031	119	38	25	16	10	3	1	1	0	0	3	1	1	0	0
July 2032	121	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	130	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	135	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	137	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	142	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	145	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	150	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.5	9.1	7.4	6.3	5.5	9.1	8.2	7.4	6.6	6.0	9.1	8.2	7.4	6.6	6.0

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

**Security Group 3
PPC Prepayment Assumption Rates**

Distribution Date	Class BI* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class BI* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class BI* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	102	107	104	103	102	102
July 2023	104	95	93	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	75	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	62	130	100	91	83	75	130	100	91	83	75
July 2026	109	75	65	57	49	139	95	83	73	63	139	95	83	73	63
July 2027	111	67	56	46	38	149	90	75	62	51	149	90	75	62	51
July 2028	113	59	47	37	29	159	84	66	52	41	159	84	66	52	41
July 2029	115	52	39	29	21	167	76	57	42	31	167	76	57	42	31
July 2030	117	45	32	22	15	179	69	48	34	23	179	69	48	34	23
July 2031	119	38	25	16	10	3	1	1	0	0	3	1	1	0	0
July 2032	121	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	130	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	135	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	137	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	142	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	145	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	150	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.5	9.1	7.4	6.3	5.5	9.1	8.2	7.4	6.6	6.0	9.1	8.2	7.4	6.6	6.0

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

**Security Group 3
PPC Prepayment Assumption Rates**

Distribution Date	Class BI* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class BI* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class BI* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	102	107	104	103	102	102
July 2023	104	95	93	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	75	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	62	130	100	91	83	75	130	100	91	83	75
July 2026	109	75	65	57	49	139	95	83	73	63	139	95	83	73	63
July 2027	111	67	56	46	38	149	90	75	62	51	149	90	75	62	51
July 2028	113	59	47	37	29	159	84	66	52	41	159	84	66	52	41
July 2029	115	52	39	29	21	167	76	57	42	31	167	76	57	42	31
July 2030	117	45	32	22	15	179	69	48	34	23	179	69	48	34	23
July 2031	119	38	25	16	10	3	1	1	0	0	3	1	1	0	0
July 2032	121	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	130	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	135	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	137	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	142	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	145	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	150	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.5	9.1	7.4	6.3	5.5	9.1	8.2	7.4	6.6	6.0	9.1	8.2	7.4	6.6	6.0

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

**Security Group 3
PPC Prepayment Assumption Rates**

Distribution Date	Class FB 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class FB 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class FB 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	101	99	99	98	97	101	101	101	101	100	101	101	101	101	100
July 2023	103	95	92	90	87	103	101	99	97	94	103	101	99	97	94
July 2024	104	89	84	79	75	104	99	95	90	85	104	99	95	90	85
July 2025	106	82	75	68	62	106	96	89	81	74	106	96	89	81	74
July 2026	108	75	65	57	49	108	92	81	71	62	108	92	81	71	62
July 2027	109	67	56	46	38	109	87	73	61	51	109	87	73	61	51
July 2028	111	59	47	37	29	111	81	65	51	40	111	81	65	51	40
July 2029	112	52	39	29	21	111	73	55	41	30	111	73	55	41	30
July 2030	114	45	32	22	15	112	66	47	33	23	112	66	47	33	23
July 2031	116	38	25	16	10	2	1	1	0	0	2	1	1	0	0
July 2032	117	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	119	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	121	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	123	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	124	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	126	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	128	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	130	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	132	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	132	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	131	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	133	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	135	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	137	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	139	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.5	9.1	7.4	6.3	5.5	9.1	8.2	7.4	6.6	6.0	9.1	8.2	7.4	6.6	6.0

**Security Group 3
PPC Prepayment Assumption Rates**

Distribution Date	Class FB 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class FB 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class FB 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	104	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	75	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	62	130	100	91	83	75	130	100	91	83	75
July 2026	109	75	65	57	49	139	95	83	73	63	139	95	83	73	63
July 2027	111	67	56	46	38	149	90	75	62	51	149	90	75	62	51
July 2028	113	59	47	37	29	159	84	66	52	41	159	84	66	52	41
July 2029	115	52	39	29	21	167	76	57	42	31	167	76	57	42	31
July 2030	117	45	32	22	15	179	69	48	34	23	179	69	48	34	23
July 2031	119	38	25	16	10	3	1	1	0	0	3	1	1	0	0
July 2032	121	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	130	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	135	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	137	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	142	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	145	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	150	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.5	9.1	7.4	6.3	5.5	9.1	8.2	7.4	6.6	6.0	9.1	8.2	7.4	6.6	6.0

**Security Group 3
PPC Prepayment Assumption Rates**

Distribution Date	Class FB 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class FB 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class FB 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	104	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	75	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	62	130	100	91	83	75	130	100	91	83	75
July 2026	109	75	65	57	49	139	95	83	73	63	139	95	83	73	63
July 2027	111	67	56	46	38	149	90	75	62	51	149	90	75	62	51
July 2028	113	59	47	37	29	159	84	66	52	41	159	84	66	52	41
July 2029	115	52	39	29	21	167	76	57	42	31	167	76	57	42	31
July 2030	117	45	32	22	15	179	69	48	34	23	179	69	48	34	23
July 2031	119	38	25	16	10	3	1	1	0	0	3	1	1	0	0
July 2032	121	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	130	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	135	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	137	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	142	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	145	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	150	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.5	9.1	7.4	6.3	5.5	9.1	8.2	7.4	6.6	6.0	9.1	8.2	7.4	6.6	6.0

**Security Groups 2 and 3
PPC Prepayment Assumption Rates**

Distribution Date	Class FQ 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class FQ 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class FQ 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	101	99	98	97	96	101	101	101	100	100	101	101	101	101	100
July 2023	103	95	92	89	86	103	101	99	96	94	103	101	100	99	96
July 2024	104	89	83	78	73	104	99	94	89	84	104	101	98	94	89
July 2025	106	82	74	67	60	106	96	88	80	73	106	99	94	86	79
July 2026	108	74	64	56	48	108	91	81	70	61	56	48	43	37	32
July 2027	109	66	55	46	37	109	86	73	60	50	57	45	38	32	26
July 2028	111	59	46	36	28	111	80	64	50	39	58	42	34	27	21
July 2029	112	51	38	28	21	58	38	29	22	16	58	38	29	22	16
July 2030	114	44	31	21	15	59	35	25	17	12	59	35	25	17	12
July 2031	116	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	117	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	119	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	121	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	123	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	124	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	126	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	128	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	130	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	132	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	133	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	69	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	70	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	71	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	72	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	73	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.4	8.9	7.3	6.2	5.4	8.2	7.5	6.8	6.2	5.7	7.0	6.4	5.9	5.5	5.1

**Security Groups 2 and 3
PPC Prepayment Assumption Rates**

Distribution Date	Class FQ 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class FQ 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class FQ 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	96	106	104	103	102	101	107	104	104	103	102
July 2023	104	95	92	89	86	114	104	101	98	95	114	106	104	101	98
July 2024	105	89	83	78	73	122	102	96	91	85	122	106	101	96	90
July 2025	107	82	74	67	61	130	99	90	81	74	131	105	97	88	80
July 2026	109	74	64	56	48	139	94	82	71	62	73	50	44	38	33
July 2027	111	66	55	46	37	149	89	74	61	50	78	47	39	33	27
July 2028	113	59	46	36	28	159	83	65	51	40	83	44	35	27	21
July 2029	115	51	38	28	21	87	39	30	22	16	87	39	30	22	16
July 2030	117	44	31	21	15	93	36	25	18	12	93	36	25	18	12
July 2031	119	38	25	16	10	2	1	0	0	0	2	1	0	0	0
July 2032	121	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	130	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	135	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	137	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	141	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	73	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	74	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	76	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	77	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	78	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.4	8.9	7.3	6.2	5.4	8.3	7.5	6.8	6.2	5.7	7.2	6.3	5.9	5.5	5.1

**Security Groups 2 and 3
PPC Prepayment Assumption Rates**

Distribution Date	Class FQ 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class FQ 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class FQ 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	96	106	104	103	102	101	109	106	105	104	103
July 2023	104	95	92	89	86	114	104	101	98	95	119	109	106	102	99
July 2024	105	89	83	78	73	122	102	96	91	85	131	110	103	97	91
July 2025	107	82	74	67	61	130	99	90	81	74	144	109	99	90	81
July 2026	109	74	64	56	48	139	94	82	71	62	73	50	44	38	33
July 2027	111	66	55	46	37	149	89	74	61	50	78	47	39	33	27
July 2028	113	59	46	36	28	159	83	65	51	40	83	44	35	27	21
July 2029	115	51	38	28	21	87	39	30	22	16	87	39	30	22	16
July 2030	117	44	31	21	15	93	36	25	18	12	93	36	25	18	12
July 2031	119	38	25	16	10	2	1	0	0	0	2	1	0	0	0
July 2032	121	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	130	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	135	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	137	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	141	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	73	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	74	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	76	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	77	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	78	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.4	8.9	7.3	6.2	5.4	8.3	7.5	6.8	6.2	5.7	7.0	6.3	5.9	5.5	5.1

**Security Group 4
PPC Prepayment Assumption Rates**

Distribution Date	Class BF 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class BF 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class BF 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	97	102	101	101	100	100	102	101	101	101	101
July 2023	103	95	92	89	86	103	101	99	97	94	103	102	101	101	99
July 2024	105	89	84	79	74	105	100	95	90	84	105	102	101	98	94
July 2025	106	82	75	68	61	106	96	89	81	73	106	103	100	93	85
July 2026	108	75	65	56	49	108	92	81	71	61	0	0	0	0	0
July 2027	109	67	56	46	38	109	87	73	61	50	0	0	0	0	0
July 2028	111	60	47	37	29	111	81	65	51	40	0	0	0	0	0
July 2029	113	52	39	29	21	0	0	0	0	0	0	0	0	0	0
July 2030	115	45	32	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	116	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	118	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	120	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	122	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	124	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	125	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	127	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	129	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	131	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	133	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.4	9.0	7.3	6.3	5.5	7.2	6.8	6.3	5.8	5.4	4.6	4.6	4.5	4.4	4.3

PPC Prepayment Assumption Rates

Distribution Date	Class BF 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class BF 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class BF 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	97	107	104	103	102	101	107	105	105	104	103
July 2023	104	95	92	89	86	114	105	101	98	95	115	109	107	105	102
July 2024	106	89	84	79	74	123	103	97	91	85	123	111	107	102	96
July 2025	108	82	75	68	61	131	100	91	82	74	132	112	105	97	88
July 2026	110	75	65	56	49	141	96	83	72	62	0	0	0	0	0
July 2027	113	67	56	46	38	151	90	75	62	51	0	0	0	0	0
July 2028	115	60	47	37	29	162	84	66	52	40	0	0	0	0	0
July 2029	117	52	39	29	21	1	0	0	0	0	0	0	0	0	0
July 2030	119	45	32	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	122	39	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	124	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	127	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	129	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	132	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	134	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	137	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	140	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	142	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	145	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.4	9.0	7.3	6.3	5.5	7.2	6.8	6.3	5.8	5.4	4.6	4.6	4.5	4.4	4.3

**Security Group 4
PPC Prepayment Assumption Rates**

Distribution Date	Class BF 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class BF 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class BF 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	97	107	104	103	102	101	112	109	108	107	106
July 2023	104	95	92	89	86	114	105	101	98	95	126	115	111	108	104
July 2024	106	89	84	79	74	123	103	97	91	85	142	119	112	105	99
July 2025	108	82	75	68	61	131	100	91	82	74	160	121	110	100	90
July 2026	110	75	65	56	49	141	96	83	72	62	1	0	0	0	0
July 2027	113	67	56	46	38	151	90	75	62	51	0	0	0	0	0
July 2028	115	60	47	37	29	162	84	66	52	40	0	0	0	0	0
July 2029	117	52	39	29	21	1	0	0	0	0	0	0	0	0	0
July 2030	119	45	32	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	122	39	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	124	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	127	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	129	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	132	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	134	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	137	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	140	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	142	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	145	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.4	9.0	7.3	6.3	5.5	7.2	6.8	6.3	5.8	5.4	4.6	4.6	4.5	4.4	4.3

**Security Group 4
PPC Prepayment Assumption Rates**

Distribution Date	Class IB* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class IB* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class IB* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	97	107	104	103	102	101	112	109	108	107	106
July 2023	104	95	92	89	86	114	105	101	98	95	126	115	111	108	104
July 2024	106	89	84	79	74	123	103	97	91	85	142	119	112	105	99
July 2025	108	82	75	68	61	132	100	91	82	74	160	121	110	100	90
July 2026	110	75	65	56	49	141	96	83	72	62	1	0	0	0	0
July 2027	113	67	56	46	38	151	90	75	62	51	0	0	0	0	0
July 2028	115	60	47	37	29	162	84	66	52	40	0	0	0	0	0
July 2029	117	52	39	29	21	1	0	0	0	0	0	0	0	0	0
July 2030	119	45	32	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	122	39	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	124	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	127	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	129	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	132	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	134	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	137	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	140	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	143	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	145	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.4	9.0	7.3	6.3	5.5	7.2	6.8	6.3	5.8	5.4	4.6	4.6	4.5	4.4	4.3

PPC Prepayment Assumption Rates

Distribution Date	Class IB* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class IB* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class IB* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	97	107	104	103	102	101	112	109	108	107	106
July 2023	104	95	92	89	86	114	105	101	98	95	126	115	111	108	104
July 2024	106	89	84	79	74	123	103	97	91	85	142	119	112	105	99
July 2025	108	82	75	68	61	132	100	91	82	74	160	121	110	100	90
July 2026	110	75	65	56	49	141	96	83	72	62	1	0	0	0	0
July 2027	113	67	56	46	38	151	90	75	62	51	0	0	0	0	0
July 2028	115	60	47	37	29	162	84	66	52	40	0	0	0	0	0
July 2029	117	52	39	29	21	1	0	0	0	0	0	0	0	0	0
July 2030	119	45	32	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	122	39	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	124	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	127	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	129	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	132	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	134	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	137	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	140	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	143	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	145	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.4	9.0	7.3	6.3	5.5	7.2	6.8	6.3	5.8	5.4	4.6	4.6	4.5	4.4	4.3

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

**Security Group 4
PPC Prepayment Assumption Rates**

Distribution Date	Class IB* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class IB* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class IB* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	97	107	104	103	102	101	112	109	108	107	106
July 2023	104	95	92	89	86	114	105	101	98	95	126	115	111	108	104
July 2024	106	89	84	79	74	123	103	97	91	85	142	119	112	105	99
July 2025	108	82	75	68	61	132	100	91	82	74	160	121	110	100	90
July 2026	110	75	65	56	49	141	96	83	72	62	1	0	0	0	0
July 2027	113	67	56	46	38	151	90	75	62	51	0	0	0	0	0
July 2028	115	60	47	37	29	162	84	66	52	40	0	0	0	0	0
July 2029	117	52	39	29	21	1	0	0	0	0	0	0	0	0	0
July 2030	119	45	32	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	122	39	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	124	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	127	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	129	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	132	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	134	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	137	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	140	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	143	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	145	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.4	9.0	7.3	6.3	5.5	7.2	6.8	6.3	5.8	5.4	4.6	4.6	4.5	4.4	4.3

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

**Security Group 5
PPC Prepayment Assumption Rates**

Distribution Date	Class CI* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class CI* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class CI* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	96	107	104	103	102	101	107	104	103	102	101
July 2023	104	95	92	89	86	114	104	101	98	95	114	104	101	98	95
July 2024	106	89	84	78	74	122	103	97	91	85	122	103	97	91	85
July 2025	108	82	74	67	61	131	99	90	82	74	131	99	90	82	74
July 2026	110	74	65	56	48	140	95	83	72	62	140	95	83	72	62
July 2027	112	67	55	46	38	150	89	74	61	50	150	89	74	61	50
July 2028	114	59	47	36	28	160	83	66	51	40	160	83	66	51	40
July 2029	116	52	39	28	21	0	0	0	0	0	0	0	0	0	0
July 2030	118	45	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	120	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	122	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	127	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	136	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	141	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	144	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.3	9.0	7.3	6.2	5.4	7.7	7.2	6.6	6.1	5.6	7.7	7.2	6.6	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class CI* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class CI* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class CI* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	96	107	104	103	102	101	107	104	103	102	101
July 2023	104	95	92	89	86	114	104	101	98	95	114	104	101	98	95
July 2024	106	89	84	78	74	122	103	97	91	85	122	103	97	91	85
July 2025	108	82	74	67	61	131	99	90	82	74	131	99	90	82	74
July 2026	110	74	65	56	48	140	95	83	72	62	140	95	83	72	62
July 2027	112	67	55	46	38	150	89	74	61	50	150	89	74	61	50
July 2028	114	59	47	36	28	160	83	66	51	40	160	83	66	51	40
July 2029	116	52	39	28	21	0	0	0	0	0	0	0	0	0	0
July 2030	118	45	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	120	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	122	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	127	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	136	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	141	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	144	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.3	9.0	7.3	6.2	5.4	7.7	7.2	6.6	6.1	5.6	7.7	7.2	6.6	6.1	5.6

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

**Security Group 5
PPC Prepayment Assumption Rates**

Distribution Date	Class CI* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class CI* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class CI* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	96	107	104	103	102	101	107	104	103	102	101
July 2023	104	95	92	89	86	114	104	101	98	95	114	104	101	98	95
July 2024	106	89	84	78	74	122	103	97	91	85	122	103	97	91	85
July 2025	108	82	74	67	61	131	99	90	82	74	131	99	90	82	74
July 2026	110	74	65	56	48	140	95	83	72	62	140	95	83	72	62
July 2027	112	67	55	46	38	150	89	74	61	50	150	89	74	61	50
July 2028	114	59	47	36	28	160	83	66	51	40	160	83	66	51	40
July 2029	116	52	39	28	21	0	0	0	0	0	0	0	0	0	0
July 2030	118	45	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	120	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	122	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	127	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	136	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	141	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	144	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	21.3	9.0	7.3	6.2	5.4	7.7	7.2	6.6	6.1	5.6	7.7	7.2	6.6	6.1	5.6

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

**Security Group 5
PPC Prepayment Assumption Rates**

Distribution Date	Class FC 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class FC 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class FC 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	96	102	101	101	100	100	102	101	101	100	100
July 2023	103	95	92	89	86	103	101	99	96	94	103	101	99	96	94
July 2024	105	89	83	78	74	105	99	95	89	84	105	99	95	89	84
July 2025	106	82	74	67	61	106	96	88	80	73	106	96	88	80	73
July 2026	108	74	65	56	48	108	92	81	70	61	108	92	81	70	61
July 2027	109	67	55	46	38	109	86	73	60	50	109	86	73	60	50
July 2028	111	59	47	36	28	111	80	64	51	39	111	80	64	51	39
July 2029	113	52	39	28	21	0	0	0	0	0	0	0	0	0	0
July 2030	115	45	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	116	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	118	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	120	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	122	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	123	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	125	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	127	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	129	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	131	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	133	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	135	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	137	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	21.3	9.0	7.3	6.2	5.4	7.7	7.2	6.6	6.1	5.6	7.7	7.2	6.6	6.1	5.6

PPC Prepayment Assumption Rates

Distribution Date	Class FC 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class FC 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class FC 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	96	107	104	103	102	101	107	104	103	102	101
July 2023	104	95	92	89	86	114	104	101	98	95	114	104	101	98	95
July 2024	106	89	83	78	74	122	103	96	91	85	122	103	96	91	85
July 2025	108	82	74	67	61	131	99	90	82	74	131	99	90	82	74
July 2026	110	74	65	56	48	140	95	83	72	62	140	95	83	72	62
July 2027	112	67	55	46	38	150	89	74	61	50	150	89	74	61	50
July 2028	114	59	47	36	28	160	83	66	51	40	160	83	66	51	40
July 2029	116	52	39	28	21	0	0	0	0	0	0	0	0	0	0
July 2030	118	45	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	120	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	122	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	127	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	136	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	141	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	144	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	21.3	9.0	7.3	6.2	5.4	7.7	7.2	6.6	6.1	5.6	7.7	7.2	6.6	6.1	5.6

**Security Group 5
PPC Prepayment Assumption Rates**

Distribution Date	Class FC 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class FC 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class FC 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	96	107	104	103	102	101	107	104	103	102	101
July 2023	104	95	92	89	86	114	104	101	98	95	114	104	101	98	95
July 2024	106	89	83	78	74	122	103	96	91	85	122	103	96	91	85
July 2025	108	82	74	67	61	131	99	90	82	74	131	99	90	82	74
July 2026	110	74	65	56	48	140	95	83	72	62	140	95	83	72	62
July 2027	112	67	55	46	38	150	89	74	61	50	150	89	74	61	50
July 2028	114	59	47	36	28	160	83	66	51	40	160	83	66	51	40
July 2029	116	52	39	28	21	0	0	0	0	0	0	0	0	0	0
July 2030	118	45	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	120	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	122	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	127	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	136	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	141	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	144	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	21.3	9.0	7.3	6.2	5.4	7.7	7.2	6.6	6.1	5.6	7.7	7.2	6.6	6.1	5.6

**Security Groups 4 and 5
PPC Prepayment Assumption Rates**

Distribution Date	Class QF 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class QF 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class QF 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	96	102	101	101	100	100	102	101	101	101	100
July 2023	103	95	92	89	86	103	101	99	96	94	103	101	100	99	96
July 2024	105	89	84	79	74	105	99	95	89	84	105	101	98	94	89
July 2025	106	82	74	67	61	106	96	88	81	73	106	99	94	87	79
July 2026	108	74	65	56	49	108	92	81	71	61	54	46	41	35	31
July 2027	109	67	56	46	38	109	87	73	61	50	55	43	36	30	25
July 2028	111	59	47	37	28	111	81	65	51	40	56	40	32	25	20
July 2029	113	52	39	29	21	0	0	0	0	0	0	0	0	0	0
July 2030	115	45	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	116	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	118	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	120	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	122	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	123	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	125	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	127	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	129	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	131	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	133	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	68	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	69	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.4	9.0	7.3	6.2	5.5	7.5	7.0	6.5	6.0	5.5	6.2	5.9	5.6	5.3	4.9

PPC Prepayment Assumption Rates

Distribution Date	Class QF 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class QF 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class QF 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	96	107	104	103	102	101	107	104	104	103	102
July 2023	104	95	92	89	86	114	104	101	98	95	114	106	104	101	98
July 2024	106	89	84	79	74	122	103	97	91	85	123	107	102	96	91
July 2025	108	82	74	67	61	131	100	90	82	74	131	106	98	89	81
July 2026	110	74	65	56	49	140	95	83	72	62	70	48	41	36	31
July 2027	112	67	56	46	38	150	90	75	62	51	75	45	37	31	25
July 2028	114	59	47	37	28	161	84	66	52	40	80	42	33	26	20
July 2029	116	52	39	29	21	0	0	0	0	0	0	0	0	0	0
July 2030	119	45	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	121	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	123	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	126	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	128	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	130	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	133	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	135	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	138	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	141	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	143	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	72	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	73	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	20.4	9.0	7.3	6.2	5.5	7.5	7.0	6.5	6.0	5.5	6.3	5.9	5.6	5.3	4.9

**Security Groups 4 and 5
PPC Prepayment Assumption Rates**

Distribution Date	Class QF 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class QF 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class QF 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	96	107	104	103	102	101	109	106	105	104	103
July 2023	104	95	92	89	86	114	104	101	98	95	120	110	106	103	100
July 2024	106	89	84	79	74	122	103	97	91	85	132	111	104	98	92
July 2025	108	82	74	67	61	131	100	90	82	74	145	110	100	91	82
July 2026	110	74	65	56	49	140	95	83	72	62	70	48	41	36	31
July 2027	112	67	56	46	38	150	90	75	62	51	75	45	37	31	25
July 2028	114	59	47	37	28	161	84	66	52	40	80	42	33	26	20
July 2029	116	52	39	29	21	0	0	0	0	0	0	0	0	0	0
July 2030	119	45	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	121	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	123	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	126	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	128	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	130	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	133	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	135	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	138	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	141	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	143	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	72	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	73	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	20.4	9.0	7.3	6.2	5.5	7.5	7.0	6.5	6.0	5.5	6.1	5.8	5.6	5.3	4.9

**Security Group 6
PPC Prepayment Assumption Rates**

Distribution Date	Class CF 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class CF 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class CF 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	102	101	101	101	100	102	101	101	101	101
July 2023	103	95	93	90	87	103	101	99	97	94	103	102	102	101	100
July 2024	105	89	84	79	75	105	100	95	90	85	105	102	102	99	94
July 2025	106	82	75	68	62	106	97	89	81	74	106	103	100	93	86
July 2026	108	75	65	57	49	108	92	82	71	62	6	5	5	5	4
July 2027	109	67	56	47	38	109	87	74	61	51	2	2	1	1	1
July 2028	111	60	47	37	29	6	4	3	3	2	2	2	1	1	1
July 2029	113	52	39	29	21	6	4	3	2	2	1	1	1	0	0
July 2030	115	45	32	22	15	2	1	1	1	0	0	0	0	0	0
July 2031	116	39	25	16	10	2	1	1	0	0	0	0	0	0	0
July 2032	118	32	20	12	7	2	1	1	0	0	0	0	0	0	0
July 2033	120	27	15	8	4	1	0	0	0	0	0	0	0	0	0
July 2034	122	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	124	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	125	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	127	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	129	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	131	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	133	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2052 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.5	9.0	7.4	6.3	5.5	7.0	6.6	6.2	5.7	5.3	4.4	4.4	4.4	4.3	4.2

**Security Group 6
PPC Prepayment Assumption Rates**

Distribution Date	Class CF 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class CF 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class CF 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	107	105	105	104	104
July 2023	104	95	93	90	87	114	105	102	99	96	115	109	107	105	103
July 2024	106	89	84	79	75	122	103	98	92	86	123	111	107	103	97
July 2025	108	82	75	68	62	131	100	91	83	75	132	112	106	97	89
July 2026	110	75	66	57	49	140	96	84	73	63	8	6	5	5	4
July 2027	112	67	56	47	38	150	90	75	63	52	2	2	1	1	1
July 2028	114	60	47	37	29	9	4	4	3	2	2	2	1	1	1
July 2029	116	52	39	29	21	9	4	3	2	2	1	1	1	0	0
July 2030	118	45	32	22	15	3	1	1	1	0	0	0	0	0	0
July 2031	120	39	25	16	10	3	1	1	0	0	0	0	0	0	0
July 2032	122	32	20	12	7	3	1	1	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	0	0	0	0	0
July 2034	127	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	136	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2052 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.5	9.0	7.4	6.3	5.5	7.0	6.6	6.2	5.7	5.3	4.4	4.4	4.4	4.3	4.2

**Security Group 6
PPC Prepayment Assumption Rates**

Distribution Date	Class CF 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class CF 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class CF 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	112	109	108	107	106
July 2023	104	95	93	90	87	114	105	102	99	96	125	115	112	109	105
July 2024	106	89	84	79	75	122	103	98	92	86	141	119	113	106	100
July 2025	108	82	75	68	62	131	100	91	83	75	159	122	111	101	91
July 2026	110	75	66	57	49	140	96	84	73	63	10	6	6	5	4
July 2027	112	67	56	47	38	150	90	75	63	52	3	2	2	1	1
July 2028	114	60	47	37	29	9	4	4	3	2	3	2	1	1	1
July 2029	116	52	39	29	21	9	4	3	2	2	2	1	1	0	0
July 2030	118	45	32	22	15	3	1	1	1	0	0	0	0	0	0
July 2031	120	39	25	16	10	3	1	1	0	0	0	0	0	0	0
July 2032	122	32	20	12	7	3	1	1	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	0	0	0	0	0
July 2034	127	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	136	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2052 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.5	9.0	7.4	6.3	5.5	7.0	6.6	6.2	5.7	5.3	4.4	4.4	4.4	4.3	4.2

**Security Group 6
PPC Prepayment Assumption Rates**

Distribution Date	Class IC* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class IC* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class IC* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	112	109	108	107	106
July 2023	104	95	93	90	87	114	105	102	99	96	125	115	112	109	106
July 2024	106	89	84	79	75	122	103	98	92	86	141	119	113	106	100
July 2025	108	82	75	68	62	131	100	91	83	75	159	122	111	101	91
July 2026	110	75	66	57	49	140	96	84	73	63	10	6	6	5	4
July 2027	112	67	56	47	38	150	90	75	63	52	3	2	2	1	1
July 2028	114	60	47	37	29	9	4	4	3	2	3	2	1	1	1
July 2029	116	52	39	29	21	9	4	3	2	2	2	1	1	0	0
July 2030	118	45	32	22	15	3	1	1	1	0	0	0	0	0	0
July 2031	120	39	25	16	10	3	1	1	0	0	0	0	0	0	0
July 2032	122	32	20	12	7	3	1	1	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	0	0	0	0	0
July 2034	127	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2052 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.5	9.0	7.4	6.3	5.5	7.0	6.6	6.2	5.7	5.3	4.4	4.4	4.4	4.3	4.2

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

**Security Group 6
PPC Prepayment Assumption Rates**

Distribution Date	Class IC* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class IC* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class IC* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	112	109	108	107	106
July 2023	104	95	93	90	87	114	105	102	99	96	125	115	112	109	106
July 2024	106	89	84	79	75	122	103	98	92	86	141	119	113	106	100
July 2025	108	82	75	68	62	131	100	91	83	75	159	122	111	101	91
July 2026	110	75	66	57	49	140	96	84	73	63	10	6	6	5	4
July 2027	112	67	56	47	38	150	90	75	63	52	3	2	2	1	1
July 2028	114	60	47	37	29	9	4	4	3	2	3	2	1	1	1
July 2029	116	52	39	29	21	9	4	3	2	2	2	1	1	0	0
July 2030	118	45	32	22	15	3	1	1	1	0	0	0	0	0	0
July 2031	120	39	25	16	10	3	1	1	0	0	0	0	0	0	0
July 2032	122	32	20	12	7	3	1	1	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	0	0	0	0	0
July 2034	127	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2052 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.5	9.0	7.4	6.3	5.5	7.0	6.6	6.2	5.7	5.3	4.4	4.4	4.4	4.3	4.2

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

**Security Group 6
PPC Prepayment Assumption Rates**

Distribution Date	Class IC* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class IC* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class IC* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	112	109	108	107	106
July 2023	104	95	93	90	87	114	105	102	99	96	125	115	112	109	106
July 2024	106	89	84	79	75	122	103	98	92	86	141	119	113	106	100
July 2025	108	82	75	68	62	131	100	91	83	75	159	122	111	101	91
July 2026	110	75	66	57	49	140	96	84	73	63	10	6	6	5	4
July 2027	112	67	56	47	38	150	90	75	63	52	3	2	2	1	1
July 2028	114	60	47	37	29	9	4	4	3	2	3	2	1	1	1
July 2029	116	52	39	29	21	9	4	3	2	2	2	1	1	0	0
July 2030	118	45	32	22	15	3	1	1	1	0	0	0	0	0	0
July 2031	120	39	25	16	10	3	1	1	0	0	0	0	0	0	0
July 2032	122	32	20	12	7	3	1	1	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	0	0	0	0	0
July 2034	127	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2052 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.5	9.0	7.4	6.3	5.5	7.0	6.6	6.2	5.7	5.3	4.4	4.4	4.4	4.3	4.2

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

**Security Group 7
PPC Prepayment Assumption Rates**

Distribution Date	Class DI* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class DI* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class DI* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	107	104	103	103	102
July 2023	104	95	93	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	106	90	84	80	75	122	104	98	92	87	122	104	98	92	87
July 2025	108	83	75	68	62	131	100	91	83	75	131	100	91	83	75
July 2026	110	75	66	57	50	140	96	84	73	63	140	96	84	73	63
July 2027	112	68	56	47	39	150	91	76	63	52	150	91	76	63	52
July 2028	114	60	48	37	29	159	84	66	52	41	159	84	66	52	41
July 2029	116	53	39	29	21	171	77	58	43	31	171	77	58	43	31
July 2030	118	45	32	22	15	1	0	0	0	0	1	0	0	0	0
July 2031	121	39	26	17	10	1	0	0	0	0	1	0	0	0	0
July 2032	123	33	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	128	22	12	6	3	1	0	0	0	0	1	0	0	0	0
July 2035	130	18	9	4	2	1	0	0	0	0	1	0	0	0	0
July 2036	133	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	135	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	136	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	144	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	150	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	153	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	156	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.2	9.1	7.4	6.3	5.5	8.9	8.0	7.3	6.6	6.0	8.9	8.0	7.3	6.6	6.0

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

**Security Group 7
PPC Prepayment Assumption Rates**

Distribution Date	Class DI* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class DI* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class DI* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	107	104	103	103	102
July 2023	104	95	93	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	106	90	84	80	75	122	104	98	92	87	122	104	98	92	87
July 2025	108	83	75	68	62	131	100	91	83	75	131	100	91	83	75
July 2026	110	75	66	57	50	140	96	84	73	63	140	96	84	73	63
July 2027	112	68	56	47	39	150	91	76	63	52	150	91	76	63	52
July 2028	114	60	48	37	29	159	84	66	52	41	159	84	66	52	41
July 2029	116	53	39	29	21	171	77	58	43	31	171	77	58	43	31
July 2030	118	45	32	22	15	1	0	0	0	0	1	0	0	0	0
July 2031	121	39	26	17	10	1	0	0	0	0	1	0	0	0	0
July 2032	123	33	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	128	22	12	6	3	1	0	0	0	0	1	0	0	0	0
July 2035	130	18	9	4	2	1	0	0	0	0	1	0	0	0	0
July 2036	133	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	135	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	136	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	144	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	150	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	153	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	156	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.2	9.1	7.4	6.3	5.5	8.9	8.0	7.3	6.6	6.0	8.9	8.0	7.3	6.6	6.0

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

**Security Group 7
PPC Prepayment Assumption Rates**

Distribution Date	Class DI* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class DI* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class DI* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	107	104	103	103	102
July 2023	104	95	93	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	106	90	84	80	75	122	104	98	92	87	122	104	98	92	87
July 2025	108	83	75	68	62	131	100	91	83	75	131	100	91	83	75
July 2026	110	75	66	57	50	140	96	84	73	63	140	96	84	73	63
July 2027	112	68	56	47	39	150	91	76	63	52	150	91	76	63	52
July 2028	114	60	48	37	29	159	84	66	52	41	159	84	66	52	41
July 2029	116	53	39	29	21	171	77	58	43	31	171	77	58	43	31
July 2030	118	45	32	22	15	1	0	0	0	0	1	0	0	0	0
July 2031	121	39	26	17	10	1	0	0	0	0	1	0	0	0	0
July 2032	123	33	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	128	22	12	6	3	1	0	0	0	0	1	0	0	0	0
July 2035	130	18	9	4	2	1	0	0	0	0	1	0	0	0	0
July 2036	133	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	135	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	136	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	144	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	150	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	153	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	156	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.2	9.1	7.4	6.3	5.5	8.9	8.0	7.3	6.6	6.0	8.9	8.0	7.3	6.6	6.0

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

**Security Group 7
PPC Prepayment Assumption Rates**

Distribution Date	Class FD 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class FD 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class FD 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	102	101	101	101	100	102	101	101	101	100
July 2023	103	95	93	90	87	103	101	99	97	95	103	101	99	97	95
July 2024	105	89	84	80	75	105	100	95	90	85	105	100	95	90	85
July 2025	106	83	75	68	62	106	97	89	81	74	106	97	89	81	74
July 2026	108	75	66	57	50	108	92	82	72	62	108	92	82	72	62
July 2027	109	68	56	47	39	109	87	74	62	51	109	87	74	62	51
July 2028	111	60	48	37	29	111	81	65	51	40	111	81	65	51	40
July 2029	113	52	39	29	21	112	74	56	42	31	112	74	56	42	31
July 2030	115	45	32	22	15	1	0	0	0	0	1	0	0	0	0
July 2031	116	39	26	17	10	1	0	0	0	0	1	0	0	0	0
July 2032	118	33	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	120	27	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	122	22	12	6	3	1	0	0	0	0	1	0	0	0	0
July 2035	124	18	9	4	2	1	0	0	0	0	1	0	0	0	0
July 2036	125	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	127	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	128	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	130	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	132	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	134	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	136	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	138	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	140	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	142	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.2	9.1	7.4	6.3	5.5	8.9	8.0	7.3	6.6	6.0	8.9	8.0	7.3	6.6	6.0

**Security Group 7
PPC Prepayment Assumption Rates**

Distribution Date	Class FD 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class FD 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class FD 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	107	104	103	103	102
July 2023	104	95	93	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	106	90	84	80	75	122	103	98	92	87	122	103	98	92	87
July 2025	108	83	75	68	62	131	100	91	83	75	131	100	91	83	75
July 2026	110	75	66	57	50	140	96	84	73	63	140	96	84	73	63
July 2027	112	68	56	47	39	150	91	76	63	52	150	91	76	63	52
July 2028	114	60	48	37	29	159	84	66	52	41	159	84	66	52	41
July 2029	116	53	39	29	21	171	77	58	43	31	171	77	58	43	31
July 2030	118	45	32	22	15	1	0	0	0	0	1	0	0	0	0
July 2031	121	39	26	17	10	1	0	0	0	0	1	0	0	0	0
July 2032	123	33	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	128	22	12	6	3	1	0	0	0	0	1	0	0	0	0
July 2035	130	18	9	4	2	1	0	0	0	0	1	0	0	0	0
July 2036	133	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	135	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	136	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	144	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	150	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	153	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	156	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.2	9.1	7.4	6.3	5.5	8.9	8.0	7.3	6.6	6.0	8.9	8.0	7.3	6.6	6.0

**Security Group 7
PPC Prepayment Assumption Rates**

Distribution Date	Class FD 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class FD 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class FD 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	107	104	103	103	102
July 2023	104	95	93	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	106	90	84	80	75	122	103	98	92	87	122	103	98	92	87
July 2025	108	83	75	68	62	131	100	91	83	75	131	100	91	83	75
July 2026	110	75	66	57	50	140	96	84	73	63	140	96	84	73	63
July 2027	112	68	56	47	39	150	91	76	63	52	150	91	76	63	52
July 2028	114	60	48	37	29	159	84	66	52	41	159	84	66	52	41
July 2029	116	53	39	29	21	171	77	58	43	31	171	77	58	43	31
July 2030	118	45	32	22	15	1	0	0	0	0	1	0	0	0	0
July 2031	121	39	26	17	10	1	0	0	0	0	1	0	0	0	0
July 2032	123	33	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	128	22	12	6	3	1	0	0	0	0	1	0	0	0	0
July 2035	130	18	9	4	2	1	0	0	0	0	1	0	0	0	0
July 2036	133	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	135	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	136	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	144	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	150	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	153	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	156	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.2	9.1	7.4	6.3	5.5	8.9	8.0	7.3	6.6	6.0	8.9	8.0	7.3	6.6	6.0

**Security Groups 3, 5 and 7
PPC Prepayment Assumption Rates**

Distribution Date	Class QI* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class QI* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class QI* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	101	107	104	103	102	101
July 2023	104	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	106	89	84	79	74	122	103	97	91	86	122	103	97	91	86
July 2025	108	82	75	68	61	131	100	91	82	75	131	100	91	82	75
July 2026	110	75	65	57	49	140	95	83	72	63	140	95	83	72	63
July 2027	112	67	56	46	38	150	90	75	62	51	150	90	75	62	51
July 2028	114	60	47	37	29	160	84	66	52	40	160	84	66	52	40
July 2029	116	52	39	29	21	115	52	39	29	21	115	52	39	29	21
July 2030	118	45	32	22	15	35	14	10	7	5	35	14	10	7	5
July 2031	120	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	122	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	127	22	11	6	3	1	0	0	0	0	1	0	0	0	0
July 2035	129	18	8	4	2	1	0	0	0	0	1	0	0	0	0
July 2036	132	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	136	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	141	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	143	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	146	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	100	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	102	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	103	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	29	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.6	9.0	7.4	6.3	5.5	8.6	7.8	7.1	6.4	5.8	8.6	7.8	7.1	6.4	5.8

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

**Security Groups 3, 5 and 7
PPC Prepayment Assumption Rates**

Distribution Date	Class QI* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class QI* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class QI* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	101	107	104	103	102	101
July 2023	104	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	106	89	84	79	74	122	103	97	91	86	122	103	97	91	86
July 2025	108	82	75	68	61	131	100	91	82	75	131	100	91	82	75
July 2026	110	75	65	57	49	140	95	83	72	63	140	95	83	72	63
July 2027	112	67	56	46	38	150	90	75	62	51	150	90	75	62	51
July 2028	114	60	47	37	29	160	84	66	52	40	160	84	66	52	40
July 2029	116	52	39	29	21	115	52	39	29	21	115	52	39	29	21
July 2030	118	45	32	22	15	35	14	10	7	5	35	14	10	7	5
July 2031	120	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	122	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	127	22	11	6	3	1	0	0	0	0	1	0	0	0	0
July 2035	129	18	8	4	2	1	0	0	0	0	1	0	0	0	0
July 2036	132	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	136	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	141	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	143	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	146	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	100	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	102	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	103	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	29	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.6	9.0	7.4	6.3	5.5	8.6	7.8	7.1	6.4	5.8	8.6	7.8	7.1	6.4	5.8

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

**Security Groups 3, 5 and 7
PPC Prepayment Assumption Rates**

Distribution Date	Class QI*					Class QI*					Class QI*				
	11.12000% Compounded SOFR 0.07000% One-Year CMT					11.12000% Compounded SOFR 5.07100% One-Year CMT					11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	101	107	104	103	102	101
July 2023	104	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	106	89	84	79	74	122	103	97	91	86	122	103	97	91	86
July 2025	108	82	75	68	61	131	100	91	82	75	131	100	91	82	75
July 2026	110	75	65	57	49	140	95	83	72	63	140	95	83	72	63
July 2027	112	67	56	46	38	150	90	75	62	51	150	90	75	62	51
July 2028	114	60	47	37	29	160	84	66	52	40	160	84	66	52	40
July 2029	116	52	39	29	21	115	52	39	29	21	115	52	39	29	21
July 2030	118	45	32	22	15	35	14	10	7	5	35	14	10	7	5
July 2031	120	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	122	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	127	22	11	6	3	1	0	0	0	0	1	0	0	0	0
July 2035	129	18	8	4	2	1	0	0	0	0	1	0	0	0	0
July 2036	132	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	136	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	141	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	143	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	146	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	100	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	102	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	103	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	29	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.6	9.0	7.4	6.3	5.5	8.6	7.8	7.1	6.4	5.8	8.6	7.8	7.1	6.4	5.8

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

**Security Groups 6 and 7
PPC Prepayment Assumption Rates**

Distribution Date	Class FN 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class FN 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class FN 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	102	101	101	101	100	102	101	101	101	100
July 2023	103	95	93	90	87	103	101	99	97	95	103	101	100	99	97
July 2024	105	89	84	79	75	105	100	95	90	85	105	101	98	94	89
July 2025	106	83	75	68	62	106	97	89	81	74	106	99	94	87	79
July 2026	108	75	66	57	49	108	92	82	72	62	65	56	49	43	38
July 2027	109	67	56	47	38	109	87	74	61	51	64	51	43	36	30
July 2028	111	60	47	37	29	66	48	39	31	24	64	47	38	30	23
July 2029	113	52	39	29	21	67	44	34	25	18	65	43	33	24	18
July 2030	115	45	32	22	15	1	1	0	0	0	0	0	0	0	0
July 2031	116	39	26	16	10	1	1	0	0	0	0	0	0	0	0
July 2032	118	33	20	12	7	1	1	0	0	0	0	0	0	0	0
July 2033	120	27	15	8	4	1	0	0	0	0	0	0	0	0	0
July 2034	122	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	124	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	125	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	127	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	129	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	131	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	133	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	80	2	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	81	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	80	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	81	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	82	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2052 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	22.3	9.0	7.4	6.3	5.5	8.1	7.4	6.8	6.2	5.7	7.1	6.5	6.0	5.6	5.2

**Security Groups 6 and 7
PPC Prepayment Assumption Rates**

Distribution Date	Class FN 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class FN 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class FN 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	107	105	104	103	103
July 2023	104	95	93	90	87	114	105	102	99	96	114	107	104	102	99
July 2024	106	89	84	80	75	122	103	98	92	86	123	107	102	96	91
July 2025	108	83	75	68	62	131	100	91	83	75	131	106	97	89	81
July 2026	110	75	66	57	49	140	96	84	73	63	84	58	51	44	38
July 2027	112	67	56	47	38	150	91	76	63	52	87	53	44	37	30
July 2028	114	60	47	37	29	95	50	40	31	24	93	49	39	31	24
July 2029	116	52	39	29	21	102	46	35	26	19	99	45	34	25	18
July 2030	118	45	32	22	15	2	1	0	0	0	1	0	0	0	0
July 2031	120	39	26	17	10	2	1	0	0	0	1	0	0	0	0
July 2032	123	33	20	12	7	2	1	0	0	0	1	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	127	22	12	6	3	1	0	0	0	0	1	0	0	0	0
July 2035	130	18	9	4	2	1	0	0	0	0	1	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	135	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	136	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	86	2	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	88	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	87	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	88	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	90	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2052 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	22.3	9.0	7.4	6.3	5.5	8.2	7.4	6.8	6.2	5.7	7.3	6.5	6.0	5.6	5.2

**Security Groups 6 and 7
PPC Prepayment Assumption Rates**

Distribution Date	Class FN 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class FN 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class FN 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	109	106	105	105	104
July 2023	104	95	93	90	87	114	105	102	99	96	119	109	106	103	100
July 2024	106	89	84	80	75	122	103	98	92	86	130	110	104	98	92
July 2025	108	83	75	68	62	131	100	91	83	75	143	109	100	90	82
July 2026	110	75	66	57	49	140	96	84	73	63	85	58	51	44	38
July 2027	112	67	56	47	38	150	91	76	63	52	88	53	44	37	30
July 2028	114	60	47	37	29	95	50	40	31	24	93	49	39	31	24
July 2029	116	52	39	29	21	102	46	35	26	19	99	45	34	25	18
July 2030	118	45	32	22	15	2	1	0	0	0	1	0	0	0	0
July 2031	120	39	26	17	10	2	1	0	0	0	1	0	0	0	0
July 2032	123	33	20	12	7	2	1	0	0	0	1	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	127	22	12	6	3	1	0	0	0	0	1	0	0	0	0
July 2035	130	18	9	4	2	1	0	0	0	0	1	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	135	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	136	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	86	2	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	88	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	87	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	88	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	90	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2052 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	22.3	9.0	7.4	6.3	5.5	8.2	7.4	6.8	6.2	5.7	7.1	6.4	6.0	5.6	5.2

**Security Group 8
PPC Prepayment Assumption Rates**

Distribution Date	Class DF 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class DF 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class DF 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	102	101	101	101	100	102	101	101	101	100
July 2023	103	95	92	90	87	103	101	99	97	94	103	101	99	97	94
July 2024	105	89	84	79	75	105	99	95	90	85	105	99	95	90	85
July 2025	106	82	75	68	62	106	96	89	81	74	106	96	89	81	74
July 2026	108	75	65	57	49	108	92	81	71	62	108	92	81	71	62
July 2027	109	67	56	46	38	109	87	73	61	51	109	87	73	61	51
July 2028	111	59	47	37	29	110	80	64	51	39	110	80	64	51	39
July 2029	113	52	39	29	21	111	72	55	41	30	111	72	55	41	30
July 2030	115	45	32	22	15	1	1	0	0	0	1	1	0	0	0
July 2031	116	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	118	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	120	27	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	122	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	124	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	124	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	125	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	127	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	128	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	130	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	132	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	134	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	136	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	138	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.3	9.0	7.4	6.3	5.5	8.4	7.6	6.9	6.3	5.8	8.4	7.6	6.9	6.3	5.8

**Security Group 8
PPC Prepayment Assumption Rates**

Distribution Date	Class DF 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class DF 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class DF 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	104	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	75	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	62	130	100	91	83	75	130	100	91	83	75
July 2026	109	75	65	57	49	139	95	83	73	63	139	95	83	73	63
July 2027	111	67	56	46	38	149	90	75	62	51	149	90	75	62	51
July 2028	113	59	47	37	29	157	83	65	52	40	157	83	65	52	40
July 2029	115	52	39	29	21	166	75	56	42	30	166	75	56	42	30
July 2030	117	45	32	22	15	2	1	0	0	0	2	1	0	0	0
July 2031	119	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	121	32	20	12	7	2	0	0	0	0	2	0	0	0	0
July 2033	123	27	15	8	4	2	0	0	0	0	2	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	128	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	130	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	138	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	141	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	143	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	146	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.4	9.0	7.4	6.3	5.5	8.4	7.6	6.9	6.3	5.8	8.4	7.6	6.9	6.3	5.8

**Security Group 8
PPC Prepayment Assumption Rates**

Distribution Date	Class DF 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class DF 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class DF 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	104	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	75	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	62	130	100	91	83	75	130	100	91	83	75
July 2026	109	75	65	57	49	139	95	83	73	63	139	95	83	73	63
July 2027	111	67	56	46	38	149	90	75	62	51	149	90	75	62	51
July 2028	113	59	47	37	29	157	83	65	52	40	157	83	65	52	40
July 2029	115	52	39	29	21	166	75	56	42	30	166	75	56	42	30
July 2030	117	45	32	22	15	2	1	0	0	0	2	1	0	0	0
July 2031	119	38	25	16	10	2	0	0	0	0	2	0	0	0	0
July 2032	121	32	20	12	7	2	0	0	0	0	2	0	0	0	0
July 2033	123	27	15	8	4	2	0	0	0	0	2	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	128	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	130	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	138	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	141	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	143	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	146	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.4	9.0	7.4	6.3	5.5	8.4	7.6	6.9	6.3	5.8	8.4	7.6	6.9	6.3	5.8

**Security Group 8
PPC Prepayment Assumption Rates**

Distribution Date	Class ID* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class ID* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class ID* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	102	107	104	103	102	102
July 2023	104	95	93	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	75	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	62	130	100	91	83	75	130	100	91	83	75
July 2026	109	75	65	57	49	139	95	83	73	63	139	95	83	73	63
July 2027	111	67	56	46	38	149	90	75	62	51	149	90	75	62	51
July 2028	113	59	47	37	29	157	83	66	52	40	157	83	66	52	40
July 2029	115	52	39	29	21	166	75	56	42	30	166	75	56	42	30
July 2030	117	45	32	22	15	2	1	0	0	0	2	1	0	0	0
July 2031	119	38	25	16	10	2	0	0	0	0	2	0	0	0	0
July 2032	121	32	20	12	7	2	0	0	0	0	2	0	0	0	0
July 2033	123	27	15	8	4	2	0	0	0	0	2	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	128	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	130	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	138	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	141	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	143	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	146	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.4	9.0	7.4	6.3	5.5	8.4	7.6	6.9	6.3	5.8	8.4	7.6	6.9	6.3	5.8

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

**Security Group 8
PPC Prepayment Assumption Rates**

Distribution Date	Class ID* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class ID* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class ID* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	102	107	104	103	102	102
July 2023	104	95	93	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	75	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	62	130	100	91	83	75	130	100	91	83	75
July 2026	109	75	65	57	49	139	95	83	73	63	139	95	83	73	63
July 2027	111	67	56	46	38	149	90	75	62	51	149	90	75	62	51
July 2028	113	59	47	37	29	157	83	66	52	40	157	83	66	52	40
July 2029	115	52	39	29	21	166	75	56	42	30	166	75	56	42	30
July 2030	117	45	32	22	15	2	1	0	0	0	2	1	0	0	0
July 2031	119	38	25	16	10	2	0	0	0	0	2	0	0	0	0
July 2032	121	32	20	12	7	2	0	0	0	0	2	0	0	0	0
July 2033	123	27	15	8	4	2	0	0	0	0	2	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	128	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	130	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	138	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	141	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	143	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	146	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.4	9.0	7.4	6.3	5.5	8.4	7.6	6.9	6.3	5.8	8.4	7.6	6.9	6.3	5.8

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

**Security Group 8
PPC Prepayment Assumption Rates**

Distribution Date	Class ID* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class ID* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class ID* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	102	107	104	103	102	102
July 2023	104	95	93	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	75	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	62	130	100	91	83	75	130	100	91	83	75
July 2026	109	75	65	57	49	139	95	83	73	63	139	95	83	73	63
July 2027	111	67	56	46	38	149	90	75	62	51	149	90	75	62	51
July 2028	113	59	47	37	29	157	83	66	52	40	157	83	66	52	40
July 2029	115	52	39	29	21	166	75	56	42	30	166	75	56	42	30
July 2030	117	45	32	22	15	2	1	0	0	0	2	1	0	0	0
July 2031	119	38	25	16	10	2	0	0	0	0	2	0	0	0	0
July 2032	121	32	20	12	7	2	0	0	0	0	2	0	0	0	0
July 2033	123	27	15	8	4	2	0	0	0	0	2	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	128	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	130	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	138	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	141	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	143	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	146	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.4	9.0	7.4	6.3	5.5	8.4	7.6	6.9	6.3	5.8	8.4	7.6	6.9	6.3	5.8

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

**Security Group 9
PPC Prepayment Assumption Rates**

Distribution Date	Class EI* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class EI* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class EI* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	103	102	111	109	108	107	106
July 2023	104	95	93	90	87	114	105	102	99	96	125	115	112	109	105
July 2024	105	89	84	79	75	122	103	97	92	86	141	119	113	106	100
July 2025	107	82	75	68	62	131	100	91	83	75	158	121	111	100	91
July 2026	109	75	65	57	49	140	96	84	73	63	5	3	3	3	2
July 2027	111	67	56	47	38	149	90	75	62	51	3	2	1	1	1
July 2028	113	60	47	37	29	160	84	67	52	41	3	2	1	1	1
July 2029	115	52	39	29	21	2	1	1	1	0	3	2	1	1	1
July 2030	117	45	32	22	15	2	1	1	0	0	0	0	0	0	0
July 2031	119	38	25	16	10	3	1	1	0	0	0	0	0	0	0
July 2032	122	32	20	12	7	3	1	0	0	0	0	0	0	0	0
July 2033	124	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	133	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	135	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	138	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	141	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	141	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.4	9.0	7.4	6.3	5.5	7.7	7.1	6.6	6.1	5.6	4.8	4.8	4.7	4.6	4.5

PPC Prepayment Assumption Rates

Distribution Date	Class EI* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class EI* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class EI* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	103	102	111	109	108	107	106
July 2023	104	95	93	90	87	114	105	102	99	96	125	115	112	109	105
July 2024	105	89	84	79	75	122	103	97	92	86	141	119	113	106	100
July 2025	107	82	75	68	62	131	100	91	83	75	158	121	111	100	91
July 2026	109	75	65	57	49	140	96	84	73	63	5	3	3	3	2
July 2027	111	67	56	47	38	149	90	75	62	51	3	2	1	1	1
July 2028	113	60	47	37	29	160	84	67	52	41	3	2	1	1	1
July 2029	115	52	39	29	21	2	1	1	1	0	3	2	1	1	1
July 2030	117	45	32	22	15	2	1	1	0	0	0	0	0	0	0
July 2031	119	38	25	16	10	3	1	1	0	0	0	0	0	0	0
July 2032	122	32	20	12	7	3	1	0	0	0	0	0	0	0	0
July 2033	124	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	133	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	135	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	138	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	141	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	141	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.4	9.0	7.4	6.3	5.5	7.7	7.1	6.6	6.1	5.6	4.8	4.8	4.7	4.6	4.5

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

**Security Group 9
PPC Prepayment Assumption Rates**

Distribution Date	Class EI*					Class EI*					Class EI*				
	11.12000% Compounded SOFR 0.07000% One-Year CMT					11.12000% Compounded SOFR 5.07100% One-Year CMT					11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	103	102	111	109	108	107	106
July 2023	104	95	93	90	87	114	105	102	99	96	125	115	112	109	105
July 2024	105	89	84	79	75	122	103	97	92	86	141	119	113	106	100
July 2025	107	82	75	68	62	131	100	91	83	75	158	121	111	100	91
July 2026	109	75	65	57	49	140	96	84	73	63	5	3	3	3	2
July 2027	111	67	56	47	38	149	90	75	62	51	3	2	1	1	1
July 2028	113	60	47	37	29	160	84	67	52	41	3	2	1	1	1
July 2029	115	52	39	29	21	2	1	1	1	0	3	2	1	1	1
July 2030	117	45	32	22	15	2	1	1	0	0	0	0	0	0	0
July 2031	119	38	25	16	10	3	1	1	0	0	0	0	0	0	0
July 2032	122	32	20	12	7	3	1	0	0	0	0	0	0	0	0
July 2033	124	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	133	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	135	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	138	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	141	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	141	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	21.4	9.0	7.4	6.3	5.5	7.7	7.1	6.6	6.1	5.6	4.8	4.8	4.7	4.6	4.5

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

PPC Prepayment Assumption Rates

Distribution Date	Class FE					Class FE					Class FE				
	0.01000% Compounded SOFR 0.07000% One-Year CMT					0.01000% Compounded SOFR 5.07100% One-Year CMT					0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	102	101	101	101	100	102	101	101	101	101
July 2023	103	95	93	90	87	103	101	99	97	94	103	102	102	101	100
July 2024	105	89	84	79	75	105	100	95	90	85	105	102	102	99	94
July 2025	106	82	75	68	62	106	96	89	81	74	106	103	100	93	86
July 2026	108	75	65	57	49	108	92	82	71	62	3	3	3	2	2
July 2027	109	67	56	47	38	109	87	73	61	51	1	1	1	1	1
July 2028	111	59	47	37	29	111	81	65	51	40	2	1	1	1	1
July 2029	113	52	39	29	21	2	1	1	1	0	2	1	1	1	1
July 2030	115	45	32	22	15	2	1	1	0	0	0	0	0	0	0
July 2031	116	38	25	16	10	2	1	1	0	0	0	0	0	0	0
July 2032	118	32	20	12	7	2	1	0	0	0	0	0	0	0	0
July 2033	120	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	122	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	124	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	125	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	127	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	129	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	131	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	133	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	133	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	134	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	21.4	9.0	7.4	6.3	5.5	7.7	7.1	6.6	6.1	5.6	4.8	4.8	4.7	4.6	4.5

**Security Group 9
PPC Prepayment Assumption Rates**

Distribution Date	Class FE 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class FE 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class FE 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	103	102	107	105	105	104	104
July 2023	104	95	93	90	87	114	105	102	99	96	115	109	107	105	103
July 2024	105	89	84	79	75	122	103	97	92	86	123	111	107	103	97
July 2025	107	82	75	68	62	131	100	91	83	75	132	112	106	97	89
July 2026	109	75	65	57	49	140	96	84	73	63	4	3	3	3	2
July 2027	111	67	56	47	38	149	90	75	62	51	2	1	1	1	1
July 2028	113	60	47	37	29	160	84	67	52	41	2	1	1	1	1
July 2029	115	52	39	29	21	2	1	1	1	0	2	1	1	1	1
July 2030	117	45	32	22	15	2	1	1	0	0	0	0	0	0	0
July 2031	119	38	25	16	10	3	1	1	0	0	0	0	0	0	0
July 2032	122	32	20	12	7	3	1	0	0	0	0	0	0	0	0
July 2033	124	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	133	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	135	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	138	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	141	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	141	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	21.4	9.0	7.4	6.3	5.5	7.7	7.1	6.6	6.1	5.6	4.8	4.8	4.7	4.6	4.5

PPC Prepayment Assumption Rates

Distribution Date	Class FE 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class FE 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class FE 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	103	102	111	109	108	107	106
July 2023	104	95	93	90	87	114	105	102	99	96	125	115	112	109	105
July 2024	105	89	84	79	75	122	103	97	92	86	141	119	113	106	100
July 2025	107	82	75	68	62	131	100	91	83	75	158	121	111	100	91
July 2026	109	75	65	57	49	140	96	84	73	63	5	3	3	3	2
July 2027	111	67	56	47	38	149	90	75	62	51	3	2	1	1	1
July 2028	113	60	47	37	29	160	84	67	52	41	3	2	1	1	1
July 2029	115	52	39	29	21	2	1	1	1	0	3	2	1	1	1
July 2030	117	45	32	22	15	2	1	1	0	0	0	0	0	0	0
July 2031	119	38	25	16	10	3	1	1	0	0	0	0	0	0	0
July 2032	122	32	20	12	7	3	1	0	0	0	0	0	0	0	0
July 2033	124	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	131	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	133	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	135	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	138	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	140	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	141	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	141	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	21.4	9.0	7.4	6.3	5.5	7.7	7.1	6.6	6.1	5.6	4.8	4.8	4.7	4.6	4.5

**Security Groups 8 and 9
PPC Prepayment Assumption Rates**

Distribution Date	Class NF 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class NF 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class NF 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	102	101	101	101	100	102	101	101	101	100
July 2023	103	95	92	90	87	103	101	99	97	94	103	101	100	98	96
July 2024	105	89	84	79	75	105	100	95	90	85	105	100	97	93	88
July 2025	106	82	75	68	62	106	96	89	81	74	106	98	93	85	78
July 2026	108	75	65	57	49	108	92	81	71	62	72	62	55	48	42
July 2027	109	67	56	46	38	109	87	73	61	51	73	58	49	41	34
July 2028	111	59	47	37	29	110	80	64	51	40	73	53	43	34	26
July 2029	113	52	39	29	21	74	48	37	27	20	74	48	37	27	20
July 2030	115	45	32	22	15	1	1	0	0	0	1	0	0	0	0
July 2031	116	38	25	16	10	1	1	0	0	0	1	0	0	0	0
July 2032	118	32	20	12	7	1	1	0	0	0	1	0	0	0	0
July 2033	120	27	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	122	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	124	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	124	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	126	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	128	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	129	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	131	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	132	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	134	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	90	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	91	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	22.7	9.0	7.4	6.3	5.5	8.1	7.5	6.8	6.2	5.7	7.2	6.7	6.2	5.8	5.3

**Security Groups 8 and 9
PPC Prepayment Assumption Rates**

Distribution Date	Class NF 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class NF 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class NF 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	102	107	105	104	103	102
July 2023	104	95	93	90	87	114	105	102	99	96	114	106	104	101	98
July 2024	105	89	84	79	75	122	103	97	92	86	122	106	101	95	90
July 2025	107	82	75	68	62	130	100	91	83	75	131	104	96	88	79
July 2026	109	75	65	57	49	139	95	83	73	63	93	64	56	49	42
July 2027	111	67	56	46	38	149	90	75	62	51	99	60	50	42	34
July 2028	113	59	47	37	29	158	83	66	52	40	105	55	44	34	27
July 2029	115	52	39	29	21	110	50	37	28	20	111	50	38	28	20
July 2030	117	45	32	22	15	2	1	1	0	0	1	0	0	0	0
July 2031	119	38	25	16	10	2	1	0	0	0	1	0	0	0	0
July 2032	121	32	20	12	7	2	1	0	0	0	1	0	0	0	0
July 2033	124	27	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	134	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	139	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	141	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	95	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	96	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	22.7	9.0	7.4	6.3	5.5	8.2	7.5	6.8	6.2	5.7	7.3	6.6	6.2	5.8	5.3

**Security Groups 8 and 9
PPC Prepayment Assumption Rates**

Distribution Date	Class NF 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class NF 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class NF 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	102	108	106	105	104	103
July 2023	104	95	93	90	87	114	105	102	99	96	118	108	105	102	99
July 2024	105	89	84	79	75	122	103	97	92	86	128	109	102	97	91
July 2025	107	82	75	68	62	130	100	91	83	75	140	107	98	89	80
July 2026	109	75	65	57	49	139	95	83	73	63	94	64	56	49	42
July 2027	111	67	56	46	38	149	90	75	62	51	99	60	50	42	34
July 2028	113	59	47	37	29	158	83	66	52	40	105	55	44	34	27
July 2029	115	52	39	29	21	110	50	37	28	20	111	50	38	28	20
July 2030	117	45	32	22	15	2	1	1	0	0	1	0	0	0	0
July 2031	119	38	25	16	10	2	1	0	0	0	1	0	0	0	0
July 2032	121	32	20	12	7	2	1	0	0	0	1	0	0	0	0
July 2033	124	27	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	126	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	134	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	139	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	141	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	95	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	96	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	22.7	9.0	7.4	6.3	5.5	8.2	7.5	6.8	6.2	5.7	7.2	6.6	6.2	5.8	5.3

**Security Group 10
PPC Prepayment Assumption Rates**

Distribution Date	Class EF 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class EF 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class EF 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	101	99	98	97	97	101	101	101	100	100	101	101	101	101	101
July 2023	103	95	92	89	86	103	101	99	96	94	103	102	101	101	99
July 2024	104	89	84	79	74	104	99	95	89	84	104	102	101	98	94
July 2025	106	82	74	67	61	106	96	88	80	73	106	102	99	93	85
July 2026	108	74	65	56	48	108	92	81	71	61	1	1	1	1	0
July 2027	109	66	55	46	38	109	86	73	61	50	1	1	1	0	0
July 2028	111	59	47	37	28	111	80	64	51	39	0	0	0	0	0
July 2029	112	51	38	28	21	1	0	0	0	0	0	0	0	0	0
July 2030	114	44	31	22	15	1	0	0	0	0	0	0	0	0	0
July 2031	116	38	25	16	10	1	0	0	0	0	0	0	0	0	0
July 2032	117	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	119	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	121	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	123	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	124	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	126	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	128	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	130	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	132	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	134	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	86	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	21.1	8.9	7.3	6.2	5.5	7.3	6.8	6.3	5.9	5.4	4.5	4.5	4.4	4.4	4.2

PPC Prepayment Assumption Rates

Distribution Date	Class EF 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class EF 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class EF 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	97	106	104	103	102	101	107	105	105	104	103
July 2023	103	95	92	89	86	114	104	101	98	95	114	109	107	105	102
July 2024	105	89	84	79	74	122	103	97	91	85	123	111	107	102	96
July 2025	107	82	74	67	61	130	99	90	82	74	132	112	105	96	88
July 2026	109	74	65	56	48	139	95	83	72	62	1	1	1	1	0
July 2027	111	66	55	46	38	149	89	74	62	51	1	1	1	0	0
July 2028	113	59	47	37	28	159	83	66	52	40	0	0	0	0	0
July 2029	115	51	38	28	21	1	0	0	0	0	0	0	0	0	0
July 2030	117	44	31	22	15	1	0	0	0	0	0	0	0	0	0
July 2031	119	38	25	16	10	1	0	0	0	0	0	0	0	0	0
July 2032	121	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	134	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	136	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	139	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	141	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	91	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	21.1	8.9	7.3	6.2	5.5	7.3	6.8	6.3	5.9	5.4	4.5	4.5	4.4	4.4	4.2

**Security Group 10
PPC Prepayment Assumption Rates**

Distribution Date	Class EF 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class EF 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class EF 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	97	106	104	103	102	101	111	109	108	107	106
July 2023	103	95	92	89	86	114	104	101	98	95	125	115	111	108	104
July 2024	105	89	84	79	74	122	103	97	91	85	141	118	112	105	99
July 2025	107	82	74	67	61	130	99	90	82	74	158	120	109	99	90
July 2026	109	74	65	56	48	139	95	83	72	62	1	1	1	1	0
July 2027	111	66	55	46	38	149	89	74	62	51	1	1	1	0	0
July 2028	113	59	47	37	28	159	83	66	52	40	0	0	0	0	0
July 2029	115	51	38	28	21	1	0	0	0	0	0	0	0	0	0
July 2030	117	44	31	22	15	1	0	0	0	0	0	0	0	0	0
July 2031	119	38	25	16	10	1	0	0	0	0	0	0	0	0	0
July 2032	121	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	134	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	136	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	139	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	141	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	91	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.1	8.9	7.3	6.2	5.5	7.3	6.8	6.3	5.9	5.4	4.5	4.5	4.4	4.4	4.2

PPC Prepayment Assumption Rates

Distribution Date	Class IE* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class IE* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class IE* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	97	106	104	103	102	101	111	109	108	107	106
July 2023	104	95	92	89	86	114	104	101	98	95	125	115	111	108	104
July 2024	105	89	84	79	74	122	103	97	91	85	141	119	112	105	99
July 2025	107	82	74	67	61	130	99	90	82	74	158	120	110	99	90
July 2026	109	74	65	56	48	139	95	83	72	62	1	1	1	1	0
July 2027	111	66	55	46	38	149	89	74	62	51	1	1	1	0	0
July 2028	113	59	47	37	28	159	83	66	52	40	0	0	0	0	0
July 2029	115	51	38	28	21	1	0	0	0	0	0	0	0	0	0
July 2030	117	44	31	22	15	1	0	0	0	0	0	0	0	0	0
July 2031	119	38	25	16	10	1	0	0	0	0	0	0	0	0	0
July 2032	121	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	134	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	136	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	139	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	141	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	91	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.1	8.9	7.3	6.2	5.5	7.3	6.8	6.3	5.9	5.4	4.5	4.5	4.4	4.4	4.2

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

**Security Group 10
PPC Prepayment Assumption Rates**

Distribution Date	Class IE* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class IE* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class IE* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	97	106	104	103	102	101	111	109	108	107	106
July 2023	104	95	92	89	86	114	104	101	98	95	125	115	111	108	104
July 2024	105	89	84	79	74	122	103	97	91	85	141	119	112	105	99
July 2025	107	82	74	67	61	130	99	90	82	74	158	120	110	99	90
July 2026	109	74	65	56	48	139	95	83	72	62	1	1	1	1	0
July 2027	111	66	55	46	38	149	89	74	62	51	1	1	1	0	0
July 2028	113	59	47	37	28	159	83	66	52	40	0	0	0	0	0
July 2029	115	51	38	28	21	1	0	0	0	0	0	0	0	0	0
July 2030	117	44	31	22	15	1	0	0	0	0	0	0	0	0	0
July 2031	119	38	25	16	10	1	0	0	0	0	0	0	0	0	0
July 2032	121	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	134	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	136	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	139	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	141	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	91	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.1	8.9	7.3	6.2	5.5	7.3	6.8	6.3	5.9	5.4	4.5	4.5	4.4	4.4	4.2

PPC Prepayment Assumption Rates

Distribution Date	Class IE* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class IE* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class IE* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	97	106	104	103	102	101	111	109	108	107	106
July 2023	104	95	92	89	86	114	104	101	98	95	125	115	111	108	104
July 2024	105	89	84	79	74	122	103	97	91	85	141	119	112	105	99
July 2025	107	82	74	67	61	130	99	90	82	74	158	120	110	99	90
July 2026	109	74	65	56	48	139	95	83	72	62	1	1	1	1	0
July 2027	111	66	55	46	38	149	89	74	62	51	1	1	1	0	0
July 2028	113	59	47	37	28	159	83	66	52	40	0	0	0	0	0
July 2029	115	51	38	28	21	1	0	0	0	0	0	0	0	0	0
July 2030	117	44	31	22	15	1	0	0	0	0	0	0	0	0	0
July 2031	119	38	25	16	10	1	0	0	0	0	0	0	0	0	0
July 2032	121	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	134	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	136	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	139	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	141	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	91	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	21.1	8.9	7.3	6.2	5.5	7.3	6.8	6.3	5.9	5.4	4.5	4.5	4.4	4.4	4.2

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

**Security Group 11
PPC Prepayment Assumption Rates**

Distribution Date	Class FG 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class FG 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class FG 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	101	99	99	98	97	101	101	101	101	100	101	101	101	101	100
July 2023	103	95	92	90	87	103	101	99	97	94	103	101	99	97	94
July 2024	104	89	84	79	74	104	99	95	90	85	104	99	95	90	85
July 2025	106	82	75	68	61	106	96	89	81	74	106	96	89	81	74
July 2026	107	74	65	57	49	107	92	81	71	62	107	92	81	71	62
July 2027	109	67	56	46	38	109	87	73	61	50	109	87	73	61	50
July 2028	110	59	47	37	29	110	81	65	51	40	110	81	65	51	40
July 2029	112	52	39	29	21	112	74	56	42	31	112	74	56	42	31
July 2030	114	45	32	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	115	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	117	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	118	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	120	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	122	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	124	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	125	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	126	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	128	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	130	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	132	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	134	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	136	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	138	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	140	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	97	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.2	9.0	7.4	6.3	5.5	8.8	7.9	7.2	6.5	5.9	8.8	7.9	7.2	6.5	5.9

**Security Group 11
PPC Prepayment Assumption Rates**

<u>Distribution Date</u>	<u>Class FG 5.56500% Compounded SOFR 0.07000% One-Year CMT</u>					<u>Class FG 5.56500% Compounded SOFR 5.07100% One-Year CMT</u>					<u>Class FG 5.56500% Compounded SOFR 10.07200% One-Year CMT</u>				
	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	74	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	111	67	56	46	38	149	90	75	62	51	149	90	75	62	51
July 2028	113	59	47	37	29	159	83	66	52	41	159	83	66	52	41
July 2029	115	52	39	29	21	170	77	58	43	31	170	77	58	43	31
July 2030	116	45	32	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	121	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	142	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	145	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	150	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	104	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.2	9.0	7.4	6.3	5.5	8.8	7.9	7.2	6.5	5.9	8.8	7.9	7.2	6.5	5.9

**Security Group 11
PPC Prepayment Assumption Rates**

Distribution Date	Class FG 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class FG 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class FG 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	74	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	111	67	56	46	38	149	90	75	62	51	149	90	75	62	51
July 2028	113	59	47	37	29	159	83	66	52	41	159	83	66	52	41
July 2029	115	52	39	29	21	170	77	58	43	31	170	77	58	43	31
July 2030	116	45	32	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	121	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	142	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	145	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	150	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	104	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.2	9.0	7.4	6.3	5.5	8.8	7.9	7.2	6.5	5.9	8.8	7.9	7.2	6.5	5.9

**Security Group 11
PPC Prepayment Assumption Rates**

Distribution Date	Class GI* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class GI* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class GI* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	75	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	111	67	56	46	38	149	90	75	62	51	149	90	75	62	51
July 2028	113	59	47	37	29	159	83	66	52	41	159	83	66	52	41
July 2029	115	52	39	29	21	170	77	58	43	31	170	77	58	43	31
July 2030	117	45	32	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	119	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	121	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	142	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	145	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	150	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	104	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.2	9.0	7.4	6.3	5.5	8.8	7.9	7.2	6.5	5.9	8.8	7.9	7.2	6.5	5.9

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

**Security Group 11
PPC Prepayment Assumption Rates**

Distribution Date	Class GI* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class GI* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class GI* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	75	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	111	67	56	46	38	149	90	75	62	51	149	90	75	62	51
July 2028	113	59	47	37	29	159	83	66	52	41	159	83	66	52	41
July 2029	115	52	39	29	21	170	77	58	43	31	170	77	58	43	31
July 2030	117	45	32	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	119	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	121	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	142	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	145	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	150	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	104	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.2	9.0	7.4	6.3	5.5	8.8	7.9	7.2	6.5	5.9	8.8	7.9	7.2	6.5	5.9

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

**Security Group 11
PPC Prepayment Assumption Rates**

Distribution Date	Class GI* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class GI* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class GI* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	75	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	111	67	56	46	38	149	90	75	62	51	149	90	75	62	51
July 2028	113	59	47	37	29	159	83	66	52	41	159	83	66	52	41
July 2029	115	52	39	29	21	170	77	58	43	31	170	77	58	43	31
July 2030	117	45	32	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	119	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	121	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	142	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	145	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	150	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	104	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.2	9.0	7.4	6.3	5.5	8.8	7.9	7.2	6.5	5.9	8.8	7.9	7.2	6.5	5.9

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

**Security Group 12
PPC Prepayment Assumption Rates**

Distribution Date	Class GF 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class GF 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class GF 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	101	99	99	98	97	101	101	101	100	100	101	101	101	100	100
July 2023	103	95	92	90	87	103	101	99	97	94	103	101	99	97	94
July 2024	104	89	84	79	74	104	99	95	90	85	104	99	95	90	85
July 2025	106	82	75	68	61	106	96	89	81	73	106	96	89	81	73
July 2026	107	74	65	57	49	107	92	81	71	62	107	92	81	71	62
July 2027	109	67	56	46	38	109	86	73	61	50	109	86	73	61	50
July 2028	110	59	47	37	29	110	80	65	51	40	110	80	65	51	40
July 2029	112	52	39	29	21	112	74	56	42	31	112	74	56	42	31
July 2030	114	45	31	22	15	82	48	34	24	16	82	48	34	24	16
July 2031	115	38	25	16	10	2	1	1	0	0	2	1	1	0	0
July 2032	117	32	20	12	7	1	1	0	0	0	1	1	0	0	0
July 2033	118	26	15	8	4	0	0	0	0	0	1	0	0	0	0
July 2034	120	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	122	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	124	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	125	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	127	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	129	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	131	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	132	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	133	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	134	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	136	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	138	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	99	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	101	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.8	9.0	7.3	6.3	5.5	9.1	8.1	7.3	6.6	6.0	9.0	8.1	7.3	6.6	5.9

**Security Group 12
PPC Prepayment Assumption Rates**

Distribution Date	Class GF 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class GF 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class GF 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	91	86	122	103	97	91	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	74	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	111	67	56	46	38	148	90	75	62	51	148	90	75	62	51
July 2028	112	59	47	37	29	159	83	66	52	40	159	83	66	52	40
July 2029	114	52	39	29	21	169	77	57	43	31	169	77	57	43	31
July 2030	116	45	31	22	15	130	50	35	24	17	130	50	35	24	17
July 2031	118	38	25	16	10	3	1	1	0	0	3	1	1	0	0
July 2032	120	32	20	12	7	2	1	0	0	0	2	1	0	0	0
July 2033	122	26	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	126	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	128	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	139	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	142	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	144	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	146	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	106	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	108	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.8	9.0	7.3	6.3	5.5	9.1	8.1	7.3	6.6	6.0	9.0	8.1	7.3	6.6	5.9

**Security Group 12
PPC Prepayment Assumption Rates**

Distribution Date	Class GF 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class GF 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class GF 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	91	86	122	103	97	91	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	74	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	111	67	56	46	38	148	90	75	62	51	148	90	75	62	51
July 2028	112	59	47	37	29	159	83	66	52	40	159	83	66	52	40
July 2029	114	52	39	29	21	169	77	57	43	31	169	77	57	43	31
July 2030	116	45	31	22	15	130	50	35	24	17	130	50	35	24	17
July 2031	118	38	25	16	10	3	1	1	0	0	3	1	1	0	0
July 2032	120	32	20	12	7	2	1	0	0	0	2	1	0	0	0
July 2033	122	26	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	126	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	128	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	139	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	142	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	144	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	146	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	106	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	108	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.8	9.0	7.3	6.3	5.5	9.1	8.1	7.3	6.6	6.0	9.0	8.1	7.3	6.6	5.9

**Security Group 12
PPC Prepayment Assumption Rates**

Distribution Date	Class IG* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class IG* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class IG* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	91	86	122	103	97	91	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	74	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	111	67	56	46	38	148	90	75	62	51	148	90	75	62	51
July 2028	112	59	47	37	29	159	83	66	52	40	159	83	66	52	40
July 2029	114	52	39	29	21	169	77	57	43	31	170	77	57	43	31
July 2030	116	45	31	22	15	130	50	35	24	17	130	50	35	24	17
July 2031	118	38	25	16	10	3	1	1	0	0	3	1	1	0	0
July 2032	120	32	20	12	7	2	1	0	0	0	2	1	0	0	0
July 2033	122	26	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	126	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	128	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	139	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	142	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	144	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	146	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	106	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	108	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.8	9.0	7.3	6.3	5.5	9.1	8.1	7.3	6.6	6.0	9.0	8.1	7.3	6.6	5.9

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

**Security Group 12
PPC Prepayment Assumption Rates**

Distribution Date	Class IG* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class IG* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class IG* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	91	86	122	103	97	91	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	74	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	111	67	56	46	38	148	90	75	62	51	148	90	75	62	51
July 2028	112	59	47	37	29	159	83	66	52	40	159	83	66	52	40
July 2029	114	52	39	29	21	169	77	57	43	31	170	77	57	43	31
July 2030	116	45	31	22	15	130	50	35	24	17	130	50	35	24	17
July 2031	118	38	25	16	10	3	1	1	0	0	3	1	1	0	0
July 2032	120	32	20	12	7	2	1	0	0	0	2	1	0	0	0
July 2033	122	26	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	126	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	128	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	139	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	142	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	144	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	146	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	106	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	108	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.8	9.0	7.3	6.3	5.5	9.1	8.1	7.3	6.6	6.0	9.0	8.1	7.3	6.6	5.9

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

**Security Group 12
PPC Prepayment Assumption Rates**

Distribution Date	Class IG*					Class IG*					Class IG*				
	11.12000% Compounded SOFR 0.07000% One-Year CMT					11.12000% Compounded SOFR 5.07100% One-Year CMT					11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	91	86	122	103	97	91	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	74	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	111	67	56	46	38	148	90	75	62	51	148	90	75	62	51
July 2028	112	59	47	37	29	159	83	66	52	40	159	83	66	52	40
July 2029	114	52	39	29	21	169	77	57	43	31	170	77	57	43	31
July 2030	116	45	31	22	15	130	50	35	24	17	130	50	35	24	17
July 2031	118	38	25	16	10	3	1	1	0	0	3	1	1	0	0
July 2032	120	32	20	12	7	2	1	0	0	0	2	1	0	0	0
July 2033	122	26	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	126	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	128	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	139	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	142	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	144	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	146	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	106	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	108	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.8	9.0	7.3	6.3	5.5	9.1	8.1	7.3	6.6	6.0	9.0	8.1	7.3	6.6	5.9

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

**Security Group 13
PPC Prepayment Assumption Rates**

Distribution Date	Class FH 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class FH 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class FH 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	101	99	99	98	97	101	101	101	101	100	101	101	101	101	100
July 2023	103	95	92	90	87	103	101	99	97	94	103	101	99	97	94
July 2024	104	89	84	79	74	104	99	95	90	85	104	99	95	90	85
July 2025	106	82	75	68	61	106	96	89	81	74	106	96	89	81	74
July 2026	107	75	65	57	49	107	91	81	71	62	107	91	81	71	62
July 2027	109	67	56	46	38	109	86	73	61	50	109	86	73	61	50
July 2028	110	59	47	37	29	110	80	64	51	40	110	80	64	51	40
July 2029	112	52	39	29	21	112	74	56	42	31	112	74	56	42	31
July 2030	113	45	31	22	15	1	1	0	0	0	1	1	0	0	0
July 2031	115	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	116	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	118	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	120	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	121	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	123	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	125	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	127	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	128	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	130	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	131	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	133	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	135	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	137	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	139	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	62	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.8	9.0	7.4	6.3	5.5	8.8	7.9	7.2	6.5	5.9	8.8	7.9	7.2	6.5	5.9

**Security Group 13
PPC Prepayment Assumption Rates**

Distribution Date	Class FH 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class FH 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class FH 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	75	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	75	65	57	49	139	95	83	72	62	139	95	83	72	62
July 2027	111	67	56	46	38	148	89	75	62	51	148	89	75	62	51
July 2028	112	59	47	37	29	158	83	66	52	40	158	83	66	52	40
July 2029	114	52	39	29	21	169	76	57	43	31	169	76	57	43	31
July 2030	116	45	31	22	15	2	1	0	0	0	2	1	0	0	0
July 2031	118	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	120	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	122	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	136	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	142	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	145	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	150	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	67	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.8	9.0	7.4	6.3	5.5	8.8	7.9	7.2	6.5	5.9	8.8	7.9	7.2	6.5	5.9

**Security Group 13
PPC Prepayment Assumption Rates**

Distribution Date	Class FH 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class FH 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class FH 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	75	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	75	65	57	49	139	95	83	72	62	139	95	83	72	62
July 2027	111	67	56	46	38	148	89	75	62	51	148	89	75	62	51
July 2028	112	59	47	37	29	158	83	66	52	40	158	83	66	52	40
July 2029	114	52	39	29	21	169	76	57	43	31	169	76	57	43	31
July 2030	116	45	31	22	15	2	1	0	0	0	2	1	0	0	0
July 2031	118	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	120	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	122	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	136	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	142	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	145	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	150	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	67	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.8	9.0	7.4	6.3	5.5	8.8	7.9	7.2	6.5	5.9	8.8	7.9	7.2	6.5	5.9

**Security Group 13
PPC Prepayment Assumption Rates**

Distribution Date	Class HI* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class HI* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class HI* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	75	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	62	130	100	91	83	75	130	100	91	83	75
July 2026	109	75	65	57	49	139	95	83	72	62	139	95	83	72	62
July 2027	111	67	56	46	38	148	89	75	62	51	148	89	75	62	51
July 2028	112	59	47	37	29	158	83	66	52	40	158	83	66	52	40
July 2029	114	52	39	29	21	169	77	57	43	31	169	77	57	43	31
July 2030	116	45	31	22	15	2	1	0	0	0	2	1	0	0	0
July 2031	118	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	120	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	122	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	136	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	142	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	145	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	150	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	67	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.8	9.0	7.4	6.3	5.5	8.8	7.9	7.2	6.5	5.9	8.8	7.9	7.2	6.5	5.9

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

**Security Group 13
PPC Prepayment Assumption Rates**

Distribution Date	Class HI* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class HI* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class HI* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	75	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	62	130	100	91	83	75	130	100	91	83	75
July 2026	109	75	65	57	49	139	95	83	72	62	139	95	83	72	62
July 2027	111	67	56	46	38	148	89	75	62	51	148	89	75	62	51
July 2028	112	59	47	37	29	158	83	66	52	40	158	83	66	52	40
July 2029	114	52	39	29	21	169	77	57	43	31	169	77	57	43	31
July 2030	116	45	31	22	15	2	1	0	0	0	2	1	0	0	0
July 2031	118	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	120	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	122	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	136	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	142	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	145	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	150	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	67	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.8	9.0	7.4	6.3	5.5	8.8	7.9	7.2	6.5	5.9	8.8	7.9	7.2	6.5	5.9

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

**Security Group 13
PPC Prepayment Assumption Rates**

Distribution Date	Class HI* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class HI* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class HI* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	75	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	62	130	100	91	83	75	130	100	91	83	75
July 2026	109	75	65	57	49	139	95	83	72	62	139	95	83	72	62
July 2027	111	67	56	46	38	148	89	75	62	51	148	89	75	62	51
July 2028	112	59	47	37	29	158	83	66	52	40	158	83	66	52	40
July 2029	114	52	39	29	21	169	77	57	43	31	169	77	57	43	31
July 2030	116	45	31	22	15	2	1	0	0	0	2	1	0	0	0
July 2031	118	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	120	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	122	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	136	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	137	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	142	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	145	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	150	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	67	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.8	9.0	7.4	6.3	5.5	8.8	7.9	7.2	6.5	5.9	8.8	7.9	7.2	6.5	5.9

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

**Security Group 14
PPC Prepayment Assumption Rates**

Distribution Date	Class HF 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class HF 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class HF 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	101	99	99	98	97	101	101	101	100	100	101	101	101	100	100
July 2023	103	95	92	90	87	103	101	99	97	94	103	101	99	97	94
July 2024	104	89	84	79	74	104	99	95	90	85	104	99	95	90	85
July 2025	106	82	75	68	61	106	96	89	81	73	106	96	89	81	73
July 2026	107	74	65	57	49	107	92	81	71	62	107	92	81	71	62
July 2027	109	67	56	46	38	108	85	72	60	50	108	85	72	60	50
July 2028	110	59	47	37	29	109	79	64	50	39	109	79	64	50	39
July 2029	111	52	39	29	21	110	72	55	41	30	110	72	55	41	30
July 2030	113	45	31	22	15	111	65	46	32	22	111	65	46	32	22
July 2031	115	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	116	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	118	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	116	21	11	5	3	0	0	0	0	0	0	0	0	0	0
July 2035	117	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	119	13	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	121	11	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	122	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	124	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	126	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	127	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	129	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	131	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	133	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	134	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	136	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	138	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.8	9.0	7.3	6.3	5.5	9.0	8.0	7.3	6.6	5.9	9.0	8.0	7.3	6.6	5.9

**Security Group 14
PPC Prepayment Assumption Rates**

Distribution Date	Class HF 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class HF 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class HF 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	91	86	122	103	97	91	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	74	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	110	67	56	46	38	146	88	74	61	50	146	88	74	61	50
July 2028	112	59	47	37	29	156	82	65	51	40	156	82	65	51	40
July 2029	114	52	39	29	21	165	75	56	41	30	165	75	56	41	30
July 2030	116	45	31	22	15	175	67	47	33	22	175	67	47	33	22
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	120	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	122	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	120	21	11	5	3	0	0	0	0	0	0	0	0	0	0
July 2035	122	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	124	13	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	126	11	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	129	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	131	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	133	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	135	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	137	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	140	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	142	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	144	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	149	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.8	9.0	7.3	6.3	5.5	9.0	8.0	7.3	6.6	5.9	9.0	8.0	7.3	6.6	5.9

**Security Group 14
PPC Prepayment Assumption Rates**

Distribution Date	Class HF 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class HF 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class HF 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	91	86	122	103	97	91	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	74	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	110	67	56	46	38	146	88	74	61	50	146	88	74	61	50
July 2028	112	59	47	37	29	156	82	65	51	40	156	82	65	51	40
July 2029	114	52	39	29	21	165	75	56	41	30	165	75	56	41	30
July 2030	116	45	31	22	15	175	67	47	33	22	175	67	47	33	22
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	120	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	122	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	120	21	11	5	3	0	0	0	0	0	0	0	0	0	0
July 2035	122	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	124	13	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	126	11	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	129	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	131	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	133	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	135	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	137	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	140	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	142	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	144	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	149	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.8	9.0	7.3	6.3	5.5	9.0	8.0	7.3	6.6	5.9	9.0	8.0	7.3	6.6	5.9

**Security Group 14
PPC Prepayment Assumption Rates**

Distribution Date	Class IH* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class IH* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class IH* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	91	86	122	103	97	91	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	74	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	110	67	56	46	38	146	88	74	61	50	146	88	74	61	50
July 2028	112	59	47	37	29	156	82	65	51	40	156	82	65	51	40
July 2029	114	52	39	29	21	165	75	56	41	30	165	75	56	41	30
July 2030	116	45	31	22	15	175	67	47	33	22	175	67	47	33	22
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	120	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	122	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	120	21	11	5	3	0	0	0	0	0	0	0	0	0	0
July 2035	122	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	124	13	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	126	11	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	129	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	131	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	133	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	135	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	137	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	140	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	142	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	144	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	149	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.8	9.0	7.3	6.3	5.5	9.0	8.0	7.3	6.6	5.9	9.0	8.0	7.3	6.6	5.9

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

**Security Group 14
PPC Prepayment Assumption Rates**

Distribution Date	Class IH* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class IH* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class IH* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	91	86	122	103	97	91	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	74	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	110	67	56	46	38	146	88	74	61	50	146	88	74	61	50
July 2028	112	59	47	37	29	156	82	65	51	40	156	82	65	51	40
July 2029	114	52	39	29	21	165	75	56	41	30	165	75	56	41	30
July 2030	116	45	31	22	15	175	67	47	33	22	175	67	47	33	22
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	120	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	122	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	120	21	11	5	3	0	0	0	0	0	0	0	0	0	0
July 2035	122	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	124	13	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	126	11	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	129	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	131	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	133	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	135	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	137	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	140	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	142	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	144	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	149	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.8	9.0	7.3	6.3	5.5	9.0	8.0	7.3	6.6	5.9	9.0	8.0	7.3	6.6	5.9

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

**Security Group 14
PPC Prepayment Assumption Rates**

Distribution Date	Class IH* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class IH* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class IH* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	91	86	122	103	97	91	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	74	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	110	67	56	46	38	146	88	74	61	50	146	88	74	61	50
July 2028	112	59	47	37	29	156	82	65	51	40	156	82	65	51	40
July 2029	114	52	39	29	21	165	75	56	41	30	165	75	56	41	30
July 2030	116	45	31	22	15	175	67	47	33	22	175	67	47	33	22
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	120	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	122	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	120	21	11	5	3	0	0	0	0	0	0	0	0	0	0
July 2035	122	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	124	13	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	126	11	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	129	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	131	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	133	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	135	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	137	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	140	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	142	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	144	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	147	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	149	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.8	9.0	7.3	6.3	5.5	9.0	8.0	7.3	6.6	5.9	9.0	8.0	7.3	6.6	5.9

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

**Security Groups 8, 10, 11, 12, 13 and 14
PPC Prepayment Assumption Rates**

Distribution Date	Class IN* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class IN* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class IN* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	107	105	104	103	102
July 2023	103	95	92	90	87	114	105	102	99	96	115	106	103	100	97
July 2024	105	89	84	79	74	122	103	97	91	86	124	105	99	93	88
July 2025	107	82	75	68	61	130	100	91	82	75	134	102	93	85	77
July 2026	109	74	65	57	49	139	95	83	72	63	121	83	73	63	55
July 2027	111	67	56	46	38	148	89	75	62	51	129	78	65	54	45
July 2028	113	59	47	37	29	158	83	66	52	40	138	73	58	45	35
July 2029	114	52	39	29	21	147	66	50	37	27	147	66	50	37	27
July 2030	116	45	31	22	15	64	24	17	12	8	63	24	17	12	8
July 2031	118	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	120	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	122	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	126	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	128	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	130	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	132	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	134	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	139	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	134	2	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	125	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	127	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	115	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	83	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	53	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.8	9.0	7.3	6.3	5.5	8.7	7.8	7.1	6.4	5.8	8.4	7.5	6.8	6.2	5.7

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

**Security Groups 8, 10, 11, 12, 13 and 14
PPC Prepayment Assumption Rates**

Distribution Date	Class IN* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class IN* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class IN* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	107	105	104	103	102
July 2023	103	95	92	90	87	114	105	102	99	96	115	106	103	100	97
July 2024	105	89	84	79	74	122	103	97	91	86	124	105	99	93	88
July 2025	107	82	75	68	61	130	100	91	82	75	134	102	93	85	77
July 2026	109	74	65	57	49	139	95	83	72	63	121	83	73	63	55
July 2027	111	67	56	46	38	148	89	75	62	51	129	78	65	54	45
July 2028	113	59	47	37	29	158	83	66	52	40	138	73	58	45	35
July 2029	114	52	39	29	21	147	66	50	37	27	147	66	50	37	27
July 2030	116	45	31	22	15	64	24	17	12	8	63	24	17	12	8
July 2031	118	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	120	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	122	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	126	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	128	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	130	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	132	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	134	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	139	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	134	2	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	125	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	127	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	115	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	83	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	53	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.8	9.0	7.3	6.3	5.5	8.7	7.8	7.1	6.4	5.8	8.4	7.5	6.8	6.2	5.7

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

**Security Groups 8, 10, 11, 12, 13 and 14
PPC Prepayment Assumption Rates**

Distribution Date	Class IN* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class IN* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class IN* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	107	105	104	103	102
July 2023	103	95	92	90	87	114	105	102	99	96	115	106	103	100	97
July 2024	105	89	84	79	74	122	103	97	91	86	124	105	99	93	88
July 2025	107	82	75	68	61	130	100	91	82	75	134	102	93	85	77
July 2026	109	74	65	57	49	139	95	83	72	63	121	83	73	63	55
July 2027	111	67	56	46	38	148	89	75	62	51	129	78	65	54	45
July 2028	113	59	47	37	29	158	83	66	52	40	138	73	58	45	35
July 2029	114	52	39	29	21	147	66	50	37	27	147	66	50	37	27
July 2030	116	45	31	22	15	64	24	17	12	8	63	24	17	12	8
July 2031	118	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	120	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	122	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	126	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	128	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	130	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	132	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	134	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	139	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	134	2	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	125	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	127	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	115	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	83	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	53	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.8	9.0	7.3	6.3	5.5	8.7	7.8	7.1	6.4	5.8	8.4	7.5	6.8	6.2	5.7

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

**Security Groups 8, 11, 12, 13 and 14
PPC Prepayment Assumption Rates**

Distribution Date	Class NI* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class NI* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class NI* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	74	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	111	67	56	46	38	148	89	75	62	51	148	89	75	62	51
July 2028	112	59	47	37	29	158	83	66	52	40	158	83	66	52	40
July 2029	114	52	39	29	21	168	76	57	42	31	168	76	57	42	31
July 2030	116	45	31	22	15	73	28	20	14	9	73	28	20	14	9
July 2031	118	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	120	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	122	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	126	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	128	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	130	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	132	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	134	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	138	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	143	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	145	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	132	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	95	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	61	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.3	9.0	7.4	6.3	5.5	8.9	8.0	7.2	6.5	5.9	8.9	8.0	7.2	6.5	5.9

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

**Security Groups 8, 11, 12, 13 and 14
PPC Prepayment Assumption Rates**

Distribution Date	Class NI* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class NI* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class NI* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	74	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	111	67	56	46	38	148	89	75	62	51	148	89	75	62	51
July 2028	112	59	47	37	29	158	83	66	52	40	158	83	66	52	40
July 2029	114	52	39	29	21	168	76	57	42	31	168	76	57	42	31
July 2030	116	45	31	22	15	73	28	20	14	9	73	28	20	14	9
July 2031	118	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	120	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	122	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	126	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	128	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	130	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	132	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	134	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	138	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	143	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	145	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	132	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	95	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	61	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.3	9.0	7.4	6.3	5.5	8.9	8.0	7.2	6.5	5.9	8.9	8.0	7.2	6.5	5.9

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

**Security Groups 8, 11, 12, 13 and 14
PPC Prepayment Assumption Rates**

Distribution Date	Class NI* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class NI* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class NI* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	122	103	97	92	86	122	103	97	92	86
July 2025	107	82	75	68	61	130	100	91	82	75	130	100	91	82	75
July 2026	109	74	65	57	49	139	95	83	72	63	139	95	83	72	63
July 2027	111	67	56	46	38	148	89	75	62	51	148	89	75	62	51
July 2028	112	59	47	37	29	158	83	66	52	40	158	83	66	52	40
July 2029	114	52	39	29	21	168	76	57	42	31	168	76	57	42	31
July 2030	116	45	31	22	15	73	28	20	14	9	73	28	20	14	9
July 2031	118	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	120	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	122	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	126	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	128	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	130	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	132	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	134	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	138	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	143	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	145	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	132	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	95	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	61	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.3	9.0	7.4	6.3	5.5	8.9	8.0	7.2	6.5	5.9	8.9	8.0	7.2	6.5	5.9

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

**Security Group 15
PPC Prepayment Assumption Rates**

<u>Distribution Date</u>	<u>Class FJ 0.01000% Compounded SOFR 0.07000% One-Year CMT</u>					<u>Class FJ 0.01000% Compounded SOFR 5.07100% One-Year CMT</u>					<u>Class FJ 0.01000% Compounded SOFR 10.07200% One-Year CMT</u>				
	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	102	101	101	101	100	102	101	101	101	101
July 2023	103	95	93	90	87	103	101	99	97	95	103	102	102	101	100
July 2024	105	89	84	79	75	105	100	95	90	85	105	102	102	99	94
July 2025	106	82	75	68	62	106	97	89	81	74	106	103	100	94	86
July 2026	108	75	66	57	49	108	92	82	72	62	6	6	6	5	4
July 2027	109	67	56	47	38	109	87	74	62	51	1	1	1	1	1
July 2028	111	60	47	37	29	111	81	65	52	40	1	1	1	1	1
July 2029	113	52	39	29	21	1	1	1	1	0	1	1	1	1	0
July 2030	115	45	32	22	15	1	1	1	0	0	0	0	0	0	0
July 2031	116	39	26	16	10	1	1	0	0	0	0	0	0	0	0
July 2032	118	33	20	12	7	1	0	0	0	0	0	0	0	0	0
July 2033	120	27	15	8	4	1	0	0	0	0	0	0	0	0	0
July 2034	122	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	124	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	125	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	127	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	129	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	131	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	133	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.8	9.0	7.4	6.3	5.5	7.2	6.7	6.3	5.8	5.4	4.6	4.5	4.5	4.4	4.3

**Security Group 15
PPC Prepayment Assumption Rates**

<u>Distribution Date</u>	<u>Class FJ</u> <u>5.56500% Compounded SOFR</u> <u>0.07000% One-Year CMT</u>					<u>Class FJ</u> <u>5.56500% Compounded SOFR</u> <u>5.07100% One-Year CMT</u>					<u>Class FJ</u> <u>5.56500% Compounded SOFR</u> <u>10.07200% One-Year CMT</u>				
	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	107	105	105	104	104
July 2023	104	95	93	90	87	114	105	102	99	96	115	109	107	105	103
July 2024	106	89	84	80	75	122	103	98	92	86	123	111	107	103	97
July 2025	108	83	75	68	62	131	100	91	83	75	132	113	106	97	89
July 2026	110	75	66	57	49	140	96	84	73	63	8	7	6	5	5
July 2027	112	67	56	47	38	150	91	76	63	52	2	1	1	1	1
July 2028	114	60	47	37	29	161	84	67	53	41	2	1	1	1	1
July 2029	116	52	39	29	21	2	1	1	1	0	2	1	1	1	0
July 2030	118	45	32	22	15	2	1	1	0	0	0	0	0	0	0
July 2031	120	39	26	16	10	2	1	0	0	0	0	0	0	0	0
July 2032	123	33	20	12	7	2	1	0	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	2	0	0	0	0	0	0	0	0	0
July 2034	127	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.8	9.0	7.4	6.3	5.5	7.2	6.7	6.3	5.8	5.4	4.6	4.5	4.5	4.4	4.3

**Security Group 15
PPC Prepayment Assumption Rates**

Distribution Date	Class FJ 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class FJ 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class FJ 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	112	109	108	107	106
July 2023	104	95	93	90	87	114	105	102	99	96	125	115	112	109	106
July 2024	106	89	84	80	75	122	103	98	92	86	141	119	113	106	100
July 2025	108	83	75	68	62	131	100	91	83	75	159	122	111	101	91
July 2026	110	75	66	57	49	140	96	84	73	63	10	7	6	5	5
July 2027	112	67	56	47	38	150	91	76	63	52	2	1	1	1	1
July 2028	114	60	47	37	29	161	84	67	53	41	3	1	1	1	1
July 2029	116	52	39	29	21	2	1	1	1	0	2	1	1	1	0
July 2030	118	45	32	22	15	2	1	1	1	0	0	0	0	0	0
July 2031	120	39	26	16	10	2	1	0	0	0	0	0	0	0	0
July 2032	123	33	20	12	7	2	1	0	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	2	0	0	0	0	0	0	0	0	0
July 2034	127	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.8	9.0	7.4	6.3	5.5	7.2	6.7	6.3	5.8	5.4	4.6	4.5	4.5	4.4	4.3

**Security Group 15
PPC Prepayment Assumption Rates**

Distribution Date	Class JI* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class JI* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class JI* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	112	109	108	107	106
July 2023	104	95	93	90	87	114	105	102	99	96	126	115	112	109	106
July 2024	106	89	84	80	75	122	103	98	92	87	141	120	113	106	100
July 2025	108	83	75	68	62	131	100	91	83	75	159	122	111	101	91
July 2026	110	75	66	57	49	140	96	84	73	63	11	7	6	5	5
July 2027	112	67	56	47	38	150	91	76	63	52	2	1	1	1	1
July 2028	114	60	47	37	29	161	84	67	53	41	3	1	1	1	1
July 2029	116	52	39	29	21	2	1	1	1	0	2	1	1	1	0
July 2030	118	45	32	22	15	2	1	1	0	0	0	0	0	0	0
July 2031	120	39	26	16	10	2	1	0	0	0	0	0	0	0	0
July 2032	123	33	20	12	7	2	1	0	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	2	0	0	0	0	0	0	0	0	0
July 2034	127	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	130	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.8	9.0	7.4	6.3	5.5	7.2	6.7	6.3	5.8	5.4	4.6	4.5	4.5	4.4	4.3

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

**Security Group 15
PPC Prepayment Assumption Rates**

Distribution Date	Class JI* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class JI* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class JI* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	112	109	108	107	106
July 2023	104	95	93	90	87	114	105	102	99	96	126	115	112	109	106
July 2024	106	89	84	80	75	122	103	98	92	87	141	120	113	106	100
July 2025	108	83	75	68	62	131	100	91	83	75	159	122	111	101	91
July 2026	110	75	66	57	49	140	96	84	73	63	11	7	6	5	5
July 2027	112	67	56	47	38	150	91	76	63	52	2	1	1	1	1
July 2028	114	60	47	37	29	161	84	67	53	41	3	1	1	1	1
July 2029	116	52	39	29	21	2	1	1	1	0	2	1	1	1	0
July 2030	118	45	32	22	15	2	1	1	0	0	0	0	0	0	0
July 2031	120	39	26	16	10	2	1	0	0	0	0	0	0	0	0
July 2032	123	33	20	12	7	2	1	0	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	2	0	0	0	0	0	0	0	0	0
July 2034	127	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	130	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.8	9.0	7.4	6.3	5.5	7.2	6.7	6.3	5.8	5.4	4.6	4.5	4.5	4.4	4.3

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

**Security Group 15
PPC Prepayment Assumption Rates**

Distribution Date	Class JI* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class JI* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class JI* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	112	109	108	107	106
July 2023	104	95	93	90	87	114	105	102	99	96	126	115	112	109	106
July 2024	106	89	84	80	75	122	103	98	92	87	141	120	113	106	100
July 2025	108	83	75	68	62	131	100	91	83	75	159	122	111	101	91
July 2026	110	75	66	57	49	140	96	84	73	63	11	7	6	5	5
July 2027	112	67	56	47	38	150	91	76	63	52	2	1	1	1	1
July 2028	114	60	47	37	29	161	84	67	53	41	3	1	1	1	1
July 2029	116	52	39	29	21	2	1	1	1	0	2	1	1	1	0
July 2030	118	45	32	22	15	2	1	1	0	0	0	0	0	0	0
July 2031	120	39	26	16	10	2	1	0	0	0	0	0	0	0	0
July 2032	123	33	20	12	7	2	1	0	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	2	0	0	0	0	0	0	0	0	0
July 2034	127	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	130	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.8	9.0	7.4	6.3	5.5	7.2	6.7	6.3	5.8	5.4	4.6	4.5	4.5	4.4	4.3

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

**Security Groups 2, 4, 6, 9 and 15
PPC Prepayment Assumption Rates**

Distribution Date	Class IQ* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class IQ* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class IQ* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	101	112	109	108	107	106
July 2023	104	95	92	90	87	114	105	102	98	95	126	115	112	108	105
July 2024	106	89	84	79	74	122	103	97	91	86	141	119	112	106	99
July 2025	108	82	75	68	61	131	100	91	82	74	159	121	110	100	90
July 2026	110	75	65	57	49	140	95	83	72	63	6	4	4	3	3
July 2027	112	67	56	46	38	150	90	75	62	51	2	1	1	1	1
July 2028	114	59	47	37	29	123	64	51	40	31	2	1	1	1	0
July 2029	116	52	39	29	21	3	1	1	1	1	1	1	0	0	0
July 2030	118	45	32	22	15	2	1	0	0	0	0	0	0	0	0
July 2031	120	38	25	16	10	2	1	0	0	0	0	0	0	0	0
July 2032	123	32	20	12	7	2	0	0	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	0	0	0	0	0
July 2034	127	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	130	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	140	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	36	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.9	9.0	7.4	6.3	5.5	7.2	6.8	6.3	5.8	5.4	4.5	4.5	4.5	4.4	4.3

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

**Security Groups 2, 4, 6, 9 and 15
PPC Prepayment Assumption Rates**

Distribution Date	Class IQ*					Class IQ*					Class IQ*				
	5.56500% Compounded SOFR					5.56500% Compounded SOFR					5.56500% Compounded SOFR				
	0.07000% One-Year CMT					5.07100% One-Year CMT					10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	101	112	109	108	107	106
July 2023	104	95	92	90	87	114	105	102	98	95	126	115	112	108	105
July 2024	106	89	84	79	74	122	103	97	91	86	141	119	112	106	99
July 2025	108	82	75	68	61	131	100	91	82	74	159	121	110	100	90
July 2026	110	75	65	57	49	140	95	83	72	63	6	4	4	3	3
July 2027	112	67	56	46	38	150	90	75	62	51	2	1	1	1	1
July 2028	114	59	47	37	29	123	64	51	40	31	2	1	1	1	0
July 2029	116	52	39	29	21	3	1	1	1	1	1	1	0	0	0
July 2030	118	45	32	22	15	2	1	0	0	0	0	0	0	0	0
July 2031	120	38	25	16	10	2	1	0	0	0	0	0	0	0	0
July 2032	123	32	20	12	7	2	0	0	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	0	0	0	0	0
July 2034	127	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	130	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	140	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	36	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.9	9.0	7.4	6.3	5.5	7.2	6.8	6.3	5.8	5.4	4.5	4.5	4.5	4.4	4.3

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

**Security Groups 2, 4, 6, 9 and 15
PPC Prepayment Assumption Rates**

Distribution Date	Class IQ* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class IQ* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class IQ* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	101	112	109	108	107	106
July 2023	104	95	92	90	87	114	105	102	98	95	126	115	112	108	105
July 2024	106	89	84	79	74	122	103	97	91	86	141	119	112	106	99
July 2025	108	82	75	68	61	131	100	91	82	74	159	121	110	100	90
July 2026	110	75	65	57	49	140	95	83	72	63	6	4	4	3	3
July 2027	112	67	56	46	38	150	90	75	62	51	2	1	1	1	1
July 2028	114	59	47	37	29	123	64	51	40	31	2	1	1	1	0
July 2029	116	52	39	29	21	3	1	1	1	1	1	1	0	0	0
July 2030	118	45	32	22	15	2	1	0	0	0	0	0	0	0	0
July 2031	120	38	25	16	10	2	1	0	0	0	0	0	0	0	0
July 2032	123	32	20	12	7	2	0	0	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	0	0	0	0	0
July 2034	127	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	130	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	140	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	36	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.9	9.0	7.4	6.3	5.5	7.2	6.8	6.3	5.8	5.4	4.5	4.5	4.5	4.4	4.3

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

**Security Groups 2, 3, 4, 5, 6, 7, 9 and 15
PPC Prepayment Assumption Rates**

Distribution Date	Class IO* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class IO* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class IO* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	101	110	107	106	105	104
July 2023	104	95	92	90	87	114	105	102	99	96	121	111	108	104	101
July 2024	106	89	84	79	74	122	103	97	91	86	133	113	106	100	94
July 2025	108	82	75	68	61	131	100	91	82	75	147	112	102	93	84
July 2026	110	75	65	57	49	140	95	83	72	63	61	42	36	32	27
July 2027	112	67	56	46	38	150	90	75	62	51	63	38	31	26	21
July 2028	114	59	47	37	29	138	72	57	45	35	67	35	28	22	17
July 2029	116	52	39	29	21	49	22	17	12	9	48	22	16	12	9
July 2030	118	45	32	22	15	15	6	4	3	2	15	6	4	3	2
July 2031	120	38	25	16	10	1	0	0	0	0	0	0	0	0	0
July 2032	123	32	20	12	7	1	0	0	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	0	0	0	0	0
July 2034	127	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	80	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	71	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	42	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	42	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	43	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	21.5	9.0	7.4	6.3	5.5	7.8	7.2	6.6	6.1	5.6	6.3	5.8	5.5	5.2	4.9

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

**Security Groups 2, 3, 4, 5, 6, 7, 9 and 15
PPC Prepayment Assumption Rates**

Distribution Date	Class IO* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class IO* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class IO* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	101	110	107	106	105	104
July 2023	104	95	92	90	87	114	105	102	99	96	121	111	108	104	101
July 2024	106	89	84	79	74	122	103	97	91	86	133	113	106	100	94
July 2025	108	82	75	68	61	131	100	91	82	75	147	112	102	93	84
July 2026	110	75	65	57	49	140	95	83	72	63	61	42	36	32	27
July 2027	112	67	56	46	38	150	90	75	62	51	63	38	31	26	21
July 2028	114	59	47	37	29	138	72	57	45	35	67	35	28	22	17
July 2029	116	52	39	29	21	49	22	17	12	9	48	22	16	12	9
July 2030	118	45	32	22	15	15	6	4	3	2	15	6	4	3	2
July 2031	120	38	25	16	10	1	0	0	0	0	0	0	0	0	0
July 2032	123	32	20	12	7	1	0	0	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	0	0	0	0	0
July 2034	127	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	80	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	71	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	42	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	42	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	43	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	21.5	9.0	7.4	6.3	5.5	7.8	7.2	6.6	6.1	5.6	6.3	5.8	5.5	5.2	4.9

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

**Security Groups 2, 3, 4, 5, 6, 7, 9 and 15
PPC Prepayment Assumption Rates**

Distribution Date	Class IO*					Class IO*					Class IO*				
	11.12000% Compounded SOFR 0.07000% One-Year CMT					11.12000% Compounded SOFR 5.07100% One-Year CMT					11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	107	104	103	102	101	110	107	106	105	104
July 2023	104	95	92	90	87	114	105	102	99	96	121	111	108	104	101
July 2024	106	89	84	79	74	122	103	97	91	86	133	113	106	100	94
July 2025	108	82	75	68	61	131	100	91	82	75	147	112	102	93	84
July 2026	110	75	65	57	49	140	95	83	72	63	61	42	36	32	27
July 2027	112	67	56	46	38	150	90	75	62	51	63	38	31	26	21
July 2028	114	59	47	37	29	138	72	57	45	35	67	35	28	22	17
July 2029	116	52	39	29	21	49	22	17	12	9	48	22	16	12	9
July 2030	118	45	32	22	15	15	6	4	3	2	15	6	4	3	2
July 2031	120	38	25	16	10	1	0	0	0	0	0	0	0	0	0
July 2032	123	32	20	12	7	1	0	0	0	0	0	0	0	0	0
July 2033	125	27	15	8	4	1	0	0	0	0	0	0	0	0	0
July 2034	127	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	80	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	71	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	42	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	42	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	43	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	21.5	9.0	7.4	6.3	5.5	7.8	7.2	6.6	6.1	5.6	6.3	5.8	5.5	5.2	4.9

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

**Security Group 16
PPC Prepayment Assumption Rates**

Distribution Date	Class FL 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class FL 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class FL 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	101	99	98	98	97	101	101	100	100	100	101	101	101	101	100
July 2023	102	95	92	89	87	102	101	99	96	94	102	101	100	99	96
July 2024	103	89	84	79	74	103	99	94	89	84	103	101	98	93	89
July 2025	104	82	74	68	61	104	96	88	81	73	104	100	94	86	78
July 2026	105	74	65	56	49	104	90	80	70	60	56	51	46	40	35
July 2027	106	67	56	46	38	105	85	72	60	49	57	48	41	35	29
July 2028	107	59	47	37	29	105	78	62	49	38	57	44	36	29	23
July 2029	108	51	39	29	21	63	43	32	24	18	58	41	32	24	17
July 2030	109	44	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	110	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	111	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	112	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	113	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	113	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	114	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	115	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	116	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	117	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	118	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	117	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	109	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	110	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	73	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	73	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.0	9.0	7.3	6.2	5.5	8.0	7.4	6.7	6.2	5.7	6.8	6.4	6.0	5.6	5.2

**Security Group 16
PPC Prepayment Assumption Rates**

Distribution Date	Class FL 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class FL 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class FL 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	98	97	106	104	103	102	101	106	104	104	103	102
July 2023	103	95	92	89	87	113	104	101	98	95	113	106	104	101	98
July 2024	105	89	84	79	74	121	103	97	91	86	121	107	101	96	90
July 2025	107	82	74	68	61	129	99	90	82	74	129	106	97	88	80
July 2026	109	74	65	56	49	136	93	82	71	61	72	54	47	41	36
July 2027	111	67	56	46	38	145	88	73	61	50	77	50	43	35	29
July 2028	112	59	47	37	29	152	81	64	50	39	82	47	38	30	23
July 2029	114	52	39	29	21	97	44	33	25	18	88	43	33	24	18
July 2030	116	44	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	120	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	122	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	125	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	127	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	129	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	131	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	136	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	127	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	129	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	86	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	87	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.0	9.0	7.3	6.2	5.5	8.1	7.4	6.7	6.2	5.7	7.0	6.4	6.0	5.6	5.2

**Security Group 16
PPC Prepayment Assumption Rates**

Distribution Date	Class FL 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class FL 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class FL 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	98	97	106	104	103	102	101	108	106	105	104	103
July 2023	103	95	92	89	87	114	104	101	98	95	118	109	105	102	99
July 2024	105	89	84	79	74	122	103	97	91	86	129	109	103	97	91
July 2025	107	82	74	68	61	130	99	90	82	74	141	108	98	89	81
July 2026	109	74	65	56	49	137	93	82	71	61	80	55	48	42	36
July 2027	111	67	56	46	38	146	88	73	61	50	86	52	43	36	29
July 2028	112	59	47	37	29	154	81	64	50	39	91	48	38	30	23
July 2029	114	52	39	29	21	98	44	33	25	18	98	44	33	25	18
July 2030	116	44	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	120	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	122	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	125	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	127	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	129	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	131	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	136	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	127	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	129	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	86	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	87	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.0	9.0	7.3	6.2	5.5	8.1	7.4	6.7	6.2	5.7	7.0	6.4	6.0	5.6	5.2

**Security Group 16
PPC Prepayment Assumption Rates**

Distribution Date	Class LF 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class LF 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class LF 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	101	99	98	98	97	101	101	101	100	100	101	101	101	101	100
July 2023	102	95	92	89	87	102	101	99	97	94	102	101	101	99	97
July 2024	104	89	84	79	74	104	99	95	90	84	104	101	98	94	89
July 2025	105	82	74	68	61	105	96	88	81	73	105	100	94	86	78
July 2026	106	74	65	56	49	105	90	80	70	61	57	51	46	40	35
July 2027	108	67	56	46	38	106	85	72	60	49	57	48	41	35	29
July 2028	109	59	47	37	29	107	78	62	49	38	58	45	36	29	23
July 2029	110	51	39	29	21	65	43	32	24	18	59	41	32	24	17
July 2030	112	44	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	113	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	114	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	116	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	117	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	117	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	118	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	120	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	121	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	123	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	124	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	124	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	115	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	116	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	77	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	78	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.0	9.0	7.3	6.2	5.5	8.0	7.4	6.7	6.2	5.7	6.8	6.4	6.0	5.6	5.2

**Security Group 16
PPC Prepayment Assumption Rates**

Distribution Date	Class LF 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class LF 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class LF 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	98	97	106	104	103	102	101	106	105	104	103	103
July 2023	103	95	92	89	87	114	104	101	98	95	114	107	104	101	99
July 2024	105	89	84	79	74	122	103	97	91	86	122	107	102	96	90
July 2025	107	82	74	68	61	130	99	90	82	74	130	106	97	88	80
July 2026	109	74	65	56	49	137	93	82	71	61	73	54	47	41	36
July 2027	111	67	56	46	38	146	88	73	61	50	78	51	43	35	29
July 2028	112	59	47	37	29	154	81	64	50	39	84	47	38	30	23
July 2029	114	52	39	29	21	98	44	33	25	18	89	43	33	24	18
July 2030	116	44	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	120	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	122	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	125	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	127	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	129	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	131	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	136	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	127	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	129	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	86	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	87	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.0	9.0	7.3	6.2	5.5	8.1	7.4	6.7	6.2	5.7	7.0	6.4	6.0	5.6	5.2

**Security Group 16
PPC Prepayment Assumption Rates**

Distribution Date	Class LF 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class LF 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class LF 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	98	97	106	104	103	102	101	108	106	105	104	103
July 2023	103	95	92	89	87	114	104	101	98	95	118	109	105	102	99
July 2024	105	89	84	79	74	122	103	97	91	86	129	109	103	97	91
July 2025	107	82	74	68	61	130	99	90	82	74	141	108	98	89	81
July 2026	109	74	65	56	49	137	93	82	71	61	80	55	48	42	36
July 2027	111	67	56	46	38	146	88	73	61	50	86	52	43	36	29
July 2028	112	59	47	37	29	154	81	64	50	39	92	48	38	30	23
July 2029	114	52	39	29	21	98	44	33	25	18	98	44	33	25	18
July 2030	116	44	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	120	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	122	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	125	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	127	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	129	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	131	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	136	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	127	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	129	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	86	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	87	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.0	9.0	7.3	6.2	5.5	8.1	7.4	6.7	6.2	5.7	7.0	6.4	6.0	5.6	5.2

**Security Group 16
PPC Prepayment Assumption Rates**

Distribution Date	Class LI* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class LI* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class LI* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	101	108	106	105	104	103
July 2023	103	95	92	89	87	114	104	101	98	95	118	109	106	102	99
July 2024	105	89	84	79	74	122	103	97	91	86	129	109	103	97	91
July 2025	107	82	74	68	61	130	99	90	82	74	141	108	98	89	81
July 2026	109	74	65	56	49	137	93	82	71	61	80	55	48	42	36
July 2027	111	67	56	46	38	146	88	73	61	50	86	52	43	36	29
July 2028	113	59	47	37	29	154	81	64	50	39	92	48	38	30	23
July 2029	114	52	39	29	21	98	44	33	25	18	98	44	33	25	18
July 2030	116	44	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	120	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	122	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	125	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	127	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	129	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	131	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	136	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	127	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	129	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	86	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	87	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.0	9.0	7.3	6.2	5.5	8.1	7.4	6.7	6.2	5.7	7.0	6.4	6.0	5.6	5.2

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

**Security Group 16
PPC Prepayment Assumption Rates**

Distribution Date	Class LI* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class LI* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class LI* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	101	108	106	105	104	103
July 2023	103	95	92	89	87	114	104	101	98	95	118	109	106	102	99
July 2024	105	89	84	79	74	122	103	97	91	86	129	109	103	97	91
July 2025	107	82	74	68	61	130	99	90	82	74	141	108	98	89	81
July 2026	109	74	65	56	49	137	93	82	71	61	80	55	48	42	36
July 2027	111	67	56	46	38	146	88	73	61	50	86	52	43	36	29
July 2028	113	59	47	37	29	154	81	64	50	39	92	48	38	30	23
July 2029	114	52	39	29	21	98	44	33	25	18	98	44	33	25	18
July 2030	116	44	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	120	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	122	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	125	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	127	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	129	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	131	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	136	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	127	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	129	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	86	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	87	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.0	9.0	7.3	6.2	5.5	8.1	7.4	6.7	6.2	5.7	7.0	6.4	6.0	5.6	5.2

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

**Security Group 16
PPC Prepayment Assumption Rates**

Distribution Date	Class LI* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class LI* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class LI* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	101	108	106	105	104	103
July 2023	103	95	92	89	87	114	104	101	98	95	118	109	106	102	99
July 2024	105	89	84	79	74	122	103	97	91	86	129	109	103	97	91
July 2025	107	82	74	68	61	130	99	90	82	74	141	108	98	89	81
July 2026	109	74	65	56	49	137	93	82	71	61	80	55	48	42	36
July 2027	111	67	56	46	38	146	88	73	61	50	86	52	43	36	29
July 2028	113	59	47	37	29	154	81	64	50	39	92	48	38	30	23
July 2029	114	52	39	29	21	98	44	33	25	18	98	44	33	25	18
July 2030	116	44	31	22	15	0	0	0	0	0	0	0	0	0	0
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	120	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	122	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	124	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	125	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	127	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	129	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	131	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	136	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	127	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	129	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	86	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	87	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.0	9.0	7.3	6.2	5.5	8.1	7.4	6.7	6.2	5.7	7.0	6.4	6.0	5.6	5.2

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

**Security Group 17
PPC Prepayment Assumption Rates**

Distribution Date	Class FM 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class FM 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class FM 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	102	101	101	101	100	102	101	101	101	100
July 2023	103	95	92	90	87	103	101	99	97	94	103	101	99	97	94
July 2024	105	89	84	79	74	105	99	95	90	85	105	99	95	90	85
July 2025	106	82	75	68	61	106	96	89	81	73	106	96	89	81	73
July 2026	108	74	65	57	49	108	91	81	71	61	108	91	81	71	61
July 2027	109	67	56	46	38	108	85	72	60	49	108	85	72	60	49
July 2028	111	59	47	37	29	110	79	64	50	39	110	79	64	50	39
July 2029	113	51	39	29	21	112	73	55	41	30	112	73	55	41	30
July 2030	114	44	31	22	15	78	45	32	22	15	78	45	32	22	15
July 2031	116	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	118	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	118	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	120	21	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	122	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	123	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	125	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	127	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	129	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	131	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	133	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	135	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	137	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	139	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	141	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	143	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	99	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	26.0	9.0	7.3	6.3	5.5	9.0	8.0	7.2	6.5	5.9	9.0	8.0	7.2	6.5	5.9

**Security Group 17
PPC Prepayment Assumption Rates**

Distribution Date	Class FM 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class FM 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class FM 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	121	103	97	91	86	121	103	97	91	86
July 2025	107	82	75	68	61	130	99	91	82	74	130	99	91	82	74
July 2026	109	74	65	57	49	138	95	83	72	62	138	95	83	72	62
July 2027	110	67	56	46	38	146	88	73	61	50	146	88	73	61	50
July 2028	112	59	47	37	29	156	82	65	51	40	156	82	65	51	40
July 2029	114	51	39	29	21	166	75	56	42	31	166	75	56	42	31
July 2030	116	44	31	22	15	121	46	33	23	16	121	46	33	23	16
July 2031	118	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	120	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	120	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	122	21	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	124	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	126	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	128	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	130	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	135	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	137	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	139	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	142	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	144	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	146	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	149	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	102	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	26.0	9.0	7.3	6.3	5.5	9.0	8.0	7.2	6.5	5.9	9.0	8.0	7.2	6.5	5.9

**Security Group 17
PPC Prepayment Assumption Rates**

Distribution Date	Class FM 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class FM 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class FM 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	121	103	97	91	86	121	103	97	91	86
July 2025	107	82	75	68	61	130	99	91	82	74	130	99	91	82	74
July 2026	109	74	65	57	49	138	95	83	72	62	138	95	83	72	62
July 2027	110	67	56	46	38	146	88	73	61	50	146	88	73	61	50
July 2028	112	59	47	37	29	156	82	65	51	40	156	82	65	51	40
July 2029	114	51	39	29	21	166	75	56	42	31	166	75	56	42	31
July 2030	116	44	31	22	15	121	46	33	23	16	121	46	33	23	16
July 2031	118	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	120	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	120	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	122	21	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	124	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	126	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	128	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	130	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	135	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	137	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	139	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	142	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	144	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	146	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	149	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	102	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	26.0	9.0	7.3	6.3	5.5	9.0	8.0	7.2	6.5	5.9	9.0	8.0	7.2	6.5	5.9

**Security Group 17
PPC Prepayment Assumption Rates**

Distribution Date	Class MI* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class MI* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class MI* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	121	103	97	91	86	121	103	97	91	86
July 2025	107	82	75	68	61	130	99	91	82	74	130	99	91	82	74
July 2026	109	74	65	57	49	138	95	83	72	62	138	95	83	72	62
July 2027	110	67	56	46	38	146	88	74	61	50	146	88	74	61	50
July 2028	112	59	47	37	29	156	82	65	51	40	156	82	65	51	40
July 2029	114	51	39	29	21	167	75	56	42	31	167	75	56	42	31
July 2030	116	44	31	22	15	121	46	33	23	16	121	46	33	23	16
July 2031	118	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	120	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	120	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	122	21	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	124	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	126	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	128	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	130	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	135	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	137	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	139	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	142	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	144	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	146	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	149	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	102	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	26.0	9.0	7.3	6.3	5.5	9.0	8.0	7.2	6.5	5.9	9.0	8.0	7.2	6.5	5.9

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

**Security Group 17
PPC Prepayment Assumption Rates**

Distribution Date	Class MI* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class MI* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class MI* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	121	103	97	91	86	121	103	97	91	86
July 2025	107	82	75	68	61	130	99	91	82	74	130	99	91	82	74
July 2026	109	74	65	57	49	138	95	83	72	62	138	95	83	72	62
July 2027	110	67	56	46	38	146	88	74	61	50	146	88	74	61	50
July 2028	112	59	47	37	29	156	82	65	51	40	156	82	65	51	40
July 2029	114	51	39	29	21	167	75	56	42	31	167	75	56	42	31
July 2030	116	44	31	22	15	121	46	33	23	16	121	46	33	23	16
July 2031	118	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	120	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	120	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	122	21	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	124	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	126	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	128	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	130	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	135	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	137	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	139	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	142	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	144	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	146	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	149	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	102	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	26.0	9.0	7.3	6.3	5.5	9.0	8.0	7.2	6.5	5.9	9.0	8.0	7.2	6.5	5.9

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

**Security Group 17
PPC Prepayment Assumption Rates**

Distribution Date	Class MI*					Class MI*					Class MI*				
	11.12000% Compounded SOFR 0.07000% One-Year CMT					11.12000% Compounded SOFR 5.07100% One-Year CMT					11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	102	106	104	103	102	102
July 2023	103	95	92	90	87	114	105	102	99	96	114	105	102	99	96
July 2024	105	89	84	79	74	121	103	97	91	86	121	103	97	91	86
July 2025	107	82	75	68	61	130	99	91	82	74	130	99	91	82	74
July 2026	109	74	65	57	49	138	95	83	72	62	138	95	83	72	62
July 2027	110	67	56	46	38	146	88	74	61	50	146	88	74	61	50
July 2028	112	59	47	37	29	156	82	65	51	40	156	82	65	51	40
July 2029	114	51	39	29	21	167	75	56	42	31	167	75	56	42	31
July 2030	116	44	31	22	15	121	46	33	23	16	121	46	33	23	16
July 2031	118	38	25	16	10	1	0	0	0	0	1	0	0	0	0
July 2032	120	32	20	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	120	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	122	21	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	124	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	126	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	128	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	130	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	135	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	137	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	139	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	142	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	144	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	146	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	149	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	102	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2051 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	26.0	9.0	7.3	6.3	5.5	9.0	8.0	7.2	6.5	5.9	9.0	8.0	7.2	6.5	5.9

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

**Security Groups 16 and 17
PPC Prepayment Assumption Rates**

Distribution Date	Class IY* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class IY* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class IY* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	101	107	105	104	103	102
July 2023	103	95	92	90	87	114	104	101	99	96	116	107	103	100	97
July 2024	105	89	84	79	74	122	103	97	91	86	125	106	100	94	88
July 2025	107	82	75	68	61	130	99	91	82	74	135	104	94	86	78
July 2026	109	74	65	56	49	138	94	82	72	62	110	75	66	57	50
July 2027	111	67	56	46	38	146	88	73	61	50	117	70	59	49	40
July 2028	112	59	47	37	29	155	81	65	51	39	125	65	52	41	32
July 2029	114	51	39	29	21	133	60	45	33	24	133	60	45	33	24
July 2030	116	44	31	22	15	62	24	17	12	8	62	24	17	12	8
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	120	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	121	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	123	21	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	124	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	126	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	129	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	131	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	135	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	136	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	133	2	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	135	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	116	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	118	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	76	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	53	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.6	9.0	7.3	6.3	5.5	8.6	7.7	7.0	6.4	5.8	8.1	7.2	6.6	6.1	5.6

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

**Security Groups 16 and 17
PPC Prepayment Assumption Rates**

Distribution Date	Class IY* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class IY* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class IY* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	101	107	105	104	103	102
July 2023	103	95	92	90	87	114	104	101	99	96	116	107	103	100	97
July 2024	105	89	84	79	74	122	103	97	91	86	125	106	100	94	88
July 2025	107	82	75	68	61	130	99	91	82	74	135	104	94	86	78
July 2026	109	74	65	56	49	138	94	82	72	62	110	75	66	57	50
July 2027	111	67	56	46	38	146	88	73	61	50	117	70	59	49	40
July 2028	112	59	47	37	29	155	81	65	51	39	125	65	52	41	32
July 2029	114	51	39	29	21	133	60	45	33	24	133	60	45	33	24
July 2030	116	44	31	22	15	62	24	17	12	8	62	24	17	12	8
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	120	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	121	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	123	21	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	124	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	126	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	129	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	131	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	135	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	136	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	133	2	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	135	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	116	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	118	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	76	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	53	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.6	9.0	7.3	6.3	5.5	8.6	7.7	7.0	6.4	5.8	8.1	7.2	6.6	6.1	5.6

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

**Security Groups 16 and 17
PPC Prepayment Assumption Rates**

Distribution Date	Class IY* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class IY* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class IY* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	104	103	102	101	107	105	104	103	102
July 2023	103	95	92	90	87	114	104	101	99	96	116	107	103	100	97
July 2024	105	89	84	79	74	122	103	97	91	86	125	106	100	94	88
July 2025	107	82	75	68	61	130	99	91	82	74	135	104	94	86	78
July 2026	109	74	65	56	49	138	94	82	72	62	110	75	66	57	50
July 2027	111	67	56	46	38	146	88	73	61	50	117	70	59	49	40
July 2028	112	59	47	37	29	155	81	65	51	39	125	65	52	41	32
July 2029	114	51	39	29	21	133	60	45	33	24	133	60	45	33	24
July 2030	116	44	31	22	15	62	24	17	12	8	62	24	17	12	8
July 2031	118	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	120	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	121	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	123	21	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	124	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	126	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	129	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	131	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	133	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	135	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	136	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	133	2	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	135	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	116	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	118	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	76	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	53	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.6	9.0	7.3	6.3	5.5	8.6	7.7	7.0	6.4	5.8	8.1	7.2	6.6	6.1	5.6

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

**Security Group 18
PPC Prepayment Assumption Rates**

Distribution Date	Class IM* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class IM* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class IM* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	109	107	106	105	104
July 2023	104	95	93	90	87	114	105	102	99	96	120	110	107	104	101
July 2024	106	90	85	80	75	122	104	98	92	87	131	111	105	99	93
July 2025	108	83	75	68	62	131	100	91	83	75	144	111	101	92	83
July 2026	110	75	66	57	50	140	96	84	73	63	73	50	44	38	33
July 2027	112	68	56	47	39	150	91	76	63	52	79	47	40	33	27
July 2028	114	60	48	37	29	160	84	67	52	41	83	44	35	27	21
July 2029	116	53	39	29	21	89	40	30	22	16	89	40	30	22	16
July 2030	119	45	32	22	15	2	1	1	0	0	2	1	1	0	0
July 2031	120	39	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	122	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	124	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	127	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	145	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	77	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	79	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	80	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.0	9.1	7.4	6.3	5.5	8.4	7.7	7.0	6.4	5.8	7.1	6.5	6.1	5.7	5.3

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

**Security Group 18
PPC Prepayment Assumption Rates**

Distribution Date	Class IM* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class IM* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class IM* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	109	107	106	105	104
July 2023	104	95	93	90	87	114	105	102	99	96	120	110	107	104	101
July 2024	106	90	85	80	75	122	104	98	92	87	131	111	105	99	93
July 2025	108	83	75	68	62	131	100	91	83	75	144	111	101	92	83
July 2026	110	75	66	57	50	140	96	84	73	63	73	50	44	38	33
July 2027	112	68	56	47	39	150	91	76	63	52	79	47	40	33	27
July 2028	114	60	48	37	29	160	84	67	52	41	83	44	35	27	21
July 2029	116	53	39	29	21	89	40	30	22	16	89	40	30	22	16
July 2030	119	45	32	22	15	2	1	1	0	0	2	1	1	0	0
July 2031	120	39	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	122	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	124	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	127	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	145	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	77	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	79	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	80	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.0	9.1	7.4	6.3	5.5	8.4	7.7	7.0	6.4	5.8	7.1	6.5	6.1	5.7	5.3

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

**Security Group 18
PPC Prepayment Assumption Rates**

Distribution Date	Class IM* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class IM* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class IM* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	109	107	106	105	104
July 2023	104	95	93	90	87	114	105	102	99	96	120	110	107	104	101
July 2024	106	90	85	80	75	122	104	98	92	87	131	111	105	99	93
July 2025	108	83	75	68	62	131	100	91	83	75	144	111	101	92	83
July 2026	110	75	66	57	50	140	96	84	73	63	73	50	44	38	33
July 2027	112	68	56	47	39	150	91	76	63	52	79	47	40	33	27
July 2028	114	60	48	37	29	160	84	67	52	41	83	44	35	27	21
July 2029	116	53	39	29	21	89	40	30	22	16	89	40	30	22	16
July 2030	119	45	32	22	15	2	1	1	0	0	2	1	1	0	0
July 2031	120	39	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	122	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	124	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	127	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	145	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	77	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	79	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	80	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.0	9.1	7.4	6.3	5.5	8.4	7.7	7.0	6.4	5.8	7.1	6.5	6.1	5.7	5.3

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

**Security Group 18
PPC Prepayment Assumption Rates**

Distribution Date	Class MF 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class MF 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class MF 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	101	99	99	98	97	101	101	101	100	100	101	101	101	101	100
July 2023	102	95	93	90	87	102	101	99	97	94	102	101	101	99	97
July 2024	103	89	84	80	75	103	99	95	90	85	103	101	99	95	90
July 2025	104	82	75	68	62	104	96	89	81	74	104	101	95	88	80
July 2026	105	75	66	57	50	105	92	82	71	62	49	46	41	37	32
July 2027	106	67	56	47	39	106	87	74	61	51	49	43	37	31	26
July 2028	107	60	48	37	29	107	80	65	51	40	49	40	33	26	20
July 2029	108	52	39	29	21	56	38	29	22	16	50	36	28	21	16
July 2030	109	45	32	22	15	1	1	1	0	0	1	1	1	0	0
July 2031	109	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	110	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	111	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	112	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	113	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	114	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	115	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	116	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	118	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	119	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	120	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	121	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	63	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	64	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	64	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.0	9.1	7.4	6.3	5.5	8.4	7.7	7.0	6.4	5.8	6.8	6.5	6.1	5.7	5.3

**Security Group 18
PPC Prepayment Assumption Rates**

Distribution Date	Class MF 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class MF 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class MF 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	106	104	103	102	102	106	105	104	103	103
July 2023	104	95	93	90	87	113	105	102	99	96	113	107	105	102	99
July 2024	106	90	84	80	75	121	103	97	92	86	121	108	103	97	92
July 2025	108	83	75	68	62	129	100	91	83	75	129	107	99	90	82
July 2026	110	75	66	57	50	138	96	84	73	63	64	49	43	38	33
July 2027	112	68	56	47	39	147	90	76	63	52	68	46	39	32	27
July 2028	114	60	48	37	29	156	84	66	52	41	72	42	34	27	21
July 2029	116	53	39	29	21	86	40	30	22	16	76	39	29	22	16
July 2030	118	45	32	22	15	2	1	1	0	0	2	1	1	0	0
July 2031	120	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	122	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	124	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	127	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	145	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	77	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	79	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	80	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.0	9.1	7.4	6.3	5.5	8.4	7.7	7.0	6.4	5.8	7.0	6.5	6.1	5.7	5.3

**Security Group 18
PPC Prepayment Assumption Rates**

Distribution Date	Class MF 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class MF 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class MF 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	100	99	98	97	107	104	103	103	102	109	106	106	105	104
July 2023	104	95	93	90	87	114	105	102	99	96	120	110	107	104	101
July 2024	106	90	84	80	75	122	103	98	92	87	131	111	105	99	93
July 2025	108	83	75	68	62	131	100	91	83	75	144	111	101	91	83
July 2026	110	75	66	57	50	140	96	84	73	63	73	50	44	38	33
July 2027	112	68	56	47	39	150	91	76	63	52	79	47	40	33	27
July 2028	114	60	48	37	29	160	84	67	52	41	83	44	35	27	21
July 2029	116	53	39	29	21	89	40	30	22	16	89	40	30	22	16
July 2030	118	45	32	22	15	2	1	1	0	0	2	1	1	0	0
July 2031	120	38	25	16	10	0	0	0	0	0	0	0	0	0	0
July 2032	122	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	124	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	127	22	12	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	129	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	132	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2037	134	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	137	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	139	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	142	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	145	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	147	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	77	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	79	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	80	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.0	9.1	7.4	6.3	5.5	8.4	7.7	7.0	6.4	5.8	7.1	6.5	6.1	5.7	5.3

**Security Group 19
PPC Prepayment Assumption Rates**

Distribution Date	Class IJ* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class IJ* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class IJ* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	98	97	105	103	102	101	100	106	104	103	102	101
July 2023	103	95	92	89	86	112	103	100	97	94	114	105	102	99	95
July 2024	105	89	84	79	74	119	101	95	89	84	123	104	98	92	86
July 2025	107	82	74	67	61	128	97	89	80	73	133	102	92	84	76
July 2026	109	74	65	56	49	136	93	81	70	61	144	98	86	74	64
July 2027	111	66	55	46	38	146	87	73	60	50	116	70	58	48	39
July 2028	113	59	47	37	28	154	80	64	50	39	122	64	50	40	31
July 2029	114	51	38	28	21	135	61	45	34	25	101	45	34	25	18
July 2030	116	44	31	22	15	41	15	11	7	5	41	15	11	7	5
July 2031	118	38	25	16	10	24	7	5	3	2	24	7	5	3	2
July 2032	120	32	19	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	122	26	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	125	21	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	138	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	115	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	117	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	105	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	107	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	51	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.0	9.0	7.3	6.2	5.5	9.0	7.9	7.1	6.4	5.8	8.3	7.5	6.8	6.2	5.6

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

**Security Group 19
PPC Prepayment Assumption Rates**

Distribution Date	Class IJ* 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class IJ* 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class IJ* 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	98	97	105	103	102	101	100	106	104	103	102	101
July 2023	103	95	92	89	86	112	103	100	97	94	114	105	102	99	95
July 2024	105	89	84	79	74	119	101	95	89	84	123	104	98	92	86
July 2025	107	82	74	67	61	128	97	89	80	73	133	102	92	84	76
July 2026	109	74	65	56	49	136	93	81	70	61	144	98	86	74	64
July 2027	111	66	55	46	38	146	87	73	60	50	116	70	58	48	39
July 2028	113	59	47	37	28	154	80	64	50	39	122	64	50	40	31
July 2029	114	51	38	28	21	135	61	45	34	25	101	45	34	25	18
July 2030	116	44	31	22	15	41	15	11	7	5	41	15	11	7	5
July 2031	118	38	25	16	10	24	7	5	3	2	24	7	5	3	2
July 2032	120	32	19	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	122	26	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	125	21	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	138	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	115	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	117	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	105	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	107	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	51	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.0	9.0	7.3	6.2	5.5	9.0	7.9	7.1	6.4	5.8	8.3	7.5	6.8	6.2	5.6

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

**Security Group 19
PPC Prepayment Assumption Rates**

Distribution Date	Class IJ* 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class IJ* 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class IJ* 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	98	97	105	103	102	101	100	106	104	103	102	101
July 2023	103	95	92	89	86	112	103	100	97	94	114	105	102	99	95
July 2024	105	89	84	79	74	119	101	95	89	84	123	104	98	92	86
July 2025	107	82	74	67	61	128	97	89	80	73	133	102	92	84	76
July 2026	109	74	65	56	49	136	93	81	70	61	144	98	86	74	64
July 2027	111	66	55	46	38	146	87	73	60	50	116	70	58	48	39
July 2028	113	59	47	37	28	154	80	64	50	39	122	64	50	40	31
July 2029	114	51	38	28	21	135	61	45	34	25	101	45	34	25	18
July 2030	116	44	31	22	15	41	15	11	7	5	41	15	11	7	5
July 2031	118	38	25	16	10	24	7	5	3	2	24	7	5	3	2
July 2032	120	32	19	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	122	26	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	125	21	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	138	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	115	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	117	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	105	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	107	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	51	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.0	9.0	7.3	6.2	5.5	9.0	7.9	7.1	6.4	5.8	8.3	7.5	6.8	6.2	5.6

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

**Security Group 19
PPC Prepayment Assumption Rates**

Distribution Date	Class JF 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class JF 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class JF 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	97	102	101	101	100	99	102	101	101	100	100
July 2023	103	95	92	89	86	103	100	98	96	93	103	101	99	97	94
July 2024	105	89	84	79	74	105	99	94	88	83	105	100	96	91	85
July 2025	106	82	74	67	61	106	95	87	79	72	106	98	90	82	75
July 2026	108	74	65	56	49	108	91	80	70	60	108	95	84	73	63
July 2027	109	66	55	46	38	109	86	72	60	49	83	67	57	47	39
July 2028	111	59	47	37	28	110	79	63	49	38	83	62	49	39	30
July 2029	113	51	38	28	21	92	59	45	33	24	65	44	33	25	18
July 2030	115	44	31	22	15	27	15	11	7	5	25	15	11	7	5
July 2031	116	38	25	16	10	15	7	5	3	2	14	7	5	3	2
July 2032	118	32	19	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	120	26	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	122	21	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	124	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	125	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	127	11	4	2	0	0	0	0	0	0	0	0	0	0	0
July 2038	129	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	131	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	131	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	133	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	135	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	111	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	113	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	100	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	102	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	49	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.0	9.0	7.3	6.2	5.5	9.0	7.9	7.1	6.4	5.8	8.2	7.5	6.8	6.2	5.6

**Security Group 19
PPC Prepayment Assumption Rates**

Distribution Date	Class JF 5.56500% Compounded SOFR 0.07000% One-Year CMT					Class JF 5.56500% Compounded SOFR 5.07100% One-Year CMT					Class JF 5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	97	105	103	102	101	100	106	104	103	102	101
July 2023	103	95	92	89	86	112	103	100	97	94	114	105	102	98	95
July 2024	105	89	84	79	74	119	101	95	89	84	122	104	98	92	86
July 2025	107	82	74	67	61	128	97	89	80	73	131	102	92	84	76
July 2026	109	74	65	56	49	136	93	81	70	61	141	98	86	74	64
July 2027	111	66	55	46	38	146	87	73	60	50	113	70	58	48	39
July 2028	113	59	47	37	28	154	80	64	50	39	119	64	50	40	31
July 2029	114	51	38	28	21	134	61	45	34	25	98	45	34	25	18
July 2030	116	44	31	22	15	41	15	11	7	5	40	15	11	7	5
July 2031	118	38	25	16	10	24	7	5	3	2	23	7	5	3	2
July 2032	120	32	19	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	122	26	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	125	21	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	138	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	115	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	117	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	105	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	107	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	51	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.0	9.0	7.3	6.2	5.5	9.0	7.9	7.1	6.4	5.8	8.3	7.5	6.8	6.2	5.6

**Security Group 19
PPC Prepayment Assumption Rates**

Distribution Date	Class JF 11.12000% Compounded SOFR 0.07000% One-Year CMT					Class JF 11.12000% Compounded SOFR 5.07100% One-Year CMT					Class JF 11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	98	97	97	105	103	102	101	100	106	104	103	102	101
July 2023	103	95	92	89	86	112	103	100	97	94	114	105	102	98	95
July 2024	105	89	84	79	74	119	101	95	89	84	123	104	98	92	86
July 2025	107	82	74	67	61	128	97	89	80	73	133	102	92	84	76
July 2026	109	74	65	56	49	136	93	81	70	61	144	98	86	74	64
July 2027	111	66	55	46	38	146	87	73	60	50	116	70	58	48	39
July 2028	113	59	47	37	28	154	80	64	50	39	122	64	50	40	31
July 2029	114	51	38	28	21	134	61	45	34	25	101	45	34	25	18
July 2030	116	44	31	22	15	41	15	11	7	5	41	15	11	7	5
July 2031	118	38	25	16	10	24	7	5	3	2	24	7	5	3	2
July 2032	120	32	19	12	7	1	0	0	0	0	1	0	0	0	0
July 2033	122	26	15	8	4	1	0	0	0	0	1	0	0	0	0
July 2034	125	21	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	127	17	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	129	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	131	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	133	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	135	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	136	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	138	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	140	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	115	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	117	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	105	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	107	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	51	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.0	9.0	7.3	6.2	5.5	9.0	7.9	7.1	6.4	5.8	8.3	7.5	6.8	6.2	5.6

**Security Groups 18 and 19
PPC Prepayment Assumption Rates**

Distribution Date	Class YI* 0.01000% Compounded SOFR 0.07000% One-Year CMT					Class YI* 0.01000% Compounded SOFR 5.07100% One-Year CMT					Class YI* 0.01000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	103	103	102	101	107	105	104	103	102
July 2023	104	95	92	90	87	113	104	101	98	95	116	107	104	101	98
July 2024	105	89	84	79	74	121	102	96	90	85	126	107	101	95	89
July 2025	107	82	75	68	61	129	99	90	81	74	138	105	96	87	79
July 2026	109	75	65	57	49	138	94	82	71	62	116	79	69	60	52
July 2027	111	67	56	46	38	148	89	74	61	50	101	61	51	42	35
July 2028	113	59	47	37	29	156	82	65	51	40	107	56	44	35	27
July 2029	115	52	39	29	21	116	52	39	29	21	96	43	32	24	18
July 2030	117	45	32	22	15	25	10	7	5	3	25	10	7	5	3
July 2031	119	38	25	16	10	14	5	3	2	1	14	5	3	2	1
July 2032	121	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	130	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	135	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	137	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	138	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	143	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	100	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	102	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	95	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	64	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	31	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.2	9.0	7.4	6.3	5.5	8.8	7.8	7.1	6.4	5.8	7.8	7.1	6.5	6.0	5.5

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

**Security Groups 18 and 19
PPC Prepayment Assumption Rates**

Distribution Date	Class YI*					Class YI*					Class YI*				
	5.56500% Compounded SOFR 0.07000% One-Year CMT					5.56500% Compounded SOFR 5.07100% One-Year CMT					5.56500% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	103	103	102	101	107	105	104	103	102
July 2023	104	95	92	90	87	113	104	101	98	95	116	107	104	101	98
July 2024	105	89	84	79	74	121	102	96	90	85	126	107	101	95	89
July 2025	107	82	75	68	61	129	99	90	81	74	138	105	96	87	79
July 2026	109	75	65	57	49	138	94	82	71	62	116	79	69	60	52
July 2027	111	67	56	46	38	148	89	74	61	50	101	61	51	42	35
July 2028	113	59	47	37	29	156	82	65	51	40	107	56	44	35	27
July 2029	115	52	39	29	21	116	52	39	29	21	96	43	32	24	18
July 2030	117	45	32	22	15	25	10	7	5	3	25	10	7	5	3
July 2031	119	38	25	16	10	14	5	3	2	1	14	5	3	2	1
July 2032	121	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	130	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	135	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	137	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	138	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	143	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	100	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	102	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	95	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	64	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	31	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.2	9.0	7.4	6.3	5.5	8.8	7.8	7.1	6.4	5.8	7.8	7.1	6.5	6.0	5.5

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

**Security Groups 18 and 19
PPC Prepayment Assumption Rates**

Distribution Date	Class YI*					Class YI*					Class YI*				
	11.12000% Compounded SOFR 0.07000% One-Year CMT					11.12000% Compounded SOFR 5.07100% One-Year CMT					11.12000% Compounded SOFR 10.07200% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	99	99	98	97	106	103	103	102	101	107	105	104	103	102
July 2023	104	95	92	90	87	113	104	101	98	95	116	107	104	101	98
July 2024	105	89	84	79	74	121	102	96	90	85	126	107	101	95	89
July 2025	107	82	75	68	61	129	99	90	81	74	138	105	96	87	79
July 2026	109	75	65	57	49	138	94	82	71	62	116	79	69	60	52
July 2027	111	67	56	46	38	148	89	74	61	50	101	61	51	42	35
July 2028	113	59	47	37	29	156	82	65	51	40	107	56	44	35	27
July 2029	115	52	39	29	21	116	52	39	29	21	96	43	32	24	18
July 2030	117	45	32	22	15	25	10	7	5	3	25	10	7	5	3
July 2031	119	38	25	16	10	14	5	3	2	1	14	5	3	2	1
July 2032	121	32	20	12	7	0	0	0	0	0	0	0	0	0	0
July 2033	123	27	15	8	4	0	0	0	0	0	0	0	0	0	0
July 2034	125	22	11	6	3	0	0	0	0	0	0	0	0	0	0
July 2035	128	18	8	4	2	0	0	0	0	0	0	0	0	0	0
July 2036	130	14	6	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	132	11	4	2	1	0	0	0	0	0	0	0	0	0	0
July 2038	135	8	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	137	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2040	138	5	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	140	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	143	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	100	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	102	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	95	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	64	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	31	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.2	9.0	7.4	6.3	5.5	8.8	7.8	7.1	6.4	5.8	7.8	7.1	6.5	6.0	5.5

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

**Security Group 20
PPC Prepayment Assumption Rates**

Distribution Date	Class FK 0.01000% Compounded SOFR 0.24000% One-Year LIBOR					Class FK 0.01000% Compounded SOFR 4.30850% One-Year LIBOR					Class FK 0.01000% Compounded SOFR 8.37700% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	95	92	89	87	102	95	93	90	88	102	95	93	90	88
July 2023	103	88	83	78	73	103	91	86	81	75	103	91	86	81	75
July 2024	105	81	73	66	59	105	87	79	71	64	105	88	79	71	64
July 2025	106	73	63	54	46	106	82	71	61	52	106	84	72	62	53
July 2026	108	65	54	44	35	108	76	63	51	41	108	79	65	53	43
July 2027	109	57	45	34	26	108	69	54	41	32	105	70	55	42	32
July 2028	111	50	37	26	19	105	60	44	32	23	96	57	43	31	22
July 2029	113	43	29	20	13	97	48	33	23	15	65	34	23	16	11
July 2030	113	36	23	14	9	67	28	18	12	7	39	18	11	7	4
July 2031	114	30	18	10	6	65	23	14	8	5	9	4	2	1	1
July 2032	115	25	13	7	4	18	5	3	2	1	0	0	0	0	0
July 2033	117	20	10	5	2	9	2	1	1	0	0	0	0	0	0
July 2034	114	16	7	3	1	0	0	0	0	0	0	0	0	0	0
July 2035	114	12	5	2	1	0	0	0	0	0	0	0	0	0	0
July 2036	114	9	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2037	108	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	71	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2039	72	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	72	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	73	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	74	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	75	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	29	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	20.5	7.7	6.1	5.1	4.3	9.6	7.1	6.0	5.2	4.5	8.3	6.7	5.8	5.0	4.4

**Security Group 20
PPC Prepayment Assumption Rates**

Distribution Date	Class FK 4.39200% Compounded SOFR 0.24000% One-Year LIBOR					Class FK 4.39200% Compounded SOFR 4.30850% One-Year LIBOR					Class FK 4.39200% Compounded SOFR 8.37700% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	95	92	89	87	103	95	93	90	88	103	95	93	90	88
July 2023	105	88	83	78	73	108	91	86	81	75	108	91	86	81	75
July 2024	107	81	73	66	59	115	87	79	71	64	115	88	79	71	64
July 2025	109	73	63	54	46	122	82	71	61	52	122	84	72	62	53
July 2026	112	65	54	44	35	129	76	63	51	41	129	79	65	53	43
July 2027	114	57	45	34	26	135	69	54	41	32	129	70	55	42	32
July 2028	117	50	37	26	19	136	60	44	32	23	121	57	43	31	22
July 2029	119	43	29	20	13	127	48	33	23	15	83	34	23	16	11
July 2030	120	36	23	14	9	90	28	18	12	7	52	18	11	7	4
July 2031	122	30	18	10	6	91	23	14	8	5	13	4	2	1	1
July 2032	124	25	13	7	4	26	5	3	2	1	0	0	0	0	0
July 2033	127	20	10	5	2	13	2	1	1	0	0	0	0	0	0
July 2034	125	16	7	3	1	0	0	0	0	0	0	0	0	0	0
July 2035	126	12	5	2	1	0	0	0	0	0	0	0	0	0	0
July 2036	126	9	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2037	120	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	79	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2039	80	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	80	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	82	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	84	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	85	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	34	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	20.6	7.7	6.1	5.1	4.3	9.7	7.1	6.0	5.2	4.5	8.4	6.7	5.8	5.0	4.4

**Security Group 20
PPC Prepayment Assumption Rates**

Distribution Date	Class FK 8.77400% Compounded SOFR 0.24000% One-Year LIBOR					Class FK 8.77400% Compounded SOFR 4.30850% One-Year LIBOR					Class FK 8.77400% Compounded SOFR 8.37700% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	95	92	89	87	103	95	93	90	88	103	95	93	90	88
July 2023	105	88	83	78	73	108	91	86	81	75	108	91	86	81	75
July 2024	107	81	73	66	59	115	87	79	71	64	116	88	79	71	64
July 2025	109	73	63	54	46	123	82	71	61	52	126	84	72	62	53
July 2026	112	65	54	44	35	131	76	63	51	41	136	79	65	53	43
July 2027	114	57	45	34	26	137	69	54	41	32	139	70	55	42	32
July 2028	117	50	37	26	19	138	60	44	32	23	131	57	43	31	22
July 2029	119	43	29	20	13	130	48	33	23	15	91	34	23	16	11
July 2030	120	36	23	14	9	92	28	18	12	7	57	18	11	7	4
July 2031	122	30	18	10	6	93	23	14	8	5	14	4	2	1	1
July 2032	124	25	13	7	4	27	5	3	2	1	0	0	0	0	0
July 2033	127	20	10	5	2	13	2	1	1	0	0	0	0	0	0
July 2034	125	16	7	3	1	0	0	0	0	0	0	0	0	0	0
July 2035	126	12	5	2	1	0	0	0	0	0	0	0	0	0	0
July 2036	126	9	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2037	120	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	79	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2039	80	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	80	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	82	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	84	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	85	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	34	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	20.6	7.7	6.1	5.1	4.3	9.7	7.1	6.0	5.2	4.5	8.4	6.7	5.8	5.0	4.4

**Security Group 20
PPC Prepayment Assumption Rates**

Distribution Date	Class KI* 0.01000% Compounded SOFR 0.24000% One-Year LIBOR					Class KI* 0.01000% Compounded SOFR 4.30850% One-Year LIBOR					Class KI* 0.01000% Compounded SOFR 8.37700% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	95	92	89	87	103	95	93	90	88	103	95	93	90	88
July 2023	105	88	83	78	73	109	91	86	81	75	109	91	86	81	75
July 2024	107	81	73	66	59	116	87	79	71	64	116	88	79	71	64
July 2025	109	73	63	54	46	123	82	71	61	52	126	84	72	62	53
July 2026	112	65	54	44	35	131	76	63	51	41	136	79	65	53	43
July 2027	114	57	45	34	26	137	69	54	41	32	139	70	55	42	32
July 2028	117	50	37	26	19	138	60	44	32	23	131	57	43	31	22
July 2029	119	43	29	20	13	130	48	33	23	15	91	34	23	16	11
July 2030	120	36	23	14	9	92	28	18	12	7	57	18	11	7	4
July 2031	122	30	18	10	6	93	23	14	8	5	14	4	2	1	1
July 2032	124	25	13	7	4	27	5	3	2	1	0	0	0	0	0
July 2033	127	20	10	5	2	13	2	1	1	0	0	0	0	0	0
July 2034	125	16	7	3	1	0	0	0	0	0	0	0	0	0	0
July 2035	126	12	5	2	1	0	0	0	0	0	0	0	0	0	0
July 2036	126	9	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2037	120	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	79	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2039	80	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	81	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	82	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	84	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	85	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	34	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	20.6	7.7	6.1	5.1	4.3	9.7	7.1	6.0	5.2	4.5	8.4	6.7	5.8	5.0	4.4

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

**Security Group 20
PPC Prepayment Assumption Rates**

Distribution Date	Class KI* 4.39200% Compounded SOFR 0.24000% One-Year LIBOR					Class KI* 4.39200% Compounded SOFR 4.30850% One-Year LIBOR					Class KI* 4.39200% Compounded SOFR 8.37700% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	95	92	89	87	103	95	93	90	88	103	95	93	90	88
July 2023	105	88	83	78	73	109	91	86	81	75	109	91	86	81	75
July 2024	107	81	73	66	59	116	87	79	71	64	116	88	79	71	64
July 2025	109	73	63	54	46	123	82	71	61	52	126	84	72	62	53
July 2026	112	65	54	44	35	131	76	63	51	41	136	79	65	53	43
July 2027	114	57	45	34	26	137	69	54	41	32	139	70	55	42	32
July 2028	117	50	37	26	19	138	60	44	32	23	131	57	43	31	22
July 2029	119	43	29	20	13	130	48	33	23	15	91	34	23	16	11
July 2030	120	36	23	14	9	92	28	18	12	7	57	18	11	7	4
July 2031	122	30	18	10	6	93	23	14	8	5	14	4	2	1	1
July 2032	124	25	13	7	4	27	5	3	2	1	0	0	0	0	0
July 2033	127	20	10	5	2	13	2	1	1	0	0	0	0	0	0
July 2034	125	16	7	3	1	0	0	0	0	0	0	0	0	0	0
July 2035	126	12	5	2	1	0	0	0	0	0	0	0	0	0	0
July 2036	126	9	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2037	120	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	79	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2039	80	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	81	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	82	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	84	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	85	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	34	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	20.6	7.7	6.1	5.1	4.3	9.7	7.1	6.0	5.2	4.5	8.4	6.7	5.8	5.0	4.4

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

**Security Group 20
PPC Prepayment Assumption Rates**

Distribution Date	Class KI* 8.77400% Compounded SOFR 0.24000% One-Year LIBOR					Class KI* 8.77400% Compounded SOFR 4.30850% One-Year LIBOR					Class KI* 8.77400% Compounded SOFR 8.37700% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	95	92	89	87	103	95	93	90	88	103	95	93	90	88
July 2023	105	88	83	78	73	109	91	86	81	75	109	91	86	81	75
July 2024	107	81	73	66	59	116	87	79	71	64	116	88	79	71	64
July 2025	109	73	63	54	46	123	82	71	61	52	126	84	72	62	53
July 2026	112	65	54	44	35	131	76	63	51	41	136	79	65	53	43
July 2027	114	57	45	34	26	137	69	54	41	32	139	70	55	42	32
July 2028	117	50	37	26	19	138	60	44	32	23	131	57	43	31	22
July 2029	119	43	29	20	13	130	48	33	23	15	91	34	23	16	11
July 2030	120	36	23	14	9	92	28	18	12	7	57	18	11	7	4
July 2031	122	30	18	10	6	93	23	14	8	5	14	4	2	1	1
July 2032	124	25	13	7	4	27	5	3	2	1	0	0	0	0	0
July 2033	127	20	10	5	2	13	2	1	1	0	0	0	0	0	0
July 2034	125	16	7	3	1	0	0	0	0	0	0	0	0	0	0
July 2035	126	12	5	2	1	0	0	0	0	0	0	0	0	0	0
July 2036	126	9	4	1	0	0	0	0	0	0	0	0	0	0	0
July 2037	120	7	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	79	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2039	80	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	81	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	82	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	84	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	85	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	34	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	20.6	7.7	6.1	5.1	4.3	9.7	7.1	6.0	5.2	4.5	8.4	6.7	5.8	5.0	4.4

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

**Security Groups 19 and 20
PPC Prepayment Assumption Rates**

Distribution Date	Class FT 0.01000% Compounded SOFR 0.07000% One-Year CMT 0.24000% One-Year LIBOR					Class FT 0.01000% Compounded SOFR 5.07100% One-Year CMT 4.30850% One-Year LIBOR					Class FT 0.01000% Compounded SOFR 10.07200% One-Year CMT 8.37700% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	97	95	93	91	102	98	96	94	93	102	98	96	95	93
July 2023	103	91	87	83	79	103	95	91	87	83	103	95	92	88	84
July 2024	105	84	77	71	65	105	92	85	78	72	105	93	86	80	73
July 2025	106	77	68	60	53	106	88	78	69	61	106	90	80	71	63
July 2026	108	69	58	49	41	108	82	70	59	50	108	86	73	62	52
July 2027	109	61	49	39	31	109	76	61	49	39	95	69	56	44	35
July 2028	111	54	41	31	23	107	68	52	39	30	91	59	45	34	26
July 2029	113	46	33	24	16	95	53	38	27	19	65	38	28	20	14
July 2030	114	39	27	17	11	50	23	15	10	6	33	16	11	7	5
July 2031	115	33	21	13	8	43	16	10	6	3	11	5	3	2	1
July 2032	117	28	16	9	5	11	3	2	1	0	0	0	0	0	0
July 2033	118	23	12	6	3	5	1	1	0	0	0	0	0	0	0
July 2034	118	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2035	118	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2036	119	11	5	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	116	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	96	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	97	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	97	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	99	2	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	100	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	90	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	65	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	54	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	49	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	26	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	22.6	8.2	6.6	5.6	4.8	9.4	7.5	6.5	5.7	5.1	8.3	7.0	6.2	5.5	5.0

**Security Groups 19 and 20
PPC Prepayment Assumption Rates**

Distribution Date	Class FT 5.56500% Compounded SOFR 0.07000% One-Year CMT 0.24000% One-Year LIBOR					Class FT 5.56500% Compounded SOFR 5.07100% One-Year CMT 4.30850% One-Year LIBOR					Class FT 5.56500% Compounded SOFR 10.07200% One-Year CMT 8.37700% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	97	95	93	91	104	99	97	95	93	104	99	97	95	93
July 2023	104	91	87	83	79	110	96	92	87	83	111	97	93	88	84
July 2024	106	84	77	71	65	117	93	86	79	72	119	95	87	80	74
July 2025	108	77	68	60	53	125	89	78	69	61	127	91	81	72	63
July 2026	110	69	58	49	41	133	83	71	59	50	136	87	74	62	52
July 2027	113	61	49	39	31	141	77	62	50	39	125	70	56	45	35
July 2028	115	54	41	31	23	145	69	52	40	30	123	60	46	35	26
July 2029	117	46	33	24	16	132	54	39	28	19	92	39	28	20	14
July 2030	119	39	27	17	11	70	23	15	10	6	48	17	11	7	5
July 2031	121	33	21	13	8	63	17	10	6	3	18	5	3	2	1
July 2032	123	28	16	9	5	16	3	2	1	0	0	0	0	0	0
July 2033	125	23	12	6	3	8	1	1	0	0	0	0	0	0	0
July 2034	125	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2035	126	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2036	127	11	5	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	124	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	102	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	104	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	104	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	106	2	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	108	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	98	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	70	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	58	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	52	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	28	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	22.6	8.2	6.6	5.6	4.8	9.4	7.6	6.6	5.8	5.1	8.4	7.1	6.3	5.6	5.0

**Security Groups 19 and 20
PPC Prepayment Assumption Rates**

Distribution Date	Class FT 11.12000% Compounded SOFR 0.07000% One-Year CMT 0.24000% One-Year LIBOR					Class FT 11.12000% Compounded SOFR 5.07100% One-Year CMT 4.30850% One-Year LIBOR					Class FT 11.12000% Compounded SOFR 10.07200% One-Year CMT 8.37700% One-Year LIBOR				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
July 2022	102	97	95	93	91	104	99	97	95	93	104	99	97	95	93
July 2023	104	91	87	83	79	110	96	92	87	83	111	97	93	88	84
July 2024	106	84	77	71	65	117	93	86	79	72	119	95	87	80	74
July 2025	108	77	68	60	53	125	89	78	69	61	129	91	81	72	63
July 2026	110	69	58	49	41	133	83	71	59	50	139	87	74	62	52
July 2027	113	61	49	39	31	141	77	62	50	39	129	70	56	45	35
July 2028	115	54	41	31	23	145	69	52	40	30	127	60	46	35	26
July 2029	117	46	33	24	16	132	54	39	28	19	95	39	28	20	14
July 2030	119	39	27	17	11	70	23	15	10	6	50	17	11	7	5
July 2031	121	33	21	13	8	63	17	10	6	3	18	5	3	2	1
July 2032	123	28	16	9	5	16	3	2	1	0	0	0	0	0	0
July 2033	125	23	12	6	3	8	1	1	0	0	0	0	0	0	0
July 2034	125	18	9	4	2	0	0	0	0	0	0	0	0	0	0
July 2035	126	14	6	3	1	0	0	0	0	0	0	0	0	0	0
July 2036	127	11	5	2	1	0	0	0	0	0	0	0	0	0	0
July 2037	124	9	3	1	0	0	0	0	0	0	0	0	0	0	0
July 2038	102	6	2	1	0	0	0	0	0	0	0	0	0	0	0
July 2039	104	4	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2040	104	3	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2041	106	2	1	0	0	0	0	0	0	0	0	0	0	0	0
July 2042	108	2	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2043	98	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2044	70	1	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2045	58	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2046	52	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2047	28	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2048	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2049	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
July 2050 and thereafter	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	22.6	8.2	6.6	5.6	4.8	9.4	7.6	6.6	5.8	5.1	8.4	7.1	6.3	5.6	5.0

Yield Considerations

An investor seeking to maximize yield should make a decision whether to invest in any Regular or MX Class based on the anticipated yield of that Class resulting from its purchase price, the investor's own projection of Maturity Events and deferrals of Maturity Events in respect of the HECMs related to the Participations underlying the HECM MBS, the investor's own projection of prepayments in respect of the HECMs related to the Participations underlying the HECM MBS, the investor's own projection of the occurrence of any Ginnie Mae Issuer Purchase Events, the investor's own projection of draw activity with respect to the HECMs, in the case of the Group 2 through 19 Securities, the investor's own projection of Compounded SOFR and One-Year CMT under a variety of scenarios and in the case of the Group 1 and 20 Securities, the investor's own projections of Compounded SOFR and One-Year LIBOR under a variety of scenarios. **No representation is made regarding Maturity Events or prepayments in respect of the HECMs related to the Participations underlying the HECM MBS, the occurrence of any Ginnie Mae Issuer Purchase Events, One-Year CMT levels, Compounded SOFR levels, One-Year LIBOR levels, draw activity with respect to the HECMs or the yield on any Class.**

Prepayments: Effect on Yields

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

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

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

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

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

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

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

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

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

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

One-Year CMT: Effect on Yields of the Group 2 through 19 Floating Rate Classes

Low levels of One-Year CMT can reduce the yield of the Group 2 through 19 Floating Rate Classes. In addition, the Group 2 through 19 Floating Rate Classes will not necessarily benefit from a higher yield at high levels of One-Year CMT because the rate on such Classes is capped at a maximum rate described under “Terms Sheet — Interest Rates.”

Payment Delay: Effect on Yields of the Delay Classes

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

Yield Tables

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

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

The yields were calculated by

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

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

The information set forth in the following tables was prepared on the basis of the Modeling Assumptions and the assumptions that (1) the Interest Rate applicable to each Floating Rate Class for each Accrual Period following the first Accrual Period will be based on the indicated level of Compounded SOFR, (2) the HECM MBS Rates applicable to the Group 1 and 20 Trust Assets for each Accrual Period following the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A will be based on the indicated level of One-Year LIBOR, (3) the HECM MBS Rates applicable to the Group 2 through 19 Trust Assets for each Accrual Period following the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A will be based on the indicated level of One-Year CMT and (4) the purchase price of each Class (expressed as a percentage of its original Class Notional Balance) plus accrued interest is as indicated in the related table. **The assumed purchase price is not necessarily that at which actual sales will occur.**

SECURITY GROUP 1
Sensitivity of Class AI to Prepayments
Assumed Price 5.00000%*
0.24000% One-Year LIBOR

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	4.8%	0.7%	(3.3)%	(7.3)%
4.39200%	**	**	**	**
8.77400%	**	**	**	**

Sensitivity of Class AI to Prepayments
Assumed Price 5.00000%*
4.30850% One-Year LIBOR

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	71.9%	68.5%	64.9%	61.4%
4.39200%	(12.2)%	(15.6)%	(18.9)%	(22.4)%
8.77400%	**	**	**	**

Sensitivity of Class AI to Prepayments
Assumed Price 5.00000%*
8.37700% One-Year LIBOR

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	77.1%	73.6%	70.0%	66.4%
4.39200%	9.5%	6.1%	2.6%	(0.9)%
8.77400%	**	**	**	**

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

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

SECURITY GROUP 2
Sensitivity of Class IA to Prepayments
Assumed Price 3.40000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	(4.1)%	(8.2)%	(12.1)%	(16.1)%
5.56500%	(37.9)%	(44.1)%	(52.7)%	(70.3)%
11.12000%	(37.9)%	(44.1)%	(52.7)%	(70.3)%

Sensitivity of Class IA to Prepayments
Assumed Price 3.40000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	122.3%	139.1%	149.6%	157.4%
5.56500%	(69.4)%	(74.4)%	(81.2)%	(95.3)%
11.12000%	(69.4)%	(74.4)%	(81.2)%	(95.3)%

Sensitivity of Class IA to Prepayments
Assumed Price 3.40000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	154.1%	187.8%	218.9%	246.4%
5.56500%	88.4%	101.8%	112.8%	121.3%
11.12000%	(97.2)%	**	**	**

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

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

SECURITY GROUP 3
Sensitivity of Class BI to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	(2.2)%	(6.0)%	(9.8)%	(13.5)%
5.56500%	(32.1)%	(37.1)%	(42.0)%	(47.3)%
11.12000%	(32.1)%	(37.1)%	(42.0)%	(47.3)%

Sensitivity of Class BI to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	118.9%	133.8%	143.2%	150.4%
5.56500%	(51.5)%	(53.6)%	(55.8)%	(58.1)%
11.12000%	(51.5)%	(53.6)%	(55.8)%	(58.1)%

Sensitivity of Class BI to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	118.9%	133.8%	143.2%	150.4%
5.56500%	(51.5)%	(53.6)%	(55.8)%	(58.1)%
11.12000%	(51.5)%	(53.6)%	(55.8)%	(58.1)%

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

SECURITY GROUP 4
Sensitivity of Class IB to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	5.1%	1.7%	(1.8)%	(5.2)%
5.56500%	(33.2)%	(37.7)%	(42.4)%	(47.2)%
11.12000%	(33.2)%	(37.7)%	(42.4)%	(47.2)%

Sensitivity of Class IB to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	126.8%	144.8%	156.7%	165.6%
5.56500%	(57.4)%	(60.1)%	(62.9)%	(65.9)%
11.12000%	(57.8)%	(60.5)%	(63.4)%	(66.3)%

Sensitivity of Class IB to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	156.5%	189.5%	219.8%	246.5%
5.56500%	93.5%	107.7%	119.5%	128.8%
11.12000%	(79.7)%	(82.1)%	(84.6)%	(87.2)%

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

SECURITY GROUP 5
Sensitivity of Class CI to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	(1.2)%	(5.1)%	(8.9)%	(12.6)%
5.56500%	(34.7)%	(39.5)%	(44.6)%	(49.9)%
11.12000%	(34.7)%	(39.5)%	(44.6)%	(49.9)%

Sensitivity of Class CI to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	125.4%	142.6%	153.7%	162.2%
5.56500%	(59.8)%	(62.6)%	(65.5)%	(68.6)%
11.12000%	(60.2)%	(63.0)%	(66.0)%	(69.1)%

Sensitivity of Class CI to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	125.4%	142.6%	153.7%	162.2%
5.56500%	(59.8)%	(62.6)%	(65.5)%	(68.6)%
11.12000%	(60.2)%	(63.0)%	(66.0)%	(69.1)%

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

SECURITY GROUP 6
Sensitivity of Class IC to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	(1.1)%	(4.8)%	(8.4)%	(12.0)%
5.56500%	(34.7)%	(38.8)%	(43.0)%	(47.2)%
11.12000%	(34.7)%	(38.8)%	(43.0)%	(47.2)%

Sensitivity of Class IC to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	119.3%	134.6%	144.3%	151.7%
5.56500%	(59.6)%	(61.7)%	(63.9)%	(66.1)%
11.12000%	(59.6)%	(61.7)%	(63.9)%	(66.1)%

Sensitivity of Class IC to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	149.2%	177.8%	203.6%	225.9%
5.56500%	89.8%	102.1%	112.3%	120.1%
11.12000%	(79.0)%	(80.6)%	(82.3)%	(83.9)%

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

SECURITY GROUP 7
Sensitivity of Class DI to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	1.5%	(2.1)%	(5.6)%	(9.1)%
5.56500%	(30.9)%	(35.6)%	(40.3)%	(45.0)%
11.12000%	(30.9)%	(35.6)%	(40.3)%	(45.0)%

Sensitivity of Class DI to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	119.3%	134.5%	144.3%	151.7%
5.56500%	(43.3)%	(46.3)%	(49.3)%	(52.4)%
11.12000%	(48.9)%	(51.1)%	(53.3)%	(55.6)%

Sensitivity of Class DI to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	119.3%	134.5%	144.3%	151.7%
5.56500%	(43.3)%	(46.3)%	(49.3)%	(52.4)%
11.12000%	(48.9)%	(51.1)%	(53.3)%	(55.6)%

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

SECURITY GROUPS 3, 5 AND 7
Sensitivity of Class QI to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	0.0%	(3.8)%	(7.4)%	(11.0)%
5.56500%	(32.0)%	(36.8)%	(41.7)%	(46.6)%
11.12000%	(32.0)%	(36.8)%	(41.7)%	(46.6)%

Sensitivity of Class QI to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	121.2%	136.9%	147.0%	154.7%
5.56500%	(47.0)%	(50.0)%	(52.9)%	(55.9)%
11.12000%	(51.7)%	(53.9)%	(56.3)%	(58.6)%

Sensitivity of Class QI to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	121.2%	136.9%	147.0%	154.7%
5.56500%	(47.0)%	(50.0)%	(52.9)%	(55.9)%
11.12000%	(51.7)%	(53.9)%	(56.3)%	(58.6)%

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

SECURITY GROUP 8
Sensitivity of Class ID to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	(4.9)%	(8.9)%	(12.8)%	(16.6)%
5.56500%	(34.3)%	(39.0)%	(43.8)%	(48.7)%
11.12000%	(34.3)%	(39.0)%	(43.8)%	(48.7)%

Sensitivity of Class ID to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	118.2%	132.9%	142.2%	149.3%
5.56500%	(46.6)%	(49.7)%	(52.8)%	(56.0)%
11.12000%	(57.5)%	(59.6)%	(61.7)%	(63.8)%

Sensitivity of Class ID to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	118.2%	132.9%	142.2%	149.3%
5.56500%	(46.6)%	(49.7)%	(52.8)%	(56.0)%
11.12000%	(57.5)%	(59.6)%	(61.7)%	(63.8)%

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

SECURITY GROUP 9
Sensitivity of Class EI to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	(3.5)%	(7.3)%	(11.1)%	(14.9)%
5.56500%	(34.4)%	(38.7)%	(43.2)%	(47.7)%
11.12000%	(34.4)%	(38.7)%	(43.2)%	(47.7)%

Sensitivity of Class EI to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	118.6%	133.5%	143.0%	150.2%
5.56500%	(59.0)%	(60.9)%	(62.9)%	(64.9)%
11.12000%	(59.0)%	(60.9)%	(62.9)%	(64.9)%

Sensitivity of Class EI to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	148.0%	177.0%	202.7%	224.7%
5.56500%	88.9%	101.5%	111.6%	119.3%
11.12000%	(79.2)%	(80.7)%	(82.1)%	(83.6)%

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

SECURITY GROUP 10
Sensitivity of Class IE to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	(4.1)%	(8.1)%	(12.0)%	(15.8)%
5.56500%	(36.0)%	(40.7)%	(45.6)%	(50.9)%
11.12000%	(36.0)%	(40.7)%	(45.6)%	(50.9)%

Sensitivity of Class IE to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	123.0%	139.2%	149.7%	157.5%
5.56500%	(55.6)%	(58.3)%	(61.0)%	(63.8)%
11.12000%	(64.9)%	(67.3)%	(69.8)%	(72.3)%

Sensitivity of Class IE to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	153.8%	185.1%	213.4%	238.1%
5.56500%	90.8%	103.9%	114.7%	123.0%
11.12000%	(87.9)%	(90.4)%	(93.3)%	(96.2)%

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

SECURITY GROUP 11
Sensitivity of Class GI to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	(2.6)%	(6.5)%	(10.3)%	(14.0)%
5.56500%	(32.5)%	(37.5)%	(42.8)%	(47.9)%
11.12000%	(32.5)%	(37.5)%	(42.8)%	(47.9)%

Sensitivity of Class GI to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	119.4%	134.2%	143.7%	150.9%
5.56500%	(53.6)%	(55.7)%	(57.8)%	(60.0)%
11.12000%	(53.6)%	(55.7)%	(57.8)%	(60.0)%

Sensitivity of Class GI to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	119.4%	134.2%	143.7%	150.9%
5.56500%	(53.6)%	(55.7)%	(57.8)%	(60.0)%
11.12000%	(53.6)%	(55.7)%	(57.8)%	(60.0)%

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

SECURITY GROUP 12
Sensitivity of Class IG to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	(4.2)%	(8.2)%	(12.1)%	(15.9)%
5.56500%	(32.8)%	(37.9)%	(42.9)%	(48.0)%
11.12000%	(32.8)%	(37.9)%	(42.9)%	(48.0)%

Sensitivity of Class IG to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	119.1%	133.8%	143.2%	150.3%
5.56500%	(53.3)%	(55.4)%	(57.6)%	(59.9)%
11.12000%	(53.3)%	(55.4)%	(57.6)%	(59.9)%

Sensitivity of Class IG to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	119.2%	133.9%	143.3%	150.4%
5.56500%	(53.3)%	(55.5)%	(57.7)%	(60.0)%
11.12000%	(53.3)%	(55.5)%	(57.7)%	(60.0)%

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

SECURITY GROUP 13
Sensitivity of Class HI to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	(1.5)%	(5.3)%	(9.0)%	(12.7)%
5.56500%	(31.9)%	(36.7)%	(41.7)%	(46.7)%
11.12000%	(31.9)%	(36.7)%	(41.7)%	(46.7)%

Sensitivity of Class HI to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	119.5%	134.4%	143.9%	151.1%
5.56500%	(50.9)%	(53.2)%	(55.5)%	(57.8)%
11.12000%	(52.1)%	(54.2)%	(56.3)%	(58.5)%

Sensitivity of Class HI to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	119.5%	134.4%	143.9%	151.1%
5.56500%	(50.9)%	(53.2)%	(55.5)%	(57.8)%
11.12000%	(52.1)%	(54.2)%	(56.3)%	(58.5)%

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

SECURITY GROUP 14
Sensitivity of Class IH to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	(1.9)%	(5.7)%	(9.5)%	(13.1)%
5.56500%	(31.5)%	(36.5)%	(41.4)%	(46.4)%
11.12000%	(31.5)%	(36.5)%	(41.4)%	(46.4)%

Sensitivity of Class IH to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	119.8%	134.7%	144.1%	151.3%
5.56500%	(50.9)%	(53.0)%	(55.1)%	(57.4)%
11.12000%	(50.9)%	(53.0)%	(55.1)%	(57.4)%

Sensitivity of Class IH to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	119.8%	134.7%	144.1%	151.3%
5.56500%	(50.9)%	(53.0)%	(55.1)%	(57.4)%
11.12000%	(50.9)%	(53.0)%	(55.1)%	(57.4)%

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

SECURITY GROUPS 8, 10, 11, 12, 13 AND 14
Sensitivity of Class IN to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.01000%	(3.0)%	(6.9)%	(10.7)%	(14.4)%
5.56500%	(32.6)%	(37.6)%	(42.6)%	(47.7)%
11.12000%	(32.6)%	(37.6)%	(42.6)%	(47.7)%

Sensitivity of Class IN to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.01000%	119.8%	134.8%	144.3%	151.5%
5.56500%	(51.6)%	(54.0)%	(56.4)%	(58.9)%
11.12000%	(53.6)%	(55.7)%	(57.9)%	(60.1)%

Sensitivity of Class IN to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.01000%	124.4%	141.6%	153.7%	163.3%
5.56500%	1.2%	(0.8)%	(2.8)%	(4.9)%
11.12000%	(53.9)%	(56.0)%	(58.2)%	(60.4)%

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

SECURITY GROUPS 8, 11, 12, 13 AND 14
Sensitivity of Class NI to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	(2.8)%	(6.7)%	(10.5)%	(14.2)%
5.56500%	(32.4)%	(37.3)%	(42.3)%	(47.3)%
11.12000%	(32.4)%	(37.3)%	(42.3)%	(47.3)%

Sensitivity of Class NI to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	119.3%	134.1%	143.5%	150.7%
5.56500%	(51.2)%	(53.5)%	(55.9)%	(58.4)%
11.12000%	(52.8)%	(54.9)%	(57.1)%	(59.3)%

Sensitivity of Class NI to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	119.3%	134.2%	143.6%	150.7%
5.56500%	(51.2)%	(53.6)%	(55.9)%	(58.4)%
11.12000%	(52.8)%	(54.9)%	(57.1)%	(59.3)%

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

SECURITY GROUP 15
Sensitivity of Class JI to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	(0.2)%	(3.9)%	(7.5)%	(11.0)%
5.56500%	(33.8)%	(37.8)%	(42.0)%	(46.3)%
11.12000%	(33.8)%	(37.8)%	(42.0)%	(46.3)%

Sensitivity of Class JI to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	119.2%	134.4%	144.1%	151.4%
5.56500%	(58.1)%	(60.2)%	(62.2)%	(64.3)%
11.12000%	(58.1)%	(60.2)%	(62.2)%	(64.3)%

Sensitivity of Class JI to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	148.5%	177.2%	202.9%	225.0%
5.56500%	89.6%	102.1%	112.3%	120.2%
11.12000%	(76.7)%	(78.2)%	(79.7)%	(81.3)%

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

SECURITY GROUPS 2, 3, 4, 5, 6, 7, 9 AND 15
Sensitivity of Class IO to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	0.1%	(3.6)%	(7.3)%	(10.8)%
5.56500%	(33.1)%	(37.7)%	(42.4)%	(47.2)%
11.12000%	(33.1)%	(37.7)%	(42.4)%	(47.2)%

Sensitivity of Class IO to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	121.9%	137.9%	148.2%	156.1%
5.56500%	(51.3)%	(54.2)%	(57.1)%	(60.0)%
11.12000%	(55.2)%	(57.4)%	(59.8)%	(62.2)%

Sensitivity of Class IO to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	140.8%	165.9%	187.1%	204.9%
5.56500%	60.4%	66.9%	71.8%	75.0%
11.12000%	(58.1)%	(60.3)%	(62.6)%	(64.9)%

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

SECURITY GROUPS 2, 4, 6, 9 AND 15
Sensitivity of Class IQ to Prepayments
Assumed Price 3.10000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	0.2%	(3.5)%	(7.1)%	(10.7)%
5.56500%	(34.3)%	(38.6)%	(43.1)%	(47.6)%
11.12000%	(34.3)%	(38.6)%	(43.1)%	(47.6)%

Sensitivity of Class IQ to Prepayments
Assumed Price 3.10000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	122.4%	138.7%	149.1%	157.1%
5.56500%	(59.2)%	(61.6)%	(64.0)%	(66.4)%
11.12000%	(59.3)%	(61.7)%	(64.1)%	(66.5)%

Sensitivity of Class IQ to Prepayments
Assumed Price 3.10000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	152.4%	183.0%	210.8%	234.9%
5.56500%	91.1%	104.2%	115.0%	123.4%
11.12000%	(79.4)%	(81.1)%	(83.0)%	(84.8)%

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

SECURITY GROUP 16
Sensitivity of Class LI to Prepayments
Assumed Price 5.75000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.01000%	1.6%	(2.0)%	(5.6)%	(9.1)%
5.56500%	(30.5)%	(35.1)%	(39.8)%	(44.5)%
11.12000%	(30.5)%	(35.1)%	(39.8)%	(44.5)%

Sensitivity of Class LI to Prepayments
Assumed Price 5.75000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.01000%	76.5%	82.9%	86.2%	88.2%
5.56500%	(25.7)%	(28.8)%	(31.7)%	(34.6)%
11.12000%	(51.0)%	(53.1)%	(55.3)%	(57.6)%

Sensitivity of Class LI to Prepayments
Assumed Price 5.75000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.01000%	88.4%	100.7%	109.0%	114.3%
5.56500%	24.5%	25.2%	24.8%	23.8%
11.12000%	(53.1)%	(55.2)%	(57.4)%	(59.7)%

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

SECURITY GROUP 17
Sensitivity of Class MI to Prepayments
Assumed Price 1.30000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	0.0%	(3.7)%	(7.3)%	(10.9)%
5.56500%	(31.5)%	(36.5)%	(41.8)%	(46.9)%
11.12000%	(31.5)%	(36.5)%	(41.8)%	(46.9)%

Sensitivity of Class MI to Prepayments
Assumed Price 1.30000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	234.5%	278.4%	311.9%	340.7%
5.56500%	(50.4)%	(52.6)%	(54.9)%	(57.2)%
11.12000%	(50.9)%	(53.0)%	(55.2)%	(57.5)%

Sensitivity of Class MI to Prepayments
Assumed Price 1.30000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	234.5%	278.4%	311.9%	340.7%
5.56500%	(50.4)%	(52.6)%	(54.9)%	(57.2)%
11.12000%	(50.9)%	(53.0)%	(55.2)%	(57.5)%

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

SECURITY GROUPS 16 AND 17
Sensitivity of Class IY to Prepayments
Assumed Price 3.50000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.01000%	1.1%	(2.5)%	(6.1)%	(9.6)%
5.56500%	(30.8)%	(35.4)%	(40.2)%	(45.0)%
11.12000%	(30.8)%	(35.4)%	(40.2)%	(45.0)%

Sensitivity of Class IY to Prepayments
Assumed Price 3.50000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.01000%	110.8%	123.8%	131.9%	137.8%
5.56500%	(28.6)%	(31.7)%	(34.6)%	(37.4)%
11.12000%	(51.1)%	(53.2)%	(55.4)%	(57.7)%

Sensitivity of Class IY to Prepayments
Assumed Price 3.50000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.01000%	118.1%	135.4%	147.5%	156.2%
5.56500%	16.5%	16.1%	15.0%	13.6%
11.12000%	(52.7)%	(54.8)%	(57.0)%	(59.3)%

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

SECURITY GROUP 18
Sensitivity of Class IM to Prepayments
Assumed Price 7.80000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.01000%	1.7%	(1.9)%	(5.4)%	(8.9)%
5.56500%	(30.1)%	(34.6)%	(39.1)%	(43.7)%
11.12000%	(30.1)%	(34.6)%	(39.1)%	(43.7)%

Sensitivity of Class IM to Prepayments
Assumed Price 7.80000%*
5.071% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.01000%	60.0%	63.8%	65.3%	65.8%
5.56500%	(16.0)%	(19.1)%	(22.0)%	(24.8)%
11.12000%	(48.6)%	(50.6)%	(52.7)%	(54.8)%

Sensitivity of Class IM to Prepayments
Assumed Price 7.80000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	75%	100%	125%	150%
0.01000%	71.2%	80.3%	86.1%	89.6%
5.56500%	23.4%	23.9%	23.4%	22.4%
11.12000%	(51.2)%	(53.2)%	(55.3)%	(57.5)%

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

SECURITY GROUP 19
Sensitivity of Class IJ to Prepayments
Assumed Price 2.80000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	(7.6)%	(11.9)%	(16.1)%	(20.1)%
5.56500%	(34.5)%	(39.9)%	(45.5)%	(51.1)%
11.12000%	(34.5)%	(39.9)%	(45.5)%	(51.1)%

Sensitivity of Class IJ to Prepayments
Assumed Price 2.80000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	124.2%	136.5%	143.6%	148.9%
5.56500%	(55.9)%	(58.5)%	(61.2)%	(64.0)%
11.12000%	(55.9)%	(58.5)%	(61.2)%	(64.0)%

Sensitivity of Class IJ to Prepayments
Assumed Price 2.80000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	137.5%	156.8%	168.8%	177.5%
5.56500%	(2.8)%	(5.0)%	(7.3)%	(9.6)%
11.12000%	(56.9)%	(59.6)%	(62.3)%	(65.1)%

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

SECURITY GROUPS 18 AND 19
Sensitivity of Class YI to Prepayments
Assumed Price 4.80000%*
0.07000% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	(1.4)%	(5.2)%	(8.9)%	(12.5)%
5.56500%	(31.3)%	(35.9)%	(40.7)%	(45.4)%
11.12000%	(31.3)%	(35.9)%	(40.7)%	(45.4)%

Sensitivity of Class YI to Prepayments
Assumed Price 4.80000%*
5.07100% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	83.7%	90.2%	93.3%	95.2%
5.56500%	(22.7)%	(25.9)%	(28.8)%	(31.6)%
11.12000%	(50.7)%	(52.9)%	(55.1)%	(57.3)%

Sensitivity of Class YI to Prepayments
Assumed Price 4.80000%*
10.07200% One-Year CMT

<u>Compounded SOFR</u>	PPC Prepayment Assumption Rates			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	95.4%	107.4%	114.9%	119.9%
5.56500%	15.4%	14.5%	13.0%	11.3%
11.12000%	(53.0)%	(55.2)%	(57.4)%	(59.7)%

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

SECURITY GROUP 20
Sensitivity of Class KI to Prepayments
Assumed Price 4.00000%*
0.24000% One-Year LIBOR

<u>Compounded SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	6.7%	2.2%	(2.3)%	(6.8)%
4.39200%	**	**	**	**
8.77400%	**	**	**	**

Sensitivity of Class KI to Prepayments
Assumed Price 4.00000%*
4.30850% One-Year LIBOR

<u>Compounded SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	74.0%	69.6%	65.0%	60.5%
4.39200%	(10.8)%	(14.8)%	(18.8)%	(23.0)%
8.77400%	**	**	**	**

Sensitivity of Class KI to Prepayments
Assumed Price 4.00000%*
8.37700% One-Year LIBOR

<u>Compounded SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
0.01000%	80.4%	75.8%	71.1%	66.4%
4.39200%	18.1%	13.9%	9.6%	5.2%
8.77400%	**	**	**	**

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

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

CERTAIN UNITED STATES FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Elections

In the opinion of Cleary Gottlieb Steen & Hamilton LLP, the Trust will constitute a Double REMIC Series as to the Group 1 Trust Assets, a Double REMIC Series as to the Group 2 through 18 Trust Assets, a Double REMIC Series as to the Group 19 Trust Assets and a Double REMIC Series as to the Group 20 Trust Assets, each for United States federal income tax purposes. Separate REMIC elections will be made for the Group 1 Issuing REMIC, the Group 1 Pooling REMIC, the Group 2 through 18 Issuing REMIC, the Group 2 through 18 Pooling REMIC, the Group 19 Issuing REMIC, the Group 19 Pooling REMIC, the Group 20 Issuing REMIC and the Group 20 Pooling REMIC.

Regular Securities

The Regular Securities will be treated as debt instruments issued by the Group 1 Issuing REMIC, the Group 2 through 18 Issuing REMIC, the Group 19 Issuing REMIC or the Group 20 Issuing REMIC, as applicable, for United States federal income tax purposes. Income on the Regular Securities must be reported under an accrual method of accounting.

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

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

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

Residual Securities

The Class RR Securities will represent the beneficial ownership of the Residual Interest in the Group 2 through 18 Pooling REMIC and the beneficial ownership of the Residual Interest in the Group 2 through 18 Issuing REMIC. The Class RR1 Securities will represent the beneficial ownership of the Residual Interest in the Group 1 Pooling REMIC and the beneficial ownership of the Residual Interest in the Group 1 Issuing REMIC. The Class RR19 Securities will represent the beneficial ownership of the Residual Interest in the Group 19 Pooling REMIC and the beneficial ownership of the Residual Interest in the Group 19 Issuing REMIC. The Class RR20 Securities will represent the beneficial ownership of the Residual Interest in the Group 20 Pooling REMIC and the beneficial ownership of the Residual Interest in the Group 20

Issuing REMIC. The Residual Securities, i.e., the Class RR, RR1, RR19 and RR20 Securities, generally will be treated as “residual interests” in a REMIC for domestic building and loan associations and as “real estate assets” for REITs, as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular, but will not be treated as debt for United States federal income tax purposes. Instead, the Holders of the Residual Securities will be required to report, and will be taxed on, their pro rata shares of the taxable income or loss of the related Trust REMICs, and these requirements will continue until there are no outstanding regular interests in the respective Trust REMICs. Thus, Residual Holders will have taxable income attributable to the Residual Securities even though they will not receive principal or interest distributions with respect to the Residual Securities, which could result in a negative after-tax return for the Residual Holders. Even though the Holders of the Residual Securities are not entitled to any stated principal or interest payments on the Residual Securities, the related Trust REMICs may have substantial taxable income in certain periods, and offsetting tax losses may not occur until much later periods. Accordingly, the Holders of the Residual Securities may experience substantial adverse tax timing consequences. Prospective investors are urged to consult their own tax advisors and consider the after-tax effect of ownership of the Residual Securities and the suitability of the Residual Securities to their investment objectives.

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

MX Securities

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

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

ERISA MATTERS

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

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

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

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

See “ERISA Considerations” in the Base Offering Circular.

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

LEGAL INVESTMENT CONSIDERATIONS

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

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

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

PLAN OF DISTRIBUTION

Subject to the terms and conditions of the Sponsor Agreement, the Sponsor has agreed to purchase all of the Securities if any are sold and purchased. The Sponsor proposes to offer the Regular and MX Classes to the public from time to time for sale in negotiated transactions at varying prices to be determined at the time of sale, plus accrued interest from (1) July 1, 2021 on the Delay Classes and (2) July 20, 2021 on the Floating Rate Classes. The Sponsor may effect these transactions by sales to or through certain securities dealers. These dealers may receive compensation in the form of discounts, concessions or commissions from the Sponsor and/or commissions from any purchasers for which they act as agents. Some of the Securities may be sold through dealers in relatively small sales. In the usual case, the commission charged on a relatively small sale of securities will be a higher percentage of the sales price than that charged on a large sale of securities.

INCREASE IN SIZE

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

LEGAL MATTERS

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

Available Combinations(1)

Class	REMIC Securities		MX Securities						Final Distribution Date(4)
	Original Class Principal or Notional Balance	Related MX Class	Maximum Original Class Principal or Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number		
Security Groups 2 and 3									
Combination 1(6)									
AF	\$10,976,268	FQ	\$ 22,993,661	HPT	(5)	FLT/HWAC/HZ	38380Q7N6	July 2071	
FB	12,017,393								
Security Groups 4 and 5									
Combination 2(6)									
BF	\$20,032,499	QF	\$ 40,081,191	HPT	(5)	FLT/HWAC/HZ	38380Q7P1	July 2071	
FC	20,048,692								
Security Groups 6 and 7									
Combination 3(6)									
CF	\$21,811,534	FN	\$ 51,380,570	HPT	(5)	FLT/HWAC/HZ	38380Q7Q9	July 2071	
FD	29,569,036								
Security Groups 3, 5 and 7									
Combination 4(6)									
BI	\$12,017,393	QI	\$ 61,635,121	NLT(HPT)	(5)	HWAC/IO/DLY	38380Q7R7	July 2071	
CI	20,048,692								
DI	29,569,036								
Security Groups 8 and 9									
Combination 5(6)									
DF	\$19,533,520	NF	\$ 29,546,958	HPT	(5)	FLT/HWAC/HZ	38380Q7S5	July 2071	
FE	10,013,438								
Security Groups 8, 10, 11, 12, 13 and 14									
Combination 6(6)									
GI	\$39,212,887	IN	\$216,276,573	NLT(HPT)	(5)	HWAC/IO/DLY	38380Q7T3	July 2071	
HI	39,670,636								
ID	19,533,520								
IE	27,418,257								
IG	49,129,366								
IH	41,311,907								

REMIC Securities			MX Securities					
Class	Original Class Principal or Notional Balance	Related MX Class	Maximum Original Class Principal or Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Groups 8, 11, 12, 13 and 14								
Combination 7(6)								
GI	\$39,212,887	NI	\$188,858,316	NTL(HPT)	(5)	HWAC/IO/DIY	38380Q7U0	July 2071
HI	39,670,636							
ID	19,533,520							
IG	49,129,366							
IH	41,311,907							
Security Groups 2, 3, 4, 5, 6, 7, 9 and 15								
Combination 8(6)								
BI	\$12,017,393	IO	\$149,913,275	NTL(HPT)	(5)	HWAC/IO/DIY	38380Q7V8	July 2071
CI	20,048,692							
DI	29,569,036							
EI	10,013,438							
IA	10,976,268							
IB	20,032,499							
IC	21,811,534							
JI	25,444,415							
Security Groups 2, 4, 6, 9 and 15								
Combination 9(6)								
EI	\$10,013,438	IQ	\$ 88,278,154	NTL(HPT)	(5)	HWAC/IO/DIY	38380Q7W6	July 2071
IA	10,976,268							
IB	20,032,499							
IC	21,811,534							
JI	25,444,415							
Security Groups 16 and 17								
Combination 10(6)								
LI	\$36,300,000	IY	\$ 74,620,246	NTL(HPT)	(5)	HWAC/IO/DIY	38380Q7X4	July 2071
MI	38,320,246							
Security Groups 18 and 19								
Combination 11(6)								
IJ	\$60,510,129	YI	\$100,066,953	NTL(HPT)	(5)	HWAC/IO/DIY	38380Q7Y2	July 2071
IM	39,556,824							

Class	REMIC Securities		MX Securities					
	Original Class Principal or Notional Balance	Related MX Class	Maximum Original Class Principal or Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Groups 19 and 20								
Combination 12(6)								
FK	\$80,106,224	FT	\$140,616,353	HPT	(5)	FLT/HWAC/HZ	38380Q7Z9	July 2071
JF	60,510,129							

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

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

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

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

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

(6) Derived from REMIC Classes relating to separate Groups.

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

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance(\$)	HECM Loan Balance	Approximate Weighted Average Maturity (in months)(3)	HECM Type	Index	Rate Reset Frequency	Approximate Weighted Average Next Rate (Months)	Approximate Weighted Average Margin(4)	Approximate Weighted Average Lifetime Interest Cap(9)	Approximate Weighted Average Servicing Margin(10)	Monthly Weighted Average Fee(12)	Initial Monthly Draw(13)	Subsequent Monthly Draw(14)	Approximate Weighted Remaining Term (in months)(15)	Initial Available Credit(16)	Available Credit(17)	Maximum Amount(18)	Pool Number	HECM MBS Date
1	Line of Credit	7.95181824%	\$19,345,072.15	\$20,085,233.92	10	FLT	1-year LIBOR	Annually	4	2.938%	2.472%	0.800%	(21)	(19)	(19)	1.14	\$ 768,814.15	\$ 2,963,107.92	\$56,655,697.00	BW1916	September 2020
1	Tenure	7.95181824%	1,386,041.1	1,456,671.21	10	FLT	1-year LIBOR	Annually	4	2.700%	2.250%	0.800%	(21)	(19)	(19)	1.14	276.38	284.65	275,000.00	BW1916	September 2020
1	Tenure	7.95181824%	185,583.14	194,766.57	10	FLT	1-year LIBOR	Annually	4	2.950%	2.500%	0.800%	(21)	(19)	(19)	1.14	1,231,483.46	0.00	350,000.00	BW1916	September 2020
1	Line of Credit	34.2019453177%	19,401,920.18	20,072,403.65	8	FLT	1-year LIBOR	Annually	6	2.755%	2.385%	0.800%	(21)	(19)	(19)	1.14	6,489,910.55	6,489,910.55	43,159,370.00	BW1941	November 2020
1	Modified Tenure	34.2019453177%	123,494.82	144,059.75	8	FLT	1-year LIBOR	Annually	6	2.312%	1.940%	0.800%	(21)	(19)	(19)	1.14	106,149.28	108,783.09	1,150,600.00	BW1941	November 2020
1	Modified Tenure	34.2019453177%	3,901,118.66	3,966,624.80	8	FLT	1-year LIBOR	Annually	6	2.742%	2.275%	0.800%	(21)	(19)	(19)	1.14	31,352.85	58,453.62	1,366,000.00	BW1941	November 2020
1	Line of Credit	13.951973197%	8,830,401.46	9,724,989.99	7	FLT	1-year LIBOR	Annually	7	2.658%	2.322%	0.800%	(21)	(19)	(19)	1.14	283,120.73	1,691,046.12	18,420,800.00	BW1951	December 2020
1	Modified Tenure	13.951973197%	233,425.28	248,242.72	7	FLT	1-year LIBOR	Annually	7	2.453%	2.125%	0.800%	(21)	(19)	(19)	1.14	46,813.87	108,464.11	765,600.00	BW1951	December 2020
1	Modified Term	13.951973197%	9,607.86	12,837.12	7	FLT	1-year LIBOR	Annually	7	2.209%	1.875%	0.800%	(21)	(19)	(19)	1.14	10,803.03	77,923.98	365,000.00	BW1951	December 2020
1	Term	13.951973197%	163,845.16	191,445.04	7	FLT	1-year LIBOR	Annually	7	2.700%	2.375%	0.800%	(21)	(19)	(19)	1.14	11,609,301.48	7,349,694.42	52,951,853.00	BW1951	December 2020
1	Line of Credit	7.2730931827%	24,282,900.94	25,388,094.98	12	FLT	1-year LIBOR	Annually	2	2.485%	2.228%	0.800%	(21)	(19)	(19)	1.14	11,609,301.48	7,349,694.42	52,951,853.00	BW1951	December 2020
1	Modified Tenure	7.2730931827%	140,111.72	205,520.01	12	FLT	1-year LIBOR	Annually	2	2.690%	2.275%	0.800%	(21)	(19)	(19)	1.14	108,179.95	169,296.66	872,000.00	BW1951	December 2020
1	Modified Term	7.2730931827%	378,539.27	433,554.37	12	FLT	1-year LIBOR	Annually	2	2.111%	1.859%	0.800%	(21)	(19)	(19)	1.14	4,700.00	4,700.00	1,607,000.00	BW1951	December 2020
1	Term	7.2730931827%	9,074.45	105,182.72	12	FLT	1-year LIBOR	Annually	2	2.417%	2.160%	0.800%	(21)	(19)	(19)	1.14	1,958.48	1,958.48	254,500.00	BW1951	December 2020
1	Line of Credit	11.824098786%	205,970,102.26	21,904,118.76	11	FLT	1-year LIBOR	Annually	3	2.735%	2.279%	0.800%	(21)	(19)	(19)	1.14	2,112,333.21	7,917,118.31	49,587,862.00	BW1784	August 2020
1	Modified Term	11.824098786%	146,212.17	176,309.88	12	FLT	1-year LIBOR	Annually	2	2.792%	2.250%	0.800%	(21)	(19)	(19)	1.14	10,870.00	72,922.29	400,000.00	BW1784	August 2020
1	Term	11.824098786%	241,247.49	279,965.80	11	FLT	1-year LIBOR	Annually	3	3.210%	2.779%	0.800%	(21)	(19)	(19)	1.14	4,253.85	4,253.85	1,170,600.00	BW1784	August 2020
1	Line of Credit	13.6558481769%	23,935,444.42	25,299,591.45	11	FLT	1-year LIBOR	Annually	3	2.927%	2.457%	0.800%	(21)	(19)	(19)	1.14	17,466,293.54	6,975,654.90	53,457,184.00	BW1786	August 2020
1	Modified Tenure	13.6558481769%	188,330.69	198,405.37	11	FLT	1-year LIBOR	Annually	3	2.890%	2.457%	0.800%	(21)	(19)	(19)	1.14	447.15	447.15	765,600.00	BW1786	August 2020
1	Modified Term	13.6558481769%	169,128.35	216,627.57	11	FLT	1-year LIBOR	Annually	3	3.188%	2.702%	0.800%	(21)	(19)	(19)	1.14	2,600.00	2,600.00	1,177,000.00	BW1786	August 2020
1	Term	13.6558481769%	267,804.37	366,445.14	11	FLT	1-year LIBOR	Annually	3	3.082%	2.624%	0.800%	(21)	(19)	(19)	1.14	12,112.08	12,112.08	465,000.00	BW1786	August 2020
1	Tenure	13.6558481769%	316,022.97	352,501.04	11	FLT	1-year LIBOR	Annually	3	3.280%	2.750%	0.800%	(21)	(19)	(19)	1.14	402.57	402.57	200,000.00	BW1786	August 2020
1	Line of Credit	21.017149313%	28,585,654.85	24,116,133.85	10	FLT	1-year LIBOR	Annually	4	2.924%	2.469%	0.800%	(21)	(19)	(19)	1.14	1,897,108.45	8,528,460.31	54,759,167.00	BX500	September 2020
1	Modified Tenure	21.017149313%	239,579.77	296,187.05	10	FLT	1-year LIBOR	Annually	4	2.507%	2.076%	0.800%	(21)	(19)	(19)	1.14	3,482.21	3,482.21	1,405,600.00	BX500	September 2020
1	Term	21.017149313%	362,000.95	374,716.95	10	FLT	1-year LIBOR	Annually	4	2.369%	1.875%	0.800%	(21)	(19)	(19)	1.14	1,210.02	1,210.02	675,000.00	BX500	September 2020
1	Tenure	21.017149313%	20,957.41	32,705.26	10	FLT	1-year LIBOR	Annually	4	2.699%	2.250%	0.800%	(21)	(19)	(19)	1.14	1,043.96	1,043.96	407,000.00	BX500	September 2020
1	Line of Credit	21.97457070%	12,515,019.17	12,965,745.95	8	FLT	1-year LIBOR	Annually	6	2.796%	2.457%	0.800%	(21)	(19)	(19)	1.14	1,315,403.98	5,347,742.06	30,782,800.00	BX598	November 2020
1	Modified Term	21.97457070%	16,206.08	6,887.70	8	FLT	1-year LIBOR	Annually	6	3.723%	3.575%	0.800%	(21)	(19)	(19)	1.14	(22)	3,459.60	255,000.00	BX598	November 2020
2	Line of Credit	100%	10,976,288.59	10,976,288.59	2	FLT	1-year CMT	Monthly	1	2.086%	2.066%	0.800%	(21)	(19)	(19)	1.14	289,851.04	1,323,111.46	21,642,679.00	CD742	May 2021
3	Line of Credit	100%	11,607,288.49	11,607,288.49	0	FLT	1-year CMT	Monthly	1	2.093%	2.099%	0.800%	(21)	(19)	(19)	1.14	1,544,156.56	6,095,675.60	30,717,870.00	CE1311	July 2021
3	Modified Term	100%	225,621.57	225,621.57	0	FLT	1-year CMT	Monthly	1	1.790%	1.750%	0.800%	(21)	(19)	(19)	1.14	0.00	18,004.31	515,000.00	CE1311	July 2021
3	Tenure	100%	184,482.94	184,482.94	0	FLT	1-year CMT	Monthly	1	2.800%	2.250%	0.800%	(21)	(19)	(19)	1.14	957.77	957.77	635,000.00	CE1311	July 2021
4	Line of Credit	100%	19,954,541.42	19,954,541.42	1	FLT	1-year CMT	Monthly	1	2.301%	2.260%	0.800%	(21)	(19)	(19)	1.14	242,088.65	3,244,866.37	40,895,675.00	BX605	July 2021
4	Modified Tenure	100%	65,418.78	65,418.78	1	FLT	1-year CMT	Monthly	1	2.500%	2.500%	0.800%	(21)	(19)	(19)	1.14	10,000.00	10,772.17	172,000.00	BX605	July 2021
4	Modified Term	100%	11,2618.80	11,284.164	0	FLT	1-year CMT	Monthly	1	2.161%	2.125%	0.800%	(21)	(19)	(19)	1.14	900.00	900.00	270,700.00	BX605	July 2021
5	Line of Credit	100%	20,020,510.05	20,064,456.57	1	FLT	1-year CMT	Monthly	1	2.163%	2.120%	0.800%	(21)	(19)	(19)	1.14	667,998.47	4,582,744.43	43,203,536.00	BX606	July 2021
5	Modified Term	100%	28,181.97	28,259.21	0	FLT	1-year CMT	Monthly	1	2.795%	2.685%	0.800%	(21)	(19)	(19)	1.14	35,192.77	49,000.00	49,000.00	BX606	July 2021
6	Line of Credit	100%	9,640,993.16	20,618,993.16	0	FLT	1-year CMT	Monthly	1	2.157%	2.188%	0.800%	(21)	(19)	(19)	1.14	446,400.46	3,284,908.15	40,933,625.00	CE1561	June 2021
6	Modified Term	100%	845,563.62	845,563.62	1	FLT	1-year CMT	Monthly	1	2.221%	2.180%	0.800%	(21)	(19)	(19)	1.14	3,307.87	73,723.15	1,985,375.00	CE1561	June 2021
6	Term	100%	180,350.26	180,350.26	0	FLT	1-year CMT	Monthly	1	2.424%	2.375%	0.800%	(21)	(19)	(19)	1.14	0.00	0.00	300,000.00	CE1561	June 2021
6	Tenure	100%	146,427.42	146,427.42	0	FLT	1-year CMT	Monthly	1	2.089%	2.000%	0.800%	(21)	(19)	(19)	1.14	1,038.48	1,038.48	610,000.00	CE1561	June 2021
7	Line of Credit	100%	29,156,208.91	29,156,208.91	0	FLT	1-year CMT	Monthly	1	2.211%	2.171%	0.800%	(21)	(19)	(19)	1.14	2,870,827.75	117,257,025.25	74,074,675.00	CF0302	July 2021
7	Modified Tenure	100%	148,595.86	148,595.86	1	FLT	1-year CMT	Monthly	1	2.735%	2.685%	0.800%	(21)	(19)	(19)	1.14	1,223.31	1,223.31	960,000.00	CF0302	July 2021
7	Modified Term	100%	264,321.25	264,321.25	0	FLT	1-year CMT	Monthly	1	2.222%	2.181%	0.800%	(21)	(19)	(19)	1.14	16,650.00	16,650.00	32	CF0302	July 2021
8	Line of Credit	100%	9,640,270.76	9,653,893.14	0	FLT	1-year CMT	Monthly	1	2.112%	2.066%	0.800%	(21)	(19)	(19)	1.14	905,574.49	3,346,920.98	23,057,325.00	BX608	July 2021
8	Modified Tenure	100%	140,214.60	140,600.62	0	FLT	1-year CMT	Monthly	1	2.796%	2.750%	0.800%	(21)	(19)	(19)	1.14	152,361.72	208,327.07	1,056,000.00	BX608	July 2021
8	Modified Term	100%	228,025.10	228,282.38	0	FLT	1-year CMT	Monthly	1	1.990%	1.945%	0.800%	(21)	(19)	(19)	1.14	135.44	50,192.94	1,074,875.00	BX608	July 2021
8	Term	100%	18,640.54	18,670.46	0	FLT	1-year CMT	Monthly	1	2.280%	2.250%	0.800%	(21)	(19)	(19)	1.14	999.36	999.36	188,000.00	BX608	July 2021

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance(3)	HECM Loan Balance	Approx- imate Weighted Average HECM Type	HECM Type	Index	Rate Reset Frequency(4)	Approx- imate Next Rate	Approx- imate Weighted Average Rate(5)	Approx- imate Weighted Average Rate(6)	Approx- imate Weighted Average Rate(7)	Approx- imate Weighted Average Rate(8)	Approx- imate Weighted Average Rate(9)	Approx- imate Weighted Average Rate(10)	Approx- imate Weighted Average Rate(11)	Monthly Fee(12)	Initial Monthly Fee(13)	Subsequent Monthly Fee(14)	Approx- imate Weighted Average Rate(15)	Initial Available Credit(16)	Available Credit(17)	Maximum Available Credit(18)	Post- MBS Date		
19	Line of Credit	100%	\$ 1,007,071.22	\$ 1,007,071.22	0	FLT	1-year CMT	Monthly	1	2.038%	1.986%	1.986%	1.986%	1.986%	1.986%	1.986%	0.500%	(2)	(1)	(1)	(1)	381,144.45	\$	2,491,250.00	BV3087	June 2021
19	Line of Credit	100%	11,420,706.25	11,420,706.25	2	FLT	1-year CMT	Monthly	1	1.780%	1.742%	1.742%	1.787%	1.787%	1.787%	1.787%	0.500%	(2)	(1)	(1)	(1)	809,580.93	\$	26,924,000.00	CE1310	July 2021
19	Modified Term	100%	792,690.75	792,690.75	0	FLT	1-year CMT	Monthly	1	1.820%	1.778%	1.778%	1.828%	1.828%	1.828%	1.828%	0.500%	(2)	(1)	(1)	(1)	1,840.69	\$	2,087,750.00	CE1307	July 2021
19	Line of Credit	100%	5,387,856.02	5,387,856.02	0	FLT	1-year CMT	Annually	12	2.321%	2.321%	2.321%	2.321%	2.321%	2.321%	0.500%	(2)	(1)	(1)	(1)	1,048,159.89	\$	15,318,260.00	CE1307	July 2021	
19	Modified Term	100%	137,071.05	137,071.05	0	FLT	1-year CMT	Annually	12	2.245%	2.195%	2.195%	2.245%	2.245%	2.245%	0.500%	(2)	(1)	(1)	(1)	2,574.67	\$	757,000.00	CE1307	July 2021	
19	Modified Term	100%	37,207.93	37,207.93	0	FLT	1-year CMT	Annually	12	2.130%	2.080%	2.080%	2.130%	2.130%	2.130%	0.500%	(2)	(1)	(1)	(1)	2,090.00	\$	857,000.00	CE1307	July 2021	
19	Line of Credit	100%	10,756,116.48	10,756,116.48	2	FLT	1-year CMT	Monthly	1	1.955%	1.911%	1.911%	1.955%	1.955%	1.955%	0.500%	(2)	(1)	(1)	(1)	771,463.95	\$	21,122,789.00	CE1351	July 2021	
19	Modified Term	100%	730,385.52	730,385.52	1	FLT	1-year CMT	Monthly	1	1.679%	1.633%	1.633%	1.679%	1.679%	1.679%	0.500%	(2)	(1)	(1)	(1)	52,654.28	\$	1,542,575.00	CE1351	July 2021	
19	Line of Credit	100%	22,653,097.66	22,653,097.66	0	FLT	1-year CMT	Monthly	1	2.020%	1.983%	1.983%	2.020%	2.020%	2.020%	0.500%	(2)	(1)	(1)	(1)	1,336,440.69	\$	54,230,025.00	CE2454	July 2021	
19	Modified Term	100%	129,221.45	129,221.45	0	FLT	1-year CMT	Monthly	1	1.975%	1.935%	1.935%	1.975%	1.975%	1.975%	0.500%	(2)	(1)	(1)	(1)	1,088.94	\$	390,000.00	CE2454	July 2021	
19	Modified Term	100%	115,655.89	115,655.89	0	FLT	1-year CMT	Monthly	1	2.085%	2.057%	2.057%	2.085%	2.085%	2.085%	0.500%	(2)	(1)	(1)	(1)	3,650.00	\$	1,237,375.00	CE2454	July 2021	
19	Line of Credit	100%	7,582,282.88	7,582,282.88	1	FLT	1-year CMT	Annually	12	2.250%	2.206%	2.206%	2.250%	2.250%	2.250%	0.500%	(2)	(1)	(1)	(1)	561,514.42	\$	20,184,950.00	CE2456	July 2021	
19	Term	100%	71,998.62	71,998.62	0	FLT	1-year CMT	Annually	12	2.540%	2.500%	2.500%	2.540%	2.540%	2.540%	0.500%	(2)	(1)	(1)	(1)	1,430.48	\$	371,000.00	CE2456	July 2021	
20	Line of Credit	100%	61,543,551.21	1,305,874,027.65	20	FLT	1-year LIBOR	Annually	7	2.380%	2.039%	2.039%	2.380%	2.380%	2.380%	0.500%	(2)	(1)	(1)	(1)	1,430.48	\$	2,796,936,415.00	BU1995	March 2021	
20	Term	100%	87,246.29	8,351,288.30	21	FLT	1-year LIBOR	Annually	7	2.488%	2.101%	2.101%	2.488%	2.488%	2.488%	0.500%	(2)	(1)	(1)	(1)	68,112.35	\$	131,550,050.00	BU1995	March 2021	
20	Modified Term	100%	688,218.32	42,470,663.14	22	FLT	1-year LIBOR	Annually	7	2.370%	2.025%	2.025%	2.370%	2.370%	2.370%	0.500%	(2)	(1)	(1)	(1)	561,780.34	\$	132,938,825.00	BU1995	March 2021	
20	Term	100%	52,762.72	5,780,360.83	25	FLT	1-year LIBOR	Annually	6	2.442%	2.083%	2.083%	2.442%	2.442%	2.442%	0.500%	(2)	(1)	(1)	(1)	45,188.23	\$	19,921,175.00	BU1995	March 2021	
20	Modified Term	100%	260,184.86	20,286,700.52	21	FLT	1-year LIBOR	Annually	6	2.475%	2.070%	2.070%	2.475%	2.475%	2.475%	0.500%	(2)	(1)	(1)	(1)	155,146.70	\$	89,439,725.00	BU1995	March 2021	
20	Line of Credit	100%	1,324,303.78	245,180,887.13	43	FLT	1-year LIBOR	Annually	5	2.486%	2.151%	2.151%	2.486%	2.486%	2.486%	0.500%	(2)	(1)	(1)	(1)	3,360.54	\$	415,941,461.00	BU3070	July 2020	
20	Term	100%	4,134.95	87,245.38	38	FLT	1-year LIBOR	Annually	5	2.511%	2.191%	2.191%	2.511%	2.511%	2.511%	0.500%	(2)	(1)	(1)	(1)	3,360.54	\$	1,661,525.00	BU3070	July 2020	
20	Modified Term	100%	54,215.45	5,658,417.18	43	FLT	1-year LIBOR	Annually	5	2.403%	2.272%	2.272%	2.403%	2.403%	2.403%	0.500%	(2)	(1)	(1)	(1)	4,936.40	\$	11,932,000.00	BU3070	July 2020	
20	Term	100%	15,338.81	1,997,048.04	59	FLT	1-year LIBOR	Annually	4	2.816%	2.475%	2.475%	2.816%	2.816%	2.816%	0.500%	(2)	(1)	(1)	(1)	12,815.83	\$	45,480,000.00	BU3070	July 2020	
20	Modified Term	100%	26,971.16	3,045,147.36	47	FLT	1-year LIBOR	Annually	6	2.745%	2.513%	2.513%	2.745%	2.745%	2.745%	0.500%	(2)	(1)	(1)	(1)	18,115.41	\$	1,406,805.44	BU3070	July 2020	
20	Line of Credit	100%	863,480.14	249,530,759.69	39	FLT	1-year LIBOR	Annually	5	2.510%	2.139%	2.139%	2.510%	2.510%	2.510%	0.500%	(2)	(1)	(1)	(1)	4,860.69	\$	428,267,906.00	BU3077	November 2020	
20	Term	100%	5,106.90	87,245.38	35	FLT	1-year LIBOR	Annually	5	2.890%	2.260%	2.260%	2.890%	2.890%	2.890%	0.500%	(2)	(1)	(1)	(1)	3,360.54	\$	1,661,525.00	BU3077	November 2020	
20	Modified Term	100%	52,285.26	5,754,848.20	41	FLT	1-year LIBOR	Annually	5	2.653%	2.262%	2.262%	2.653%	2.653%	2.653%	0.500%	(2)	(1)	(1)	(1)	4,936.40	\$	12,457,000.00	BU3077	November 2020	
20	Term	100%	20,041.79	3,158,391.50	40	FLT	1-year LIBOR	Annually	6	2.934%	2.462%	2.462%	2.934%	2.934%	2.934%	0.500%	(2)	(1)	(1)	(1)	11,929.24	\$	5,293,525.00	BU3077	November 2020	
20	Modified Term	100%	1,076,556.77	256,261,410.62	44	FLT	1-year LIBOR	Annually	6	2.779%	2.434%	2.434%	2.779%	2.779%	2.779%	0.500%	(2)	(1)	(1)	(1)	18,577.18	\$	440,166,436.00	BU3079	December 2020	
20	Term	100%	7,152.26	905,391.10	29	FLT	1-year LIBOR	Annually	5	2.591%	2.082%	2.082%	2.591%	2.591%	2.591%	0.500%	(2)	(1)	(1)	(1)	4,860.69	\$	21,993,525.00	BU3079	December 2020	
20	Modified Term	100%	6,871.82	5,754,848.20	42	FLT	1-year LIBOR	Annually	5	2.659%	2.303%	2.303%	2.659%	2.659%	2.659%	0.500%	(2)	(1)	(1)	(1)	4,936.40	\$	12,457,000.00	BU3079	December 2020	
20	Term	100%	17,722.96	2,272,888.89	54	FLT	1-year LIBOR	Annually	6	2.990%	2.454%	2.454%	2.990%	2.990%	2.990%	0.500%	(2)	(1)	(1)	(1)	14,199.24	\$	55,935,525.00	BU3079	December 2020	
20	Modified Term	100%	31,238.44	3,158,391.50	45	FLT	1-year LIBOR	Annually	6	2.780%	2.415%	2.415%	2.780%	2.780%	2.780%	0.500%	(2)	(1)	(1)	(1)	18,577.18	\$	93,400,700.00	BU3079	December 2020	
20	Line of Credit	100%	1,484,883.23	270,697,511.04	45	FLT	1-year LIBOR	Annually	6	2.657%	2.259%	2.259%	2.657%	2.657%	2.657%	0.500%	(2)	(1)	(1)	(1)	10,641.85	\$	47,287,002.00	BU3636	August 2020	
20	Term	100%	27,960.61	1,527,853.95	37	FLT	1-year LIBOR	Annually	5	2.615%	2.281%	2.281%	2.615%	2.615%	2.615%	0.500%	(2)	(1)	(1)	(1)	14,604.85	\$	4,002,650.00	BU3636	August 2020	
20	Modified Term	100%	109,252.15	5,696,816.51	43	FLT	1-year LIBOR	Annually	5	2.284%	1.909%	1.909%	2.284%	2.284%	2.284%	0.500%	(2)	(1)	(1)	(1)	46,581.67	\$	12,864,175.00	BU3636	August 2020	
20	Term	100%	84,691.29	4,409,529.89	46	FLT	1-year LIBOR	Annually	5	2.654%	2.257%	2.257%	2.654%	2.654%	2.654%	0.500%	(2)	(1)	(1)	(1)	36,163.56	\$	11,985,975.00	BU3636	August 2020	
20	Modified Term	100%	67,420.14	5,542,745.70	45	FLT	1-year LIBOR	Annually	8	2.500%	2.209%	2.209%	2.500%	2.500%	2.500%	0.500%	(2)	(1)	(1)	(1)	14,199.24	\$	10,349,750.00	BU3636	August 2020	
20	Line of Credit	100%	1,167,067.56	278,935,693.49	42	FLT	1-year LIBOR	Annually	5	2.619%	2.255%	2.255%	2.619%	2.619%	2.619%	0.500%	(2)	(1)	(1)	(1)	10,641.85	\$	49,443,551.00	BU2906	December 2020	
20	Term	100%	14,699.41	1,527,853.95	36	FLT	1-year LIBOR	Annually	5	2.677%	2.269%	2.269%	2.677%	2.677%	2.677%	0.500%	(2)	(1)	(1)	(1)	10,641.85	\$	4,002,650.00	BU2906	December 2020	
20	Modified Term	100%	53,025.47	5,886,732.49	44	FLT	1-year LIBOR	Annually	6	2.468%	2.089%	2.089%	2.468%	2.468%	2.468%	0.500%	(2)	(1)	(1)	(1)	41,481.67	\$	12,137,650.00	BU2906	December 2020	
20	Term	100%	45,985.56	4,848,619.81	45	FLT	1-year LIBOR	Annually	5	2.706%	2.288%	2.288%	2.706%	2.706%	2.706%	0.500%	(2)	(1)	(1)	(1)	37,612.68	\$	13,517,175.00	BU2906	December 2020	
20	Modified Term	100%	67,023.61	3,887,221.54	44	FLT	1-year LIBOR	Annually	8	2.512%	2.170%	2.170%	2.512%	2.512%	2.512%	0.500%	(2)	(1)	(1)	(1)	28,572.38	\$	10,689,750.00	BU2909	December 2020	
20	Line of Credit	100%	2,371,813.21	617,653,709.99	48	FLT	1-year LIBOR	Annually	6	3.124%	2.560%	2.560%	3.124%	3.124%	3.124%	0.500%	(2)	(1)	(1)	(1)	28,572.38	\$	1,089,750,000.00	CA0082	December 2020	
20	Term	100%	54,510.00	4,545,916.04	48	FLT	1-year LIBOR	Annually	5	3.188%	2.709%	2.709%	3.188%	3.188%	3.188%	0.500%										

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance(2)	HECM Loan Balance(3)	Approximate Weighted Average HECM Interest Rate (in months)(3)	HECM Type	Index	Rate Reset Frequency(4)	Approximate Weighted Average Next Rate (Months)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Lifetime Rate (Year)(8)	Approximate Weighted Average Interest Rate (Cap)(9)	Approximate Weighted Average Servicing Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Servicing Fee(13)	Subsequent Monthly Servicing Fee(14)	Approximate Weighted Average Remaining Months(15)	Initial Available Credit(16)	Available Credit(17)	Maximum Amount(18)	Pool Number	HECM MBS Date	
20	Modified Term	100%	\$ 127,228.34	\$ 61,133,056.77	20	FLT	1-year LIBOR	Annually	0	2.75%	2.45%	8.93%	0.50%	\$90.00	\$ 97,605.71	\$ 97,605.71	62	(22)	\$ 5,133,834.31	\$ 261,322,500.00	CA6874	April 2021	
20	Modified Term	100%	89,028.72	3,861,666.78	17	FLT	1-year LIBOR	Annually	8	2.85%	2.46%	2.46%	0.50%	\$90.00	(21)	56,204.92	57,500.92	(20)	(22)	2,987,625.26	11,280,725.00	CA6874	April 2021
20	Line of Credit	100%	10,610,412.00	1,572,782,939.41	18	FLT	1-year LIBOR	Annually	6	2.87%	2.57%	9.01%	0.50%	\$90.00	(21)	61,009.16	61,272.52	(19)	(22)	6,260,953,115.72	3,818,884,283.00	CA6893	May 2021
20	Term	100%	59,844.50	3,982,019.68	22	FLT	1-year LIBOR	Annually	6	2.92%	2.59%	2.59%	0.50%	\$90.00	(21)	557,548.41	560,527.80	66	(22)	21,557,134.94	13,594,375.00	CA6893	May 2021
20	Modified Term	100%	581,029.00	33,128,788.63	21	FLT	1-year LIBOR	Annually	7	2.73%	2.45%	9.27%	0.50%	\$90.00	(21)	46,825.82	46,825.82	(20)	(22)	21,557,134.94	127,532,350.00	CA6893	May 2021
20	Tenure	100%	62,137.39	3,896,370.11	22	FLT	1-year LIBOR	Annually	6	2.51%	2.19%	9.21%	0.50%	\$90.00	(21)	145,078.53	145,078.53	(20)	(22)	14,713,203.90	18,520,700.00	CA6893	May 2021
20	Modified Term	100%	180,717.75	17,739,445.91	21	FLT	1-year LIBOR	Annually	6	2.63%	2.39%	9.19%	0.50%	\$90.00	(21)	145,078.53	145,078.53	(20)	(22)	14,713,203.90	72,841,750.00	CA6893	May 2021
20	Line of Credit	99.9999997606%	1,057,820.51	30,176,091.64	30	FLT	1-year LIBOR	Annually	5	2.61%	2.25%	9.42%	0.50%	\$90.00	(21)	5,068.30	5,068.30	(20)	(22)	2,349,918.97	49,937,878.00	CD8812	March 2021
20	Modified Term	99.9999997606%	45,101.10	144,768.69	18	FLT	1-year LIBOR	Annually	8	1.81%	1.62%	1.62%	0.50%	\$90.00	(21)	5,068.30	5,068.30	(20)	(22)	4.08	680,500.00	CD8812	March 2021
20	Line of Credit	100%	2,077,032.87	479,366,138.44	15	FLT	1-year LIBOR	Annually	7	2.20%	1.87%	8.18%	0.50%	\$90.00	(21)	25,203.52	25,203.52	105	(22)	113,810,072.93	1,003,861,523.00	CD7150	May 2021
20	Term	100%	31,249.70	2,613,514.35	19	FLT	1-year LIBOR	Annually	7	2.14%	1.87%	8.32%	0.50%	\$90.00	(21)	25,203.52	25,203.52	70	(22)	4,960,586.26	7,794,100.00	CD7150	May 2021
20	Modified Term	100%	41,071.93	4,883,185.39	15	FLT	1-year LIBOR	Annually	6	2.46%	2.02%	8.17%	0.50%	\$90.00	(21)	5,609.11	5,609.11	(20)	(22)	1,090,261.08	11,819,925.00	CD7150	May 2021
20	Tenure	100%	5,808.30	748,958.13	19	FLT	1-year LIBOR	Annually	6	2.41%	2.13%	8.85%	0.50%	\$90.00	(21)	5,609.11	5,609.11	(20)	(22)	1,090,261.08	2,257,000.00	CD7150	May 2021
20	Modified Term	100%	18,041.91	2,289,626.01	15	FLT	1-year LIBOR	Annually	4	2.78%	2.26%	2.26%	0.50%	\$90.00	(21)	13,190.99	13,253.81	(20)	(22)	1,418,670.87	6,500,350.00	CD7150	May 2021
20	Line of Credit	100%	5,157,669.18	790,013,536.40	17	FLT	1-year LIBOR	Annually	6	2.49%	2.01%	8.49%	0.50%	\$90.00	(21)	17,118.89	17,118.89	213	(22)	433,711,904.68	2,101,272,232.00	CE1756	May 2021
20	Term	99.9999998146%	1,747.63	90,908.98	27	FLT	1-year LIBOR	Annually	11	1.13%	1.00%	1.00%	0.50%	\$90.00	(21)	82,310.25	82,310.25	70	(22)	5,594,879.22	6,250,000.00	CE1756	May 2021
20	Modified Term	100%	12,490,753.57	7,019,163.54	15	FLT	1-year LIBOR	Annually	5	2.89%	2.46%	8.56%	0.50%	\$90.00	(21)	36,611.42	36,611.42	(20)	(22)	4,960,586.26	29,060,450.00	CE1756	May 2021
20	Modified Term	99.9999998146%	1,28,903.19	5,275,959.62	14	FLT	1-year LIBOR	Annually	8	2.31%	2.09%	8.12%	0.50%	\$90.00	(21)	481.22	481.22	5	(22)	131,531,031.87	21,761,575.00	CE1756	May 2021
20	Line of Credit	100%	7,859,261.20	1,367,615,233.88	16	FLT	1-year LIBOR	Annually	9	2.85%	2.51%	7.87%	0.50%	\$90.00	(21)	481.22	481.22	5	(22)	131,531,031.87	2,651,648,777.00	CE5466	June 2021
20	Term	100%	689.81	977,603.39	13	FLT	1-year LIBOR	Annually	6	2.66%	2.29%	7.68%	0.50%	\$90.00	(21)	681.22	681.22	5	(22)	0.00	1,911,000.00	CE5466	June 2021
20	Modified Term	100%	9,341.62	716,537.47	33	FLT	1-year LIBOR	Annually	4	2.50%	2.05%	7.55%	0.50%	\$90.00	(21)	5,684.36	5,684.36	7	(22)	3,991,132.4	1,561,650.00	CE5466	June 2021
20	Tenure	100%	596.94	819,865.59	9	FLT	1-year LIBOR	Annually	7	2.73%	2.37%	7.73%	0.50%	\$90.00	(21)	18.27	18.27	(20)	(22)	0.00	1,509,000.00	CE5466	June 2021
20	Modified Term	100%	273.30	387,249.38	7	FLT	1-year LIBOR	Annually	6	3.29%	2.92%	8.32%	0.50%	\$90.00	(21)	0.00	0.00	81.99	(20)	0.00	923,000.00	CE5466	June 2021
20	Line of Credit	100%	12,334,437.57	1,540,875,541.94	17	FLT	1-year LIBOR	Annually	9	2.86%	2.52%	7.86%	0.50%	\$90.00	(21)	316,144.87	316,144.87	102	(22)	1,903,834,861.83	2,941,291,971.00	CE5467	July 2021
20	Term	100%	3,342,477.00	21,288,537.63	22	FLT	1-year LIBOR	Annually	8	2.78%	2.42%	7.78%	0.50%	\$90.00	(21)	657,792.24	657,792.24	69	(22)	5,566,432.34	66,558,275.00	CE5467	July 2021
20	Modified Term	100%	796,069.57	88,131,656.79	20	FLT	1-year LIBOR	Annually	7	2.76%	2.41%	7.76%	0.50%	\$90.00	(21)	188,575.12	188,575.12	(20)	(22)	0.00	111,613,275.00	CE5467	July 2021
20	Tenure	100%	1,989,977.26	11,633,579.81	23	FLT	1-year LIBOR	Annually	8	2.63%	2.26%	7.63%	0.50%	\$90.00	(21)	105,653.96	105,653.96	(20)	(22)	0.00	65,897,500.00	CE5467	July 2021
20	Modified Term	100%	1,989,980.60	10,108,500.06	25	FLT	1-year LIBOR	Annually	8	2.80%	2.46%	7.80%	0.50%	\$90.00	(21)	105,653.96	105,653.96	(20)	(22)	0.00	65,897,500.00	CE5467	July 2021
20	Line of Credit	100%	12,490,753.57	2,387,422,737.50	18	FLT	1-year LIBOR	Annually	8	2.48%	2.15%	7.51%	0.50%	\$90.00	(21)	257,085.79	257,085.79	86	(22)	691,025,892.08	5,240,657,504.00	CF0309	June 2021
20	Term	100%	271,615.48	19,177,201.68	18	FLT	1-year LIBOR	Annually	8	2.45%	2.10%	7.45%	0.50%	\$90.00	(21)	377,129.00	377,129.00	51	(22)	13,703,472.21	59,624,175.00	CF0309	June 2021
20	Modified Term	100%	593,082.51	86,621,667.70	20	FLT	1-year LIBOR	Annually	7	2.45%	2.07%	7.45%	0.50%	\$90.00	(21)	108,639.46	108,639.46	(20)	(22)	0.00	120,724,825.00	CF0309	June 2021
20	Tenure	100%	118,215.75	11,689,451.28	22	FLT	1-year LIBOR	Annually	7	2.49%	2.08%	7.49%	0.50%	\$90.00	(21)	196,973.70	196,973.70	(20)	(22)	0.00	41,575,600.00	CF0309	June 2021
20	Modified Term	100%	312,302.20	26,956,553.52	21	FLT	1-year LIBOR	Annually	7	2.49%	2.05%	7.49%	0.50%	\$90.00	(21)	196,973.70	196,973.70	(20)	(22)	14,630,822.40	166,967,800.00	CF0309	June 2021

- The information in this Exhibit A is provided by the Sponsor as of July 1, 2021. It is based on information regarding the HECM MBS, the related Participations and the HECMs related to the Participations underlying the HECM MBS Trust Assets. All weighted averages provided in this Exhibit A are weighted based on the outstanding principal amounts of the Participations underlying the related HECM MBS for such payment plan as of July 1, 2021. The information shown in this Exhibit A is for 100% of the relevant pool; however, the Trust Assets will include only the portion of each pool listed under the column heading "Percentage of Pool in Trust."
- The HECM MBS Principal Balance is the sum of the outstanding principal amounts of the Participations underlying the related HECM MBS for such payment plan as of July 1, 2021.
- The Approximate Weighted Average HECM Age (in months) is the weighted average age of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of July 1, 2021.
- The Rate Reset Frequency is a period, whether annually or monthly, that the interest rate of each adjustable rate HECM resets under the interest rate formula and HECM loan documents applicable to each adjustable rate HECM.
- The Approximate Weighted Average Next Rate Reset Month is the weighted average number of months until the interest rate of each adjustable rate HECM resets under the interest rate formula and HECM loan documents applicable to each adjustable rate HECM. For example, an entry of "1" signifies that the Approximate Weighted Average Next Rate Reset Month for the adjustable rate HECM's rate is the first day of August 2021.
- The Approximate Weighted Average Gross Interest Rate is the weighted average of the gross interest rates of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of July 1, 2021.
- The Approximate Weighted Average Gross Margin is the weighted average of the gross margins of the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of July 1, 2021.

- (8) The Approximate Weighted Average Gross Lifetime Interest Rate Floor is the weighted average of the lowest interest rates possible based on the interest rate formula and HECM loan documents applicable to the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of July 1, 2021.
- (9) The Approximate Weighted Average Gross Lifetime Interest Rate Cap is the weighted average of the maximum interest rates possible based on the interest rate formula and HECM loan documents applicable to the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of July 1, 2021.
- (10) The Approximate Weighted Average MIP Fee is the weighted average of the MIP Fees of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of July 1, 2021. The MIP Fee is charged for FHA mortgage insurance. The MIP Fee is the monthly mortgage insurance premium ("MIP") that accrues on each HECM.
- (11) The Approximate Weighted Average Servicing Fee Margin is the weighted average of the Servicing Fee Margins of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of July 1, 2021. The Servicing Fee Margin represents (together with the Monthly Servicing Fee, if any) the amount of the servicing compensation payable to the Issuer to cover the Issuer's servicing costs. The Servicing Fee Margin includes the Guaranty Fee charged by Ginnie Mae for the HECM MBS guaranty at the annual rate of 0.06% and a participation agent fee, if any. The Approximate Weighted Average Servicing Fee Margin is included in the rates shown in the columns for Approximate Weighted Average Gross Interest Rate, Approximate Weighted Average Gross Margin, Approximate Weighted Average Gross Lifetime Interest Rate Floor and Approximate Weighted Average Gross Lifetime Interest Rate Cap.
- (12) The Monthly Servicing Fee is the aggregate monthly servicing fee payable to the Issuer if the full amount of the servicing cost is not included in the HECM interest rate and is in addition to the Servicing Fee Margin.
- (13) The Initial Monthly Scheduled Draw is the aggregate monthly amount that is payable to borrowers in a given month under certain types of payment plans during the first twelve month disbursement period.
- (14) The Subsequent Monthly Scheduled Draw is the aggregate monthly amount that is payable to borrowers in a given month under certain types of payment plans after the first twelve month disbursement period.
- (15) The Approximate Weighted Average Remaining Draw Term (in months) is the weighted average of the remaining draw terms of the HECMs related to the Participations underlying the related HECM MBS for such payment plan. The remaining draw term represents the number of months over which a borrower with a term or modified term payment plan will receive Monthly Scheduled Draws as of July 1, 2021.
- (16) The Initial Available Line of Credit is the aggregate of the lines of credit available to borrowers under the Modified Term, Modified Tenure and Line of Credit payment plans during the first twelve month disbursement period. The Initial Available Line of Credit does not include set asides for the Monthly Servicing Fee, if any, property charges (such as taxes, hazard insurance, ground rents or assessments) or repairs, if any.
- (17) The Available Line of Credit is the aggregate of the lines of credit available to borrowers under the Modified Term, Modified Tenure and Line of Credit payment plans during the lives of their related HECMs. The Available Line of Credit does not include set asides for the Monthly Servicing Fee, if any, property charges (such as taxes, hazard insurance, ground rents or assessments) or repairs, if any.
- (18) The sum of the applicable Maximum Claim Amounts with respect to each HECM.
- (19) These HECMs do not have draw terms or monthly scheduled draws.
- (20) Borrowers who select tenure or modified tenure payment plans have a right to receive monthly draws for their tenure in the property.
- (21) These HECMs do not have a flat Monthly Servicing Fee in addition to the Servicing Fee Margin.
- (22) These HECMs are not subject to restrictions on the amount of the Available Line of Credit available to borrowers during the first twelve month disbursement period.
- (23) The draw terms for these HECMs have expired

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

CPR Percentage in Effect by HECM Age

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

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

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

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

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

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

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

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

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

Draw Curve in Effect by HECM Age

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

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



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