

\$1,799,090,744

Government National Mortgage Association

GINNIE MAE®

**Guaranteed REMIC Pass-Through Securities
and MX Securities
Ginnie Mae REMIC Trust 2021-155**

The Securities

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

The Ginnie Mae Guaranty

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

The Trust and its Assets

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

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

See “Risk Factors” beginning on page S-12 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 September 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						
PA(1)	\$59,469,000	2.50%	PAC/AD	FLX	38383AHL1	September 2051
Z	20,000,000	2.50	SUP	FLX/Z	38383AHM9	September 2051
Security Group 2						
AB	100,000,000	2.00	PT	FLX	38383AHN7	September 2051
AI(1)	33,333,333	3.00	NTL(PT)	FLX/IO	38383AHP2	September 2051
Security Group 3						
TA(1)	38,437,886	3.00	TAC/AD	FLX	38383AHQ0	September 2051
TZ	3,165,474	3.00	SUP	FLX/Z	38383AHR8	September 2051
Security Group 4						
AD	93,496,423	1.25	PT	FLX	38383AHS6	September 2051
FD	46,748,211	(5)	PT	FLT	38383AHT4	September 2051
SD	46,748,211	(5)	NTL(PT)	INV/IO	38383AHU1	September 2051
Security Group 5						
FT	128,849,000	(5)	TAC/AD	FLT	38383AHV9	September 2051
ST	128,849,000	(5)	NTL(TAC/AD)	INV/IO	38383AHW7	September 2051
ZT	21,150,000	3.00	SUP	FLX/Z	38383AHX5	September 2051
ZY	1,000	3.00	TAC/AD	FLX/Z	38383AHY3	September 2051
Security Group 6						
EA	24,540,527	1.25	PT	FLX	38383AHZ0	September 2051
FE	18,405,394	(5)	PT	FLT	38383AJ43	September 2051
SE	18,405,394	(5)	NTL(PT)	INV/IO	38383AJB1	September 2051
Security Group 7						
FG	158,136,457	(5)	PT	FLT	38383AJC9	September 2051
GA	316,272,913	1.25	PT	FLX	38383AJD7	September 2051
SG	158,136,457	(5)	NTL(PT)	INV/IO	38383AJE5	September 2051
Security Group 8						
FN	14,483,995	(5)	PT	FLT	38383AJF2	September 2051
NA	46,348,786	1.25	PT	FLX	38383AJG0	September 2051
SN	14,483,995	(5)	NTL(PT)	INV/IO	38383AJH8	September 2051
Security Group 9						
IN(1)	64,826,997	4.00	NTL(PT)	FLX/IO	38383AJJ4	September 2051
KA	85,000,000	1.00	TAC/AD	FLX	38383AJK1	September 2051
NB	85,000,000	1.00	TAC/AD	FLX	38383AJL9	September 2051
NI(1)	64,826,997	4.00	NTL(PT)	FLX/IO	38383AJM7	September 2051
NZ(1)	1,435,997	1.00	SUP	FLX/Z	38383AJN5	September 2051
ZK(1)	1,435,997	1.00	SUP	FLX/Z	38383AJP0	September 2051
Security Group 10						
UD	46,723,088	1.00	PT	FLX	38383AJQ8	September 2051
UI	36,340,179	4.50	NTL(PT)	FLX/IO	38383AJR6	September 2051
Security Group 11						
F	60,447,029	(5)	PT	FLT	38383AJJ4	September 2051
S	60,447,029	(5)	NTL(PT)	INV/IO	38383AJT2	September 2051
Security Group 12						
DB	85,988,346	1.50	PT	FLX	38383AJU9	September 2051
DI(1)	42,994,173	3.00	NTL(PT)	FLX/IO	38383AJV7	September 2051
Security Group 13						
DE	48,871,678	1.50	PT	FLX	38383AJW5	September 2051
ID	24,435,839	3.00	NTL(PT)	FLX/IO	38383AJX3	September 2051
Security Group 14						
SM	91,879,183	(5)	NTL(SC/PT)	INV/IO	38383AJY1	July 2051
Security Group 15						
IB	41,056,173	3.50	NTL(SC/PT)	FLX/IO	38383AJZ8	August 2051
Security Group 16						
FA	39,795,032	(5)	PT	FLT	38383AKA1	September 2051
SA	39,795,032	(5)	NTL(PT)	INV/IO	38383AKB9	September 2051
Security Group 17						
LM(1)	3,831,273	3.50	NTL(PAC/AD)	FLX/IO	38383AKC7	September 2051
LI(1)	13,172,409	3.50	NTL(PT)	FLX/IO	38383AKD5	September 2051
MC	26,818,914	1.50	PAC/AD	FLX	38383AKE3	September 2051
ML	150,000	2.00	PAC/AD	FLX	38383AKF0	September 2051
ZM(1)	3,766,708	2.00	SUP	FLX/Z	38383AKG8	September 2051
Security Group 18						
IK	44,393,316	5.00	NTL(PT)	FLX/IO	38383AKH6	September 2051
LD	55,491,646	1.00	PT	FLX	38383AKJ2	September 2051

(Cover continued on next page)

Morgan Stanley

Roberts & Ryan Investments

The date of this Offering Circular Supplement is September 24, 2021.

<i>Class of REMIC Securities</i>	<i>Original Principal Balance(2)</i>	<i>Interest Rate</i>	<i>Principal Type(3)</i>	<i>Interest Type(3)</i>	<i>CUSIP Number</i>	<i>Final Distribution Date(4)</i>
Security Group 19						
<i>JA(1)</i>	<i>\$51,985,003</i>	<i>3.00%</i>	<i>PAC/AD</i>	<i>FLX</i>	<i>38383AKK9</i>	<i>September 2051</i>
<i>JZ</i>	<i>12,080,000</i>	<i>3.00</i>	<i>SUP</i>	<i>FIX/Z</i>	<i>38383AKL7</i>	<i>September 2051</i>
Security Group 20						
<i>EH(1)</i>	<i>59,787,897</i>	<i>1.00</i>	<i>PAC/AD</i>	<i>FLX</i>	<i>38383AKM5</i>	<i>September 2051</i>
<i>EI(1)</i>	<i>30,532,542</i>	<i>3.50</i>	<i>NTL(PT)</i>	<i>FIX/IO</i>	<i>38383AKN3</i>	<i>September 2051</i>
<i>EL(1)</i>	<i>301,408</i>	<i>2.00</i>	<i>PAC/AD</i>	<i>FIX</i>	<i>38383AKP8</i>	<i>September 2051</i>
<i>IH(1)</i>	<i>17,082,256</i>	<i>3.50</i>	<i>NTL(PAC/AD)</i>	<i>FIX/IO</i>	<i>38383AKQ6</i>	<i>September 2051</i>
<i>ZE(1)</i>	<i>11,153,294</i>	<i>2.00</i>	<i>SUP</i>	<i>FIX/Z</i>	<i>38383AKR4</i>	<i>September 2051</i>
Security Group 21						
<i>GB(1)</i>	<i>28,377,720</i>	<i>2.00</i>	<i>PAC/AD</i>	<i>FLX</i>	<i>38383AKS2</i>	<i>August 2051</i>
<i>GI</i>	<i>16,676,820</i>	<i>4.00</i>	<i>NTL(PT)</i>	<i>FIX/IO</i>	<i>38383AKT0</i>	<i>September 2051</i>
<i>GL</i>	<i>264,280</i>	<i>2.00</i>	<i>PAC/AD</i>	<i>FLX</i>	<i>38383AKU7</i>	<i>September 2051</i>
<i>ZG(1)</i>	<i>4,711,641</i>	<i>2.00</i>	<i>SUP</i>	<i>FIX/Z</i>	<i>38383AKV5</i>	<i>September 2051</i>
Residual						
<i>RR</i>	<i>0</i>	<i>0.0</i>	<i>NPR</i>	<i>NPR</i>	<i>38383AKW3</i>	<i>September 2051</i>

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

AVAILABLE INFORMATION

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

- this Offering Circular Supplement (this “Supplement”),
- the Base Offering Circular and
- in the case of the Group 14 and 15 securities, each disclosure document relating to the Underlying Certificates (the “Underlying Certificate Disclosure Documents”).

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

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

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

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TERMS SHEET

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

Sponsor: Morgan Stanley & Co. LLC

Co-Sponsor: Roberts & Ryan Investments, Inc.

Trustee: U.S. Bank National Association

Tax Administrator: The Trustee

Closing Date: September 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 October 2021.

Trust Assets:

<u>Trust Asset Group</u>	<u>Trust Asset Type</u>	<u>Certificate Rate</u>	<u>Original Term To Maturity (in years)</u>
1	Ginnie Mae II	2.50%	30
2	Ginnie Mae II	3.00%	30
3	Ginnie Mae II	3.00%	30
4	Ginnie Mae II	3.00%	30
5	Ginnie Mae II	3.00%	30
6	Ginnie Mae II	3.50%	30
7	Ginnie Mae II	3.00%	30
8	Ginnie Mae II	2.50%	30
9	Ginnie Mae II	4.00%	30
10	Ginnie Mae II	4.50%	30
11	Ginnie Mae II	3.50%	30
12	Ginnie Mae II	3.00%	30
13	Ginnie Mae II	3.00%	30
14	Underlying Certificates	(1)	(1)
15	Underlying Certificates	(1)	(1)
16	Ginnie Mae II	4.50%	30
17	Ginnie Mae II	3.50%	30
18	Ginnie Mae II	5.00%	30
19	Ginnie Mae II	3.00%	30
20	Ginnie Mae II	3.50%	30
21	Ginnie Mae II	4.00%	30

⁽¹⁾ Certain information regarding the Underlying Certificates is set forth in Exhibit A to 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 certain MX Classes in Groups 2, 12, 17, 20 and 21, payments on each Group will be based solely on payments on the Trust Asset Group with the same numerical designation.

Assumed Characteristics of the Mortgage Loans Underlying the Group 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 16, 17, 18, 19, 20 and 21 Trust Assets⁽¹⁾:

<u>Principal Balance</u>	<u>Weighted Average Remaining Term to Maturity (in months)</u>	<u>Weighted Average Loan Age (in months)</u>	<u>Weighted Average Mortgage Rate⁽²⁾</u>
Group 1 Trust Assets			
\$79,469,000 ⁽³⁾	360	0	2.886%
Group 2 Trust Assets			
\$100,000,000	357	1	3.407%
Group 3 Trust Assets			
\$41,603,360 ⁽⁴⁾	275	76	3.480%
Group 4 Trust Assets			
\$140,244,634 ⁽⁴⁾	275	76	3.480%
Group 5 Trust Assets			
\$150,000,000	354	2	3.405%
Group 6 Trust Assets			
\$42,945,921 ⁽⁴⁾	269	80	3.955%
Group 7 Trust Assets			
474,409,370	356	1	3.406%
Group 8 Trust Assets			
\$60,832,781 ⁽⁴⁾	305	48	3.106%
Group 9 Trust Assets			
\$172,871,994 ⁽⁴⁾	251	99	4.382%
Group 10 Trust Assets			
\$46,723,088 ⁽⁴⁾	229	118	4.847%
Group 11 Trust Assets			
\$60,447,029	358	2	3.859%
Group 12 Trust Assets			
\$85,988,346	357	0	3.376%
Group 13 Trust Assets			
\$48,871,678	356	4	3.348%
Group 16 Trust Assets			
\$39,795,032 ⁽⁴⁾	314	43	4.916%
Group 17 Trust Assets			
\$30,735,622	355	5	3.975%
Group 18 Trust Assets			
\$55,491,646 ⁽⁴⁾	205	144	5.386%
Group 19 Trust Assets			
\$64,065,003 ⁽³⁾	357	2	3.434%
Group 20 Trust Assets			
\$71,242,599	358	2	3.900%
Group 21 Trust Assets			
\$33,353,641	357	2	4.435%

⁽¹⁾ As of September 1, 2021.

⁽²⁾ The Mortgage Loans underlying the Group 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 16, 17, 18, 19, 20 and 21 Trust Assets may bear interest at rates ranging from 0.25% to 1.50% per annum above the related Certificate Rate.

- ③ More than 10% of the Mortgage Loans underlying the Group 1 and 19 Trust Assets may be higher balance Mortgage Loans. See “Risk Factors” in this Supplement.
- ④ The Mortgage Loans underlying the Group 3, 4, 6, 8, 9, 10, 16 and 18 Trust Assets may be re-performing Mortgage Loans that were previously repurchased from one or more pools of Mortgage Loans underlying one or more Ginnie Mae MBS Certificates.

The actual remaining terms to maturity, loan ages and Mortgage Rates of many of the Mortgage Loans underlying the Group 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 16, 17, 18, 19, 20 and 21 Trust Assets will differ from the weighted averages shown above, perhaps significantly. See “The Trust Assets — The Mortgage Loans” in this Supplement.

Characteristics of the Group 14 and 15 Trust Assets: See Exhibit A to this Supplement for certain information regarding the characteristics of the related Underlying Certificates.

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

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

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

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

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

Class	Interest Rate Formula(1)	Initial Interest Rate(2)	Minimum Rate	Maximum Rate	Delay (in days)	LIBOR or Compounded SOFR for Minimum Interest Rate
Security Group 4						
FD	LIBOR + 0.20%	0.28500%	0.20%	6.50%	0	0.0000%
SD	6.30% – LIBOR	6.21500%	0.00%	6.30%	0	6.3000%
Security Group 5						
FT	Compounded SOFR + 0.30%	0.35000%	0.30%	3.00%	0	0.0000%
ST	2.70% – Compounded SOFR	2.65000%	0.00%	2.70%	0	2.7000%
Security Group 6						
FE	LIBOR + 0.20%	0.28500%	0.20%	6.50%	0	0.0000%
SE	6.30% – LIBOR	6.21500%	0.00%	6.30%	0	6.3000%
Security Group 7						
FG	LIBOR + 0.20%	0.28500%	0.20%	6.50%	0	0.0000%
SG	6.30% – LIBOR	6.21500%	0.00%	6.30%	0	6.3000%

<u>Class</u>	<u>Interest Rate Formula(1)</u>	<u>Initial Interest Rate(2)</u>	<u>Minimum Rate</u>	<u>Maximum Rate</u>	<u>Delay (in days)</u>	<u>LIBOR or Compounded SOFR for Minimum Interest Rate</u>
Security Group 8						
FN	LIBOR + 0.20%	0.28500%	0.20%	6.50%	0	0.0000%
SN	6.30% – LIBOR	6.21500%	0.00%	6.30%	0	6.3000%
Security Group 11						
F	Compounded SOFR + 0.30%	0.35000%	0.30%	3.50%	0	0.0000%
S	3.20% – Compounded SOFR	3.15000%	0.00%	3.20%	0	3.2000%
Security Group 14						
SM	6.30% – LIBOR	6.21262%	0.00%	6.30%	0	6.3000%
Security Group 16						
FA	Compounded SOFR + 0.25%	0.30000%	0.25%	4.00%	0	0.0000%
SA	4.25% – Compounded SOFR	4.20000%	0.50%	4.25%	0	3.7500%

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

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

SECURITY GROUP 1

The Group 1 Principal Distribution Amount and the Z Accrual Amount will be allocated in the following order of priority:

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

SECURITY GROUP 2

The Group 2 Principal Distribution Amount will be allocated to AB, until retired

SECURITY GROUP 3

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

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

SECURITY GROUP 4

The Group 4 Principal Distribution Amount will be allocated, concurrently, to AD and FD, pro rata, until retired

SECURITY GROUP 5

The Group 5 Principal Distribution Amount, the ZT Accrual Amount and the ZY Accrual Amount will be allocated as follows:

- The ZY Accrual Amount, sequentially, to FT and ZY, in that order, until retired
- The Group 5 Principal Distribution Amount and the ZT Accrual Amount in the following order of priority:
 1. Sequentially, to FT and ZY, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. To ZT, until retired
 3. Sequentially, to FT and ZY, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 6

The Group 6 Principal Distribution Amount will be allocated, concurrently, to EA and FE, pro rata, until retired

SECURITY GROUP 7

The Group 7 Principal Distribution Amount will be allocated, concurrently, to FG and GA, pro rata, until retired

SECURITY GROUP 8

The Group 8 Principal Distribution Amount will be allocated, concurrently, to FN and NA, pro rata, until retired

SECURITY GROUP 9

The Group 9 Principal Distribution Amount, the NZ Accrual Amount and the ZK Accrual Amount will be allocated as follows:

- 50% of the Group 9 Principal Distribution Amount and the ZK Accrual Amount in the following order of priority:
 1. To KA, until reduced to its Scheduled Principal Balance for that Distribution Date
 2. To ZK, until retired
 3. To KA, without regard to its Scheduled Principal Balance, until retired
- 50% of the Group 9 Principal Distribution Amount and the NZ Accrual Amount in the following order of priority:
 1. To NB, until reduced to its Scheduled Principal Balance for that Distribution Date
 2. To NZ, until retired
 3. To NB, without regard to its Scheduled Principal Balance, until retired

SECURITY GROUP 10

The Group 10 Principal Distribution Amount will be allocated to UD, until retired

SECURITY GROUP 11

The Group 11 Principal Distribution Amount will be allocated to F, until retired

SECURITY GROUP 12

The Group 12 Principal Distribution Amount will be allocated to DB, until retired

SECURITY GROUP 13

The Group 13 Principal Distribution Amount will be allocated to DE, until retired

SECURITY GROUP 16

The Group 16 Principal Distribution Amount will be allocated to FA, until retired

SECURITY GROUP 17

The Group 17 Principal Distribution Amount and the ZM Accrual Amount will be allocated in the following order of priority:

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

SECURITY GROUP 18

The Group 18 Principal Distribution Amount will be allocated to LD, until retired

SECURITY GROUP 19

The Group 19 Principal Distribution Amount and the JZ Accrual Amount will be allocated in the following order of priority:

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

SECURITY GROUP 20

The Group 20 Principal Distribution Amount and the ZE Accrual Amount will be allocated in the following order of priority:

1. Sequentially, to EH and EL, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date

2. To ZE, until retired
3. Sequentially, to EH and EL, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 21

The Group 21 Principal Distribution Amount and the ZG Accrual Amount will be allocated in the following order of priority:

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

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

<u>Security Group</u>	<u>Structuring Ranges or Rates</u>
PAC Classes	
1 PA	150% PSA through 375% PSA
17 MC and ML (in the aggregate)	200% PSA through 300% PSA
19 JA	400% PSA through 500% PSA
20 EH and EL (in the aggregate)	200% PSA through 335% PSA
21 GB and GL (in the aggregate)	205% PSA through 325% PSA
TAC Classes	
3 TA	238% PSA
5 FT and ZY (in the aggregate)	350% PSA
9 KA	175% PSA
9 NB	175% PSA

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

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

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

<u>Class</u>	<u>Original Class Notional Balance</u>	<u>Represents Approximately</u>
Security Group 1		
PI	\$ 35,681,400	60% of PA (PAC/AD Class)
Security Group 2		
AI	\$ 33,333,333	33.3333333333% of AB (PT Class)
Security Group 3		
TI	\$ 25,625,257	66.6666666667% of TA (TAC/AD Class)
Security Group 4		
SD	\$ 46,748,211	100% of FD (PT Class)
Security Group 5		
ST	\$128,849,000	100% of FT (TAC/AD Class)
Security Group 6		
SE	\$ 18,405,394	100% of FE (PT Class)
Security Group 7		
SG	\$158,136,457	100% of FG (PT Class)
Security Group 8		
SN	\$ 14,483,995	100% of FN (PT Class)
Security Group 9		
IN	\$ 63,750,000	75% of KA (TAC/AD Class)
	1,076,997	75% of ZK (SUP Class)
	<u>\$ 64,826,997</u>	
NI	\$ 63,750,000	75% of NB (TAC/AD Class)
	1,076,997	75% of NZ (SUP Class)
	<u>\$ 64,826,997</u>	
KI	\$ 63,750,000	75% of KA (TAC/AD Class)
	63,750,000	75% of NB (TAC/AD Class)
	1,076,997	75% of NZ (SUP Class)
	1,076,997	75% of ZK (SUP Class)
	<u>\$129,653,994</u>	
Security Group 10		
UI	\$ 36,340,179	77.777777778% of UD (PT Class)
Security Group 11		
S	\$ 60,447,029	100% of F (PT Class)
Security Group 12		
DI	\$ 42,994,173	50% of DB (PT Class)
Security Groups 2 and 12		
IE	\$ 33,333,333	33.3333333333% of AB (PT Class)
	42,994,173	50% of DB (PT Class)
	<u>\$ 76,327,506</u>	
Security Group 13		
ID	\$ 24,435,839	50% of DE (PT Class)

<u>Class</u>	<u>Original Class Notional Balance</u>	<u>Represents Approximately</u>
Security Group 14		
SM	\$ 91,879,183	100% of the Group 14 Trust Assets
Security Group 15		
IB	\$ 41,056,173	100% of the Group 15 Trust Assets
Security Group 16		
SA	\$ 39,795,032	100% of FA (PT Class)
Security Group 17		
IM	\$ 3,831,273	14.2857142857% of MC (PAC/AD Class)
LI	13,172,409	42.8571428571% of the Group 17 Trust Assets
IL	\$ 3,831,273	14.2857142857% of MC (PAC/AD Class)
	13,172,409	42.8571428571% of the Group 17 Trust Assets
	<u>\$ 17,003,682</u>	
Security Group 18		
IK	\$ 44,393,316	80% of LD (PT Class)
Security Group 19		
JL	\$ 43,320,835	83.3333333333% of JA (PAC/AD Class)
Security Group 20		
IH	\$ 17,082,256	28.5714285714% of EH (PAC/AD Class)
EI	30,532,542	42.8571428571% of the Group 20 Trust Assets
IY	12,811,692	21.4285714286% of EH (PAC/AD Class)
IX	17,168,372	28.5714285714% of EH and EL (PAC/AD Classes)
XI	\$ 30,532,542	42.8571428571% of the Group 20 Trust Assets
	5,714,284	9.5575933965% of EH (PAC/AD Class)
	<u>\$ 36,246,826</u>	
Security Group 21		
GI	\$ 16,676,820	50% of the Group 21 Trust Assets
IG	8,868,037	31.25% of GB (PAC/AD Class)
Tax Status: Double REMIC Series. See <i>“Certain United States Federal Income Tax Consequences”</i> in this Supplement and in the Base Offering Circular.		
Regular and Residual Classes: Class RR is a Residual Class and represents the Residual Interest of the Issuing REMIC and the Pooling REMIC. All other Classes of REMIC Securities are Regular Classes.		

RISK FACTORS

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

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

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

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

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

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

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

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

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

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

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

The levels of LIBOR and Compounded SOFR, as applicable, will affect the yields on floating rate and inverse floating rate securities. If LIBOR or Compounded SOFR, as applicable, performs differently from what you expect, the yield on the floating rate and inverse floating rate securities may be lower than you expect. Lower levels of LIBOR or Compounded SOFR, as applicable, will generally reduce the yield on floating rate securities; higher levels of LIBOR or Compounded SOFR, as applicable, will generally reduce the yield on inverse floating rate securities.

You should bear in mind that the timing of changes in the level of LIBOR or Compounded SOFR, as applicable, may affect your yield: generally, the earlier a change, the greater the effect on your yield. It is doubtful that LIBOR or Compounded SOFR will remain constant.

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

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

The rate of payments on the underlying certificates will directly affect the rate of payments on the group 14 and 15 securities. The underlying certificates will be sensitive in varying degrees to the rate of payments of principal (including prepayments) of the related mortgage loans.

This supplement contains no information as to whether the underlying certificates have performed as originally anticipated. Additional information as to the underlying certificates may

be obtained by performing an analysis of current principal factors of the underlying certificates in light of applicable information contained in the related underlying certificate disclosure documents.

Up to 10% of the mortgage loans underlying the group 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 20 and 21 trust assets and up to 100% of the mortgage loans underlying the group 1 and 19 trust assets may be higher balance mortgage loans. Subject to special pooling parameters set forth in the Ginnie Mae Mortgage-Backed Securities Guide, qualifying federally-insured or guaranteed mortgage loans that exceed certain balance thresholds established by Ginnie Mae (“higher balance mortgage loans”) may be included in Ginnie Mae guaranteed pools. There are no historical performance data regarding the prepayment rates for higher balance mortgage loans. If the higher balance mortgage loans prepay faster or slower than expected, the weighted average lives and yields of the related securities are likely to be affected, perhaps significantly. Furthermore, higher balance mortgage loans tend to be concentrated in certain geographic areas, which may experience relatively higher rates of defaults in the event of adverse economic conditions. No assurances can be given about the prepayment experience or performance of the higher balance mortgage loans.

Changes to, the elimination of, and uncertainty with respect to, LIBOR could adversely affect your investment. As discussed under “Description of the Securities — Interest Rate Indices — Determination of LIBOR — ICE LIBOR” in the base offering circular, all LIBOR tenors relevant to the securities will cease to be published or will no longer be representative after June 30, 2023. Investors in financial instruments linked to LIBOR will likely experience disparate outcomes based on relevant contractual terms and related amendment provisions, market or product type, jurisdiction, and a host of other factors. There can be no assurance that legislative or regulatory actions will dictate what happens when LIBOR ceases to be available or is no longer representative or if such actions will provide a viable alternative or substitute rate for LIBOR. In

addition, although the Alternative Reference Rates Committee (“ARRC”) was created to identify best practices for market participants regarding alternative interest rates, there can be no assurance that broadly accepted industry practices will develop either before or after LIBOR ceases to be available or is no longer representative. It is not possible to predict the impact that disparate outcomes, the availability or unavailability of LIBOR or alternative rates, divergent industry practices or any other reforms related to LIBOR that may be adopted in the U.S., U.K. or elsewhere will have on the performance, trading market or value of financial instruments, including securities with an interest rate based on LIBOR (“LIBOR classes”) or on the class SM securities, for which the related trust assets have interest rates that adjust based on LIBOR.

With respect to the LIBOR classes, on March 8, 2021, the ARRC confirmed that a “benchmark transition event” occurred on March 5, 2021, when the U.K. Financial Conduct Authority and ICE Benchmark Administration announced that the LIBOR tenors relevant to the LIBOR classes will cease to be published or will no longer be representative after June 30, 2023. Consequently, effective June 30, 2023 (the related “benchmark replacement date”), Ginnie Mae will select a replacement interest rate, including index, methodology, spread or other related adjustment, in accordance with the ARRC Endorsed Terms, as described under “Description of the Securities — Interest Rate Indices — Determination of LIBOR” in the base offering circular. The ARRC Endorsed Terms, however, generally rely on actions to be taken by regulators or the ARRC, and there can be no assurance whether or when those actions will be taken. Further, there can be no assurance that those actions or related events will align with similar events in the market generally or in other parts of the financial markets, such as the derivatives market.

The ARRC Endorsed Terms provide for various alternative benchmarks based on availability: the first two alternatives involve SOFR, and the last two alternatives are not currently specified. SOFR is a secured, risk-free, overnight rate that is calculated based on different criteria than LIBOR,

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

Term SOFR, which is the first alternative benchmark specified in the ARRC Endorsed Terms, is a prospective term rate based on SOFR that is expected to be the CME Term SOFR Reference Rate published by the CME Group. CME Group’s term SOFR rate is a relatively new rate recommended by the ARRC on July 29, 2021. If CME Group’s term SOFR rate is available and recommended for the applicable tenor as of the benchmark replacement date and is operationally feasible, Ginnie Mae will select CME Group’s term SOFR rate as the benchmark replacement for LIBOR classes in accordance with the ARRC Endorsed Terms. If term SOFR is unavailable as of the benchmark replacement date, the next alternative benchmark is compounded SOFR. As a benchmark replacement for LIBOR, compounded SOFR is a compounded average for which there are multiple methodologies that may also diverge from LIBOR. In addition, the methodology for calculating compounded SOFR as a LIBOR replacement may differ from the methodology for calculating Compounded SOFR for SOFR classes, as described under *“Description of the Securities — Interest Distributions — Floating Rate and Inverse Floating Rate Classes”* in this supplement. There can be no assurance that compounded SOFR as a LIBOR replacement will be the same as, or similar to, Compounded SOFR for SOFR classes.

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

Ginnie Mae will have sole discretion with respect to certain elements of the benchmark replacement process, including determining which benchmark replacement is available, determining the earliest practicable index determination date for using the benchmark replacement, selecting a benchmark replacement in the event term SOFR or compounded SOFR is unavailable, determining benchmark replacement adjustments (if not otherwise determined by applicable governing bodies or authorities) and making benchmark replacement conforming changes (including potential changes affecting the business day convention and index determination date). If Ginnie Mae, in its sole discretion, determines that an alternative rate is not administratively feasible, including as a result of technical, administrative or operational issues, then such alternative rate will be deemed not determinable as of such date. Ginnie Mae may determine an alternative not to be administratively feasible even if such alternative rate has been adopted by other market participants in similar products. Furthermore, if Ginnie Mae does not select an alternative rate on any date as a result of its determination that an alternative higher on the list of ARRC Endorsed Terms is not administratively feasible as of such date and such higher alternative subsequently becomes administratively feasible (as determined

by Ginnie Mae in its sole discretion), then Ginnie Mae may elect to replace the previously selected alternative with such higher alternative. Any of the foregoing determinations will be at the sole discretion of Ginnie Mae and may adversely affect the return on LIBOR classes, the trading market for such classes and the value of such classes. None of the foregoing determinations, or the application thereof to payment calculations on LIBOR classes, will be subject to the approval of security holders.

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

An investment in the group 5, 11 and 16 floating rate and inverse floating rate 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 and Inverse Floating Rate Classes” in this supplement, the return on and value of the group 5, 11 and 16 floating rate and inverse floating rate securities may fluctuate more than debt securities linked to less volatile indices.

SOFR is a relatively new market index, and the group 5, 11 and 16 floating rate and inverse floating rate securities will likely have no established trading market when issued, and an established trading market may never develop or, if developed, may not be liquid. Investment in the group 5, 11 and 16 floating rate and inverse floating rate securities carries additional pricing volatility, illiquidity and market risk, as discussed in more detail under “Description of the Securities — Interest Rate Indices — Determination of SOFR — General” in the base offering circular.

The interest rates of the group 5, 11 and 16 floating rate and inverse floating rate securities will be based on Compounded SOFR. Ginnie Mae may, in its sole discretion and without the consent of security holders or any other party, convert the interest rates of the group 5, 11 and 16 floating rate and inverse floating rate securities from Compounded SOFR to term SOFR. In connection with that conversion, Ginnie Mae may, in its sole discretion and without the consent of security holders or any other party, change the calculation methodology or spread, add or subtract a rate adjustment and make other conforming changes with respect to the group 5, 11 and 16 floating rate and inverse floating rate securities, as described under “Description of the Securities — Interest Rate Indices — Replacement Rate Conforming Changes” in the base offering circular. There can be no assurance that the interest rates of the group 5, 11 and 16 floating rate and inverse floating rate securities will ever be based on term SOFR or, if based on term SOFR in the future, that the resulting interest rates will yield the same or similar economic results over the lives of the affected securities relative to the results that would have occurred had the interest rates remained based on Compounded SOFR or that the market value will not decrease due to the move from Compounded SOFR to term SOFR.

All aspects of the conversion will be at the sole discretion of Ginnie Mae, which could lead to volatility in the interests rates of or adversely affect the return on the group 5, 11 and 16 floating rate and inverse floating rate securities, the trading market for such securities and the value of such securities.

You should consult your own financial and legal advisors about the risks associated with an investment in the group 5, 11 and 16 floating rate and inverse floating rate securities and the suitability of investing in the group 5, 11 and 16 floating rate and inverse floating rate securities in light of your particular circumstances.

Interest on the group 5, 11 and 16 floating rate and inverse 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 the group 5, 11 and 16 floating rate and inverse floating rate securities. Because SOFR is published by the Federal Reserve Bank of New York based on data received from other sources, neither Ginnie Mae nor the trustee has any control over its determination, calculation or publication. The Federal Reserve Bank of New York has noted that it may alter the methods of calculation, publication schedule, rate revision practices or availability of SOFR at any time without notice. There can be no assurance that SOFR will not be discontinued or fundamentally altered in a manner that is materially adverse to the interests of investors in the group 5, 11 and 16 floating rate and inverse floating rate securities.

If SOFR is no longer published or cannot be used, the amount of interest payable on the group 5, 11 and 16 floating rate and inverse 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 or any other party, as described under “Description of the Securities — Interest Rate Indices” in the base offering circular. This could reduce the amount of interest payable on the group 5, 11 and 16 floating rate and inverse floating rate securities, which could adversely affect the return on, value of, and market for, the group 5, 11 and 16 floating rate and inverse 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, especially the group 14 and 15 securities and, in particular, the support, interest only, accrual and residual classes, are not suitable investments for all investors.

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

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

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

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

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

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

The yield and decrement tables in this supplement are based on assumed characteristics which are likely to be different from the actual characteristics. As a result, the yields on your securities could be lower than you expected,

even if the mortgage loans prepay at the constant prepayment rates set forth in the applicable table.

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

THE TRUST ASSETS

General

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

The Trust MBS (Groups 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 16, 17, 18, 19, 20 and 21)

The Trust MBS are either:

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

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

The Underlying Certificates (Groups 14 and 15)

The Group 14 and 15 Trust Assets are Underlying Certificates that represents beneficial ownership interests in one or more separate trusts, the assets of which evidence direct or indirect beneficial ownership interests in certain Ginnie Mae Certificates. Each Underlying Certificate constitutes all or a portion of a class of a separate Series of certificates described in the related Underlying Certificate Disclosure Document. Each Underlying Certificate Disclosure Document may be obtained from the Information Agent as described under "Available Information" in this Supplement or on ginniemae.gov. Investors are cautioned that material changes in facts and circumstances may have occurred since the date of each Underlying Certificate Disclosure Document, including changes in prepayment rates, prevailing interest rates and other economic factors, which may limit the usefulness of, and be directly contrary to the assumptions used in preparing the information included in, the offering document. See "*Underlying Certificates*" in the *Base Offering Circular*.

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

The Mortgage Loans

The Mortgage Loans underlying the Group 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 16, 17, 18, 19, 20 and 21 Trust Assets are expected to have, on a weighted average basis, the characteristics set forth in the Terms Sheet under “Assumed Characteristics of the Mortgage Loans Underlying the Group 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 16, 17, 18, 19, 20 and 21 Trust Assets” and the general characteristics described in the Base Offering Circular. The Mortgage Loans will consist of first lien, single-family, fixed rate, residential mortgage loans that are insured or guaranteed by the Federal Housing Administration, the United States Department of Veterans Affairs, Rural Development (formerly the Rural Housing Service) or the United States Department of Housing and Urban Development (“HUD”). See *“The Ginnie Mae Certificates — General” in the Base Offering Circular*.

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

The Trustee Fee

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

GINNIE MAE GUARANTY

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

DESCRIPTION OF THE SECURITIES

General

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

Form of Securities

Each Class of Securities other than the Residual Securities initially will be issued and maintained, and may be transferred only on the Fedwire Book-Entry System. Beneficial Owners of Book-Entry 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 (other than the Increased Minimum Denomination Classes) will be issued in minimum dollar denominations of initial principal balance of \$1,000 and integral multiples of \$1 in excess of \$1,000. The Increased Minimum Denomination Classes will be issued in minimum denominations that equal \$100,000 in initial notional balance.

Distributions

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

Interest Distributions

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

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

Categories of Classes

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

Accrual Periods

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

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

Fixed Rate Classes

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

Floating Rate and Inverse Floating Rate Classes

The Floating Rate and Inverse Floating Rate Classes will bear interest as shown under “Terms Sheet — Interest Rates” in this Supplement. The Interest Rates for the Floating Rate and Inverse Floating Rate Classes (other than Classes F, FA, FT, S, SA and ST, which will be based initially on Compounded SOFR as described below) will be based on LIBOR. The Trustee or its agent will determine LIBOR on the basis of the ICE LIBOR method, as described under “Description of the Securities — Interest Rate Indices — Determination of LIBOR” in the Base Offering Circular. In the case of the Group 14 Securities, the Trustee or its agent will use the same values of LIBOR as are used for the related Underlying Certificates.

We can provide no assurance that LIBOR for a Distribution Date accurately represents the offered rate at which one-month U.S. dollar deposits are being quoted to prime banks in the London interbank market, nor that the procedures for calculating LIBOR on the basis of the ICE LIBOR method for one-month U.S. dollar deposits will not change. Any change in LIBOR values resulting from any change in reporting or in the determination of LIBOR may cause LIBOR to fluctuate disproportionately to changes in other market lending rates. When LIBOR ceases to be published or becomes no longer representative, a replacement rate will be selected, as described under “Description of the Securities — Interest Rate Indices — Determination of LIBOR” in the Base Offering Circular.

The Interest Rate for Classes F, FA, FT, S, SA and ST 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.

At any time, Ginnie Mae may, in its sole discretion and without the consent of security holders or any other party, designate Term SOFR and related positive or negative adjustments, spreads or methodology changes as a Replacement Rate for Classes F, FA, FT, S, SA and ST 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.

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

Accrual Classes

Each of Classes JZ, NZ, TZ, Z, ZE, ZG, ZK, ZM, ZT and ZY is an Accrual Class. Interest will accrue on the Accrual Classes and be distributed as described under “Terms Sheet — Accrual Classes” in this Supplement.

Principal Distributions

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

Categories of Classes

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

Notional Classes

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

Residual Securities

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

Class Factors

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

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

- The Class Factors for the MX Classes and the Classes of REMIC Securities that are exchangeable for the MX Classes will be calculated assuming that the maximum possible amount of each Class is outstanding at all times, regardless of any exchanges that may occur.
- Based on the Class Factors published in the preceding and current months (and Interest Rates), investors in any Class (other than an Accrual Class) can calculate the amount of principal and interest to be distributed to that Class and investors in an Accrual Class can calculate the total amount of principal to be distributed to (or interest to be added to the Class Principal Balance of) that Class on the Distribution Date in the current month.
- Investors may obtain current Class Factors on ginniemae.gov.

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 the Trust and retire the Securities.

Upon any termination of the Trust, the Holder of any 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 outstanding Notional Class Security will be entitled to receive that Holder’s allocable share of any accrued and unpaid interest thereon at the applicable Interest Rate. The Residual Holders will be entitled to their pro rata share of any assets remaining in the Trust REMICs after payment in full of the amounts described in the foregoing sentence. However, any remaining assets are not likely to be significant.

Modification and Exchange

All or a portion of the Classes of REMIC Securities specified on the front cover may be exchanged for a proportionate interest in the related MX Class or Classes shown on Schedule I to this Supplement. Similarly, all or a portion of the related MX Class or Classes may be exchanged for proportionate interests in the related Class or Classes of REMIC Securities and, in the case of Combinations 1, 2, 7, 8, 9 and 12, other related MX Classes. This process may occur repeatedly.

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

In the case of Combinations 1, 2, 7, 8, 9 and 12, the related REMIC Securities may be exchanged for proportionate interests in various subcombinations of MX Classes. Similarly, all or a portion of these MX Classes may be exchanged for proportionate interests in the related REMIC Securities or in other subcombinations of the related MX Classes. Each subcombination may be effected only in proportions that result in the principal and interest entitlements of the Securities received being equal to the entitlements of the Securities surrendered. *See the example under “Description of the Securities — Modification and Exchange” in the Base Offering Circular.*

A Beneficial Owner proposing to effect an exchange must notify the Trustee through the Beneficial Owner’s Book-Entry Depository participant. This notice must be received by the Trustee not later than

two Business Days before the proposed exchange date. The exchange date can be any Business Day other than the last Business Day of the month. The notice must contain the outstanding principal or notional balances of the Securities to be included in the exchange and the proposed exchange date. The notice is required to be delivered to the Trustee by email to USBGNMATEam@USBank.com or in writing at its Corporate Trust Office at U.S. Bank National Association, One Federal Street, 3rd Floor, Boston, MA 02110, Attention: Ginnie Mae REMIC Program Agency Group 2021-155. The Trustee may be contacted by telephone at (617) 603-6451 and by fax at (617) 603-6644.

A fee will be payable to the Trustee in connection with each exchange equal to $\frac{1}{32}$ of 1% of the outstanding principal balance (or notional balance) of the Securities surrendered for exchange (but not less than \$2,000 or more than \$25,000); provided, however, that no fee will be payable in respect of an interest only security unless all securities involved in the exchange are interest only securities. The fee must be paid concurrently with the exchange.

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

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

YIELD, MATURITY AND PREPAYMENT CONSIDERATIONS

General

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

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

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

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

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

The terms of the Mortgage Loans may be modified to permit, among other things, a partial release of security, which releases a portion of the mortgaged property from the lien securing the related

Mortgage Loan. Partial releases of security may allow the related borrower to sell the released property and generate proceeds that may be used to prepay the related Mortgage Loan in whole or in part.

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

Investors in the Group 14 and 15 Securities are urged to review the discussion under “Risk Factors — The rate of payments on the underlying certificates will directly affect the rate of payments on the group 14 and 15 securities” in this Supplement.

Accretion Directed Classes

Classes EH, EL, FT, GB, GL, JA, KA, MC, ML, NB, PA, TA and ZY are Accretion Directed Classes. The related Accrual Amounts will be applied to making principal distributions on those Classes as described in this Supplement. Each of Classes IH, IM and ST is a Notional Class whose Class Notional Balance is determined by reference to the Class Principal Balance of the related Accretion Directed Class shown under “Terms Sheet — Notional Classes” in this Supplement.

Each of the Accretion Directed Classes has the AD designation in the suffix position, rather than the prefix position, in its class principal type because it does not have principal payment stability through the applicable pricing prepayment assumption. Although the Accretion Directed Classes are entitled to receive payments from the related Accrual Amounts, they do not have principal payment stability through any constant prepayment rate significantly higher than 0% PSA, except within any applicable Effective Range.

Securities that Receive Principal on the Basis of Schedules

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

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

<u>Security Group</u>	<u>Initial Effective Ranges or Rates</u>
PAC Classes	
1 PA	150% PSA through 375% PSA
17 MC and ML (in the aggregate)	200% PSA through 300% PSA
19 JA	400% PSA through 500% PSA
20 EH and EL (in the aggregate)	200% PSA through 335% PSA
21 GB and GL (in the aggregate)	205% PSA through 325% PSA
TAC Classes	
3 TA	238% PSA
5 FT and ZY (in the aggregate)	350% PSA
9 KA	175% PSA
9 NB	175% PSA

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

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

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

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

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

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

Assumability

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

Final Distribution Date

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

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

Modeling Assumptions

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

1. The Mortgage Loans underlying the Group 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 16, 17, 18, 19, 20 and 21 Trust Assets have the assumed characteristics shown under “Assumed Characteristics of the Mortgage Loans Underlying the Group 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 16, 17, 18, 19, 20 and 21 Trust Assets” in the Terms Sheet, except in the case of information set forth under the 0% PSA Prepayment Assumption Rate, for which each Mortgage Loan underlying a Group 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 16, 17, 18, 19, 20 or 21 Trust Asset is assumed to have an original and a remaining term to maturity of 360 months and a Mortgage Rate of 1.50% per annum higher than the related Certificate Rate.

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

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

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

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

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

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

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

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

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

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

Decrement Tables

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

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

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

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

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

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

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

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

Security Group 1 PSA Prepayment Assumption Rates										
Distribution Date	Classes PA, PB, PD, PE, PG, PH and PI					Class Z				
	0%	150%	180%	375%	500%	0%	150%	180%	375%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2022	97	94	94	94	94	103	103	101	91	85
September 2023	93	83	83	83	83	105	105	100	64	42
September 2024	90	69	69	69	68	108	108	97	32	0
September 2025	86	57	57	57	46	111	111	96	12	0
September 2026	83	45	45	45	31	113	113	95	2	0
September 2027	79	34	34	34	21	116	116	96	0	0
September 2028	75	26	26	26	15	119	116	95	0	0
September 2029	71	19	19	19	10	122	112	91	0	0
September 2030	67	15	15	15	7	125	106	85	0	0
September 2031	62	11	11	11	5	128	99	78	0	0
September 2032	58	8	8	8	3	132	91	71	0	0
September 2033	53	6	6	6	2	135	83	63	0	0
September 2034	48	4	4	4	1	138	74	56	0	0
September 2035	43	3	3	3	1	142	66	49	0	0
September 2036	37	2	2	2	1	145	58	43	0	0
September 2037	32	2	2	2	0	149	51	37	0	0
September 2038	26	1	1	1	0	153	45	32	0	0
September 2039	20	1	1	1	0	157	38	27	0	0
September 2040	14	1	1	1	0	161	33	22	0	0
September 2041	8	0	0	0	0	165	28	19	0	0
September 2042	1	0	0	0	0	169	23	15	0	0
September 2043	0	0	0	0	0	155	19	12	0	0
September 2044	0	0	0	0	0	138	16	10	0	0
September 2045	0	0	0	0	0	121	12	8	0	0
September 2046	0	0	0	0	0	103	10	6	0	0
September 2047	0	0	0	0	0	84	7	4	0	0
September 2048	0	0	0	0	0	64	5	3	0	0
September 2049	0	0	0	0	0	44	3	2	0	0
September 2050	0	0	0	0	0	22	1	1	0	0
September 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	11.9	5.3	5.3	5.3	4.4	25.8	15.9	14.4	2.5	1.8

Security Group 2 PSA Prepayment Assumption Rates					
Distribution Date	Classes AB and AI				
	0%	250%	498%	750%	1,000%
Initial Percent	100	100	100	100	100
September 2022	98	94	91	87	83
September 2023	97	83	71	60	49
September 2024	95	70	50	33	20
September 2025	93	58	34	18	8
September 2026	91	48	23	10	3
September 2027	89	40	16	5	1
September 2028	87	33	11	3	0
September 2029	85	27	7	1	0
September 2030	83	22	5	1	0
September 2031	80	18	3	0	0
September 2032	78	15	2	0	0
September 2033	75	12	2	0	0
September 2034	72	10	1	0	0
September 2035	69	8	1	0	0
September 2036	66	7	0	0	0
September 2037	63	5	0	0	0
September 2038	60	4	0	0	0
September 2039	56	3	0	0	0
September 2040	53	3	0	0	0
September 2041	49	2	0	0	0
September 2042	45	2	0	0	0
September 2043	41	1	0	0	0
September 2044	36	1	0	0	0
September 2045	32	1	0	0	0
September 2046	27	0	0	0	0
September 2047	22	0	0	0	0
September 2048	17	0	0	0	0
September 2049	12	0	0	0	0
September 2050	6	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	18.3	6.2	3.7	2.7	2.2

**Security Group 3
PSA Prepayment Assumption Rates**

Distribution Date	Classes TA, TB, TD, TE, TG, TH and TI					Class TZ				
	0%	100%	238%	350%	500%	0%	100%	238%	350%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2022	98	90	82	82	74	103	103	103	17	0
September 2023	96	81	66	64	50	106	106	106	0	0
September 2024	94	73	53	49	34	109	109	109	0	0
September 2025	91	65	42	37	23	113	113	113	0	0
September 2026	89	57	33	28	15	116	116	116	0	0
September 2027	87	51	25	21	10	120	120	120	0	0
September 2028	84	44	18	16	7	123	123	123	0	0
September 2029	81	38	13	12	5	127	127	127	0	0
September 2030	79	33	8	9	3	131	131	131	0	0
September 2031	76	27	4	7	2	135	135	135	0	0
September 2032	72	22	1	5	1	139	139	139	0	0
September 2033	69	18	0	4	1	143	143	119	0	0
September 2034	66	14	0	3	1	148	148	94	0	0
September 2035	62	10	0	2	0	152	152	74	0	0
September 2036	59	6	0	1	0	157	157	57	0	0
September 2037	55	2	0	1	0	162	162	43	0	0
September 2038	51	0	0	1	0	166	155	32	0	0
September 2039	47	0	0	0	0	171	123	23	0	0
September 2040	42	0	0	0	0	177	94	16	0	0
September 2041	38	0	0	0	0	182	67	11	0	0
September 2042	33	0	0	0	0	188	42	6	0	0
September 2043	28	0	0	0	0	193	19	3	0	0
September 2044	23	0	0	0	0	199	0	0	0	0
September 2045	18	0	0	0	0	205	0	0	0	0
September 2046	12	0	0	0	0	212	0	0	0	0
September 2047	6	0	0	0	0	218	0	0	0	0
September 2048	0	0	0	0	0	224	0	0	0	0
September 2049	0	0	0	0	0	153	0	0	0	0
September 2050	0	0	0	0	0	78	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	16.1	6.8	3.9	3.9	2.8	28.5	19.6	14.9	0.6	0.2

**Security Group 4
PSA Prepayment Assumption Rates**

Distribution Date	Classes AD, FD and SD				
	0%	100%	238%	350%	500%
Initial Percent	100	100	100	100	100
September 2022	98	91	83	77	68
September 2023	97	83	69	59	46
September 2024	95	76	57	45	31
September 2025	93	69	47	34	21
September 2026	91	62	39	26	14
September 2027	89	56	32	20	10
September 2028	87	50	26	15	6
September 2029	85	45	21	11	4
September 2030	83	40	17	8	3
September 2031	80	35	14	6	2
September 2032	78	31	11	5	1
September 2033	75	27	9	3	1
September 2034	72	24	7	2	1
September 2035	69	20	6	2	0
September 2036	66	17	4	1	0
September 2037	63	14	3	1	0
September 2038	60	12	2	1	0
September 2039	56	9	2	0	0
September 2040	53	7	1	0	0
September 2041	49	5	1	0	0
September 2042	45	3	0	0	0
September 2043	41	1	0	0	0
September 2044	36	0	0	0	0
September 2045	32	0	0	0	0
September 2046	27	0	0	0	0
September 2047	22	0	0	0	0
September 2048	17	0	0	0	0
September 2049	12	0	0	0	0
September 2050	6	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	18.3	8.3	5.1	3.7	2.6

**Security Group 5
PSA Prepayment Assumption Rates**

Distribution Date	Classes FT and ST					Class ZT					Class ZY				
	0%	250%	498%	750%	1,000%	0%	250%	498%	750%	1,000%	0%	250%	498%	750%	1,000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	98	92	90	90	90	103	103	85	55	24	103	103	103	103	103
September 2023	95	79	72	67	54	106	106	53	0	0	106	106	106	106	106
September 2024	93	62	52	37	22	109	109	26	0	0	109	109	109	109	109
September 2025	90	48	35	20	8	113	113	19	0	0	113	113	113	113	113
September 2026	87	36	23	11	3	116	116	19	0	0	116	116	116	116	116
September 2027	84	26	15	6	1	120	120	20	0	0	120	120	120	120	120
September 2028	81	17	9	3	0	123	123	21	0	0	123	123	123	123	123
September 2029	78	10	5	2	0	127	127	21	0	0	127	127	127	127	127
September 2030	75	4	2	1	0	131	131	22	0	0	131	131	131	131	131
September 2031	71	0	0	0	0	135	127	23	0	0	135	0	135	135	135
September 2032	67	0	0	0	0	139	104	16	0	0	139	0	0	139	139
September 2033	64	0	0	0	0	143	85	11	0	0	143	0	0	143	143
September 2034	60	0	0	0	0	148	69	7	0	0	148	0	0	148	148
September 2035	56	0	0	0	0	152	56	5	0	0	152	0	0	152	81
September 2036	51	0	0	0	0	157	45	3	0	0	157	0	0	157	31
September 2037	47	0	0	0	0	162	37	2	0	0	162	0	0	162	12
September 2038	42	0	0	0	0	166	29	1	0	0	166	0	0	166	4
September 2039	37	0	0	0	0	171	23	1	0	0	171	0	0	171	2
September 2040	32	0	0	0	0	177	18	1	0	0	177	0	0	167	1
September 2041	27	0	0	0	0	182	14	0	0	0	182	0	0	85	0
September 2042	22	0	0	0	0	188	11	0	0	0	188	0	0	42	0
September 2043	16	0	0	0	0	193	8	0	0	0	193	0	0	21	0
September 2044	10	0	0	0	0	199	6	0	0	0	199	0	0	10	0
September 2045	3	0	0	0	0	205	5	0	0	0	205	0	0	5	0
September 2046	0	0	0	0	0	193	3	0	0	0	0	0	0	2	0
September 2047	0	0	0	0	0	158	2	0	0	0	0	0	0	1	0
September 2048	0	0	0	0	0	121	1	0	0	0	0	0	0	0	0
September 2049	0	0	0	0	0	82	1	0	0	0	0	0	0	0	0
September 2050	0	0	0	0	0	42	0	0	0	0	0	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	14.4	4.2	3.5	2.9	2.3	27.4	14.4	4.2	1.0	0.7	24.6	9.7	10.1	20.4	14.4

**Security Group 6
PSA Prepayment Assumption Rates**

Distribution Date	Classes EA, FE and SE				
	0%	150%	323%	450%	600%
Initial Percent	100	100	100	100	100
September 2022	99	88	78	71	62
September 2023	97	78	61	50	39
September 2024	95	69	48	35	24
September 2025	94	60	37	25	15
September 2026	92	53	29	18	9
September 2027	90	46	22	12	6
September 2028	88	40	17	9	3
September 2029	86	35	13	6	2
September 2030	84	30	10	4	1
September 2031	81	26	8	3	1
September 2032	79	22	6	2	0
September 2033	76	19	4	1	0
September 2034	74	16	3	1	0
September 2035	71	13	2	1	0
September 2036	68	11	2	0	0
September 2037	65	8	1	0	0
September 2038	61	7	1	0	0
September 2039	58	5	1	0	0
September 2040	54	4	0	0	0
September 2041	51	2	0	0	0
September 2042	47	1	0	0	0
September 2043	42	0	0	0	0
September 2044	38	0	0	0	0
September 2045	33	0	0	0	0
September 2046	28	0	0	0	0
September 2047	23	0	0	0	0
September 2048	18	0	0	0	0
September 2049	12	0	0	0	0
September 2050	6	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	18.6	6.8	3.9	2.9	2.1

**Security Group 7
PSA Prepayment Assumption Rates**

Distribution Date	Classes FG, GA and SG				
	0%	250%	495%	750%	1,000%
Initial Percent	100	100	100	100	100
September 2022	98	94	91	87	83
September 2023	97	83	72	60	49
September 2024	95	70	50	33	20
September 2025	93	58	34	18	8
September 2026	91	48	23	10	3
September 2027	89	40	16	5	1
September 2028	87	33	11	3	0
September 2029	85	27	7	1	0
September 2030	83	22	5	1	0
September 2031	80	18	3	0	0
September 2032	78	15	2	0	0
September 2033	75	12	2	0	0
September 2034	72	10	1	0	0
September 2035	69	8	1	0	0
September 2036	66	7	0	0	0
September 2037	63	5	0	0	0
September 2038	60	4	0	0	0
September 2039	56	3	0	0	0
September 2040	53	3	0	0	0
September 2041	49	2	0	0	0
September 2042	45	2	0	0	0
September 2043	41	1	0	0	0
September 2044	36	1	0	0	0
September 2045	32	1	0	0	0
September 2046	27	0	0	0	0
September 2047	22	0	0	0	0
September 2048	17	0	0	0	0
September 2049	12	0	0	0	0
September 2050	6	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	18.3	6.2	3.7	2.7	2.2

**Security Group 8
PSA Prepayment Assumption Rates**

Distribution Date	Classes FN, NA and SN				
	0%	100%	226%	350%	500%
Initial Percent	100	100	100	100	100
September 2022	98	92	84	77	68
September 2023	96	84	71	59	46
September 2024	94	76	59	45	32
September 2025	93	69	50	35	21
September 2026	90	63	42	26	14
September 2027	88	57	35	20	10
September 2028	86	52	29	15	7
September 2029	84	47	24	12	4
September 2030	81	42	20	9	3
September 2031	79	38	16	7	2
September 2032	76	33	13	5	1
September 2033	73	30	11	4	1
September 2034	71	26	9	3	1
September 2035	68	23	7	2	0
September 2036	65	20	6	1	0
September 2037	61	17	5	1	0
September 2038	58	15	4	1	0
September 2039	55	12	3	1	0
September 2040	51	10	2	0	0
September 2041	47	8	2	0	0
September 2042	43	6	1	0	0
September 2043	39	5	1	0	0
September 2044	35	3	0	0	0
September 2045	31	2	0	0	0
September 2046	26	1	0	0	0
September 2047	21	0	0	0	0
September 2048	16	0	0	0	0
September 2049	11	0	0	0	0
September 2050	6	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	17.9	8.8	5.4	3.7	2.6

**Security Group 9
PSA Prepayment Assumption Rates**

Distribution Date	Class IN					Class KA					Class KI					Class KZ				
	0%	200%	382%	600%	800%	0%	200%	382%	600%	800%	0%	200%	382%	600%	800%	0%	200%	382%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	99	85	75	62	50	99	87	76	63	51	99	85	75	62	50	101	13	0	0	0
September 2023	97	73	56	38	25	97	74	57	39	26	97	73	56	38	25	102	0	0	0	0
September 2024	96	62	42	24	13	96	63	42	24	13	96	62	42	24	13	103	0	0	0	0
September 2025	94	52	31	15	6	94	53	31	15	6	94	52	31	15	6	104	0	0	0	0
September 2026	92	44	23	9	3	92	45	23	9	3	92	44	23	9	3	105	0	0	0	0
September 2027	91	37	17	5	2	90	38	17	6	2	91	37	17	5	2	106	0	0	0	0
September 2028	89	31	12	3	1	89	32	13	3	1	89	31	12	3	1	107	0	0	0	0
September 2029	87	26	9	2	0	86	26	9	2	0	87	26	9	2	0	108	0	0	0	0
September 2030	85	21	7	1	0	84	22	7	1	0	85	21	7	1	0	109	0	0	0	0
September 2031	83	18	5	1	0	82	18	5	1	0	83	18	5	1	0	111	0	0	0	0
September 2032	80	14	3	0	0	80	15	3	0	0	80	14	3	0	0	112	0	0	0	0
September 2033	78	12	2	0	0	77	12	2	0	0	78	12	2	0	0	113	0	0	0	0
September 2034	75	9	2	0	0	74	9	2	0	0	75	9	2	0	0	114	0	0	0	0
September 2035	72	7	1	0	0	72	7	1	0	0	72	7	1	0	0	115	0	0	0	0
September 2036	69	6	1	0	0	69	6	1	0	0	69	6	1	0	0	116	0	0	0	0
September 2037	66	4	1	0	0	66	4	1	0	0	66	4	1	0	0	117	0	0	0	0
September 2038	63	3	0	0	0	62	3	0	0	0	63	3	0	0	0	119	0	0	0	0
September 2039	60	2	0	0	0	59	2	0	0	0	60	2	0	0	0	120	0	0	0	0
September 2040	56	1	0	0	0	55	1	0	0	0	56	1	0	0	0	121	0	0	0	0
September 2041	52	1	0	0	0	51	1	0	0	0	52	1	0	0	0	122	0	0	0	0
September 2042	48	0	0	0	0	47	0	0	0	0	48	0	0	0	0	123	0	0	0	0
September 2043	44	0	0	0	0	43	0	0	0	0	44	0	0	0	0	125	0	0	0	0
September 2044	40	0	0	0	0	38	0	0	0	0	40	0	0	0	0	126	0	0	0	0
September 2045	35	0	0	0	0	33	0	0	0	0	35	0	0	0	0	127	0	0	0	0
September 2046	30	0	0	0	0	28	0	0	0	0	30	0	0	0	0	128	0	0	0	0
September 2047	24	0	0	0	0	23	0	0	0	0	24	0	0	0	0	130	0	0	0	0
September 2048	19	0	0	0	0	17	0	0	0	0	19	0	0	0	0	131	0	0	0	0
September 2049	13	0	0	0	0	11	0	0	0	0	13	0	0	0	0	132	0	0	0	0
September 2050	7	0	0	0	0	4	0	0	0	0	7	0	0	0	0	134	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)	19.0	5.6	3.3	2.1	1.5	18.7	5.7	3.4	2.1	1.5	19.0	5.6	3.3	2.1	1.5	29.8	0.6	0.1	0.1	0.1

PSA Prepayment Assumption Rates

Distribution Date	Class NB					Class NI					Class NZ					Class ZK				
	0%	200%	382%	600%	800%	0%	200%	382%	600%	800%	0%	200%	382%	600%	800%	0%	200%	382%	600%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	99	87	76	63	51	99	85	75	62	50	101	13	0	0	0	101	13	0	0	0
September 2023	97	74	57	39	26	97	73	56	38	25	102	0	0	0	0	102	0	0	0	0
September 2024	96	63	42	24	13	96	62	42	24	13	103	0	0	0	0	103	0	0	0	0
September 2025	94	53	31	15	6	94	52	31	15	6	104	0	0	0	0	104	0	0	0	0
September 2026	92	45	23	9	3	92	44	23	9	3	105	0	0	0	0	105	0	0	0	0
September 2027	90	38	17	6	2	91	37	17	5	2	106	0	0	0	0	106	0	0	0	0
September 2028	89	32	13	3	1	89	31	12	3	1	107	0	0	0	0	107	0	0	0	0
September 2029	86	26	9	2	0	87	26	9	2	0	108	0	0	0	0	108	0	0	0	0
September 2030	84	22	7	1	0	85	21	7	1	0	109	0	0	0	0	109	0	0	0	0
September 2031	82	18	5	1	0	83	18	5	1	0	111	0	0	0	0	111	0	0	0	0
September 2032	80	15	3	0	0	80	14	3	0	0	112	0	0	0	0	112	0	0	0	0
September 2033	77	12	2	0	0	78	12	2	0	0	113	0	0	0	0	113	0	0	0	0
September 2034	74	9	2	0	0	75	9	2	0	0	114	0	0	0	0	114	0	0	0	0
September 2035	72	7	1	0	0	72	7	1	0	0	115	0	0	0	0	115	0	0	0	0
September 2036	69	6	1	0	0	69	6	1	0	0	116	0	0	0	0	116	0	0	0	0
September 2037	66	4	1	0	0	66	4	1	0	0	117	0	0	0	0	117	0	0	0	0
September 2038	62	3	0	0	0	63	3	0	0	0	119	0	0	0	0	119	0	0	0	0
September 2039	59	2	0	0	0	60	2	0	0	0	120	0	0	0	0	120	0	0	0	0
September 2040	55	1	0	0	0	56	1	0	0	0	121	0	0	0	0	121	0	0	0	0
September 2041	51	1	0	0	0	52	1	0	0	0	122	0	0	0	0	122	0	0	0	0
September 2042	47	0	0	0	0	48	0	0	0	0	123	0	0	0	0	123	0	0	0	0
September 2043	43	0	0	0	0	44	0	0	0	0	125	0	0	0	0	125	0	0	0	0
September 2044	38	0	0	0	0	40	0	0	0	0	126	0	0	0	0	126	0	0	0	0
September 2045	33	0	0	0	0	35	0	0	0	0	127	0	0	0	0	127	0	0	0	0
September 2046	28	0	0	0	0	30	0	0	0	0	128	0	0	0	0	128	0	0	0	0
September 2047	23	0	0	0	0	24	0	0	0	0	130	0	0	0	0	130	0	0	0	0
September 2048	17	0	0	0	0	19	0	0	0	0	131	0	0	0	0	131	0	0	0	0
September 2049	11	0	0	0	0	13	0	0	0	0	132	0	0	0	0	132	0	0	0	0
September 2050	4	0	0	0	0	7	0	0	0	0	134	0	0	0	0	134	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)	18.7	5.7	3.4	2.1	1.5	19.0	5.6	3.3	2.1	1.5	29.8	0.6	0.1	0.1	0.1	29.8	0.6	0.1	0.1	0.1

**Security Group 10
PSA Prepayment Assumption Rates**

<u>Distribution Date</u>	<u>Classes UD and UI</u>				
	<u>0%</u>	<u>200%</u>	<u>385%</u>	<u>600%</u>	<u>800%</u>
Initial Percent	100	100	100	100	100
September 2022	99	85	74	62	50
September 2023	97	72	55	38	25
September 2024	96	61	41	24	13
September 2025	95	52	30	14	6
September 2026	93	43	22	9	3
September 2027	91	36	16	5	2
September 2028	90	30	12	3	1
September 2029	88	25	8	2	0
September 2030	86	20	6	1	0
September 2031	84	16	4	1	0
September 2032	81	13	3	0	0
September 2033	79	10	2	0	0
September 2034	77	8	1	0	0
September 2035	74	6	1	0	0
September 2036	71	4	1	0	0
September 2037	68	3	0	0	0
September 2038	65	2	0	0	0
September 2039	61	1	0	0	0
September 2040	58	0	0	0	0
September 2041	54	0	0	0	0
September 2042	50	0	0	0	0
September 2043	46	0	0	0	0
September 2044	41	0	0	0	0
September 2045	36	0	0	0	0
September 2046	31	0	0	0	0
September 2047	26	0	0	0	0
September 2048	20	0	0	0	0
September 2049	14	0	0	0	0
September 2050	7	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	19.3	5.4	3.3	2.1	1.5

**Security Group 11
PSA Prepayment Assumption Rates**

<u>Distribution Date</u>	<u>Classes F and S</u>				
	<u>0%</u>	<u>200%</u>	<u>441%</u>	<u>700%</u>	<u>900%</u>
Initial Percent	100	100	100	100	100
September 2022	99	95	91	86	83
September 2023	97	85	73	60	51
September 2024	95	74	53	35	23
September 2025	94	63	38	20	11
September 2026	92	55	27	11	5
September 2027	90	47	20	6	2
September 2028	88	40	14	4	1
September 2029	86	34	10	2	0
September 2030	84	29	7	1	0
September 2031	81	25	5	1	0
September 2032	79	21	4	0	0
September 2033	76	18	3	0	0
September 2034	74	15	2	0	0
September 2035	71	13	1	0	0
September 2036	68	11	1	0	0
September 2037	65	9	1	0	0
September 2038	61	7	0	0	0
September 2039	58	6	0	0	0
September 2040	54	5	0	0	0
September 2041	51	4	0	0	0
September 2042	47	3	0	0	0
September 2043	42	3	0	0	0
September 2044	38	2	0	0	0
September 2045	33	2	0	0	0
September 2046	28	1	0	0	0
September 2047	23	1	0	0	0
September 2048	18	1	0	0	0
September 2049	12	0	0	0	0
September 2050	6	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	18.6	7.2	4.0	2.8	2.3

**Security Group 12
PSA Prepayment Assumption Rates**

<u>Distribution Date</u>	<u>Classes DB and DI</u>				
	<u>0%</u>	<u>250%</u>	<u>498%</u>	<u>750%</u>	<u>1,000%</u>
Initial Percent	100	100	100	100	100
September 2022	98	95	92	88	85
September 2023	97	84	73	62	52
September 2024	95	71	51	35	22
September 2025	93	59	35	19	8
September 2026	91	49	24	10	3
September 2027	89	40	16	5	1
September 2028	87	33	11	3	0
September 2029	85	27	8	2	0
September 2030	83	23	5	1	0
September 2031	80	18	3	0	0
September 2032	78	15	2	0	0
September 2033	75	12	2	0	0
September 2034	72	10	1	0	0
September 2035	69	8	1	0	0
September 2036	66	7	0	0	0
September 2037	63	5	0	0	0
September 2038	60	4	0	0	0
September 2039	56	3	0	0	0
September 2040	53	3	0	0	0
September 2041	49	2	0	0	0
September 2042	45	2	0	0	0
September 2043	41	1	0	0	0
September 2044	36	1	0	0	0
September 2045	32	1	0	0	0
September 2046	27	0	0	0	0
September 2047	22	0	0	0	0
September 2048	17	0	0	0	0
September 2049	12	0	0	0	0
September 2050	6	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	18.3	6.3	3.8	2.8	2.2

**Security Groups 2 and 12
PSA Prepayment Assumption Rates**

<u>Distribution Date</u>	<u>Class IE</u>				
	<u>0%</u>	<u>250%</u>	<u>498%</u>	<u>750%</u>	<u>1,000%</u>
Initial Percent	100	100	100	100	100
September 2022	98	95	91	88	84
September 2023	97	84	72	61	51
September 2024	95	70	50	34	21
September 2025	93	58	34	18	8
September 2026	91	48	24	10	3
September 2027	89	40	16	5	1
September 2028	87	33	11	3	0
September 2029	85	27	7	1	0
September 2030	83	22	5	1	0
September 2031	80	18	3	0	0
September 2032	78	15	2	0	0
September 2033	75	12	2	0	0
September 2034	72	10	1	0	0
September 2035	69	8	1	0	0
September 2036	66	7	0	0	0
September 2037	63	5	0	0	0
September 2038	60	4	0	0	0
September 2039	56	3	0	0	0
September 2040	53	3	0	0	0
September 2041	49	2	0	0	0
September 2042	45	2	0	0	0
September 2043	41	1	0	0	0
September 2044	36	1	0	0	0
September 2045	32	1	0	0	0
September 2046	27	0	0	0	0
September 2047	22	0	0	0	0
September 2048	17	0	0	0	0
September 2049	12	0	0	0	0
September 2050	6	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	18.3	6.2	3.7	2.7	2.2

**Security Group 13
PSA Prepayment Assumption Rates**

Distribution Date	Classes DE and ID				
	0%	250%	486%	750%	1,000%
Initial Percent	100	100	100	100	100
September 2022	98	93	88	82	77
September 2023	97	81	67	53	41
September 2024	95	67	47	29	16
September 2025	93	56	32	15	6
September 2026	91	46	22	8	2
September 2027	89	38	15	4	1
September 2028	87	32	11	2	0
September 2029	85	26	7	1	0
September 2030	83	21	5	1	0
September 2031	80	18	3	0	0
September 2032	78	14	2	0	0
September 2033	75	12	2	0	0
September 2034	72	10	1	0	0
September 2035	69	8	1	0	0
September 2036	66	6	0	0	0
September 2037	63	5	0	0	0
September 2038	60	4	0	0	0
September 2039	56	3	0	0	0
September 2040	53	3	0	0	0
September 2041	49	2	0	0	0
September 2042	45	2	0	0	0
September 2043	41	1	0	0	0
September 2044	36	1	0	0	0
September 2045	32	1	0	0	0
September 2046	27	0	0	0	0
September 2047	22	0	0	0	0
September 2048	17	0	0	0	0
September 2049	12	0	0	0	0
September 2050	6	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average					
Life (years)	18.3	6.0	3.6	2.5	2.0

**Security Group 14
PSA Prepayment Assumption Rates**

Distribution Date	Class SM				
	0%	200%	443%	700%	900%
Initial Percent	100	100	100	100	100
September 2022	98	94	89	84	80
September 2023	96	84	70	57	47
September 2024	94	73	51	32	21
September 2025	92	62	36	18	10
September 2026	90	54	26	10	4
September 2027	88	46	19	6	2
September 2028	85	39	13	3	1
September 2029	83	34	10	2	0
September 2030	81	29	7	1	0
September 2031	78	25	5	1	0
September 2032	75	21	3	0	0
September 2033	72	18	2	0	0
September 2034	70	15	2	0	0
September 2035	66	13	1	0	0
September 2036	63	11	1	0	0
September 2037	60	9	1	0	0
September 2038	57	7	0	0	0
September 2039	53	6	0	0	0
September 2040	49	5	0	0	0
September 2041	45	4	0	0	0
September 2042	41	3	0	0	0
September 2043	37	3	0	0	0
September 2044	33	2	0	0	0
September 2045	28	1	0	0	0
September 2046	24	1	0	0	0
September 2047	19	1	0	0	0
September 2048	14	0	0	0	0
September 2049	9	0	0	0	0
September 2050	3	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average					
Life (years)	17.6	7.1	3.9	2.7	2.2

**Security Group 15
PSA Prepayment Assumption Rates**

Distribution Date	Class IB				
	0%	150%	323%	500%	700%
Initial Percent	100	100	100	100	100
September 2022	98	95	92	89	85
September 2023	96	88	78	69	59
September 2024	94	78	62	47	33
September 2025	92	70	49	32	19
September 2026	90	62	38	22	11
September 2027	88	55	30	15	6
September 2028	86	49	24	10	3
September 2029	83	43	19	7	2
September 2030	81	38	14	5	1
September 2031	78	33	11	3	1
September 2032	75	29	9	2	0
September 2033	73	26	7	1	0
September 2034	70	22	5	1	0
September 2035	67	20	4	1	0
September 2036	63	17	3	0	0
September 2037	60	15	2	0	0
September 2038	57	13	2	0	0
September 2039	53	11	1	0	0
September 2040	49	9	1	0	0
September 2041	46	8	1	0	0
September 2042	42	6	1	0	0
September 2043	38	5	0	0	0
September 2044	33	4	0	0	0
September 2045	29	3	0	0	0
September 2046	24	3	0	0	0
September 2047	19	2	0	0	0
September 2048	14	1	0	0	0
September 2049	9	1	0	0	0
September 2050	4	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	17.6	8.6	5.1	3.6	2.7

**Security Group 16
PSA Prepayment Assumption Rates**

Distribution Date	Classes FA and SA				
	0%	250%	486%	750%	1,000%
Initial Percent	100	100	100	100	100
September 2022	99	83	69	54	39
September 2023	97	69	48	29	15
September 2024	96	58	33	16	6
September 2025	95	48	23	8	2
September 2026	93	40	16	4	1
September 2027	91	33	11	2	0
September 2028	90	27	8	1	0
September 2029	88	22	5	1	0
September 2030	86	18	4	0	0
September 2031	84	15	2	0	0
September 2032	81	12	2	0	0
September 2033	79	10	1	0	0
September 2034	77	8	1	0	0
September 2035	74	6	0	0	0
September 2036	71	5	0	0	0
September 2037	68	4	0	0	0
September 2038	65	3	0	0	0
September 2039	61	2	0	0	0
September 2040	58	2	0	0	0
September 2041	54	1	0	0	0
September 2042	50	1	0	0	0
September 2043	46	1	0	0	0
September 2044	41	0	0	0	0
September 2045	36	0	0	0	0
September 2046	31	0	0	0	0
September 2047	26	0	0	0	0
September 2048	20	0	0	0	0
September 2049	14	0	0	0	0
September 2050	7	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	19.3	5.2	2.7	1.6	1.1

**Security Group 17
PSA Prepayment Assumption Rates**

Distribution Date	Class II					Classes IM and MC					Class LI				
	0%	200%	235%	300%	500%	0%	200%	235%	300%	500%	0%	200%	235%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	98	93	93	92	88	98	92	92	92	92	99	94	93	91	87
September 2023	97	83	81	78	67	96	80	80	80	74	97	83	81	77	65
September 2024	95	71	68	63	46	94	67	67	67	51	95	72	68	62	45
September 2025	93	60	57	51	31	92	55	55	55	34	94	62	57	50	31
September 2026	91	51	47	41	21	89	45	45	45	23	92	53	48	40	21
September 2027	89	43	39	33	15	87	36	36	36	16	90	46	40	32	14
September 2028	87	37	33	26	10	84	29	29	29	11	88	39	34	25	10
September 2029	85	31	27	21	7	81	23	23	23	7	86	33	28	20	7
September 2030	82	26	22	17	5	78	18	18	18	5	84	29	23	16	4
September 2031	80	22	18	13	3	76	14	14	14	3	81	24	20	13	3
September 2032	77	18	15	10	2	72	11	11	11	2	79	21	16	10	2
September 2033	75	15	12	8	1	69	9	9	9	1	76	17	13	8	1
September 2034	72	13	10	6	1	66	7	7	7	1	74	15	11	6	1
September 2035	69	11	8	5	1	62	5	5	5	0	71	12	9	5	1
September 2036	66	9	7	4	0	58	4	4	4	0	68	10	7	4	0
September 2037	62	7	5	3	0	54	3	3	3	0	65	9	6	3	0
September 2038	59	6	4	2	0	50	2	2	2	0	61	7	5	2	0
September 2039	55	5	3	2	0	46	1	1	1	0	58	6	4	2	0
September 2040	51	4	3	1	0	41	1	1	1	0	54	5	3	1	0
September 2041	47	3	2	1	0	36	1	1	1	0	51	4	2	1	0
September 2042	43	3	2	1	0	31	0	0	0	0	47	3	2	1	0
September 2043	39	2	1	0	0	26	0	0	0	0	42	3	2	1	0
September 2044	34	2	1	0	0	21	0	0	0	0	38	2	1	0	0
September 2045	29	1	1	0	0	15	0	0	0	0	33	1	1	0	0
September 2046	24	1	0	0	0	9	0	0	0	0	28	1	1	0	0
September 2047	19	1	0	0	0	3	0	0	0	0	23	1	0	0	0
September 2048	14	0	0	0	0	0	0	0	0	0	18	0	0	0	0
September 2049	9	0	0	0	0	0	0	0	0	0	12	0	0	0	0
September 2050	5	0	0	0	0	0	0	0	0	0	6	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.0	6.7	6.1	5.3	3.5	15.9	5.5	5.5	5.5	3.7	18.6	7.0	6.3	5.2	3.4

PSA Prepayment Assumption Rates

Distribution Date	Class ML					Class ZM					
	0%	200%	235%	300%	500%	0%	200%	235%	300%	500%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	
September 2022	100	100	100	100	100	102	102	96	83	46	
September 2023	100	100	100	100	100	104	104	86	53	0	
September 2024	100	100	100	100	100	106	106	77	25	0	
September 2025	100	100	100	100	100	108	108	72	9	0	
September 2026	100	100	100	100	100	111	111	70	1	0	
September 2027	100	100	100	100	100	113	113	69	0	0	
September 2028	100	100	100	100	100	115	112	68	0	0	
September 2029	100	100	100	100	100	117	108	65	0	0	
September 2030	100	100	100	100	100	120	101	60	0	0	
September 2031	100	100	100	100	100	122	94	55	0	0	
September 2032	100	100	100	100	100	125	86	49	0	0	
September 2033	100	100	100	100	100	127	78	44	0	0	
September 2034	100	100	100	100	100	130	69	39	0	0	
September 2035	100	100	100	100	100	132	61	34	0	0	
September 2036	100	100	100	100	85	135	54	29	0	0	
September 2037	100	100	100	100	57	138	47	25	0	0	
September 2038	100	100	100	100	37	140	40	21	0	0	
September 2039	100	100	100	100	25	143	34	18	0	0	
September 2040	100	100	100	100	16	146	29	15	0	0	
September 2041	100	100	100	100	10	149	24	12	0	0	
September 2042	100	100	100	100	7	152	20	10	0	0	
September 2043	100	100	100	100	4	155	16	8	0	0	
September 2044	100	84	84	84	3	158	13	6	0	0	
September 2045	100	60	60	60	2	162	10	5	0	0	
September 2046	100	41	41	41	1	165	7	3	0	0	
September 2047	100	27	27	27	1	168	5	2	0	0	
September 2048	16	16	16	16	0	146	3	2	0	0	
September 2049	8	8	8	8	0	100	2	1	0	0	
September 2050	3	3	3	3	0	51	1	0	0	0	
September 2051	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)		26.7	24.9	24.9	24.9	17.0	28.3	15.5	10.9	2.2	0.9

**Security Group 18
PSA Prepayment Assumption Rates**

Distribution Date	Classes IK and LD				
	0%	200%	405%	700%	900%
Initial Percent	100	100	100	100	100
September 2022	99	85	73	56	44
September 2023	98	72	53	31	20
September 2024	96	60	38	17	9
September 2025	95	50	28	10	4
September 2026	94	42	20	5	2
September 2027	92	35	14	3	1
September 2028	90	28	10	2	0
September 2029	89	23	7	1	0
September 2030	87	19	5	0	0
September 2031	85	15	3	0	0
September 2032	83	11	2	0	0
September 2033	80	9	1	0	0
September 2034	78	6	1	0	0
September 2035	75	4	1	0	0
September 2036	73	3	0	0	0
September 2037	70	1	0	0	0
September 2038	66	0	0	0	0
September 2039	63	0	0	0	0
September 2040	59	0	0	0	0
September 2041	56	0	0	0	0
September 2042	52	0	0	0	0
September 2043	47	0	0	0	0
September 2044	43	0	0	0	0
September 2045	38	0	0	0	0
September 2046	32	0	0	0	0
September 2047	27	0	0	0	0
September 2048	21	0	0	0	0
September 2049	14	0	0	0	0
September 2050	7	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	19.6	5.1	3.0	1.7	1.2

**Security Group 19
PSA Prepayment Assumption Rates**

Distribution Date	Classes JA, JB, JD, JE, JG, JH, JL, JK and JL					Class JZ				
	0%	400%	430%	500%	900%	0%	400%	430%	500%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2022	97	89	89	89	89	103	103	100	94	58
September 2023	94	67	67	67	63	106	106	98	80	0
September 2024	92	43	43	43	29	109	109	97	68	0
September 2025	89	25	25	25	13	113	113	98	67	0
September 2026	85	12	12	12	6	116	113	99	69	0
September 2027	82	2	2	2	3	120	111	98	71	0
September 2028	79	0	0	0	1	123	89	77	55	0
September 2029	75	0	0	0	1	127	66	56	38	0
September 2030	71	0	0	0	0	131	48	40	25	0
September 2031	67	0	0	0	0	135	36	29	17	0
September 2032	63	0	0	0	0	139	26	21	12	0
September 2033	59	0	0	0	0	143	19	15	8	0
September 2034	55	0	0	0	0	148	14	10	5	0
September 2035	50	0	0	0	0	152	10	7	4	0
September 2036	45	0	0	0	0	157	7	5	2	0
September 2037	40	0	0	0	0	162	5	4	2	0
September 2038	35	0	0	0	0	166	4	3	1	0
September 2039	30	0	0	0	0	171	3	2	1	0
September 2040	24	0	0	0	0	177	2	1	0	0
September 2041	18	0	0	0	0	182	1	1	0	0
September 2042	12	0	0	0	0	188	1	1	0	0
September 2043	5	0	0	0	0	193	1	0	0	0
September 2044	0	0	0	0	0	193	0	0	0	0
September 2045	0	0	0	0	0	169	0	0	0	0
September 2046	0	0	0	0	0	144	0	0	0	0
September 2047	0	0	0	0	0	118	0	0	0	0
September 2048	0	0	0	0	0	90	0	0	0	0
September 2049	0	0	0	0	0	62	0	0	0	0
September 2050	0	0	0	0	0	31	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	13.2	2.9	2.9	2.9	2.5	26.6	9.4	9.0	6.6	1.1

**Security Group 20
PSA Prepayment Assumption Rates**

Distribution Date	Classes EB, EC, ED, EG, EH, IH and IY					Class EI					Classes EJ, EK, EM, EN, EQ and IX				
	0%	200%	235%	335%	500%	0%	200%	235%	335%	500%	0%	200%	235%	335%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	98	93	93	93	93	99	95	94	93	90	98	94	94	94	94
September 2023	96	82	82	82	82	97	85	84	78	70	96	82	82	82	82
September 2024	93	68	68	68	57	95	74	70	62	48	93	68	68	68	57
September 2025	91	55	55	55	39	94	64	59	48	33	91	55	55	55	39
September 2026	88	44	44	44	26	92	55	50	38	23	88	44	44	44	27
September 2027	86	34	34	34	18	90	47	42	29	15	86	35	35	35	18
September 2028	83	27	27	27	12	88	40	35	23	11	83	27	27	27	12
September 2029	80	21	21	21	8	86	34	29	18	7	80	21	21	21	9
September 2030	77	16	16	16	5	84	29	24	14	5	77	16	16	16	6
September 2031	74	12	12	12	3	81	25	20	11	3	74	13	13	13	4
September 2032	70	9	9	9	2	79	21	17	8	2	70	10	10	10	3
September 2033	67	7	7	7	1	76	18	14	6	2	67	7	7	7	2
September 2034	63	5	5	5	1	74	15	11	5	1	63	6	6	6	1
September 2035	59	4	4	4	0	71	13	9	4	1	59	4	4	4	1
September 2036	55	3	3	3	0	68	11	8	3	0	55	3	3	3	1
September 2037	51	2	2	2	0	65	9	6	2	0	51	3	3	3	0
September 2038	47	1	1	1	0	61	7	5	2	0	47	2	2	2	0
September 2039	42	1	1	1	0	58	6	4	1	0	42	1	1	1	0
September 2040	37	1	1	1	0	54	5	3	1	0	37	1	1	1	0
September 2041	32	0	0	0	0	51	4	3	1	0	32	1	1	1	0
September 2042	27	0	0	0	0	47	3	2	0	0	27	1	1	1	0
September 2043	21	0	0	0	0	42	3	2	0	0	21	0	0	0	0
September 2044	15	0	0	0	0	38	2	1	0	0	16	0	0	0	0
September 2045	9	0	0	0	0	33	2	1	0	0	10	0	0	0	0
September 2046	3	0	0	0	0	28	1	1	0	0	3	0	0	0	0
September 2047	0	0	0	0	0	23	1	0	0	0	0	0	0	0	0
September 2048	0	0	0	0	0	18	1	0	0	0	0	0	0	0	0
September 2049	0	0	0	0	0	12	0	0	0	0	0	0	0	0	0
September 2050	0	0	0	0	0	6	0	0	0	0	0	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.1	5.4	5.4	5.4	4.0	18.6	7.2	6.5	5.0	3.6	15.2	5.5	5.5	5.5	4.1

PSA Prepayment Assumption Rates

Distribution Date	Class EL					Class XI					Class ZE				
	0%	200%	235%	335%	500%	0%	200%	235%	335%	500%	0%	200%	235%	335%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	100	100	100	100	100	98	95	94	93	90	102	102	98	88	70
September 2023	100	100	100	100	100	97	85	83	79	72	104	104	92	59	5
September 2024	100	100	100	100	100	95	73	70	63	50	106	106	85	28	0
September 2025	100	100	100	100	100	93	62	59	49	34	108	108	81	10	0
September 2026	100	100	100	100	100	91	53	49	39	23	111	111	79	2	0
September 2027	100	100	100	100	100	89	45	41	30	16	113	113	79	0	0
September 2028	100	100	100	100	100	87	38	34	23	11	115	111	77	0	0
September 2029	100	100	100	100	100	85	32	28	18	7	117	107	73	0	0
September 2030	100	100	100	100	100	83	27	23	14	5	120	100	67	0	0
September 2031	100	100	100	100	100	80	23	19	11	3	122	92	61	0	0
September 2032	100	100	100	100	100	78	19	16	8	2	125	84	55	0	0
September 2033	100	100	100	100	100	75	16	13	6	1	127	75	48	0	0
September 2034	100	100	100	100	100	72	14	10	5	1	130	66	42	0	0
September 2035	100	100	100	100	100	69	11	9	4	1	132	58	36	0	0
September 2036	100	100	100	100	100	66	10	7	3	0	135	51	31	0	0
September 2037	100	100	100	100	71	63	8	6	2	0	138	44	26	0	0
September 2038	100	100	100	100	47	59	7	5	2	0	140	37	22	0	0
September 2039	100	100	100	100	31	56	5	4	1	0	143	32	19	0	0
September 2040	100	100	100	100	20	52	4	3	1	0	146	27	15	0	0
September 2041	100	100	100	100	13	48	4	2	1	0	149	22	12	0	0
September 2042	100	100	100	100	8	43	3	2	0	0	152	18	10	0	0
September 2043	100	83	83	83	5	39	2	1	0	0	155	15	8	0	0
September 2044	100	59	59	59	3	34	2	1	0	0	158	12	6	0	0
September 2045	100	41	41	41	2	30	1	1	0	0	162	9	5	0	0
September 2046	100	28	28	28	1	24	1	1	0	0	165	7	3	0	0
September 2047	18	18	18	18	1	20	1	0	0	0	148	5	2	0	0
September 2048	11	11	11	11	0	15	0	0	0	0	114	3	2	0	0
September 2049	6	6	6	6	0	10	0	0	0	0	78	2	1	0	0
September 2050	2	2	2	2	0	5	0	0	0	0	40	1	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.8	24.0	24.0	24.0	17.5	18.1	6.9	6.3	5.0	3.7	27.8	15.2	11.9	2.4	1.3

**Security Groups 17 and 20
PSA Prepayment Assumption Rates**

Distribution Date	Class EZ				
	0%	200%	235%	335%	500%
Initial Percent	100	100	100	100	100
September 2022	102	102	96	80	52
September 2023	104	104	88	41	1
September 2024	106	106	79	7	0
September 2025	108	108	74	2	0
September 2026	111	111	72	0	0
September 2027	113	113	72	0	0
September 2028	115	112	70	0	0
September 2029	117	107	67	0	0
September 2030	120	101	62	0	0
September 2031	122	94	56	0	0
September 2032	125	85	51	0	0
September 2033	127	77	45	0	0
September 2034	130	69	40	0	0
September 2035	132	61	34	0	0
September 2036	135	53	30	0	0
September 2037	138	46	25	0	0
September 2038	140	39	21	0	0
September 2039	143	34	18	0	0
September 2040	146	28	15	0	0
September 2041	149	23	12	0	0
September 2042	152	19	10	0	0
September 2043	155	16	8	0	0
September 2044	158	12	6	0	0
September 2045	162	10	5	0	0
September 2046	165	7	3	0	0
September 2047	163	5	2	0	0
September 2048	138	3	2	0	0
September 2049	94	2	1	0	0
September 2050	48	1	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	28.2	15.4	11.1	1.8	1.0

**Security Group 21
PSA Prepayment Assumption Rates**

Distribution Date	Classes GB, GC, GD, GE, GH, GJ and IG					Class GI					Class GL					Class ZG				
	0%	205%	235%	325%	500%	0%	205%	235%	325%	500%	0%	205%	235%	325%	500%	0%	205%	235%	325%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	98	94	94	94	94	99	95	94	93	90	100	100	100	100	100	102	102	98	88	67
September 2023	96	82	82	82	82	97	85	84	79	70	100	100	100	100	100	104	104	93	59	0
September 2024	94	68	68	68	56	96	74	71	63	49	100	100	100	100	100	106	106	86	29	0
September 2025	92	55	55	55	38	94	63	60	49	33	100	100	100	100	100	108	108	82	10	0
September 2026	89	45	45	45	26	92	54	50	39	23	100	100	100	100	100	111	111	81	2	0
September 2027	87	35	35	35	17	91	47	42	31	16	100	100	100	100	100	113	113	81	0	0
September 2028	84	27	27	27	12	89	40	35	24	11	100	100	100	100	100	115	112	79	0	0
September 2029	82	21	21	21	8	87	34	30	19	7	100	100	100	100	100	117	107	75	0	0
September 2030	79	16	16	16	5	85	29	25	15	5	100	100	100	100	100	120	101	70	0	0
September 2031	76	13	13	13	3	83	25	21	12	3	100	100	100	100	100	122	93	64	0	0
September 2032	73	10	10	10	2	80	21	17	9	2	100	100	100	100	100	125	85	57	0	0
September 2033	69	7	7	7	1	78	18	14	7	2	100	100	100	100	100	127	76	51	0	0
September 2034	66	5	5	5	0	75	15	12	5	1	100	100	100	100	100	130	68	44	0	0
September 2035	62	4	4	4	0	72	13	10	4	1	100	100	100	100	88	132	59	39	0	0
September 2036	58	3	3	3	0	69	11	8	3	0	100	100	100	100	59	135	52	33	0	0
September 2037	54	2	2	2	0	66	9	6	2	0	100	100	100	100	39	138	45	28	0	0
September 2038	50	1	1	1	0	63	7	5	2	0	100	100	100	100	26	140	38	24	0	0
September 2039	46	1	1	1	0	60	6	4	1	0	100	100	100	100	17	143	33	20	0	0
September 2040	41	0	0	0	0	56	5	3	1	0	100	100	100	100	11	146	27	17	0	0
September 2041	36	0	0	0	0	52	4	3	1	0	100	100	100	100	7	149	23	14	0	0
September 2042	31	0	0	0	0	48	3	2	1	0	100	74	74	74	5	152	19	11	0	0
September 2043	25	0	0	0	0	44	3	2	0	0	100	54	54	54	3	155	15	9	0	0
September 2044	19	0	0	0	0	40	2	1	0	0	100	38	38	38	2	158	12	7	0	0
September 2045	13	0	0	0	0	35	2	1	0	0	100	27	27	27	1	162	9	5	0	0
September 2046	7	0	0	0	0	30	1	1	0	0	100	18	18	18	1	165	7	4	0	0
September 2047	0	0	0	0	0	24	1	0	0	0	84	12	12	12	0	168	5	3	0	0
September 2048	0	0	0	0	0	19	1	0	0	0	7	7	7	7	0	133	3	2	0	0
September 2049	0	0	0	0	0	13	0	0	0	0	4	4	4	4	0	91	2	1	0	0
September 2050	0	0	0	0	0	7	0	0	0	0	1	1	1	1	0	47	1	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.8	5.4	5.4	5.4	3.9	19.0	7.2	6.5	5.1	3.6	26.2	22.8	22.8	22.8	16.1	28.1	15.3	12.3	2.4	1.2

**Security Groups 20 and 21
PSA Prepayment Assumption Rates**

Distribution Date	Class GZ				
	0%	200%	235%	335%	500%
Initial Percent	100	100	100	100	100
September 2022	102	102	98	87	69
September 2023	104	104	92	58	4
September 2024	106	106	85	26	0
September 2025	108	108	81	8	0
September 2026	111	111	80	1	0
September 2027	113	113	80	0	0
September 2028	115	112	78	0	0
September 2029	117	109	74	0	0
September 2030	120	102	68	0	0
September 2031	122	94	62	0	0
September 2032	125	86	55	0	0
September 2033	127	77	49	0	0
September 2034	130	68	43	0	0
September 2035	132	60	37	0	0
September 2036	135	52	32	0	0
September 2037	138	45	27	0	0
September 2038	140	39	23	0	0
September 2039	143	33	19	0	0
September 2040	146	28	16	0	0
September 2041	149	23	13	0	0
September 2042	152	19	10	0	0
September 2043	155	15	8	0	0
September 2044	158	12	6	0	0
September 2045	162	9	5	0	0
September 2046	165	7	4	0	0
September 2047	155	5	3	0	0
September 2048	120	3	2	0	0
September 2049	82	2	1	0	0
September 2050	42	1	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	27.9	15.4	12.0	2.3	1.3

Yield Considerations

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

- the anticipated yield of that Class resulting from its purchase price,
- the investor’s own projection of Mortgage Loan prepayment rates under a variety of scenarios,
- in the case of the Group 14 and 15 Securities, the investor’s own projection of payment rates on the Underlying Certificates under a variety of scenarios, and
- in the case of a Floating Rate or an Inverse Floating Rate Class, the investor’s own projection of levels of LIBOR or Compounded SOFR, as applicable, under a variety of scenarios.

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

Prepayments: Effect on Yields

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

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

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

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

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

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

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

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

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

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

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

Payment Delay: Effect on Yields of the Fixed Rate Classes

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

Yield Tables

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

The Mortgage Loans will not prepay at any constant rate until maturity, and it is unlikely that LIBOR or Compounded SOFR will remain constant. Moreover, it is likely that the Mortgage Loans will experience actual prepayment rates that differ from those of the Modeling Assumptions. **Therefore, the**

actual pre-tax yield of any Class may differ from those shown in the applicable table below for that Class even if the Class is purchased at the assumed price shown.

The yields were calculated by

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

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

The information set forth in the following tables was prepared on the basis of the Modeling Assumptions and the assumptions that (1) the Interest Rate applicable to each Inverse Floating Rate Class for each Accrual Period following the first Accrual Period will be based on the indicated level of LIBOR or Compounded SOFR, as applicable, and (2) 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 PI to Prepayments
Assumed Price 8.6563%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>180%</u>	<u>375%</u>	<u>500%</u>	<u>674%</u>
12.6%	12.6%	12.6%	7.9%	0.0%

SECURITY GROUP 2

**Sensitivity of Class AI to Prepayments
Assumed Price 13.0%***

PSA Prepayment Assumption Rates				
<u>250%</u>	<u>398%</u>	<u>498%</u>	<u>750%</u>	<u>1,000%</u>
8.0%	0.0%	(5.5)%	(19.9)%	(34.9)%

SECURITY GROUP 3

**Sensitivity of Class TI to Prepayments
Assumed Price 9.9375%***

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>238%</u>	<u>350%</u>	<u>411%</u>	<u>500%</u>
18.4%	5.4%	4.6%	0.1%	(6.9)%

SECURITY GROUP 4

**Sensitivity of Class SD to Prepayments
Assumed Price 16.5%***

<u>LIBOR</u>	PSA Prepayment Assumption Rates			
	<u>100%</u>	<u>238%</u>	<u>350%</u>	<u>500%</u>
0.0500%	29.8%	19.7%	11.1%	(1.1)%
0.0850%	29.6%	19.4%	10.9%	(1.3)%
3.1925%	8.4%	(0.8)%	(8.7)%	(19.8)%
6.3000% and above	**	**	**	**

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

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

SECURITY GROUP 5

**Sensitivity of Class ST to Prepayments
Assumed Price 5.875%***

<u>Compounded SOFR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>250%</u>	<u>498%</u>	<u>750%</u>	<u>1,000%</u>
0.025%	30.1%	23.8%	15.4%	3.3%
0.050%	29.5%	23.2%	14.8%	2.7%
1.375%	(1.0)%	(7.8)%	(17.3)%	(32.1)%
2.700% and above	**	**	**	**

SECURITY GROUP 6

**Sensitivity of Class SE to Prepayments
Assumed Price 17.0625%***

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>150%</u>	<u>323%</u>	<u>450%</u>	<u>600%</u>
0.0500%	24.8%	11.9%	1.8%	(10.7)%
0.0850%	24.6%	11.7%	1.6%	(10.9)%
3.1925%	4.4%	(7.5)%	(16.7)%	(28.2)%
6.3000% and above	**	**	**	**

SECURITY GROUP 7

**Sensitivity of Class SG to Prepayments
Assumed Price 22.1875%***

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>250%</u>	<u>495%</u>	<u>750%</u>	<u>1,000%</u>
0.0500%	14.4%	1.5%	(12.5)%	(26.7)%
0.0850%	14.3%	1.3%	(12.7)%	(26.9)%
3.1925%	(2.5)%	(16.7)%	(32.4)%	(48.8)%
6.3000% and above	**	**	**	**

SECURITY GROUP 8

**Sensitivity of Class SN to Prepayments
Assumed Price 16.125%***

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>100%</u>	<u>226%</u>	<u>350%</u>	<u>500%</u>
0.0500%	31.3%	22.0%	12.4%	0.2%
0.0850%	31.0%	21.8%	12.2%	0.0%
3.1925%	9.6%	1.1%	(7.6)%	(18.8)%
6.3000% and above	**	**	**	**

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

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

SECURITY GROUP 9

**Sensitivity of Class IN to Prepayments
Assumed Price 12.4375%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>382%</u>	<u>404%</u>	<u>600%</u>	<u>800%</u>
15.3%	1.8%	0.1%	(15.8)%	(33.7)%

**Sensitivity of Class KI to Prepayments
Assumed Price 12.9375%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>382%</u>	<u>388%</u>	<u>600%</u>	<u>800%</u>
14.0%	0.5%	0.1%	(17.0)%	(34.7)%

**Sensitivity of Class NI to Prepayments
Assumed Price 13.4375%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>373%</u>	<u>382%</u>	<u>600%</u>	<u>800%</u>
12.8%	0.0%	(0.6)%	(18.0)%	(35.7)%

SECURITY GROUP 10

**Sensitivity of Class UI to Prepayments
Assumed Price 14.125%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>385%</u>	<u>394%</u>	<u>600%</u>	<u>800%</u>
14.5%	0.7%	0.0%	(16.6)%	(34.3)%

SECURITY GROUP 11

**Sensitivity of Class S to Prepayments
Assumed Price 8.75%***

<u>Compounded SOFR</u>	PSA Prepayment Assumption Rates			
	<u>200%</u>	<u>441%</u>	<u>700%</u>	<u>900%</u>
0.025%	26.7%	14.2%	0.3%	(10.8)%
0.050%	26.3%	13.9%	(0.1)%	(11.2)%
1.625%	5.2%	(8.5)%	(24.1)%	(36.8)%
3.200% and above	**	**	**	**

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

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

SECURITY GROUP 12

**Sensitivity of Class DI to Prepayments
Assumed Price 12.7813%***

PSA Prepayment Assumption Rates				
<u>250%</u>	<u>415%</u>	<u>498%</u>	<u>750%</u>	<u>1,000%</u>
8.7%	0.0%	(4.4)%	(18.3)%	(32.6)%

SECURITY GROUPS 2 AND 12

**Sensitivity of Class IE to Prepayments
Assumed Price 12.8768%***

PSA Prepayment Assumption Rates				
<u>250%</u>	<u>408%</u>	<u>498%</u>	<u>750%</u>	<u>1,000%</u>
8.4%	0.0%	(4.9)%	(19.0)%	(33.6)%

SECURITY GROUP 13

**Sensitivity of Class ID to Prepayments
Assumed Price 14.8125%***

PSA Prepayment Assumption Rates				
<u>250%</u>	<u>318%</u>	<u>486%</u>	<u>750%</u>	<u>1,000%</u>
4.0%	0.1%	(9.9)%	(26.6)%	(43.6)%

SECURITY GROUP 14

**Sensitivity of Class SM to Prepayments
Assumed Price 20.2459%***

LIBOR	PSA Prepayment Assumption Rates			
	<u>200%</u>	<u>443%</u>	<u>700%</u>	<u>900%</u>
0.05000%	19.7%	6.2%	(8.8)%	(21.1)%
0.08738%	19.5%	6.0%	(9.0)%	(21.4)%
3.19369%	1.7%	(12.7)%	(29.0)%	(42.6)%
6.30000% and above	**	**	**	**

SECURITY GROUP 15

**Sensitivity of Class IB to Prepayments
Assumed Price 14.1435%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>323%</u>	<u>421%</u>	<u>500%</u>	<u>700%</u>
15.1%	5.6%	0.1%	(4.5)%	(16.4)%

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

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

SECURITY GROUP 16

**Sensitivity of Class SA to Prepayments
Assumed Price 7.9688%***

<u>Compounded SOFR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>250%</u>	<u>486%</u>	<u>750%</u>	<u>1,000%</u>
0.025%	37.0%	17.0%	(8.1)%	(35.6)%
0.050%	36.7%	16.6%	(8.4)%	(35.8)%
2.150%	8.0%	(9.8)%	(32.1)%	(56.4)%
4.250% and above	(15.3)%	(31.3)%	(51.3)%	(73.5)%

SECURITY GROUP 17

**Sensitivity of Class II to Prepayments
Assumed Price 13.0%***

<u>PSA Prepayment Assumption Rates</u>				
<u>200%</u>	<u>235%</u>	<u>300%</u>	<u>457%</u>	<u>500%</u>
13.6%	12.0%	9.1%	0.0%	(2.6)%

**Sensitivity of Class IM to Prepayments
Assumed Price 13.0%***

<u>PSA Prepayment Assumption Rates</u>				
<u>200%</u>	<u>235%</u>	<u>300%</u>	<u>490%</u>	<u>500%</u>
10.4%	10.4%	10.4%	0.0%	(0.6)%

**Sensitivity of Class LI to Prepayments
Assumed Price 13.0%***

<u>PSA Prepayment Assumption Rates</u>				
<u>200%</u>	<u>235%</u>	<u>300%</u>	<u>447%</u>	<u>500%</u>
14.4%	12.4%	8.7%	0.0%	(3.2)%

SECURITY GROUP 18

**Sensitivity of Class IK to Prepayments
Assumed Price 15.75%***

<u>PSA Prepayment Assumption Rates</u>				
<u>200%</u>	<u>383%</u>	<u>405%</u>	<u>700%</u>	<u>900%</u>
13.5%	0.0%	(1.7)%	(26.0)%	(44.7)%

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

SECURITY GROUP 19

**Sensitivity of Class JI to Prepayments
Assumed Price 7.4063%***

PSA Prepayment Assumption Rates				
<u>400%</u>	<u>430%</u>	<u>500%</u>	<u>900%</u>	<u>911%</u>
7.6%	7.6%	7.6%	0.6%	0.0%

SECURITY GROUP 20

**Sensitivity of Class EI to Prepayments
Assumed Price 13.75%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>235%</u>	<u>335%</u>	<u>444%</u>	<u>500%</u>
13.4%	11.5%	6.1%	0.0%	(3.1)%

**Sensitivity of Class IH to Prepayments
Assumed Price 14.375%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>235%</u>	<u>335%</u>	<u>474%</u>	<u>500%</u>
6.9%	6.9%	6.9%	0.0%	(1.4)%

**Sensitivity of Class IX to Prepayments
Assumed Price 14.5625%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>235%</u>	<u>335%</u>	<u>476%</u>	<u>500%</u>
6.8%	6.8%	6.8%	0.0%	(1.2)%

**Sensitivity of Class IY to Prepayments
Assumed Price 14.375%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>235%</u>	<u>335%</u>	<u>474%</u>	<u>500%</u>
6.9%	6.9%	6.9%	0.0%	(1.4)%

**Sensitivity of Class XI to Prepayments
Assumed Price 13.8485%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>235%</u>	<u>335%</u>	<u>449%</u>	<u>500%</u>
12.5%	10.9%	6.2%	0.0%	(2.8)%

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

SECURITY GROUP 21

Sensitivity of Class GI to Prepayments Assumed Price 14.25%*

PSA Prepayment Assumption Rates				
<u>205%</u>	<u>235%</u>	<u>325%</u>	<u>500%</u>	<u>504%</u>
16.3%	14.7%	9.9%	0.3%	0.1%

Sensitivity of Class IG to Prepayments Assumed Price 15.625%*

PSA Prepayment Assumption Rates				
<u>205%</u>	<u>235%</u>	<u>325%</u>	<u>495%</u>	<u>500%</u>
8.7%	8.7%	8.7%	0.0%	(0.3)%

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

CERTAIN UNITED STATES FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Elections

In the opinion of Cleary Gottlieb Steen & Hamilton LLP, the Trust will constitute a Double REMIC Series for United States federal income tax purposes. Separate REMIC elections will be made for the Pooling REMIC and the Issuing REMIC.

Regular Securities

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

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

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

<u>Group(s)</u>	<u>PSA</u>
1	180%
2, 5 and 12	498%
3 and 4	238%
6 and 15	323%
7	495%
8	226%
9	382%
10	385%
11	441%
13 and 16	486%
14	443%
17, 20 and 21	235%
18	405%
19	430%

In the case of the Floating Rate Classes, the interest rate values to be used for these determinations are the initial Interest Rates as set forth in the Terms Sheet under “Interest Rates.” No representation is made, however, about the rate at which prepayments on the Mortgage Loans underlying any Group of Trust Assets actually will occur or the level of LIBOR or Compounded SOFR at any time after the date of this Supplement. See “*Certain United States Federal Income Tax Consequences*” in the Base Offering Circular.

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

Residual Securities

The Class RR Securities will represent the beneficial ownership of the Residual Interest in the Pooling REMIC and the beneficial ownership of the Residual Interest in the Issuing REMIC. The Residual Securities, *i.e.*, the Class RR 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 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 Trust REMICs may have substantial taxable income in certain peri-

ods, and offsetting tax losses may not occur until much later periods. Accordingly, the Holders of the Residual Securities may experience substantial adverse tax timing consequences. Prospective investors are urged to consult their own tax advisors and consider the after-tax effect of ownership of the Residual Securities and the suitability of the Residual Securities to their investment objectives.

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

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

MX Securities

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

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

ERISA MATTERS

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

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

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

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

See “*ERISA Considerations*” in the Base Offering Circular.

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

LEGAL INVESTMENT CONSIDERATIONS

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

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

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

PLAN OF DISTRIBUTION

Subject to the terms and conditions of the Sponsor Agreement, the Sponsor has agreed to purchase all of the Securities if any are sold and purchased. The Sponsor proposes to offer the Regular and MX Classes to the public from time to time for sale in negotiated transactions at varying prices to be determined at the time of sale, plus accrued interest from (1) September 1, 2021 on the Fixed Rate Classes and (2) September 20, 2021 on the Floating Rate and Inverse Floating Rate Classes. The Sponsor may effect these transactions by sales to or through certain securities dealers. These dealers may receive compensation in the form of discounts, concessions or commissions from the Sponsor and/or commissions from any purchasers for which they act as agents. Some of the Securities may be sold through dealers in relatively small sales. In the usual case, the commission charged on a relatively small sale of securities will be a higher percentage of the sales price than that charged on a large sale of securities.

INCREASE IN SIZE

Before the Closing Date, Ginnie Mae, the Trustee and the Sponsor may agree to increase the size of this offering. In that event, the Securities will have the same characteristics as described in this Supplement, except that (1) the Original Class Principal Balance (or original Class Notional Balance) and (2) the Scheduled Principal Balances or Aggregate Scheduled Principal Balances of each Class receiving principal distributions or interest distributions based upon a notional balance from the same Trust Asset Group will increase by the same proportion. The Trust Agreement, the Final Data Statement, the Final Schedules and the Supplemental Statement, if any, will reflect any increase in the size of the transaction.

LEGAL MATTERS

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

Available Combinations(1)

REMIC Securities		MX Securities						
Class	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Balance or Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 1 Combination 1(5) PA	\$59,469,000	PB PD PE PG PH PI	\$ 59,469,000 59,469,000 59,469,000 59,469,000 59,469,000 35,681,400	PAC/AD PAC/AD PAC/AD PAC/AD PAC/AD NTL(PAC/AD)	1.00% 1.25 1.50 1.75 2.00 2.50	FIX FIX FIX FIX FIX FIX/IO	38383AKX1 38383AKY9 38383AKZ6 38383ALA0 38383ALB8 38383AIC6	September 2051 September 2051 September 2051 September 2051 September 2051 September 2051
Security Group 3 Combination 2(5) TA	\$38,437,886	TB TD TE TG TH TI	\$ 38,437,886 38,437,886 38,437,886 38,437,886 38,437,886 25,625,257	TAC/AD TAC/AD TAC/AD TAC/AD TAC/AD NTL(TAC/AD)	1.00% 1.25 1.50 1.75 2.00 3.00	FIX FIX FIX FIX FIX FIX/IO	38383ALD4 38383ALE2 38383ALF9 38383ALG7 38383ALH5 38383ALJ1	September 2051 September 2051 September 2051 September 2051 September 2051 September 2051
Security Group 9 Combination 3 IN NI Combination 4 NZ ZK	\$64,826,997 64,826,997 \$ 1,435,997 1,435,997	KI KZ	\$129,653,994 \$ 2,871,994	NTL(PT) SUP	4.00% 1.00%	FIX/IO FIX/Z	38383ALK8 38383ALL6	September 2051 September 2051
Security Groups 2 and 12 Combination 5(6) AI DI	\$33,333,333 42,994,173	IE	\$ 76,327,506	NTL(PT)	3.00%	FIX/IO	38383ALM4	September 2051

REMIC Securities

MX Securities

Class	Original Class Principal Balance or Class Notional Balance		Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)		Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
	Principal Balance	Notional Balance		Principal Balance	Notional Balance					
Security Group 17										
Combination 6										
IM	\$ 3,831,273		IL	\$ 17,003,682		NTL(PT/PAC/AD)	3.50%	FIX/IO	38383ALN2	September 2051
LI	13,172,409									
Security Group 19										
Combination 7(5)										
JA	\$51,985,003		JB	\$ 51,985,003		PAC/AD	0.50%	FIX	38383ALP7	September 2051
			JD	51,985,003		PAC/AD	0.75	FIX	38383AIQ5	September 2051
			JE	51,985,003		PAC/AD	1.00	FIX	38383ALR3	September 2051
			JG	51,985,003		PAC/AD	1.25	FIX	38383ALS1	September 2051
			JH	51,985,003		PAC/AD	1.50	FIX	38383ALT9	September 2051
			JI	43,320,835		NTL(PAC/AD)	3.00	FIX/IO	38383ALU6	September 2051
			JK	51,985,003		PAC/AD	1.75	FIX	38383ALV4	September 2051
			JL	51,985,003		PAC/AD	2.00	FIX	38383ALW2	September 2051
Security Group 20										
Combination 8(5)										
EH	\$59,787,897		EB	\$ 59,787,897		PAC/AD	2.00%	FIX	38383ALX0	September 2051
IH	17,082,256		EC	59,787,897		PAC/AD	1.75	FIX	38383ALY8	September 2051
			ED	59,787,897		PAC/AD	1.50	FIX	38383ALZ5	September 2051
			EG	59,787,897		PAC/AD	1.25	FIX	38383AMA9	September 2051
			IY	12,811,692		NTL(PAC/AD)	3.50	FIX/IO	38383AMB7	September 2051
Combination 9(5)										
EH	\$59,787,897		EJ	\$ 60,089,305		PAC/AD	2.00%	FIX	38383AMC5	September 2051
EL	301,408		EK	60,089,305		PAC/AD	1.75	FIX	38383AMD3	September 2051
IH	17,082,256		EM	60,089,305		PAC/AD	1.50	FIX	38383AME1	September 2051
			EN	60,089,305		PAC/AD	1.25	FIX	38383AMF8	September 2051
			EQ	60,089,305		PAC/AD	1.00	FIX	38383AMG6	September 2051
			IX	17,168,372		NTL(PAC/AD)	3.50	FIX/IO	38383AMH4	September 2051
Combination 10										
EI	\$30,532,542		XI	\$ 36,246,826		NTL(PT/PAC/AD)	3.50%	FIX/IO	38383AMJ0	September 2051
IH	5,714,284									

REMIC Securities

MX Securities

Class	Original Class Principal Balance or Class Notional Balance		Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)		Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
	Principal Balance	Notional Balance		Principal Balance	Notional Balance					
Security Groups 17 and 20										
Combination 11(6)										
ZE	\$ 1,233,292		EZ	\$ 5,000,000		SUP	2.00%	FIX/Z	38383AMK7	September 2051
ZM	3,766,708									
Security Group 21										
Combination 12(5)										
GB	\$28,377,720		GC	\$ 28,377,720		PAC/AD	1.75%	FIX	38383AML5	August 2051
			GD	28,377,720		PAC/AD	1.50	FIX	38383AMM3	August 2051
			GE	28,377,720		PAC/AD	1.25	FIX	38383AMN1	August 2051
			GH	28,377,720		PAC/AD	1.00	FIX	38383AMP6	August 2051
			GJ	28,377,720		PAC/AD	0.75	FIX	38383AMQ4	August 2051
			IG	8,868,037		NTL(PAC/AD)	4.00	FIX/IO	38383AMR2	August 2051
Security Groups 20 and 21										
Combination 13(6)										
ZE	\$ 9,920,002		GZ	\$ 14,631,643		SUP	2.00%	FIX/Z	38383AMS0	September 2051
ZG	4,711,641									

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

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

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

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

(5) In the case of Combinations 1, 2, 7, 8, 9, and 12, various subcombinations are permitted. See "Description of the Securities — Modification and Exchange" in the Base Offering Circular for a discussion of subcombinations.

(6) Derived from REMIC Classes relating to separate Groups.

Schedule II

SCHEDULED PRINCIPAL BALANCES

<u>Distribution Date</u>	<u>Class PA</u>	<u>Class TA</u>	<u>Classes FT and ZY (in the aggregate)</u>
Initial Balance	\$59,469,000.00	\$38,437,886.00	\$128,850,000.00
October 2021	59,268,418.28	37,801,348.11	128,285,988.03
November 2021	59,047,615.38	37,173,778.72	127,633,424.50
December 2021	58,806,665.67	36,555,053.52	126,892,740.66
January 2022	58,545,658.98	35,945,049.88	126,064,525.49
February 2022	58,264,700.58	35,343,646.84	125,149,525.91
March 2022	57,963,911.08	34,750,725.06	124,148,646.33
April 2022	57,643,426.44	34,166,166.84	123,062,947.97
May 2022	57,303,397.77	33,589,856.04	121,893,647.50
June 2022	56,943,991.32	33,021,678.11	120,642,115.36
July 2022	56,565,388.26	32,461,520.05	119,309,873.54
August 2022	56,167,784.60	31,909,270.37	117,898,592.89
September 2022	55,751,390.95	31,364,819.13	116,410,089.98
October 2022	55,316,432.37	30,828,057.83	114,846,323.50
November 2022	54,863,148.16	30,298,879.48	113,209,390.17
December 2022	54,391,791.58	29,777,178.51	111,501,520.26
January 2023	53,902,629.69	29,262,850.79	109,725,072.63
February 2023	53,395,943.00	28,755,793.61	107,882,529.36
March 2023	52,872,025.22	28,255,905.64	105,976,489.97
April 2023	52,331,182.95	27,763,086.94	104,009,665.29
May 2023	51,773,735.38	27,277,238.89	101,984,870.89
June 2023	51,200,013.93	26,798,264.26	99,905,020.19
July 2023	50,610,361.91	26,326,067.09	97,773,117.30
August 2023	50,005,134.14	25,860,552.74	95,592,249.43
September 2023	49,384,696.57	25,401,627.88	93,365,579.16
October 2023	48,749,425.91	24,949,200.39	91,096,336.35
November 2023	48,099,709.17	24,503,179.47	88,787,809.89
December 2023	47,435,943.27	24,063,475.48	86,443,339.22
January 2024	46,758,534.59	23,630,000.07	84,066,305.75
February 2024	46,067,898.52	23,202,666.02	81,737,583.72
March 2024	45,364,458.98	22,781,387.36	79,456,175.03
April 2024	44,666,807.24	22,366,079.25	77,221,101.88
May 2024	43,974,893.13	21,956,658.00	75,031,406.41
June 2024	43,288,666.94	21,553,041.08	72,886,150.26
July 2024	42,608,079.36	21,155,147.07	70,784,414.19
August 2024	41,933,081.45	20,762,895.66	68,725,297.71
September 2024	41,263,624.72	20,376,207.63	66,707,918.66
October 2024	40,599,661.05	19,995,004.85	64,731,412.90
November 2024	39,941,142.72	19,619,210.23	62,794,933.87
December 2024	39,288,022.40	19,248,747.76	60,897,652.31
January 2025	38,640,253.17	18,883,542.43	59,038,755.85
February 2025	37,997,788.46	18,523,520.29	57,217,448.71
March 2025	37,360,582.11	18,168,608.38	55,432,951.33
April 2025	36,728,588.34	17,818,734.71	53,684,500.07
May 2025	36,101,761.73	17,473,828.31	51,971,346.88

<u>Distribution Date</u>	<u>Class PA</u>	<u>Class TA</u>	<u>Classes FT and ZY (in the aggregate)</u>
June 2025	\$35,480,057.25	\$17,133,819.17	\$ 50,292,758.97
July 2025	34,863,430.22	16,798,638.21	48,648,018.52
August 2025	34,251,836.34	16,468,217.31	47,036,422.37
September 2025	33,645,231.69	16,142,489.29	45,457,281.71
October 2025	33,043,572.69	15,821,387.87	43,909,921.82
November 2025	32,446,816.11	15,504,847.69	42,393,681.74
December 2025	31,854,919.11	15,192,804.25	40,907,914.06
January 2026	31,267,839.17	14,885,193.97	39,451,984.55
February 2026	30,685,534.14	14,581,954.11	38,025,271.97
March 2026	30,107,962.21	14,283,022.82	36,627,167.80
April 2026	29,535,081.90	13,988,339.05	35,257,075.93
May 2026	28,966,852.11	13,697,842.63	33,914,412.47
June 2026	28,403,232.03	13,411,474.18	32,598,605.45
July 2026	27,844,181.23	13,129,175.14	31,309,094.63
August 2026	27,289,659.58	12,850,887.77	30,045,331.21
September 2026	26,739,627.30	12,576,555.10	28,806,777.63
October 2026	26,194,044.92	12,306,120.93	27,592,907.35
November 2026	25,652,873.32	12,039,529.87	26,403,204.59
December 2026	25,116,073.69	11,776,727.24	25,237,164.15
January 2027	24,583,607.53	11,517,659.14	24,094,291.16
February 2027	24,055,436.67	11,262,272.41	22,974,100.89
March 2027	23,531,523.24	11,010,514.59	21,876,118.56
April 2027	23,011,829.71	10,762,333.97	20,799,879.11
May 2027	22,496,318.83	10,517,679.54	19,744,927.00
June 2027	21,984,953.67	10,276,500.98	18,710,816.05
July 2027	21,477,697.61	10,038,748.67	17,697,109.21
August 2027	20,976,079.19	9,804,373.66	16,703,378.40
September 2027	20,485,940.52	9,573,327.69	15,729,204.33
October 2027	20,007,022.85	9,345,563.15	14,774,176.31
November 2027	19,539,073.17	9,121,033.08	13,837,892.05
December 2027	19,081,844.12	8,899,691.17	12,919,957.56
January 2028	18,635,093.87	8,681,491.75	12,019,986.90
February 2028	18,198,585.95	8,466,389.78	11,137,602.08
March 2028	17,772,089.19	8,254,340.83	10,272,432.86
April 2028	17,355,377.55	8,045,301.09	9,424,116.60
May 2028	16,948,230.06	7,839,227.33	8,592,298.11
June 2028	16,550,430.66	7,636,076.95	7,776,629.52
July 2028	16,161,768.12	7,435,807.91	6,976,770.07
August 2028	15,782,035.91	7,238,378.76	6,192,386.04
September 2028	15,411,032.14	7,043,748.61	5,423,150.55
October 2028	15,048,559.41	6,851,877.16	4,668,743.46
November 2028	14,694,424.72	6,662,724.62	3,928,851.18
December 2028	14,348,439.41	6,476,251.79	3,203,166.60
January 2029	14,010,419.00	6,292,419.99	2,491,388.93
February 2029	13,680,183.16	6,111,191.08	1,793,223.54
March 2029	13,357,555.59	5,932,527.45	1,108,381.90
April 2029	13,042,363.92	5,756,391.98	436,581.40
May 2029	12,734,439.65	5,582,748.11	0.00

<u>Distribution Date</u>	<u>Class PA</u>	<u>Class TA</u>	<u>Classes FT and ZY (in the aggregate)</u>
June 2029	\$12,433,618.03	\$ 5,411,559.75	\$ 0.00
July 2029	12,139,738.00	5,242,791.31	0.00
August 2029	11,852,642.14	5,076,407.70	0.00
September 2029	11,572,176.50	4,912,374.33	0.00
October 2029	11,298,190.61	4,750,657.05	0.00
November 2029	11,030,537.37	4,591,222.22	0.00
December 2029	10,769,072.96	4,434,036.64	0.00
January 2030	10,513,656.80	4,279,067.58	0.00
February 2030	10,264,151.45	4,126,282.77	0.00
March 2030	10,020,422.56	3,975,650.36	0.00
April 2030	9,782,338.77	3,827,138.96	0.00
May 2030	9,549,771.70	3,680,717.62	0.00
June 2030	9,322,595.82	3,536,355.81	0.00
July 2030	9,100,688.44	3,394,023.43	0.00
August 2030	8,883,929.61	3,253,690.77	0.00
September 2030	8,672,202.07	3,115,328.58	0.00
October 2030	8,465,391.21	2,978,907.97	0.00
November 2030	8,263,384.98	2,844,400.47	0.00
December 2030	8,066,073.85	2,711,778.01	0.00
January 2031	7,873,350.76	2,581,012.90	0.00
February 2031	7,685,111.04	2,452,077.84	0.00
March 2031	7,501,252.39	2,324,945.90	0.00
April 2031	7,321,674.81	2,199,590.54	0.00
May 2031	7,146,280.54	2,075,985.58	0.00
June 2031	6,974,974.01	1,954,105.20	0.00
July 2031	6,807,661.84	1,833,923.93	0.00
August 2031	6,644,252.71	1,715,416.69	0.00
September 2031	6,484,657.38	1,598,558.71	0.00
October 2031	6,328,788.61	1,483,325.59	0.00
November 2031	6,176,561.14	1,369,693.24	0.00
December 2031	6,027,891.61	1,257,637.95	0.00
January 2032	5,882,698.56	1,147,136.30	0.00
February 2032	5,740,902.35	1,038,165.21	0.00
March 2032	5,602,425.15	930,701.93	0.00
April 2032	5,467,190.87	824,724.02	0.00
May 2032	5,335,125.16	720,209.35	0.00
June 2032	5,206,155.33	617,136.11	0.00
July 2032	5,080,210.33	515,482.77	0.00
August 2032	4,957,220.74	415,228.12	0.00
September 2032	4,837,118.68	316,351.26	0.00
October 2032	4,719,837.80	218,831.55	0.00
November 2032	4,605,313.29	122,648.65	0.00
December 2032	4,493,481.77	27,782.51	0.00
January 2033	4,384,281.29	0.00	0.00
February 2033	4,277,651.34	0.00	0.00
March 2033	4,173,532.73	0.00	0.00
April 2033	4,071,867.65	0.00	0.00
May 2033	3,972,599.58	0.00	0.00

<u>Distribution Date</u>	<u>Class PA</u>	<u>Class TA</u>	<u>Classes FT and ZY (in the aggregate)</u>
June 2033	\$ 3,875,673.28	\$ 0.00	\$ 0.00
July 2033	3,781,034.78	0.00	0.00
August 2033	3,688,631.29	0.00	0.00
September 2033	3,598,411.28	0.00	0.00
October 2033	3,510,324.33	0.00	0.00
November 2033	3,424,321.19	0.00	0.00
December 2033	3,340,353.74	0.00	0.00
January 2034	3,258,374.92	0.00	0.00
February 2034	3,178,338.77	0.00	0.00
March 2034	3,100,200.36	0.00	0.00
April 2034	3,023,915.77	0.00	0.00
May 2034	2,949,442.10	0.00	0.00
June 2034	2,876,737.42	0.00	0.00
July 2034	2,805,760.73	0.00	0.00
August 2034	2,736,471.99	0.00	0.00
September 2034	2,668,832.06	0.00	0.00
October 2034	2,602,802.71	0.00	0.00
November 2034	2,538,346.54	0.00	0.00
December 2034	2,475,427.03	0.00	0.00
January 2035	2,414,008.50	0.00	0.00
February 2035	2,354,056.06	0.00	0.00
March 2035	2,295,535.63	0.00	0.00
April 2035	2,238,413.91	0.00	0.00
May 2035	2,182,658.34	0.00	0.00
June 2035	2,128,237.12	0.00	0.00
July 2035	2,075,119.18	0.00	0.00
August 2035	2,023,274.15	0.00	0.00
September 2035	1,972,672.36	0.00	0.00
October 2035	1,923,284.80	0.00	0.00
November 2035	1,875,083.15	0.00	0.00
December 2035	1,828,039.72	0.00	0.00
January 2036	1,782,127.45	0.00	0.00
February 2036	1,737,319.93	0.00	0.00
March 2036	1,693,591.31	0.00	0.00
April 2036	1,650,916.37	0.00	0.00
May 2036	1,609,270.44	0.00	0.00
June 2036	1,568,629.44	0.00	0.00
July 2036	1,528,969.82	0.00	0.00
August 2036	1,490,268.59	0.00	0.00
September 2036	1,452,503.27	0.00	0.00
October 2036	1,415,651.90	0.00	0.00
November 2036	1,379,693.03	0.00	0.00
December 2036	1,344,605.70	0.00	0.00
January 2037	1,310,369.44	0.00	0.00
February 2037	1,276,964.23	0.00	0.00
March 2037	1,244,370.53	0.00	0.00
April 2037	1,212,569.25	0.00	0.00
May 2037	1,181,541.71	0.00	0.00

<u>Distribution Date</u>	<u>Class PA</u>	<u>Class TA</u>	<u>Classes FT and ZY (in the aggregate)</u>
June 2037	\$ 1,151,269.70	\$ 0.00	\$ 0.00
July 2037	1,121,735.41	0.00	0.00
August 2037	1,092,921.43	0.00	0.00
September 2037	1,064,810.77	0.00	0.00
October 2037	1,037,386.82	0.00	0.00
November 2037	1,010,633.36	0.00	0.00
December 2037	984,534.55	0.00	0.00
January 2038	959,074.90	0.00	0.00
February 2038	934,239.28	0.00	0.00
March 2038	910,012.92	0.00	0.00
April 2038	886,381.38	0.00	0.00
May 2038	863,330.58	0.00	0.00
June 2038	840,846.72	0.00	0.00
July 2038	818,916.36	0.00	0.00
August 2038	797,526.36	0.00	0.00
September 2038	776,663.87	0.00	0.00
October 2038	756,316.35	0.00	0.00
November 2038	736,471.55	0.00	0.00
December 2038	717,117.50	0.00	0.00
January 2039	698,242.52	0.00	0.00
February 2039	679,835.19	0.00	0.00
March 2039	661,884.36	0.00	0.00
April 2039	644,379.12	0.00	0.00
May 2039	627,308.85	0.00	0.00
June 2039	610,663.14	0.00	0.00
July 2039	594,431.85	0.00	0.00
August 2039	578,605.06	0.00	0.00
September 2039	563,173.09	0.00	0.00
October 2039	548,126.47	0.00	0.00
November 2039	533,455.98	0.00	0.00
December 2039	519,152.59	0.00	0.00
January 2040	505,207.48	0.00	0.00
February 2040	491,612.06	0.00	0.00
March 2040	478,357.91	0.00	0.00
April 2040	465,436.82	0.00	0.00
May 2040	452,840.79	0.00	0.00
June 2040	440,561.97	0.00	0.00
July 2040	428,592.72	0.00	0.00
August 2040	416,925.58	0.00	0.00
September 2040	405,553.25	0.00	0.00
October 2040	394,468.61	0.00	0.00
November 2040	383,664.70	0.00	0.00
December 2040	373,134.74	0.00	0.00
January 2041	362,872.09	0.00	0.00
February 2041	352,870.28	0.00	0.00
March 2041	343,122.97	0.00	0.00
April 2041	333,624.00	0.00	0.00
May 2041	324,367.34	0.00	0.00

<u>Distribution Date</u>	<u>Class PA</u>	<u>Class TA</u>	<u>Classes FT and ZY (in the aggregate)</u>
June 2041	\$ 315,347.08	\$ 0.00	\$ 0.00
July 2041	306,557.50	0.00	0.00
August 2041	297,992.96	0.00	0.00
September 2041	289,647.99	0.00	0.00
October 2041	281,517.24	0.00	0.00
November 2041	273,595.47	0.00	0.00
December 2041	265,877.59	0.00	0.00
January 2042	258,358.61	0.00	0.00
February 2042	251,033.66	0.00	0.00
March 2042	243,898.01	0.00	0.00
April 2042	236,947.00	0.00	0.00
May 2042	230,176.11	0.00	0.00
June 2042	223,580.92	0.00	0.00
July 2042	217,157.12	0.00	0.00
August 2042	210,900.49	0.00	0.00
September 2042	204,806.91	0.00	0.00
October 2042	198,872.38	0.00	0.00
November 2042	193,092.96	0.00	0.00
December 2042	187,464.84	0.00	0.00
January 2043	181,984.27	0.00	0.00
February 2043	176,647.62	0.00	0.00
March 2043	171,451.31	0.00	0.00
April 2043	166,391.87	0.00	0.00
May 2043	161,465.92	0.00	0.00
June 2043	156,670.13	0.00	0.00
July 2043	152,001.28	0.00	0.00
August 2043	147,456.20	0.00	0.00
September 2043	143,031.83	0.00	0.00
October 2043	138,725.15	0.00	0.00
November 2043	134,533.22	0.00	0.00
December 2043	130,453.19	0.00	0.00
January 2044	126,482.26	0.00	0.00
February 2044	122,617.70	0.00	0.00
March 2044	118,856.84	0.00	0.00
April 2044	115,197.09	0.00	0.00
May 2044	111,635.91	0.00	0.00
June 2044	108,170.82	0.00	0.00
July 2044	104,799.41	0.00	0.00
August 2044	101,519.33	0.00	0.00
September 2044	98,328.26	0.00	0.00
October 2044	95,223.96	0.00	0.00
November 2044	92,204.25	0.00	0.00
December 2044	89,266.98	0.00	0.00
January 2045	86,410.06	0.00	0.00
February 2045	83,631.47	0.00	0.00
March 2045	80,929.21	0.00	0.00
April 2045	78,301.34	0.00	0.00
May 2045	75,745.98	0.00	0.00

<u>Distribution Date</u>	<u>Class PA</u>	<u>Class TA</u>	<u>Classes FT and ZY (in the aggregate)</u>
June 2045	\$ 73,261.27	\$ 0.00	\$ 0.00
July 2045	70,845.41	0.00	0.00
August 2045	68,496.65	0.00	0.00
September 2045	66,213.28	0.00	0.00
October 2045	63,993.61	0.00	0.00
November 2045	61,836.02	0.00	0.00
December 2045	59,738.91	0.00	0.00
January 2046	57,700.73	0.00	0.00
February 2046	55,719.97	0.00	0.00
March 2046	53,795.15	0.00	0.00
April 2046	51,924.81	0.00	0.00
May 2046	50,107.57	0.00	0.00
June 2046	48,342.03	0.00	0.00
July 2046	46,626.87	0.00	0.00
August 2046	44,960.78	0.00	0.00
September 2046	43,342.48	0.00	0.00
October 2046	41,770.74	0.00	0.00
November 2046	40,244.33	0.00	0.00
December 2046	38,762.07	0.00	0.00
January 2047	37,322.82	0.00	0.00
February 2047	35,925.45	0.00	0.00
March 2047	34,568.85	0.00	0.00
April 2047	33,251.97	0.00	0.00
May 2047	31,973.75	0.00	0.00
June 2047	30,733.18	0.00	0.00
July 2047	29,529.27	0.00	0.00
August 2047	28,361.04	0.00	0.00
September 2047	27,227.56	0.00	0.00
October 2047	26,127.91	0.00	0.00
November 2047	25,061.18	0.00	0.00
December 2047	24,026.50	0.00	0.00
January 2048	23,023.02	0.00	0.00
February 2048	22,049.91	0.00	0.00
March 2048	21,106.35	0.00	0.00
April 2048	20,191.55	0.00	0.00
May 2048	19,304.75	0.00	0.00
June 2048	18,445.18	0.00	0.00
July 2048	17,612.13	0.00	0.00
August 2048	16,804.86	0.00	0.00
September 2048	16,022.69	0.00	0.00
October 2048	15,264.94	0.00	0.00
November 2048	14,530.95	0.00	0.00
December 2048	13,820.06	0.00	0.00
January 2049	13,131.65	0.00	0.00
February 2049	12,465.11	0.00	0.00
March 2049	11,819.84	0.00	0.00
April 2049	11,195.26	0.00	0.00
May 2049	10,590.80	0.00	0.00

<u>Distribution Date</u>	<u>Class PA</u>	<u>Class TA</u>	<u>Classes FT and ZY (in the aggregate)</u>
June 2049	\$ 10,005.90	\$ 0.00	\$ 0.00
July 2049	9,440.03	0.00	0.00
August 2049	8,892.66	0.00	0.00
September 2049	8,363.28	0.00	0.00
October 2049	7,851.38	0.00	0.00
November 2049	7,356.50	0.00	0.00
December 2049	6,878.14	0.00	0.00
January 2050	6,415.85	0.00	0.00
February 2050	5,969.17	0.00	0.00
March 2050	5,537.68	0.00	0.00
April 2050	5,120.94	0.00	0.00
May 2050	4,718.53	0.00	0.00
June 2050	4,330.06	0.00	0.00
July 2050	3,955.12	0.00	0.00
August 2050	3,593.33	0.00	0.00
September 2050	3,244.32	0.00	0.00
October 2050	2,907.72	0.00	0.00
November 2050	2,583.18	0.00	0.00
December 2050	2,270.34	0.00	0.00
January 2051	1,968.88	0.00	0.00
February 2051	1,678.46	0.00	0.00
March 2051	1,398.77	0.00	0.00
April 2051	1,129.48	0.00	0.00
May 2051	870.31	0.00	0.00
June 2051	620.94	0.00	0.00
July 2051	381.11	0.00	0.00
August 2051	150.52	0.00	0.00
September 2051 and thereafter	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Class KA</u>	<u>Class NB</u>	<u>Classes MC and ML (in the aggregate)</u>
Initial Balance	\$85,000,000.00	\$85,000,000.00	\$26,968,914.00
October 2021	83,994,473.46	83,994,473.46	26,855,014.65
November 2021	82,999,354.29	82,999,354.29	26,730,820.83
December 2021	82,014,540.19	82,014,540.19	26,596,410.07
January 2022	81,039,929.86	81,039,929.86	26,451,870.48
February 2022	80,075,422.94	80,075,422.94	26,297,300.68
March 2022	79,120,920.06	79,120,920.06	26,132,809.69
April 2022	78,176,322.78	78,176,322.78	25,958,516.82
May 2022	77,241,533.60	77,241,533.60	25,774,551.55
June 2022	76,316,455.97	76,316,455.97	25,581,053.34
July 2022	75,400,994.24	75,400,994.24	25,378,171.52
August 2022	74,495,053.69	74,495,053.69	25,166,065.07
September 2022	73,598,540.52	73,598,540.52	24,944,902.42
October 2022	72,711,361.79	72,711,361.79	24,714,861.25
November 2022	71,833,425.48	71,833,425.48	24,476,128.22
December 2022	70,964,640.45	70,964,640.45	24,228,898.76
January 2023	70,104,916.41	70,104,916.41	23,973,376.77
February 2023	69,254,163.96	69,254,163.96	23,709,774.36
March 2023	68,412,294.55	68,412,294.55	23,438,311.52
April 2023	67,579,220.46	67,579,220.46	23,159,215.84
May 2023	66,754,854.83	66,754,854.83	22,872,722.19
June 2023	65,939,111.63	65,939,111.63	22,579,072.34
July 2023	65,131,905.65	65,131,905.65	22,278,514.65
August 2023	64,333,152.49	64,333,152.49	21,971,303.69
September 2023	63,542,768.58	63,542,768.58	21,657,699.88
October 2023	62,760,671.13	62,760,671.13	21,337,969.07
November 2023	61,986,778.16	61,986,778.16	21,021,854.70
December 2023	61,221,008.46	61,221,008.46	20,709,316.03
January 2024	60,463,281.62	60,463,281.62	20,400,312.83
February 2024	59,713,517.97	59,713,517.97	20,094,805.25
March 2024	58,971,638.64	58,971,638.64	19,792,753.91
April 2024	58,237,565.50	58,237,565.50	19,494,119.87
May 2024	57,511,221.16	57,511,221.16	19,198,864.61
June 2024	56,792,529.00	56,792,529.00	18,906,950.01
July 2024	56,081,413.10	56,081,413.10	18,618,338.41
August 2024	55,377,798.31	55,377,798.31	18,332,992.55
September 2024	54,681,610.16	54,681,610.16	18,050,875.55
October 2024	53,992,774.93	53,992,774.93	17,771,950.99
November 2024	53,311,219.59	53,311,219.59	17,496,182.80
December 2024	52,636,871.82	52,636,871.82	17,223,535.35
January 2025	51,969,659.99	51,969,659.99	16,953,973.37
February 2025	51,309,513.16	51,309,513.16	16,687,461.99
March 2025	50,656,361.08	50,656,361.08	16,423,966.73
April 2025	50,010,134.15	50,010,134.15	16,163,453.49
May 2025	49,370,763.47	49,370,763.47	15,905,888.53
June 2025	48,738,180.79	48,738,180.79	15,651,238.50
July 2025	48,112,318.52	48,112,318.52	15,399,470.41
August 2025	47,493,109.72	47,493,109.72	15,150,551.63

<u>Distribution Date</u>	<u>Class KA</u>	<u>Class NB</u>	<u>Classes MC and ML (in the aggregate)</u>
September 2025	\$46,880,488.08	\$46,880,488.08	\$14,904,449.89
October 2025	46,274,387.95	46,274,387.95	14,661,133.30
November 2025	45,674,744.30	45,674,744.30	14,420,570.28
December 2025	45,081,492.73	45,081,492.73	14,182,729.63
January 2026	44,494,569.46	44,494,569.46	13,947,580.48
February 2026	43,913,911.33	43,913,911.33	13,715,092.31
March 2026	43,339,455.78	43,339,455.78	13,485,234.92
April 2026	42,771,140.84	42,771,140.84	13,257,978.47
May 2026	42,208,905.18	42,208,905.18	13,033,293.43
June 2026	41,652,688.01	41,652,688.01	12,811,150.59
July 2026	41,102,429.17	41,102,429.17	12,591,521.09
August 2026	40,558,069.05	40,558,069.05	12,374,376.36
September 2026	40,019,548.64	40,019,548.64	12,159,688.16
October 2026	39,486,809.46	39,486,809.46	11,947,428.56
November 2026	38,959,793.65	38,959,793.65	11,737,569.93
December 2026	38,438,443.86	38,438,443.86	11,530,084.97
January 2027	37,922,703.31	37,922,703.31	11,324,946.65
February 2027	37,412,515.78	37,412,515.78	11,122,128.26
March 2027	36,907,825.59	36,907,825.59	10,921,603.38
April 2027	36,408,577.58	36,408,577.58	10,723,345.88
May 2027	35,914,717.13	35,914,717.13	10,527,329.91
June 2027	35,426,190.17	35,426,190.17	10,333,529.93
July 2027	34,942,943.12	34,942,943.12	10,142,665.51
August 2027	34,464,922.94	34,464,922.94	9,955,212.54
September 2027	33,992,077.09	33,992,077.09	9,771,111.40
October 2027	33,524,353.56	33,524,353.56	9,590,303.44
November 2027	33,061,700.81	33,061,700.81	9,412,731.07
December 2027	32,604,067.82	32,604,067.82	9,238,337.67
January 2028	32,151,404.06	32,151,404.06	9,067,067.59
February 2028	31,703,659.50	31,703,659.50	8,898,866.15
March 2028	31,260,784.57	31,260,784.57	8,733,679.61
April 2028	30,822,730.20	30,822,730.20	8,571,455.15
May 2028	30,389,447.78	30,389,447.78	8,412,140.87
June 2028	29,960,889.19	29,960,889.19	8,255,685.75
July 2028	29,537,006.77	29,537,006.77	8,102,039.67
August 2028	29,117,753.30	29,117,753.30	7,951,153.37
September 2028	28,703,082.05	28,703,082.05	7,802,978.42
October 2028	28,292,946.73	28,292,946.73	7,657,467.24
November 2028	27,887,301.48	27,887,301.48	7,514,573.09
December 2028	27,486,100.92	27,486,100.92	7,374,250.00
January 2029	27,089,300.09	27,089,300.09	7,236,452.81
February 2029	26,696,854.46	26,696,854.46	7,101,137.16
March 2029	26,308,719.96	26,308,719.96	6,968,259.42
April 2029	25,924,852.90	25,924,852.90	6,837,776.75
May 2029	25,545,210.07	25,545,210.07	6,709,647.01
June 2029	25,169,748.64	25,169,748.64	6,583,828.83
July 2029	24,798,426.21	24,798,426.21	6,460,281.54
August 2029	24,431,200.80	24,431,200.80	6,338,965.15

<u>Distribution Date</u>	<u>Class KA</u>	<u>Class NB</u>	<u>Classes MC and ML (in the aggregate)</u>
September 2029	\$24,068,030.81	\$24,068,030.81	\$ 6,219,840.39
October 2029	23,708,875.09	23,708,875.09	6,102,868.66
November 2029	23,353,692.84	23,353,692.84	5,988,012.04
December 2029	23,002,443.69	23,002,443.69	5,875,233.24
January 2030	22,655,087.65	22,655,087.65	5,764,495.64
February 2030	22,311,585.13	22,311,585.13	5,655,763.24
March 2030	21,971,896.91	21,971,896.91	5,549,000.67
April 2030	21,635,984.17	21,635,984.17	5,444,173.17
May 2030	21,303,808.44	21,303,808.44	5,341,246.58
June 2030	20,975,331.65	20,975,331.65	5,240,187.35
July 2030	20,650,516.10	20,650,516.10	5,140,962.48
August 2030	20,329,324.44	20,329,324.44	5,043,539.57
September 2030	20,011,719.70	20,011,719.70	4,947,886.76
October 2030	19,697,665.27	19,697,665.27	4,853,972.77
November 2030	19,387,124.87	19,387,124.87	4,761,766.84
December 2030	19,080,062.62	19,080,062.62	4,671,238.75
January 2031	18,776,442.95	18,776,442.95	4,582,358.80
February 2031	18,476,230.66	18,476,230.66	4,495,097.81
March 2031	18,179,390.88	18,179,390.88	4,409,427.12
April 2031	17,885,889.09	17,885,889.09	4,325,318.55
May 2031	17,595,691.11	17,595,691.11	4,242,744.42
June 2031	17,308,763.07	17,308,763.07	4,161,677.51
July 2031	17,025,071.46	17,025,071.46	4,082,091.11
August 2031	16,744,583.08	16,744,583.08	4,003,958.94
September 2031	16,467,265.07	16,467,265.07	3,927,255.20
October 2031	16,193,084.87	16,193,084.87	3,851,954.53
November 2031	15,922,010.26	15,922,010.26	3,778,032.00
December 2031	15,654,009.32	15,654,009.32	3,705,463.14
January 2032	15,389,050.44	15,389,050.44	3,634,223.88
February 2032	15,127,102.33	15,127,102.33	3,564,290.60
March 2032	14,868,134.01	14,868,134.01	3,495,640.05
April 2032	14,612,114.79	14,612,114.79	3,428,249.41
May 2032	14,359,014.29	14,359,014.29	3,362,096.27
June 2032	14,108,802.42	14,108,802.42	3,297,158.58
July 2032	13,861,449.39	13,861,449.39	3,233,414.70
August 2032	13,616,925.70	13,616,925.70	3,170,843.36
September 2032	13,375,202.15	13,375,202.15	3,109,423.65
October 2032	13,136,249.80	13,136,249.80	3,049,135.04
November 2032	12,900,040.02	12,900,040.02	2,989,957.34
December 2032	12,666,544.46	12,666,544.46	2,931,870.74
January 2033	12,435,735.02	12,435,735.02	2,874,855.76
February 2033	12,207,583.90	12,207,583.90	2,818,893.25
March 2033	11,982,063.59	11,982,063.59	2,763,964.41
April 2033	11,759,146.80	11,759,146.80	2,710,050.77
May 2033	11,538,806.55	11,538,806.55	2,657,134.17
June 2033	11,321,016.11	11,321,016.11	2,605,196.78
July 2033	11,105,749.02	11,105,749.02	2,554,221.07
August 2033	10,892,979.06	10,892,979.06	2,504,189.83

<u>Distribution Date</u>	<u>Class KA</u>	<u>Class NB</u>	<u>Classes MC and ML (in the aggregate)</u>
September 2033	\$10,682,680.30	\$10,682,680.30	\$ 2,455,086.15
October 2033	10,474,827.04	10,474,827.04	2,406,893.39
November 2033	10,269,393.84	10,269,393.84	2,359,595.24
December 2033	10,066,355.51	10,066,355.51	2,313,175.66
January 2034	9,865,687.11	9,865,687.11	2,267,618.87
February 2034	9,667,363.95	9,667,363.95	2,222,909.40
March 2034	9,471,361.57	9,471,361.57	2,179,032.04
April 2034	9,277,655.76	9,277,655.76	2,135,971.83
May 2034	9,086,222.55	9,086,222.55	2,093,714.10
June 2034	8,897,038.20	8,897,038.20	2,052,244.41
July 2034	8,710,079.22	8,710,079.22	2,011,548.60
August 2034	8,525,322.33	8,525,322.33	1,971,612.74
September 2034	8,342,744.48	8,342,744.48	1,932,423.15
October 2034	8,162,322.88	8,162,322.88	1,893,966.38
November 2034	7,984,034.93	7,984,034.93	1,856,229.25
December 2034	7,807,858.26	7,807,858.26	1,819,198.77
January 2035	7,633,770.73	7,633,770.73	1,782,862.20
February 2035	7,461,750.43	7,461,750.43	1,747,207.03
March 2035	7,291,775.63	7,291,775.63	1,712,220.95
April 2035	7,123,824.84	7,123,824.84	1,677,891.89
May 2035	6,957,876.80	6,957,876.80	1,644,207.96
June 2035	6,793,910.41	6,793,910.41	1,611,157.53
July 2035	6,631,904.83	6,631,904.83	1,578,729.12
August 2035	6,471,839.40	6,471,839.40	1,546,911.48
September 2035	6,313,693.67	6,313,693.67	1,515,693.57
October 2035	6,157,447.39	6,157,447.39	1,485,064.52
November 2035	6,003,080.51	6,003,080.51	1,455,013.66
December 2035	5,850,573.18	5,850,573.18	1,425,530.51
January 2036	5,699,905.75	5,699,905.75	1,396,604.78
February 2036	5,551,058.78	5,551,058.78	1,368,226.36
March 2036	5,404,012.98	5,404,012.98	1,340,385.31
April 2036	5,258,749.30	5,258,749.30	1,313,071.87
May 2036	5,115,248.84	5,115,248.84	1,286,276.45
June 2036	4,973,492.91	4,973,492.91	1,259,989.64
July 2036	4,833,463.00	4,833,463.00	1,234,202.19
August 2036	4,695,140.79	4,695,140.79	1,208,905.01
September 2036	4,558,508.14	4,558,508.14	1,184,089.17
October 2036	4,423,547.07	4,423,547.07	1,159,745.91
November 2036	4,290,239.80	4,290,239.80	1,135,866.61
December 2036	4,158,568.74	4,158,568.74	1,112,442.82
January 2037	4,028,516.44	4,028,516.44	1,089,466.22
February 2037	3,900,065.64	3,900,065.64	1,066,928.66
March 2037	3,773,199.27	3,773,199.27	1,044,822.10
April 2037	3,647,900.40	3,647,900.40	1,023,138.68
May 2037	3,524,152.28	3,524,152.28	1,001,870.67
June 2037	3,401,938.35	3,401,938.35	981,010.45
July 2037	3,281,242.17	3,281,242.17	960,550.58
August 2037	3,162,047.50	3,162,047.50	940,483.71

<u>Distribution Date</u>	<u>Class KA</u>	<u>Class NB</u>	<u>Classes MC and ML (in the aggregate)</u>
September 2037	\$ 3,044,338.24	\$ 3,044,338.24	\$ 920,802.65
October 2037	2,928,098.48	2,928,098.48	901,500.33
November 2037	2,813,312.44	2,813,312.44	882,569.79
December 2037	2,699,964.51	2,699,964.51	864,004.21
January 2038	2,588,039.24	2,588,039.24	845,796.90
February 2038	2,477,521.31	2,477,521.31	827,941.26
March 2038	2,368,395.59	2,368,395.59	810,430.84
April 2038	2,260,647.08	2,260,647.08	793,259.28
May 2038	2,154,260.93	2,154,260.93	776,420.35
June 2038	2,049,222.44	2,049,222.44	759,907.92
July 2038	1,945,517.06	1,945,517.06	743,715.98
August 2038	1,843,130.39	1,843,130.39	727,838.61
September 2038	1,742,048.17	1,742,048.17	712,270.01
October 2038	1,642,256.28	1,642,256.28	697,004.48
November 2038	1,543,740.74	1,543,740.74	682,036.43
December 2038	1,446,487.72	1,446,487.72	667,360.36
January 2039	1,350,483.52	1,350,483.52	652,970.85
February 2039	1,255,714.59	1,255,714.59	638,862.63
March 2039	1,162,167.50	1,162,167.50	625,030.46
April 2039	1,069,828.96	1,069,828.96	611,469.25
May 2039	978,685.81	978,685.81	598,173.96
June 2039	888,725.05	888,725.05	585,139.67
July 2039	799,933.77	799,933.77	572,361.52
August 2039	712,299.21	712,299.21	559,834.77
September 2039	625,808.75	625,808.75	547,554.73
October 2039	540,449.87	540,449.87	535,516.82
November 2039	456,210.20	456,210.20	523,716.53
December 2039	373,077.48	373,077.48	512,149.44
January 2040	291,039.59	291,039.59	500,811.19
February 2040	210,084.51	210,084.51	489,697.54
March 2040	130,200.35	130,200.35	478,804.27
April 2040	51,375.36	51,375.36	468,127.28
May 2040	0.00	0.00	457,662.52
June 2040	0.00	0.00	447,406.03
July 2040	0.00	0.00	437,353.91
August 2040	0.00	0.00	427,502.32
September 2040	0.00	0.00	417,847.53
October 2040	0.00	0.00	408,385.82
November 2040	0.00	0.00	399,113.58
December 2040	0.00	0.00	390,027.26
January 2041	0.00	0.00	381,123.35
February 2041	0.00	0.00	372,398.43
March 2041	0.00	0.00	363,849.13
April 2041	0.00	0.00	355,472.13
May 2041	0.00	0.00	347,264.20
June 2041	0.00	0.00	339,222.15
July 2041	0.00	0.00	331,342.83
August 2041	0.00	0.00	323,623.18

<u>Distribution Date</u>	<u>Class KA</u>	<u>Class NB</u>	<u>Classes MC and ML (in the aggregate)</u>
September 2041	\$ 0.00	\$ 0.00	\$ 316,060.18
October 2041	0.00	0.00	308,650.86
November 2041	0.00	0.00	301,392.32
December 2041	0.00	0.00	294,281.70
January 2042	0.00	0.00	287,316.18
February 2042	0.00	0.00	280,493.02
March 2042	0.00	0.00	273,809.52
April 2042	0.00	0.00	267,263.01
May 2042	0.00	0.00	260,850.89
June 2042	0.00	0.00	254,570.61
July 2042	0.00	0.00	248,419.64
August 2042	0.00	0.00	242,395.53
September 2042	0.00	0.00	236,495.84
October 2042	0.00	0.00	230,718.21
November 2042	0.00	0.00	225,060.29
December 2042	0.00	0.00	219,519.80
January 2043	0.00	0.00	214,094.49
February 2043	0.00	0.00	208,782.15
March 2043	0.00	0.00	203,580.60
April 2043	0.00	0.00	198,487.73
May 2043	0.00	0.00	193,501.44
June 2043	0.00	0.00	188,619.68
July 2043	0.00	0.00	183,840.44
August 2043	0.00	0.00	179,161.74
September 2043	0.00	0.00	174,581.64
October 2043	0.00	0.00	170,098.24
November 2043	0.00	0.00	165,709.66
December 2043	0.00	0.00	161,414.08
January 2044	0.00	0.00	157,209.69
February 2044	0.00	0.00	153,094.72
March 2044	0.00	0.00	149,067.43
April 2044	0.00	0.00	145,126.13
May 2044	0.00	0.00	141,269.14
June 2044	0.00	0.00	137,494.82
July 2044	0.00	0.00	133,801.56
August 2044	0.00	0.00	130,187.77
September 2044	0.00	0.00	126,651.91
October 2044	0.00	0.00	123,192.45
November 2044	0.00	0.00	119,807.90
December 2044	0.00	0.00	116,496.79
January 2045	0.00	0.00	113,257.67
February 2045	0.00	0.00	110,089.15
March 2045	0.00	0.00	106,989.82
April 2045	0.00	0.00	103,958.33
May 2045	0.00	0.00	100,993.34
June 2045	0.00	0.00	98,093.54
July 2045	0.00	0.00	95,257.64
August 2045	0.00	0.00	92,484.39

<u>Distribution Date</u>	<u>Class KA</u>	<u>Class NB</u>	<u>Classes MC and ML (in the aggregate)</u>
September 2045	\$ 0.00	\$ 0.00	\$ 89,772.53
October 2045	0.00	0.00	87,120.86
November 2045	0.00	0.00	84,528.18
December 2045	0.00	0.00	81,993.32
January 2046	0.00	0.00	79,515.13
February 2046	0.00	0.00	77,092.48
March 2046	0.00	0.00	74,724.27
April 2046	0.00	0.00	72,409.40
May 2046	0.00	0.00	70,146.83
June 2046	0.00	0.00	67,935.49
July 2046	0.00	0.00	65,774.36
August 2046	0.00	0.00	63,662.43
September 2046	0.00	0.00	61,598.73
October 2046	0.00	0.00	59,582.27
November 2046	0.00	0.00	57,612.11
December 2046	0.00	0.00	55,687.32
January 2047	0.00	0.00	53,806.97
February 2047	0.00	0.00	51,970.17
March 2047	0.00	0.00	50,176.04
April 2047	0.00	0.00	48,423.72
May 2047	0.00	0.00	46,712.35
June 2047	0.00	0.00	45,041.10
July 2047	0.00	0.00	43,409.16
August 2047	0.00	0.00	41,815.73
September 2047	0.00	0.00	40,260.02
October 2047	0.00	0.00	38,741.25
November 2047	0.00	0.00	37,258.68
December 2047	0.00	0.00	35,811.56
January 2048	0.00	0.00	34,399.17
February 2048	0.00	0.00	33,020.78
March 2048	0.00	0.00	31,675.70
April 2048	0.00	0.00	30,363.24
May 2048	0.00	0.00	29,082.73
June 2048	0.00	0.00	27,833.51
July 2048	0.00	0.00	26,614.93
August 2048	0.00	0.00	25,426.35
September 2048	0.00	0.00	24,267.14
October 2048	0.00	0.00	23,136.71
November 2048	0.00	0.00	22,034.44
December 2048	0.00	0.00	20,959.75
January 2049	0.00	0.00	19,912.07
February 2049	0.00	0.00	18,890.82
March 2049	0.00	0.00	17,895.44
April 2049	0.00	0.00	16,925.41
May 2049	0.00	0.00	15,980.17
June 2049	0.00	0.00	15,059.22
July 2049	0.00	0.00	14,162.03
August 2049	0.00	0.00	13,288.10

<u>Distribution Date</u>	<u>Class KA</u>	<u>Class NB</u>	<u>Classes MC and ML (in the aggregate)</u>
September 2049	\$ 0.00	\$ 0.00	\$ 12,436.94
October 2049	0.00	0.00	11,608.06
November 2049	0.00	0.00	10,800.98
December 2049	0.00	0.00	10,015.25
January 2050	0.00	0.00	9,250.41
February 2050	0.00	0.00	8,506.01
March 2050	0.00	0.00	7,781.60
April 2050	0.00	0.00	7,076.76
May 2050	0.00	0.00	6,391.07
June 2050	0.00	0.00	5,724.11
July 2050	0.00	0.00	5,075.48
August 2050	0.00	0.00	4,444.78
September 2050	0.00	0.00	3,831.62
October 2050	0.00	0.00	3,235.62
November 2050	0.00	0.00	2,656.40
December 2050	0.00	0.00	2,093.59
January 2051	0.00	0.00	1,546.85
February 2051	0.00	0.00	1,015.80
March 2051	0.00	0.00	500.11
April 2051 and thereafter	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Class JA</u>	<u>Classes EH and EL (in the aggregate)</u>	<u>Classes GB and GL (in the aggregate)</u>
Initial Balance	\$51,985,003.00	\$60,089,305.00	\$28,642,000.00
October 2021	51,722,084.66	59,893,704.33	28,554,693.65
November 2021	51,415,868.82	59,674,053.52	28,455,831.50
December 2021	51,066,560.94	59,430,458.60	28,345,459.98
January 2022	50,674,454.55	59,163,050.21	28,223,637.62
February 2022	50,239,931.46	58,871,983.53	28,090,435.03
March 2022	49,763,461.65	58,557,438.14	27,945,934.88
April 2022	49,245,602.91	58,219,617.94	27,790,231.83
May 2022	48,687,000.13	57,858,750.96	27,623,432.46
June 2022	48,088,384.33	57,475,089.09	27,445,655.14
July 2022	47,450,571.39	57,068,907.88	27,257,029.94
August 2022	46,774,460.43	56,640,506.19	27,057,698.47
September 2022	46,061,031.93	56,190,205.89	26,847,813.71
October 2022	45,311,345.56	55,718,351.40	26,627,539.86
November 2022	44,526,537.70	55,225,309.35	26,397,052.07
December 2022	43,707,818.63	54,711,468.05	26,156,536.27
January 2023	42,856,469.54	54,177,237.00	25,906,188.91
February 2023	41,973,839.21	53,623,046.38	25,646,216.67
March 2023	41,061,340.38	53,049,346.41	25,376,836.22
April 2023	40,120,446.01	52,456,606.77	25,098,273.87
May 2023	39,152,685.14	51,845,315.97	24,810,765.28
June 2023	38,159,638.67	51,215,980.61	24,514,555.14
July 2023	37,142,934.89	50,569,124.70	24,209,896.75
August 2023	36,104,244.73	49,905,288.88	23,897,051.71
September 2023	35,045,277.02	49,225,029.68	23,576,289.52
October 2023	33,967,773.44	48,528,918.71	23,247,887.16
November 2023	32,873,503.42	47,817,541.76	22,912,128.71
December 2023	31,764,258.94	47,091,498.04	22,569,304.89
January 2024	30,641,849.16	46,351,399.22	22,219,712.64
February 2024	29,545,585.75	45,619,627.86	21,874,125.39
March 2024	28,474,844.21	44,896,089.98	21,532,497.18
April 2024	27,429,014.77	44,180,692.65	21,194,782.59
May 2024	26,407,502.04	43,473,343.93	20,860,936.72
June 2024	25,409,724.72	42,773,952.93	20,530,915.13
July 2024	24,435,115.20	42,082,429.73	20,204,673.93
August 2024	23,483,119.27	41,398,685.42	19,882,169.69
September 2024	22,553,195.83	40,722,632.06	19,563,359.47
October 2024	21,644,816.53	40,054,182.69	19,248,200.82
November 2024	20,757,465.53	39,393,251.29	18,936,651.78
December 2024	19,890,639.16	38,739,752.80	18,628,670.82
January 2025	19,043,845.65	38,093,603.10	18,324,216.93
February 2025	18,216,604.85	37,454,718.98	18,023,249.51
March 2025	17,408,447.97	36,823,018.18	17,725,728.45
April 2025	16,618,917.29	36,198,419.32	17,431,614.07
May 2025	15,847,565.93	35,580,841.91	17,140,867.16
June 2025	15,093,957.54	34,970,206.38	16,853,448.93
July 2025	14,357,666.13	34,366,434.01	16,569,321.03
August 2025	13,638,275.77	33,769,446.97	16,288,445.54

<u>Distribution Date</u>	<u>Class JA</u>	<u>Classes EH and EL (in the aggregate)</u>	<u>Classes GB and GL (in the aggregate)</u>
September 2025	\$12,939,177.58	\$33,179,168.26	\$16,010,784.97
October 2025	12,261,032.56	32,595,521.77	15,736,302.26
November 2025	11,603,195.72	32,018,432.19	15,464,960.75
December 2025	10,965,041.73	31,447,825.05	15,196,724.19
January 2026	10,345,964.33	30,883,626.74	14,931,556.77
February 2026	9,745,375.78	30,325,764.41	14,669,423.05
March 2026	9,162,706.26	29,774,166.04	14,410,287.99
April 2026	8,597,403.35	29,228,760.41	14,154,116.96
May 2026	8,048,931.48	28,689,477.08	13,900,875.71
June 2026	7,516,771.44	28,156,246.39	13,650,530.39
July 2026	7,000,419.89	27,628,999.44	13,403,047.50
August 2026	6,499,388.85	27,107,668.11	13,158,393.95
September 2026	6,013,205.23	26,592,185.01	12,916,537.01
October 2026	5,541,410.42	26,082,483.51	12,677,444.31
November 2026	5,083,559.82	25,578,497.72	12,441,083.85
December 2026	4,639,222.39	25,080,162.47	12,207,424.00
January 2027	4,207,980.31	24,587,413.31	11,976,433.48
February 2027	3,789,428.50	24,100,186.51	11,748,081.35
March 2027	3,383,174.28	23,618,419.05	11,522,337.04
April 2027	2,988,836.98	23,142,048.58	11,299,170.31
May 2027	2,606,047.55	22,671,013.47	11,078,551.26
June 2027	2,234,448.27	22,205,252.75	10,860,450.35
July 2027	1,873,692.34	21,748,308.93	10,645,080.40
August 2027	1,523,443.58	21,300,529.26	10,433,865.91
September 2027	1,183,376.09	20,861,733.28	10,226,728.18
October 2027	853,173.96	20,431,743.98	10,023,590.00
November 2027	532,530.95	20,010,387.83	9,824,375.59
December 2027	221,150.20	19,597,494.65	9,629,010.61
January 2028	0.00	19,192,897.60	9,437,422.07
February 2028	0.00	18,796,433.04	9,249,538.38
March 2028	0.00	18,407,940.57	9,065,289.27
April 2028	0.00	18,027,262.85	8,884,605.79
May 2028	0.00	17,654,245.66	8,707,420.29
June 2028	0.00	17,288,737.74	8,533,666.37
July 2028	0.00	16,930,590.80	8,363,278.87
August 2028	0.00	16,579,659.42	8,196,193.88
September 2028	0.00	16,235,801.03	8,032,348.64
October 2028	0.00	15,898,875.82	7,871,681.61
November 2028	0.00	15,568,746.73	7,714,132.38
December 2028	0.00	15,245,279.34	7,559,641.67
January 2029	0.00	14,928,341.87	7,408,151.32
February 2029	0.00	14,617,805.12	7,259,604.26
March 2029	0.00	14,313,542.38	7,113,944.47
April 2029	0.00	14,015,429.43	6,971,117.02
May 2029	0.00	13,723,344.47	6,831,067.97
June 2029	0.00	13,437,168.09	6,693,744.42
July 2029	0.00	13,156,783.19	6,559,094.43
August 2029	0.00	12,882,074.97	6,427,067.08

<u>Distribution Date</u>	<u>Class JA</u>	<u>Classes EH and EL (in the aggregate)</u>	<u>Classes GB and GL (in the aggregate)</u>
September 2029	\$ 0.00	\$12,612,930.86	\$ 6,297,612.37
October 2029	0.00	12,349,240.51	6,170,681.25
November 2029	0.00	12,090,895.71	6,046,225.59
December 2029	0.00	11,837,790.36	5,924,198.17
January 2030	0.00	11,589,820.44	5,804,552.65
February 2030	0.00	11,346,883.98	5,687,243.56
March 2030	0.00	11,108,880.98	5,572,226.29
April 2030	0.00	10,875,713.40	5,459,457.06
May 2030	0.00	10,647,285.13	5,348,892.92
June 2030	0.00	10,423,501.94	5,240,491.74
July 2030	0.00	10,204,271.43	5,134,212.15
August 2030	0.00	9,989,503.01	5,030,013.59
September 2030	0.00	9,779,107.89	4,927,856.24
October 2030	0.00	9,572,998.99	4,827,701.05
November 2030	0.00	9,371,090.95	4,729,509.69
December 2030	0.00	9,173,300.07	4,633,244.56
January 2031	0.00	8,979,544.31	4,538,868.76
February 2031	0.00	8,789,743.23	4,446,346.09
March 2031	0.00	8,603,817.95	4,355,641.04
April 2031	0.00	8,421,691.17	4,266,718.75
May 2031	0.00	8,243,287.09	4,179,545.04
June 2031	0.00	8,068,531.38	4,094,086.36
July 2031	0.00	7,897,351.21	4,010,309.79
August 2031	0.00	7,729,675.13	3,928,183.05
September 2031	0.00	7,565,433.14	3,847,674.44
October 2031	0.00	7,404,556.59	3,768,752.88
November 2031	0.00	7,246,978.17	3,691,387.88
December 2031	0.00	7,092,631.92	3,615,549.50
January 2032	0.00	6,941,453.16	3,541,208.40
February 2032	0.00	6,793,378.49	3,468,335.76
March 2032	0.00	6,648,345.74	3,396,903.34
April 2032	0.00	6,506,293.98	3,326,883.40
May 2032	0.00	6,367,163.48	3,258,248.74
June 2032	0.00	6,230,895.67	3,190,972.68
July 2032	0.00	6,097,433.14	3,125,029.04
August 2032	0.00	5,966,719.63	3,060,392.13
September 2032	0.00	5,838,699.95	2,997,036.75
October 2032	0.00	5,713,320.04	2,934,938.17
November 2032	0.00	5,590,526.87	2,874,072.15
December 2032	0.00	5,470,268.48	2,814,414.88
January 2033	0.00	5,352,493.92	2,755,943.02
February 2033	0.00	5,237,153.25	2,698,633.68
March 2033	0.00	5,124,197.51	2,642,464.37
April 2033	0.00	5,013,578.73	2,587,413.06
May 2033	0.00	4,905,249.84	2,533,458.13
June 2033	0.00	4,799,164.75	2,480,578.36
July 2033	0.00	4,695,278.26	2,428,752.93
August 2033	0.00	4,593,546.04	2,377,961.43

<u>Distribution Date</u>	<u>Class JA</u>	<u>Classes EH and EL (in the aggregate)</u>	<u>Classes GB and GL (in the aggregate)</u>
September 2033	\$ 0.00	\$ 4,493,924.68	\$ 2,328,183.84
October 2033	0.00	4,396,371.60	2,279,400.50
November 2033	0.00	4,300,845.06	2,231,592.14
December 2033	0.00	4,207,304.16	2,184,739.84
January 2034	0.00	4,115,708.80	2,138,825.07
February 2034	0.00	4,026,019.68	2,093,829.61
March 2034	0.00	3,938,198.27	2,049,735.62
April 2034	0.00	3,852,206.82	2,006,525.59
May 2034	0.00	3,768,008.30	1,964,182.34
June 2034	0.00	3,685,566.44	1,922,689.02
July 2034	0.00	3,604,845.67	1,882,029.09
August 2034	0.00	3,525,811.13	1,842,186.35
September 2034	0.00	3,448,428.67	1,803,144.87
October 2034	0.00	3,372,664.79	1,764,889.07
November 2034	0.00	3,298,486.68	1,727,403.62
December 2034	0.00	3,225,862.15	1,690,673.53
January 2035	0.00	3,154,759.69	1,654,684.05
February 2035	0.00	3,085,148.37	1,619,420.74
March 2035	0.00	3,016,997.91	1,584,869.43
April 2035	0.00	2,950,278.63	1,551,016.21
May 2035	0.00	2,884,961.41	1,517,847.46
June 2035	0.00	2,821,017.74	1,485,349.79
July 2035	0.00	2,758,419.67	1,453,510.08
August 2035	0.00	2,697,139.80	1,422,315.48
September 2035	0.00	2,637,151.27	1,391,753.34
October 2035	0.00	2,578,427.77	1,361,811.29
November 2035	0.00	2,520,943.51	1,332,477.19
December 2035	0.00	2,464,673.21	1,303,739.11
January 2036	0.00	2,409,592.09	1,275,585.39
February 2036	0.00	2,355,675.88	1,248,004.55
March 2036	0.00	2,302,900.77	1,220,985.35
April 2036	0.00	2,251,243.44	1,194,516.77
May 2036	0.00	2,200,681.05	1,168,588.00
June 2036	0.00	2,151,191.18	1,143,188.41
July 2036	0.00	2,102,751.89	1,118,307.62
August 2036	0.00	2,055,341.66	1,093,935.42
September 2036	0.00	2,008,939.41	1,070,061.79
October 2036	0.00	1,963,524.47	1,046,676.93
November 2036	0.00	1,919,076.60	1,023,771.19
December 2036	0.00	1,875,575.96	1,001,335.15
January 2037	0.00	1,833,003.10	979,359.53
February 2037	0.00	1,791,338.95	957,835.25
March 2037	0.00	1,750,564.85	936,753.41
April 2037	0.00	1,710,662.49	916,105.27
May 2037	0.00	1,671,613.94	895,882.25
June 2037	0.00	1,633,401.63	876,075.96
July 2037	0.00	1,596,008.33	856,678.15
August 2037	0.00	1,559,417.16	837,680.73

<u>Distribution Date</u>	<u>Class JA</u>	<u>Classes EH and EL (in the aggregate)</u>	<u>Classes GB and GL (in the aggregate)</u>
September 2037	\$ 0.00	\$ 1,523,611.59	\$ 819,075.77
October 2037	0.00	1,488,575.42	800,855.51
November 2037	0.00	1,454,292.75	783,012.32
December 2037	0.00	1,420,748.04	765,538.71
January 2038	0.00	1,387,926.02	748,427.36
February 2038	0.00	1,355,811.77	731,671.06
March 2038	0.00	1,324,390.64	715,262.78
April 2038	0.00	1,293,648.28	699,195.58
May 2038	0.00	1,263,570.64	683,462.69
June 2038	0.00	1,234,143.94	668,057.46
July 2038	0.00	1,205,354.68	652,973.35
August 2038	0.00	1,177,189.65	638,203.97
September 2038	0.00	1,149,635.88	623,743.05
October 2038	0.00	1,122,680.67	609,584.44
November 2038	0.00	1,096,311.59	595,722.10
December 2038	0.00	1,070,516.45	582,150.11
January 2039	0.00	1,045,283.31	568,862.68
February 2039	0.00	1,020,600.45	555,854.11
March 2039	0.00	996,456.43	543,118.83
April 2039	0.00	972,840.00	530,651.36
May 2039	0.00	949,740.15	518,446.35
June 2039	0.00	927,146.12	506,498.52
July 2039	0.00	905,047.33	494,802.73
August 2039	0.00	883,433.43	483,353.91
September 2039	0.00	862,294.28	472,147.11
October 2039	0.00	841,619.94	461,177.46
November 2039	0.00	821,400.69	450,440.20
December 2039	0.00	801,626.98	439,930.65
January 2040	0.00	782,289.48	429,644.22
February 2040	0.00	763,379.02	419,576.42
March 2040	0.00	744,886.65	409,722.84
April 2040	0.00	726,803.58	400,079.17
May 2040	0.00	709,121.21	390,641.16
June 2040	0.00	691,831.09	381,404.66
July 2040	0.00	674,924.98	372,365.60
August 2040	0.00	658,394.79	363,519.98
September 2040	0.00	642,232.58	354,863.89
October 2040	0.00	626,430.60	346,393.49
November 2040	0.00	610,981.23	338,105.01
December 2040	0.00	595,877.03	329,994.77
January 2041	0.00	581,110.70	322,059.14
February 2041	0.00	566,675.09	314,294.59
March 2041	0.00	552,563.19	306,697.62
April 2041	0.00	538,768.15	299,264.85
May 2041	0.00	525,283.24	291,992.91
June 2041	0.00	512,101.88	284,878.53
July 2041	0.00	499,217.63	277,918.51
August 2041	0.00	486,624.17	271,109.69

<u>Distribution Date</u>	<u>Class JA</u>	<u>Classes EH and EL (in the aggregate)</u>	<u>Classes GB and GL (in the aggregate)</u>
September 2041	\$ 0.00	\$ 474,315.31	\$ 264,448.98
October 2041	0.00	462,285.00	257,933.37
November 2041	0.00	450,527.29	251,559.87
December 2041	0.00	439,036.38	245,325.58
January 2042	0.00	427,806.58	239,227.66
February 2042	0.00	416,832.30	233,263.30
March 2042	0.00	406,108.08	227,429.77
April 2042	0.00	395,628.58	221,724.37
May 2042	0.00	385,388.55	216,144.48
June 2042	0.00	375,382.86	210,687.52
July 2042	0.00	365,606.49	205,350.95
August 2042	0.00	356,054.52	200,132.30
September 2042	0.00	346,722.12	195,029.13
October 2042	0.00	337,604.57	190,039.06
November 2042	0.00	328,697.25	185,159.75
December 2042	0.00	319,995.63	180,388.92
January 2043	0.00	311,495.28	175,724.32
February 2043	0.00	303,191.84	171,163.75
March 2043	0.00	295,081.08	166,705.06
April 2043	0.00	287,158.82	162,346.13
May 2043	0.00	279,420.99	158,084.89
June 2043	0.00	271,863.59	153,919.32
July 2043	0.00	264,482.71	149,847.41
August 2043	0.00	257,274.52	145,867.23
September 2043	0.00	250,235.26	141,976.85
October 2043	0.00	243,361.28	138,174.41
November 2043	0.00	236,648.96	134,458.08
December 2043	0.00	230,094.80	130,826.04
January 2044	0.00	223,695.33	127,276.54
February 2044	0.00	217,447.19	123,807.85
March 2044	0.00	211,347.07	120,418.28
April 2044	0.00	205,391.73	117,106.17
May 2044	0.00	199,578.00	113,869.88
June 2044	0.00	193,902.78	110,707.83
July 2044	0.00	188,363.03	107,618.46
August 2044	0.00	182,955.78	104,600.22
September 2044	0.00	177,678.11	101,651.63
October 2044	0.00	172,527.17	98,771.22
November 2044	0.00	167,500.17	95,957.53
December 2044	0.00	162,594.37	93,209.17
January 2045	0.00	157,807.11	90,524.74
February 2045	0.00	153,135.76	87,902.89
March 2045	0.00	148,577.75	85,342.30
April 2045	0.00	144,130.57	82,841.66
May 2045	0.00	139,791.78	80,399.70
June 2045	0.00	135,558.95	78,015.17
July 2045	0.00	131,429.73	75,686.84
August 2045	0.00	127,401.83	73,413.52

<u>Distribution Date</u>	<u>Class JA</u>	<u>Classes EH and EL (in the aggregate)</u>	<u>Classes GB and GL (in the aggregate)</u>
September 2045	\$ 0.00	\$ 123,472.97	\$ 71,194.02
October 2045	0.00	119,640.96	69,027.20
November 2045	0.00	115,903.63	66,911.93
December 2045	0.00	112,258.85	64,847.11
January 2046	0.00	108,704.57	62,831.64
February 2046	0.00	105,238.75	60,864.48
March 2046	0.00	101,859.40	58,944.58
April 2046	0.00	98,564.58	57,070.92
May 2046	0.00	95,352.39	55,242.50
June 2046	0.00	92,220.96	53,458.35
July 2046	0.00	89,168.49	51,717.51
August 2046	0.00	86,193.17	50,019.05
September 2046	0.00	83,293.27	48,362.04
October 2046	0.00	80,467.07	46,745.58
November 2046	0.00	77,712.91	45,168.79
December 2046	0.00	75,029.15	43,630.81
January 2047	0.00	72,414.19	42,130.79
February 2047	0.00	69,866.46	40,667.90
March 2047	0.00	67,384.42	39,241.34
April 2047	0.00	64,966.58	37,850.30
May 2047	0.00	62,611.47	36,494.00
June 2047	0.00	60,317.65	35,171.70
July 2047	0.00	58,083.71	33,882.63
August 2047	0.00	55,908.28	32,626.06
September 2047	0.00	53,790.01	31,401.28
October 2047	0.00	51,727.59	30,207.59
November 2047	0.00	49,719.72	29,044.30
December 2047	0.00	47,765.14	27,910.74
January 2048	0.00	45,862.62	26,806.24
February 2048	0.00	44,010.96	25,730.16
March 2048	0.00	42,208.96	24,681.87
April 2048	0.00	40,455.48	23,660.75
May 2048	0.00	38,749.38	22,666.19
June 2048	0.00	37,089.56	21,697.59
July 2048	0.00	35,474.94	20,754.39
August 2048	0.00	33,904.45	19,836.00
September 2048	0.00	32,377.06	18,941.87
October 2048	0.00	30,891.76	18,071.46
November 2048	0.00	29,447.56	17,224.22
December 2048	0.00	28,043.48	16,399.64
January 2049	0.00	26,678.58	15,597.20
February 2049	0.00	25,351.93	14,816.40
March 2049	0.00	24,062.62	14,056.74
April 2049	0.00	22,809.77	13,317.76
May 2049	0.00	21,592.51	12,598.98
June 2049	0.00	20,409.98	11,899.92
July 2049	0.00	19,261.36	11,220.16
August 2049	0.00	18,145.84	10,559.23

<u>Distribution Date</u>	<u>Class JA</u>	<u>Classes EH and EL (in the aggregate)</u>	<u>Classes GB and GL (in the aggregate)</u>
September 2049	\$ 0.00	\$ 17,062.61	\$ 9,916.72
October 2049	0.00	16,010.91	9,292.18
November 2049	0.00	14,989.98	8,685.22
December 2049	0.00	13,999.07	8,095.43
January 2050	0.00	13,037.45	7,522.40
February 2050	0.00	12,104.42	6,965.75
March 2050	0.00	11,199.27	6,425.10
April 2050	0.00	10,321.34	5,900.08
May 2050	0.00	9,469.95	5,390.31
June 2050	0.00	8,644.46	4,895.45
July 2050	0.00	7,844.24	4,415.14
August 2050	0.00	7,068.65	3,949.05
September 2050	0.00	6,317.10	3,496.83
October 2050	0.00	5,588.98	3,058.16
November 2050	0.00	4,883.73	2,632.72
December 2050	0.00	4,200.77	2,220.20
January 2051	0.00	3,539.55	1,820.28
February 2051	0.00	2,899.52	1,432.68
March 2051	0.00	2,280.17	1,057.09
April 2051	0.00	1,680.96	693.22
May 2051	0.00	1,101.39	340.80
June 2051	0.00	540.97	0.00
July 2051 and thereafter	0.00	0.00	0.00

Exhibit A

Underlying Certificates

Trust Asset Group	Issuer	Series	Class	Issue Date	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Notional Balance of Class	Underlying Certificate Factor(2)	Notional Balance in Trust	Percentage of Class in Trust	Ginnie Mae I or II
14	Ginnie Mae	2021-098	SE	June 30, 2021	38382TC44	(3)	INV/IO	June 2051	NTL(PT)	\$27,158,748	0.98759864	\$26,816,511	100.000000000000%	II
14	Ginnie Mae	2021-098	WS	June 30, 2021	38382TK37	(3)	INV/IO	June 2051	NTL(PT)	20,248,213	0.99508205	20,148,633	100.000000000000	II
14	Ginnie Mae	2021-117	SB	July 30, 2021	38382WEC7	(3)	INV/IO	July 2051	NTL(PT)	45,060,590	0.99074769	44,914,039	100.000000000000	II
15	Ginnie Mae	2021-117	BI	July 30, 2021	38382WEA1	3.5	FIX/IO	July 2051	NTL(PT)	19,311,681	0.99074773	19,248,874	100.000000000000	II
15	Ginnie Mae	2021-135	DI	August 30, 2021	38382XAL9	3.5	FIX/IO	August 2051	NTL(PT)	21,806,650	0.99728582	21,807,300	100.000000000000	II

(1) As defined under “Class Types” in Appendix I to the Base Offering Circular.

(2) Underlying Certificate Factors are as of September 2021.

(3) The Interest Rate will be calculated as described under “Terms Sheet — Interest Rates” in the related Underlying Certificate Disclosure Document.



\$1,799,090,744

*Government National
Mortgage Association*

GINNIE MAE®

*Guaranteed REMIC
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Ginnie Mae REMIC Trust 2021-155*

*OFFERING CIRCULAR SUPPLEMENT
September 24, 2021*

*Morgan Stanley
Roberts & Ryan Investments*